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

MARCH 31, 2025

LIFE, ACCIDENT & HEALTH/FRATERNAL

2025

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

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

QUARTERLY STATEMENT

AS OF MARCH 31, 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
Chief Executive Officer

Brian John Beckett
Senior Vice President, Chief Financial Officer

Justin Francis Carroll
Senior Vice President, General Counsel and Secretary

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

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

Subscribed and sworn to before me this 14 day of May, 2025

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

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	24,097,369,703		24,097,369,703	23,983,173,577
2. Stocks:				
2.1 Preferred stocks	211,134,449		211,134,449	185,991,360
2.2 Common stocks	155,638,257		155,638,257	53,086,543
3. Mortgage loans on real estate:				
3.1 First liens	2,538,109,639		2,538,109,639	2,763,246,780
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	24,111,288		24,111,288	24,464,818
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 3,256,779,049), cash equivalents ($ 1,551,706,963) and short-term investments ($ 2,023,393,750)	6,831,879,762		6,831,879,762	5,883,776,118
6. Contract loans (including $ premium notes)	43,955,092		43,955,092	44,365,500
7. Derivatives	799,806,348	15,256,502	784,549,846	859,834,327
8. Other invested assets	15,212,147,905	2,251,309	15,209,896,596	15,004,574,088
9. Receivables for securities	217,533,954		217,533,954	76,379,934
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	107,582,677		107,582,677	95,340,287
12. Subtotals, cash and invested assets (Lines 1 to 11)	50,239,269,074	17,507,811	50,221,761,263	48,974,233,332
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	643,108,752		643,108,752	596,616,051
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	124,006		124,006	101,742
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,638,311		1,638,311	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	272,445,465		272,445,465	269,567,378
16.3 Other amounts receivable under reinsurance contracts	10,985,846		10,985,846	8,069,165
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	321,727,247	43,996,767	277,730,480	296,805,134
19. Guaranty funds receivable or on deposit	279,595		279,595	279,595
20. Electronic data processing equipment and software	253,634		253,634	268,842
21. Furniture and equipment, including health care delivery assets ($)	62,706	62,706		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	4,384,869		4,384,869	4,745,128
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	110,081,330	9,283,456	100,797,874	80,413,853
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	51,604,360,835	70,850,740	51,533,510,095	50,232,747,017
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,586,126,516		6,586,126,516	6,749,124,548
28. Total (Lines 26 and 27)	58,190,487,351	70,850,740	58,119,636,611	56,981,871,565
DETAILS OF WRITE-INS				
1101. Cash collateral pledged on derivatives	107,582,677		107,582,677	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)	107,582,677		107,582,677	95,340,287
2501. Cash Value of Company Owned Life Insurance	78,163,802		78,163,802	77,589,634
2502. Miscellaneous Assets	31,373,123	9,283,456	22,089,667	2,377,055
2503. Actuarial Risk Fees & Mortality Adj Due From S/A	544,405		544,405	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)	110,081,330	9,283,456	100,797,874	80,413,853

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 31,506,374,786 less $ included in Line 6.3 (including $ Modco Reserve)	31,506,374,786	30,799,721,336
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	180,934	190,249
3.	Liability for deposit-type contracts (including $ Modco Reserve)	555,046,389	553,606,230
4.	Contract claims:		
	4.1 Life	2,057,928	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	67,737	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 $ 6,261,230 assumed and $ 2,905,849 ceded	9,167,079	7,863,754
	9.4 Interest Maintenance Reserve	122,698,607	129,639,177
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,513,867 , accident and health $ and deposit-type contract funds $	18,513,867	16,810,398
11.	Commissions and expense allowances payable on reinsurance assumed	8,957	8,956
12.	General expenses due or accrued		
13.	Transfers to Separate Accounts due or accrued (net) (including $ (9,642,745) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,642,745)	(10,015,065)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,158,895	1,182,563
15.1	Current federal and foreign income taxes, including $ 10,513,936 on realized capital gains (losses)	73,792,443	36,359,718
15.2	Net deferred tax liability		
16.	Unearned investment income	132,063	134,892
17.	Amounts withheld or retained by reporting entity as agent or trustee	589,658,610	906,727,867
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	135,911,839	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	1,013,755,641	1,051,607,204
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	9,772,842,179	9,257,013,904
	24.04 Payable to parent, subsidiaries and affiliates	9,984,084	24,056,463
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	104,061,878	105,722,075
	24.08 Derivatives	30,991,186	4,304,864
	24.09 Payable for securities	740,518,147	453,704,166
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	771,948,499	639,688,566
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	45,451,303,003	44,066,505,242
27.	From Separate Accounts statement	6,586,126,516	6,749,124,548
28.	Total liabilities (Lines 26 and 27)	52,037,429,519	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	99,934,082	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)	2,422,477,419	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)	6,075,206,962	6,159,241,645
38.	Totals of Lines 29, 30 and 37	6,082,207,092	6,166,241,775
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	58,119,636,611	56,981,871,565
	DETAILS OF WRITE-INS		
2501.	Miscellaneous Liabilities	428,574,277	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)	771,948,499	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 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,218,468,386	829,382,015	4,284,155,429
2.	Considerations for supplementary contracts with life contingencies		2,052	2,052
3.	Net investment income	740,915,995	745,979,535	3,139,424,087
4.	Amortization of Interest Maintenance Reserve (IMR)	4,997,030	5,546,039	26,556,401
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	42,515,961	40,616,013	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	11,812,465	11,896,465	49,193,115
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	156,554,964	126,579,077	532,510,378
9.	Totals (Lines 1 to 8.3)	2,175,264,801	1,760,001,196	8,199,853,355
10.	Death benefits	2,605,912	2,411,274	9,940,897
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	116,293,236	121,843,467	449,276,463
13.	Disability benefits and benefits under accident and health contracts	31,789	(49,556)	(2,941)
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	822,951,690	1,094,928,795	3,954,052,946
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,713,654	8,523,069	25,439,395
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	706,903,865	23,685,621	1,391,669,849
20.	Totals (Lines 10 to 19)	1,653,500,146	1,251,342,670	5,830,376,609
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	154,595,992	100,441,665	534,174,271
22.	Commissions and expense allowances on reinsurance assumed	223,675	608,009	2,370,940
23.	General insurance expenses and fraternal expenses	73,707,743	61,895,148	281,966,450
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,508,976	3,594,646	40,811,103
25.	Increase in loading on deferred and uncollected premiums	(51,813)	(26,834)	(134,587)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(91,942,129)	(79,579,394)	(342,004,345)
27.	Aggregate write-ins for deductions	108,525,184	54,178,550	341,646,414
28.	Totals (Lines 20 to 27)	1,902,067,774	1,392,454,460	6,689,206,855
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	273,197,027	367,546,736	1,510,646,500
30.	Dividends to policyholders and refunds to members	100,721	95,195	370,527
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	273,096,306	367,451,541	1,510,275,973
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	23,813,362	81,850,201	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)	249,282,944	285,601,340	1,168,016,850
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 14,276,806 (excluding taxes of $ (229,928) transferred to the IMR)	18,989,365	(13,010,187)	13,810,731
35.	Net income (Line 33 plus Line 34)	268,272,309	272,591,153	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)	268,272,309	272,591,153	1,181,827,581
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,334,402	26,403,162	(4,913,705)	15,287,844
39.	Change in net unrealized foreign exchange capital gain (loss)	(44,917,061)	(495,132)	1,680,816
40.	Change in net deferred income tax	(12,740,252)	16,972,318	33,825,811
41.	Change in nonadmitted assets	(7,613,208)	(361,346)	(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	37,851,563	(6,821,679)	(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	1,883	1,883	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	(1,293,080)	(1,293,080)	(5,172,321)
52.	Dividends to stockholders	(350,000,000)	(325,000,000)	(855,000,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus (Lines 37 through 53)	(84,034,684)	(49,319,588)	236,818,561
55.	Capital and surplus as of statement date (Lines 36 + 54)	6,082,207,092	5,880,103,627	6,166,241,776
	DETAILS OF WRITE-INS			
08.301.	Fixed Index Annuity Rider Fee Income	47,524,595	50,389,161	201,258,028
08.302.	Fund Revenue Sharing Fee Income	2,114,755	2,129,287	8,769,994
08.303.	Administrative Fee Income	1,290,009	1,263,796	5,330,898
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	105,625,605	72,796,833	317,151,458
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	156,554,964	126,579,077	532,510,378
2701.	Miscellaneous Benefits	75,283,159	47,693,894	270,570,359
2702.	Transfer of IMR due to Reinsurance	15,533,658	(14,259,189)	(9,163,676)
2703.	Option Amortization	17,708,367	20,743,845	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)	108,525,184	54,178,550	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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,212,720,133	824,200,193	4,290,378,709
2. Net investment income	686,526,541	784,683,313	3,221,542,214
3. Miscellaneous income	210,883,390	179,091,555	749,715,386
4. Total (Lines 1 to 3)	2,110,130,064	1,787,975,061	8,261,636,310
5. Benefit and loss related payments	945,445,355	1,224,885,580	4,439,858,424
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(92,314,449)	(79,587,109)	(342,805,550)
7. Commissions, expenses paid and aggregate write-ins for deductions	354,590,135	220,114,733	1,276,905,042
8. Dividends paid to policyholders	100,721	95,195	372,527
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)			258,430,441
10. Total (Lines 5 through 9)	1,207,821,762	1,365,508,399	5,632,760,884
11. Net cash from operations (Line 4 minus Line 10)	902,308,302	422,466,662	2,628,875,426
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,627,906,001	2,360,324,403	14,479,981,731
12.2 Stocks	16,059,155	72,962,980	466,240,703
12.3 Mortgage loans	466,985,889	2,576,843	339,557,530
12.4 Real estate			
12.5 Other invested assets	540,245,596	1,300,703,668	8,167,271,252
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	499,990	(1,563,064)	754,794
12.7 Miscellaneous proceeds	247,634,907	92,094,776	429,990,655
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,899,331,538	3,827,099,606	23,883,796,665
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,675,709,334	1,656,980,941	11,199,346,601
13.2 Stocks	139,117,573	16,335,100	100,448,628
13.3 Mortgage loans	226,810,419	1,237,235,816	2,160,768,111
13.4 Real estate			
13.5 Other invested assets	747,960,859	1,503,825,703	9,621,504,384
13.6 Miscellaneous applications	101,738,844	157,882,551	326,310,616
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,891,337,029	4,572,260,111	23,408,378,340
14. Net increase/(decrease) in contract loans and premium notes	(410,408)	125,108	(820,093)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	8,404,917	(745,285,613)	476,238,418
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes		1,883	
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	1,440,159	377,562,913	(509,290,928)
16.5 Dividends to stockholders	350,000,000	325,000,000	355,000,000
16.6 Other cash provided (applied)	385,950,266	1,012,710,865	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)	37,390,425	1,065,275,661	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)	948,103,644	742,456,710	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)	6,831,879,762	3,358,777,165	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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Individual life	4,169,171	4,366,332	17,085,368
2. Group life			
3. Individual annuities	1,716,953,350	1,329,451,122	6,227,464,489
4. Group annuities	7,384,956	6,636,470	43,730,536
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	1,728,507,477	1,340,453,924	6,288,280,393
9. Deposit-type contracts			525,000,000
10. Total (Lines 8 and 9)	1,728,507,477	1,340,453,924	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 combined impact of the prescribed practice discussed above, including the impact of income taxes, was to decrease year-to-date 2025 statutory income by $278.3 million and to increase statutory surplus by $346.3 million.

	SSAP #	F/S Page	F/S Line #	As of or for the Nine Months Ended March 31, 2025	As of or for the Year Ended December 31, 2024
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)				$ 268,272,309	$ 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	(58,709,766)	62,086,726
Related effect on FIA reserves	51	4	19	(293,507,915)	249,095,878
Related income tax effect	101	4	32	73,965,713	(65,348,347)
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP: None					
(4) NAIC SAP (1-2-3=4)				$ 546,524,277	$ 935,993,324
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)				$ 6,082,207,092	$ 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	24,677,959	(340,638,332)
Related effect on FIA reserves	51	3	1	413,665,094	707,173,009
Related deferred tax effect	101	2	18.2	(92,052,041)	(76,972,282)
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP: None					
(8) NAIC SAP (5-6-7=8)				$ 5,735,916,080	$ 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 one commercial mortgage loan with an interest rates at issuance of 8.71% and two residential mortgage loans having interest rates at issuance of 4.14% and 4.36%, respectively, 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 53.90%.
(3) There were no taxes, assessments, or amounts advanced and not included in the mortgage loan total as of March 31, 2025.
(4) An age analysis of mortgage loans, aggregated by type is as follows:

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (All)							
(a) Current	$ —	$ —	$ 3,986,644	$ —	$ 767,691,646	$1,766,431,349	2,538,109,639
(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	$ —	$ —	$ —	$ —	$ 154,828,931	$ 138,711,974	$ 293,540,905
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

NOTES TO FINANCIAL STATEMENTS

(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	—	—	—	—	—	—	—

(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 March 31, 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 March 31, 2025.

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

NOTES TO FINANCIAL STATEMENTS

(4) As of March 31, 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	$ (26,914,921)
		2. 12 Months or Longer	$ (118,240,454)
b.	The aggregate related fair value of securities with unrealized losses:		
		1. Less than 12 Months	$ 2,781,269,286
		2. 12 Months or Longer	$ 1,690,017,511

(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
There were no material changes as of March 31, 2025.

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 First Quarter
a. Bilateral (YES/NO)	YES
b. Tri-Party (YES/NO)	NO

(3) Original (Flow) & Residual Maturity

	First Quarter
Maximum Amount	
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
g. >1 Year	249,624,222

	First Quarter
Ending Balance	
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
g. >1 Year	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.

NOTES TO FINANCIAL STATEMENTS

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

	First Quarter
a.Maximum Amount	
1.BACV	$ 437,382,822
2. Nonadmitted-Subset of BACV	—
3. Fair Value	438,816,866
b. Ending Balance	
1.BACV	360,428,565
2. Nonadmitted-Subset of BACV	—
3. Fair Value	361,161,855

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

Ending Balance

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a.ICO-BACV	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. ICO-FV	—	—	—	—	—	—	—	—
c. ABS-BACV	—	360,428,565	—	—	—	—	—	—
d. ABS-FV	—	361,161,855	—	—	—	—	—	—
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	—	360,428,565	—	—	—	—	—	—
q. Total Assets-FV	—	361,161,855	—	—	—	—	—	—

(7) Collateral Received – Secured Borrowing

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

NOTES TO FINANCIAL STATEMENTS

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

Ending Balance

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 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	83,208,074	83,208,074
i.> 3 Years	166,416,148	166,416,148

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

	First Quarter
a. Maximum Amount	
1.Cash(collateral – All)	$ 422,192,736
2.Securities Collateral (FV)	—
b. Ending Balance	
1.Cash (Collateral – All)	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 March 31, 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 March 31, 2025.

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 March 31, 2025.

J. Real Estate
The Company did not have any impairment losses related to its real estate investments for the period ended March 31, 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 March 31, 2025.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross Restricted						
	Current Year						
	1	2	3	4	5	6	7
	Total General Account (GA)	GA Supporting SA Activity	Total Separate Account (SA) Restricted Assets	SA Assets Supporting GA Activity	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	360,428,565	—	—	—	360,428,565	344,733,096	15,695,469
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	657,700	—	—	—	657,700	658,500	(800)
j. On deposit with states	3,338,082	—	—	—	3,338,082	3,338,082	—
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	333,023,695	—	—	—	333,023,695	347,501,652	(14,477,957)
n. Other restricted assets	17,134,465	—	—	—	17,134,465	16,844,642	289,823
o. Total restricted assets	$ 714,582,507	$ —	$ —	$ —	$ 714,582,507	$ 713,075,972	$ 1,506,535

Restricted Asset Category	8	9	Percentage 10	Percentage 11
	Total Nonadmitted Restricted	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Asset
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	—	—	—
c. Subject to repurchase agreements	—	360,428,565	0.62	0.62
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	—	657,700	0.00	0.00
j. On deposit with states	—	3,338,082	0.01	0.01
k. On deposit with other regulatory bodies	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—
m. Pledged as collateral not captured in other categories	—	333,023,695	0.57	0.57
n. Other restricted assets	—	17,134,465	0.03	0.03
o. Total restricted assets	$ —	$ 714,582,507	1.23 %	1.23 %

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	$ 195,198,972	$ —	$ —	$ —	$ 195,198,972	$ 210,963,468	$ (15,764,496)	$ 195,198,972	0.34 %	0.34 %
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	107,582,677	—	—	—	107,582,677	109,465,456	(1,882,779)	107,582,677	0.18	0.18
Total	$ 333,023,695	$ —	$ —	$ —	$ 333,023,695	$ 347,501,652	$ (14,477,957)	$ 333,023,695	0.57 %	0.57 %

(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	$ 17,134,465	$ —	$ —	$ —	$ 17,134,465	$ 16,844,642	$ 289,823	$ 17,134,465	0.03 %	0.03 %
Total	$ 17,134,465	$ —	$ —	$ —	$ 17,134,465	$ 16,844,642	$ 289,823	$ 17,134,465	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 March 31, 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	$ 924,896,035	$ 924,896,035	1.79 %	1.79 %
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)	$ 924,896,035	$ 924,896,035	1.79 %	1.79 %
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 Amount	2 % of Liability to Total Liabilities *
u.	Recognized Obligation to Return Collateral Asset (General Account)	$ 924,896,035	2.04 %
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 March 31, 2025.

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	$ 910,695,350	$ 126,145,504	$ 784,549,846
(2) Liabilities			
Derivatives	$ 157,136,690	$ 126,145,504	$ 30,991,186

* 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 March 31, 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	—	$ 172,035,432	$ —	$ 172,035,432	$ —
Preferred Stock	—		$ —	$ —	$ —	$ —

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

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	1	2
(2) Aggregate Amount of Investment Income	$11	$(13,838)

R. Cash Pool
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 March 31, 2025.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. As of March 31, 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 March 31, 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 March 31, 2025.

C. There were no material changes as of March 31, 2025.

D. There were no material changes as of March 31, 2025.

E. There were no material changes as of March 31, 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 March 31, 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 $5,648,744,110 as-of the period ended March 31, 2025.

11. DEBT

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

The Company has access to a $368,272,458 million line of credit facility from the Federal Home Loan Bank of Topeka (FHLB). There were no borrowings outstanding in connection with this facility at March 31, 2025. Any overnight borrowings in connection with this line of credit would have borne interest at 4.59% as of March 31, 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 March 31, 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 Total 2+3	2 General Account	3 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	157,700	157,700	—
(e) Aggregate Total	$ 657,700	$ 657,700	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 368,272,458	$ 368,272,458	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 Fair Value	2 Carrying Value	3 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 Fair Value	2 Carrying Value	3 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 Total 2+3	2 General Account	3 Separate Account	4 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 Total 2+3	2 General Account	3 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 March 31, 2025.

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

There were no significant changes in capital and surplus for the period ending March 31, 2025.

NOTES TO FINANCIAL STATEMENTS

14. CONTINGENCIES

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 FIA products at the time. In their FAC, 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 plaintiffs' allegations and to view the facts in a light most favorable to plaintiffs. The issues will be decided on an evidentiary record established at the District Court level. On February 7, 2025, the District Court issued a fifth amended scheduling order setting a June 13, 2025 deadline for plaintiffs' motion for class certification, an August 15, 2025 deadline for defendant's opposition to the motion for class certification, and an October 17, 2025 deadline for plaintiffs' reply in support of the motion for class certification. Following the District Court's order that mediation occur no later than June 6, 2025, the parties are currently scheduled for in-person mediation on May 22, 2025. 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 March 31, 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 March 31, 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. There were no reportable transactions regarding the transfer and servicing of financial assets and the Company has no loaned securities.
C. There were no reportable wash sales.

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

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

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

The Company markets its products through independent agents/agencies.

20. FAIR VALUE MEASUREMENTS

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

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

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 March 31, 2025:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Issuer credit obligations	$ —	$ —	$ —	$ —	$ —
Asset-backed securities	—	3,242,870	—	—	3,242,870
Total bonds	—	3,242,870	—	—	3,242,870
Cash equivalents	27,949,472	—	—	—	27,949,472
Equity securities:					
Common stock	—	24,095	100,977,700	—	101,001,795
Preferred stock	—	109,238,572	101,895,877	—	211,134,449
Total equities	—	109,262,667	202,873,577	—	312,136,244
Other invested assets	—	—	—	—	—
Separate account assets	3,248,449,080	282,135,334	3,055,542,102	—	6,586,126,516
Derivative assets	3,416,246	24,532,087	—	—	27,948,333
Total assets at fair value	$ 3,279,814,798	$ 419,172,958	$ 3,258,415,679	$ —	$ 6,957,403,435
Liabilities at fair value:					
Derivative liabilities	$ —	$ (30,991,186)	$ —	$ —	$ (30,991,186)
Total liabilities at fair value	$ —	$ (30,991,186)	$ —	$ —	$ (30,991,186)

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 March 31, 2025:

	Balance at 01/01/2025	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 03/31/2025
Assets at fair value:										
Equity securities:										
Common stock	$ 658,500	$ —	$ —	$ 5,486	$ 34,829	$100,296,040	$ —	$ (17,155)	$ —	$ 100,977,700
Preferred stock	72,878,708	26,761,200	—	—	2,255,969	—	—	—		101,895,877
Total equities	73,537,208	26,761,200	—	5,486	2,290,798	100,296,040	—	(17,155)	—	202,873,577
Separate accounts	3,054,093,725	650,000	—	944	136,668	800,000	—	—	(139,235)	3,055,542,102
Total assets at fair value	$ 3,127,630,933	$27,411,200	$ —	$ 6,430	$ 2,427,466	$101,096,040	$ —	$ (17,155)	$ (139,235)	$ 3,258,415,679

(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 all Financial Instruments.

The following table provides the estimated fair values, statement value, and level within the fair value hierarchy of the Company's financial instruments in their entirety as of March 31, 2025:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer credit obligations	$ 9,846,008,412	$ 9,834,484,339	$ 43,191,554	$ 2,169,594,295	$ 7,633,222,563	$ —	$ —
Asset-backed securities	14,172,962,623	14,262,885,364	—	7,907,769,167	6,265,193,456	—	—
Preferred stocks	211,134,449	211,134,449	—	109,238,572	101,895,877	—	—
Common stocks -unaffiliated	101,001,795	101,001,795	—	24,095	100,977,700	—	—
Mortgage loans	2,496,913,163	2,538,109,639	2,620,679	—	2,494,292,484	—	—
Cash equivalents	1,551,706,965	1,551,706,963	1,551,706,965	—	—	—	—
Short-term investments	2,023,393,750	2,023,393,750	1,000,000	2,022,393,750	—	—	—
Policy loans	44,019,462	43,955,092	—	—	44,019,462	—	—
Derivative assets	787,310,375	784,549,846	—	787,310,375	—	—	—
Other invested assets	13,188,064,148	13,237,515,322	—	7,535,657	13,180,528,491	—	—
Collateral pledged on derivatives	107,582,677	107,582,677	—	107,582,677	—	—	—
Investment income due and accrued	643,108,752	643,108,752	—	643,108,752	—	—	—
Separate account assets	6,586,126,516	6,586,126,516	3,248,449,080	282,135,334	3,055,542,102	—	—
Liabilities:							
Derivative liabilities	(30,991,186)	(30,991,186)	—	(30,991,186)	—	—	—

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.

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

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

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.

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.

NOTES TO FINANCIAL STATEMENTS

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

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

D. The Company was able to estimate the fair value of all its financial instruments as of March 31, 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 March 31, 2025.

22. EVENTS SUBSEQUENT

Subsequent events have been considered through May 14, 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:

Effective April 10, 2025, the Company declared a $70 million ordinary dividend that was paid to its parent company on May 12, 2025.

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 March 31, 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 March 31, 2025.

30. PREMIUM DEFICIENCY RESERVES

There were no material changes as of March 31, 2025.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

There were no material changes as of March 31, 2025.

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

There were no material changes as of March 31, 2025.

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There were no material changes as of March 31, 2025.

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

There were no material changes as of March 31, 2025.

35. SEPARATE ACCOUNTS

There were no material changes as of March 31, 2025.

NOTES TO FINANCIAL STATEMENTS

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

If yes, attach an explanation.

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

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. 12/31/2020

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). 08/10/2022

6.4 By what department or departments?

Kansas Insurance Department .....

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 [X] No [ ] NA [ ]

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

7.2 If yes, give full information:

.....

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 2,163,948,517	$ 1,176,432,604
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 52,414,490	$ 54,636,463
14.24 Short-Term Investments	$ 2,079,393,750	$ 1,819,893,750
14.25 Mortgage Loans on Real Estate	$ 2,111,225,526	$ 1,953,803,446
14.26 All Other	$ 14,630,627,456	$ 14,721,574,853
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 21,037,609,739	$ 19,726,341,116
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 $

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

16.3 Total payable for securities lending reported on the liability page $

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

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

1 Name of Custodian(s)	2 Custodian Address
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 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Guggenheim Partners Investment Management LLC	U
Carlyle Global Credit Investment Management LLC	U
Eldridge Structured Credit Advisors, LLC	A

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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 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	$ 3,986,644
1.13	Commercial Mortgages	$ 2,534,122,995
1.14	Total Mortgages in Good Standing	$ 2,538,109,639
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)	$ 2,538,109,639
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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
			NONE						

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

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	110,730	23,543,801			23,654,531	
2. Alaska AK	L	17,045	3,491,171			3,508,216	
3. Arizona AZ	L	86,361	55,084,034			55,170,395	
4. Arkansas AR	L	53,145	8,451,361			8,504,506	
5. California CA	L	206,463	137,708,774			137,915,237	
6. Colorado CO	L	132,323	21,595,059			21,727,382	
7. Connecticut CT	L	56,788	49,474,049			49,530,837	
8. Delaware DE	L	6,215	10,794,936			10,801,151	
9. District of Columbia DC	L	6,918	864,864			871,782	
10. Florida FL	L	374,520	128,347,893			128,722,413	
11. Georgia GA	L	147,520	41,405,931			41,553,451	
12. Hawaii HI	L	24,482	5,307,900			5,332,382	
13. Idaho ID	L	22,811	13,824,448			13,847,259	
14. Illinois IL	L	95,613	75,952,677			76,048,290	
15. Indiana IN	L	57,665	27,438,112			27,495,777	
16. Iowa IA	L	39,805	21,917,716			21,957,521	
17. Kansas KS	L	195,567	22,700,981			22,896,548	
18. Kentucky KY	L	41,745	17,834,990			17,876,735	
19. Louisiana LA	L	27,507	38,229,458			38,256,965	
20. Maine ME	L	28,696	4,137,043			4,165,739	
21. Maryland MD	L	109,443	29,030,727			29,140,170	
22. Massachusetts MA	L	95,976	55,765,760			55,861,736	
23. Michigan MI	L	65,744	78,544,902			78,610,646	
24. Minnesota MN	L	46,865	23,005,141			23,052,006	
25. Mississippi MS	L	21,506	4,802,912			4,824,418	
26. Missouri MO	L	97,296	29,373,870			29,471,166	
27. Montana MT	L	21,543	787,188			808,731	
28. Nebraska NE	L	81,237	7,908,267			7,989,504	
29. Nevada NV	L	33,654	12,428,134			12,461,788	
30. New Hampshire NH	L	47,451	8,166,513			8,213,964	
31. New Jersey NJ	L	80,339	67,402,021			67,482,360	
32. New Mexico NM	L	51,290	5,112,122			5,163,412	
33. New York NY	N	42,048	2,168,203			2,210,251	
34. North Carolina NC	L	165,099	51,642,882			51,807,981	
35. North Dakota ND	L	12,267	2,271,227			2,283,494	
36. Ohio OH	L	110,125	61,904,339			62,014,464	
37. Oklahoma OK	L	87,125	8,487,904			8,575,029	
38. Oregon OR	L	17,583	19,600,560			19,618,143	
39. Pennsylvania PA	L	72,351	135,297,955			135,370,306	
40. Rhode Island RI	L	11,369	18,425,249			18,436,618	
41. South Carolina SC	L	90,177	49,945,756			50,035,933	
42. South Dakota SD	L	25,627	2,832,742			2,858,369	
43. Tennessee TN	L	87,364	36,359,843			36,447,207	
44. Texas TX	L	363,856	103,014,890			103,378,746	
45. Utah UT	L	25,891	64,417,403			64,443,294	
46. Vermont VT	L	11,857	2,231,565			2,243,422	
47. Virginia VA	L	357,535	42,114,556			42,472,091	
48. Washington WA	L	116,494	64,442,703			64,559,197	
49. West Virginia WV	L	16,703	4,510,109			4,526,812	
50. Wisconsin WI	L	29,338	19,559,614			19,588,952	
51. Wyoming WY	L	11,289	4,530,933			4,542,222	
52. American Samoa AS	N						
53. Guam GU	N	2,364				2,364	
54. Puerto Rico PR	N	327	115,334			115,661	
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	28,119	31,993			60,112	
59. Subtotal	XXX	4,169,171	1,724,338,515			1,728,507,686	
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	4,169,171	1,724,338,515			1,728,507,686	
96. Plus Reinsurance Assumed	XXX	1,801,185	1,731,886	9,314		3,542,385	
97. Totals (All Business)	XXX	5,970,356	1,726,070,401	9,314		1,732,050,071	
98. Less Reinsurance Ceded	XXX	4,045,242	509,583,172			513,628,414	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,925,114	1,216,487,229	9,314		1,218,421,657	
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	28,119	31,993			60,112	
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	28,119	31,993			60,112	
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
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 GP1 Strategic Equity Fund CIP LP				
Eldridge GP1 Strategic Equity Fund GP L.P.				
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 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				
Gamma Media Investor, LLC				
Illuminarium Investor, LLC				
PME Investor, LLC				
Eldridge Sports and Entertainment C GP, LLC				
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				

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 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		
CBAM Partners, LLC		82-3195582		
CBAM Credit Opportunities Fund GP, LLC				
CBAM Credit Opportunities Fund, LP				
Maranon Holdings, 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
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.				
Maranon Senior Credit Fund IX, LLC				
Maranon Partners, LLC	48-1202239			
Eldridge Credit Advisers, LLC				
Maranon Management 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
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 IIS Co LLC				
Bentley Park, LLC				
Eldridge Bilt Holdings LLC	27-1973901			
Eldridge DBZ Holdings, LLC	87-4075151			
Hawk Trail, LLC				
Eldridge HBF II Holdings, LLC	27-1973901			
SB Restructured Asset, LLC				
SSVP Capital, LLC				
Pinckney Holdings, 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
Coronado Heights, LLC				
Chisholm Trail, LLC				
Shamrock Valley, LLC				
Monarch Field, LLC				
Triple8, 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			
Avon Portfolio Trust, LLC	87-4075151			
Falcon Portfolio Trust, LLC	87-4075151			
Franklin Portfolio Trust, LLC	87-4075151			
Meriden Portfolio Trust, LLC	87-4075151			
Scranton Portfolio Trust, LLC	87-4075151			
Winchester Portfolio Trust, 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			

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 CIREF Holdings, LLC				
Randolph Portfolio Trust, LLC	87-4075151			
Eldridge Isar Funding 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			
Eldridge HCC Investor LLC				
Eldridge HCC, LLC				
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			
Eldridge CLIO Holdings LLC	87-4075151			
Jefferson Square 1892, LLC	87-4075151			
PD Holdings LLC	87-4075151			
Eldridge Qcode Holdings, LLC				
Monterey 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
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			
Dawn Acres V, LLC				
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				
Maranon Loan Funding 2025-1 WH, LLC				
Sunset Hills, LLC				
Syracuse City, LLC				
Chain Bridge Opportunistic Funding Holdings, LLC				
Chain Bridge Opportunistic Funding, LLC				
Mine Creek, LLC				
Crestview Park, LLC				
Strataca Holdings, LLC				
Prairie Hill, LLC				
Galinda Park, LLC				
Little Bluestem, LLC				
Red Sea 2024-1, LLC				
Cottonwood Pioneer Capital, LLC				
Eldridge CDS Holdings, LLC				
Eldridge RV Holdings, LLC				
Ivory Fort, 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
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			
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, LLC	83-4541988			
Zinnia Corporate Holdings, LLC	83-4541988			
Zinnia Asset Holdings II, LLC	99-2092870			
Zinnia Business Services LLC				
EH2021, LLC				
SE2 Services LLC				
Zinnia Tech Solutions 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				
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				

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
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				
TCI FINCO LIMITED				
Northwest TCI Holdings Ltd.				
Mana BH LLC				
TR FINCO LIMITED				
Tahitian Resorts Limited				
Societe Nouvelle De L'hotel Bora Bora				
RA 1537 Holding Limited				
Rosa Alpina 1537 S.R.L.				
Cain International LP				
Cain RE LLC				
CI Boston Holdings 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
Trinity Stuart Holding, LLC				
TS Retail Holding, LLC				
TS Pied-a-Terre Holding, LLC				
TS Residences Holding, LLC				
Trinity Stuart Hotel LLC				
Trinity Stuart Development LLC				
CI SF Holdings Limited				
Fulwell Cain Studios Limited				
CI HM Holdings LLP				
CI HM InvestCo Limited				
Honey Monster Limited				
HM DevCo Limited				
HoneyMonster HoldCo 1 Limited				
HoneyMonster HoldCo 2 Limited				
Bridge Road Southall Limited				
Bridge Road Southall NewCo Limited				
Bridge Road Southall 2 Limited				
CI FLL Holdings, LLC				
Fort Rock Pruf Parent LLC				
FPR 1 Member LLC				
FPR Investor LLC				
FPR US 1 LLC				
Fort Pruf Rock Mezz LLC				
Fort Rock Pruf Trustee LLC				
CI San Diego Holdings LLC				
BCM 625 Broadway Holdco LLC				
BCM 625 Broadway Mezz, LLC				
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				

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
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				
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				

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
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				
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				

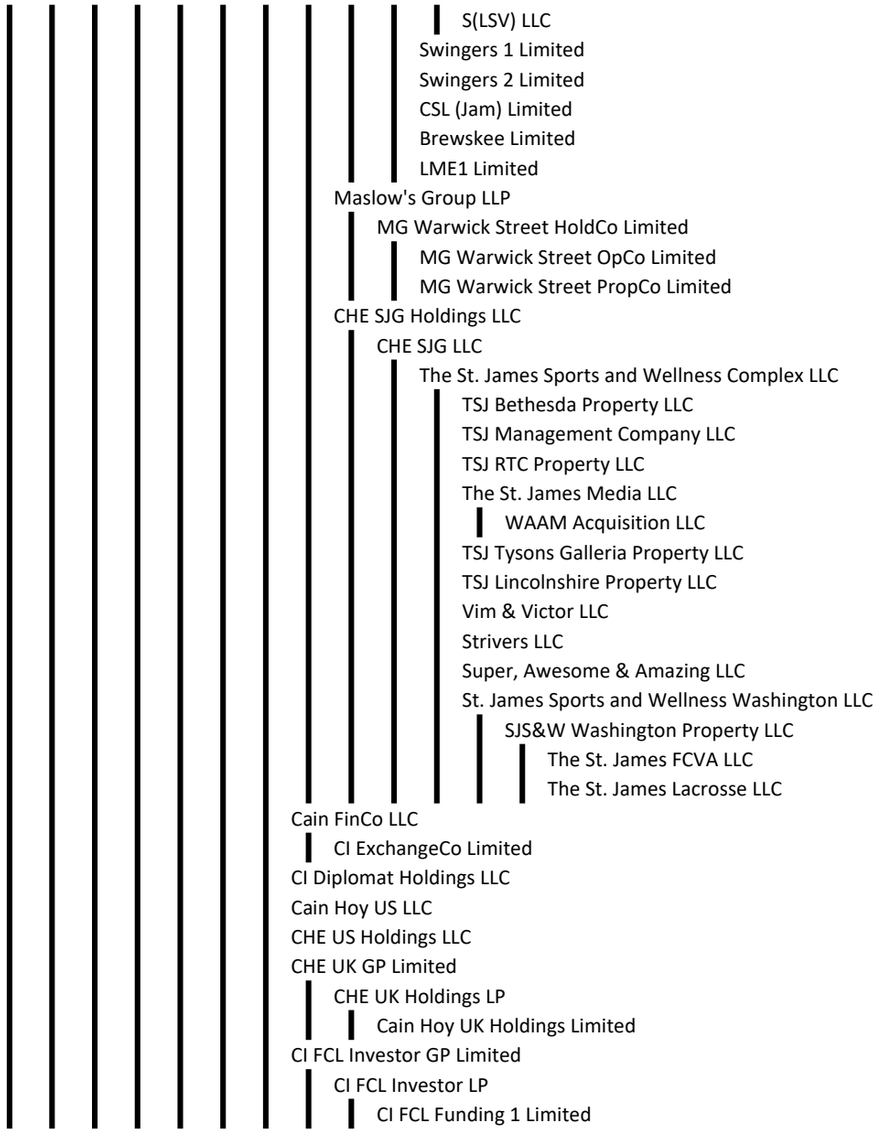
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
The Stage Shoreditch (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				
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				

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
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				
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				
CI Student Strat 1 CIP LP				
Cain International Agent (US) 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				
Fusion PBSA Platform Limited				
CI UK Master Holdings Limited				
CI EREO I CIP GP Limited				
CI EREO I CIP 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
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				
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				
Cain International Advisers Ltd.				
Cain International UK Services Ltd				
CI US Services GP LLC				
Cain International US Services 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
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				
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				

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
MRC Documentary Holdings, LLC				
Queen Morgan, LLC				
Upstate Riot, LLC				
GYKIT, LLC				
Doc Lobster, LLC				
MRC II Sub GP, LLC				
MRC Investments, LLC				
Harsh Times, LLC				
MRC Documentary, L.P.				
Super Eagles, LLC				
Riot Going On, LLC				
Greatest Night, LLC				
Gun & Radio, LLC				
Wildfires, LLC				
Raising Destiny, LLC				
Last Rider Productions UK Limited				
Last Rider Productions, LLC				
Sunday Best, LLC				
Lost in the Andes, LLC				
Sweepstakes Hero, LLC				
The Most Down to Earth, LLC				
MRC II Distribution Company, L.P.				
FilmNation Partners, LLC				
MRC International Distribution Company, Inc.				
MRC II Holdings, LP				
Auld Fella, LLC				
Auld Fella UK Limited				
Brightside CDN Productions Inc.				
Poker Face CDN Productions Inc.				
Ride or Die CDN Productions Inc.				
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				

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
Great Green Room, LLC				
Empty Suit, LLC				
Hot Sauce LLC				
Easy Mark CDN Productions Inc				
Brightside Productions LLC				
Brightside Productions LLC				
High Roller Productions LLC				
Eternal Springs Productions LLC				
Roll Down, LLC				
Soggy Jam, LLC				
Soggy Jam UK Limited				
Morse Code UK Films Limited				
Morse Code, LLC				
Ride or Die Productions, LLC				
Frimpse LLC				
Frimpse Film Productions Ltd				
Easy Mark, LLC				
Ripple Effects Productions, LLC				
Blue Cat Productions, LLC				
Cavalcade Productions, LLC				
WBC, LLC				
Oaktree Entertainment, LLC				
Knight Takes King Productions, LLC				
MRC I Hedge Co, LLC				
MRC I Project Co, LLC				
Fang Shui, LLC				
Raging Bear, LLC				
Bambino Films UK Limited				
Bambino Films LLC				
Hungry City, LLC				
MRC360, LLC				
Benedict White, LLC				
Yekaterina, LLC				
Pickleback, LLC				
Yekaterina UK Limited				
Pickleback NOLA, LLC				
Golden Dragons, LLC				
Halfnelson Films, LLC				

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

PART 1 - ORGANIZATIONAL CHART



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
Marty Post Inc.				
Wrong Trailer Park LLC				
Onslaught Rights LLC				
Onslaught Productions Inc.				
Businesswoman Special LLC				
BWS Rights LLC				
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				

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
Miss Gabler Rights LLC				
Miss Gabler Productions LLC				
Caesars Request LLC				
Caesars Request LLC				
Monoceros Media LLC				
Camp Blood LLC				
A24 Productions 3 LLC				
Starmaker Studios LLC				
A24 Commerce St LLC				
CLT Devco 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				

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
Imatech Technologies LLC				
Sunny With A Chance Limited				
Selenicereus LLC				
Sassafras Jam LLC				
Un Chien Bizarre LLC				
Keep Spitballing LLC				
Kurkamart LLC				
A24 Productions 2 LLC				
Death On A Tuesday LLC				
Saving The World LLC				
Shelter At Home LLC				
Soft Money LLC				
Public House Productions LLC				
A24 Services, LLC				
A24 Distribution, LLC				
Powder Keg Farms Limited				
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				

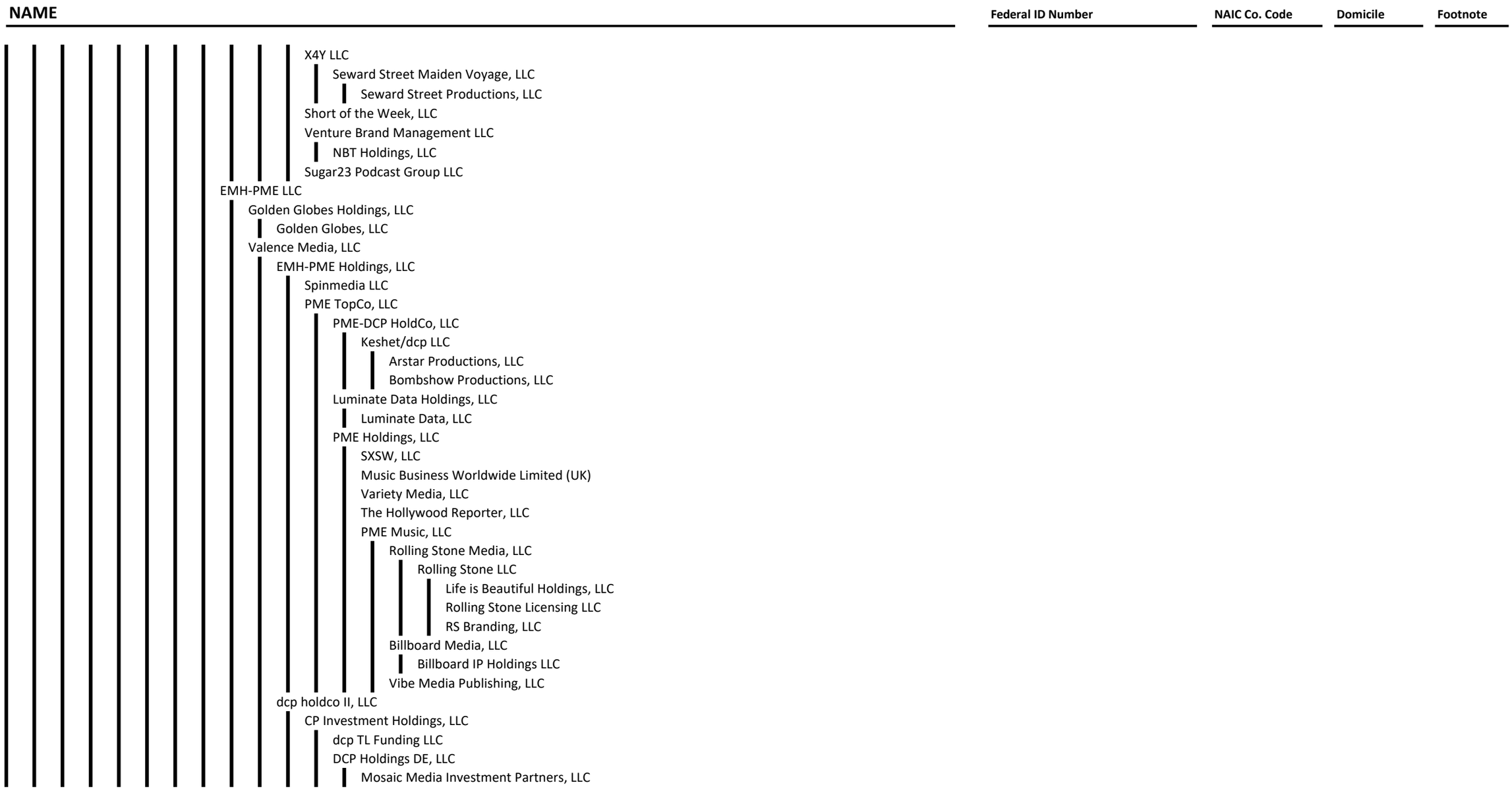
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Pink Chair Productions LLC				
Faces Off LLC				
House Claw LLC				
Crack in the Earth LLC				
Linda Margaret Rae LLC				
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				

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
Direct Holdings Global LLC	80-0854371			
Direct Holdings Americas LLC	13-2861045			
Direct Holdings Customer Service Inc.	13-3389015			
BBMA Holdings I, LLC				
Stewart Street Productions, LLC				
Generate Entertainment, LLC				
Dick Clark Productions, LLC				
DC Company Music, LLC				
Dick Clark Media Archives, LLC				
DCP Guaranty Services, LLC				
DCP Rights, LLC				
BBMA Holdings, LLC				
Billboard IP Holdings, LLC				
BBMA Parent, LLC				
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			

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
EPH II, LLC	27-1973901			
Elm Portfolio Trust LLC				
Eldridge Aircraft Services LLC	27-1973901			
EPH, LLC	27-1973901			
Evergreen Portfolio Trust, LLC	27-1973901			
Magnolia Portfolio Trust, LLC	27-1973901			
Newton Portfolio Trust, LLC	27-1973901			
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				
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				
Smith Portfolio Trust, LLC				
Prospect Portfolio Trust, LLC				
Westwood Portfolio Trust, LLC				
Tuttle Portfolio Trust, LLC				
Eldridge A24 Holdings, LLC				
Granger Portfolio Trust, LLC				
Livingston Portfolio Trust, LLC				
Eldridge Convive Holdings II, LLC				
Eldridge Convive Holdings, LLC				
Eldridge CILP Funding II, LLC				
Hillside Portfolio Trust, LLC	27-1973901			
Glenville Portfolio Trust, LLC	27-1973901			
Eldridge Alpaca Funding, LLC	27-1973901			
Eldridge C9E 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 SMT Holdings LLC	27-1973901			
Walsh Portfolio Trust, LLC	27-1973901			
Davis Portfolio Trust, LLC	27-1973901			
Grigg Portfolio Trust, LLC	27-1973901			
Eldridge Equine II Holdings LLC				
Flint Rock Portfolio Trust, LLC	27-1973901			
Eldridge Gamma Holdings, LLC	27-1973901			
Gamma Media Holdings, LLC				
Vydia, Inc.				
Gamma Media Holdings UK LTD				
Epic Preferred Holdings LLC				
Eldridge VG Funding, LLC	27-1973901			
Weaver Portfolio Trust, LLC	27-1973901			
Eldridge VG Funding, LLC	27-1973901			
Skylark Portfolio Trust, LLC				
Eldridge CILP Funding, LLC	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 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			
Edgewood Portfolio Trust, LLC				
Eldridge PayActiv Holdings LLC				
Eldridge Clearcover Holdings LLC				
Clearcover, Inc.	81-3825981			

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
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			
Epic Preferred Holdings LLC				
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 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			
Epic Preferred Holdings 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 Viral Nation Holdings LLC	27-1973901			
Eldridge FS Holdings, LLC				
Eldridge Equine II Holdings LLC				
Eldridge RDE Holdings, 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 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 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			
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 OOSTO Holdings, LLC	27-1973901			
Eldridge PVIII Holdings LLC	27-1973901			
Eldridge SLCF IV Holdings LLC	27-1973901			
Eldridge TTV-GL Holdings LLC	27-1973901			
Eldridge Clearcover Holdings LLC				
Eldridge 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				
Eldridge FS Holdings, LLC				
Eldridge Digital Asset Holdings, LLC				
Eldridge Ediphy Holdings, LLC				
Eldridge Resilience Holdings LLC	27-1973901			
Eldridge goPuff Holdings 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 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				
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.				

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 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 1371SI 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				
Cajalco - Corona, LP				
CG 109-Fairburn, LP				
SB-HS Lot Option Pool 01, LP				
SB-HS Lot Option Pool 2, 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
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				
MPQ Bronx Commissary, LLC				
APQ 33 Street Bakery NY, LLC				
APQ 33 Bakery Annex NY, LLC				
APQ Verdi Park NY, 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 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				
APQ Coconut Grove FL, LLC				
APQ New Canaan CT, LLC				
APQ Rye NY, LLC				
APQ Greenwich CT, 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 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 111 Fulton, LLC				
MS W52, LLC				
MS Roosevelt Field, LLC				
Melt Shop Enterprises, LLC				
MS Westchester, LLC				
MS Staten Island, 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
MS Smith Haven, LLC				
MS Menlo Park, LLC				
Note Funding 1892-2, LLC	46-5644928			
Eldridge Gamma Holdings, LLC	27-1973901			
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 OOSTO Holdings, LLC	27-1973901			
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 Clearcover Holdings LLC				
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			
Epic Preferred Holdings LLC	27-1973901			
Flexjet, Inc.				
Tuvoli Holdings, LLC				
Eldridge KRNL Funding LLC				
Aurify Brands, LLC				
Trigger Investco, LLC	45-2869667			
Trigger Media Group, LLC				
Mayfair Portfolio Trust, LLC	27-1973901			
Volo Sicuro, LLC				
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			
Epic Preferred Holdings LLC				
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				

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
Elo Entertainment Inc.				
Eldridge Truebill Funding, LLC				
Truebill, Inc.				
Eldridge PayActiv Holdings LLC				
PayActiv, Inc.				
CI BH Holdings II LLC				
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				

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 BC Fund XIII, GP LLC				
CAIS BC Fund XIII, LP				
CAIS Blackstone Growth GP LLC				
CAIS Blackstone Growth LP				
CAIS Blackstone TAS V GP LLC				
CAIS Blackstone TAS V LP				
CAIS Blackstone TAS VI GP LLC				
CAIS Blackstone TAS VI LP				
CAIS Carlyle Direct Access GP LLC				
CAIS Carlyle Direct Access LP				
CAIS Carlyle Renewable and Sustainable Energy Fund GP LLC				
CAIS Carlyle Renewable and Sustainable Energy Fund LP				
CAIS Crawford Lake Fund Ltd.				
CAIS DES Composite Fund LLC				
CAIS DES Oculus LLC				
CAIS DES Oculus Ltd.				
CAIS Financial Credit Investment IV Access Fund GP LLC				
CAIS Financial Credit Investment IV Access Fund LP				
CAIS ICG Strategic Equity III GP LLC				
CAIS ICG Strategic Equity III LP				
CAIS ICG Strategic Equity IV GP LLC				
CAIS ICG Strategic Equity IV LP				
CAIS Millennium Intl. Ltd.				
CAIS Millennium USA LLC				
CAIS Sculptor Master Fund LLC				
CAIS Sculptor Master Fund Ltd.				
CAIS Paloma International Ltd.				
CAIS Paloma Partners LLC				
CAIS Third Point Offshore Fund Ltd.				
CAIS Third Point Partners LLC				
CM PEVF I GP LLC				
CAIS Mercer Private Equity Vintage Fund (TE) I LP				
CAIS Mercer Private Equity Vintage Fund I LP				
CAIS Adams Street Private Income Fund LLC				
CAIS Carlyle Realty Partners IX Access Fund GP LLC				
CAIS Carlyle Realty Partners IX Access Fund LP				
CAIS Blackstone Tactical Opportunities Fund IV GP LLC				
CAIS Blackstone Tactical Opportunities Fund IV LP				
CAIS SL Alpine 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 SL Alpine II, LP				
CAIS Apollo Infrastructure Opportunities II Access Fund GP LLC				
CAIS Apollo Infrastructure Opportunities II Access Fund LP				
CAIS BTAS VIII Access Fund GP LLC				
CAIS BTAS VIII Access Fund, LP				
CAIS Carlyle Direct Access II GP LLC				
CAIS Carlyle Direct Access II LP				
CAIS Alkeon Innovation Private Series II GP LLC				
CAIS Alkeon Innovation Private Series II LP				
CAIS TCG Private Equity 2022 GP LLC				
TCG Private Equity 2022, L.P.				
CAIS Private Equity Core I GP LLC				
CAIS Private Equity Core I, L.P.				
CAIS Avenue Venture Opportunities Fund II GP LLC				
CAIS Avenue Venture Opportunities Fund II, L.P.				
CAIS HPS Strategic Investment Partners V GP LLC				
CAIS HPS Strategic Investment Partners V, L.P.				
CAIS Apollo Investment Fund X GP LLC				
CAIS Apollo Investment Fund X, LP				
CAIS ICGSEIV Offshore GP LLC				
CAIS ICGSEIV Offshore, L.P.				
CAIS Bridge Net Lease Income Fund GP LLC				
CAIS Bridge Net Lease Income Fund, L.P.				
CAIS BlackRock Impact Opportunities GP LLC				
BlackRock Impact Opportunities (CAIS), L.P.				
CAIS Apollo Investment Fund X Offshore GP LLC				
CAIS Apollo Investment Fund X Offshore, LP				
CAIS Commerce Street Private Credit Fund I GP LLC				
Commerce Street Private Credit Fund I, L.P.				
CAIS Commerce Street Private Equity Fund I GP LLC				
Commerce Street Private Equity Fund I, L.P.				
CAIS SSA Strategic Partners LLC				
CM PEVF III GP LLC				
CAIS Mercer Private Equity Vintage Fund III LP				
CAIS AltAlpha Vintage LLC				
AltAlpha Vintage, L.P.				
CAIS WorldQuant Millennium SEALS Fund LLC				
CAIS WorldQuant Millennium SEALS Offshore Fund Ltd.				
SFG Multi-Strategy Fund 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
SFG Multi-Strategy Fund, L.P.				
CAIS Apollo Aligned Alternatives Offshore Fund Ltd.				
CAIS Apollo Aligned Alternatives Fund (TE) LLC				
CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC				
CAIS Warburg Pincus Global Growth (Fund XIV) , L.P.				
CAIS Strategic Investors Fund XI GP LLC				
CAIS Strategic Investors Fund XI, L.P.				
CAIS Vista Equity Partners Fund VIII GP LLC				
CAIS Vista Equity Partners Fund VIII, L.P.				
CAIS Crow Holdings Fund X GP LLC				
CAIS Crow Holdings Fund X, L.P.				
CAIS BSP SSP II GP LLC				
CAIS BSP SSP II, L.P.				
CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC				
CAIS Reverence Partners Opportunities Fund V (PE Fund III) L.P.				
CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC				
CAIS Reverence Capital Partners Credit Opportunities Fund II, L.P.				
CAIS ICG Strategic Equity V GP LLC				
CAIS ICG Strategic Equity V, L.P.				
CAIS Monroe PCF V (Onshore) GP LLC				
CAIS Monroe PCF V (Onshore), L.P.				
CAIS Apollo Debt Solutions BDC Offshore Fund Ltd.				
CM PEVF IV GP LLC				
CAIS Mercer Private Equity Vintage Fund IV LP				
CAIS Ares Senior Direct Lending III GP LLC				
CAIS Ares Senior Direct Lending III, L.P.				
CAIS Davidson Kempner Partners Fund LLC				
CAIS Vista Equity Partners Fund VIII Offshore GP LLC				
CAIS Vista Equity Partners Fund VIII Offshore, L.P.				
CAIS ICGSEV Offshore GP LLC				
CAIS ICGSEV Offshore, L.P.				
CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC				
CAIS Apollo S3 Equity & Hybrid Solutions Fund, L.P.				
CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE) GP LLC				
CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE), L.P.				
Procyon Vintage I GP LLC				
Procyon Vintage I, L.P.				
Procyon Evergreen I GP LLC				
Procyon Evergreen I, 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
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				
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.				

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 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				
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				

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
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				
CAIS Private Equity Core III, L.P.				
KV IX Access GP LLC				
KV IX Access, L.P.				
Core Convexity International Fund, Ltd.				
Eldridge DPL Holdings LLC	27-1973901			
DPL Financial Partners, LLC	27-1973901			
Epic Preferred Holdings LLC				
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 LB Event LLC	99-2781081			
TFEG ABG LA JV, LLC	88-3819518			
13FEG Haunted Prison, LLC	87-1211455			
13FEG Immersive Theater, LLC	87-1237697			
House of Torment LLC	27-1943988			
Sunset Screams LLC	27-2290258			

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
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				
BCAP Sens SCSP				
BCAP Sens SAS				
Blackbrook Property Holdings 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 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				
HZACS CI, LLC				
Sommsation Holdings, LLC				
Sommsation Services Holdings LLC	87-3416715			

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
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 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 GP1 Raven Holdings LLC				
Eldridge Raven Holdings LLC				
Eldridge SME Co-Invest E, LLC				
Eldridge IP Holdings III LLC				
Eldridge IP Holdings II LLC		27-1973901		
Eldridge IP Holdings LLC		27-1973901		
Asbury Boss, LLC		27-1973901		
Somebody Told Me, LLC				
Eldridge Vanguard Holdings, LLC				
Atlas FundingCo GP LLC				
Eldridge GP1 Atlas FundingCo LP				
Eldridge GP1 Atlas I LLC				
Eldridge GP1 Atlas 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
Atlas MezzCo GP LLC				
Eldridge GP1 Atlas MezzCo LP				
Eldridge GP1 Atlas FundingCo LP				
Eldridge GP1 Atlas GP LLC				
Eldridge GP1 Atlas Aggregator LP				
Eldridge GP1 Atlas MezzCo LP				
Eldridge EA Holdings, LLC				
Tuvoli Holdings, LLC				
Tuvoli, LLC				
Everest Fuel Management, LLC				
Tuvoli Canada, Inc.				
Flexjet, Inc.				
Epic Aero, Inc.				
One Sky Flight Holdings, LLC				
One Sky Flight, LLC				
FXSolutions, LLC				
Fairgrave Omlie, LLC				
AOG, LLC				
Constant Aviation, LLC				
Corporate Wings Technical Services LLC				
Nextant Sales, LLC				
Nextant Aerospace, LLC				
JetCorp Technical Services, LLC				
Flexjet Vertical Lift, LLC				
Associated Aircraft Group, LLC				
Flexjet Limited				
Volare Acquisitions, Limited				
Flexjet Malta Holdings Limited				
Flexjet Malta Operations Limited				
Flexjet Operations Ltd.				
Halo Aviation Ltd.				
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				

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
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 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 Co-Investors, LP				
Eldridge Industries Manager, LLC	27-1973901			
Eldridge Carry Holdings, LP				
Eldridge Sports and Entertainment GP, LP				
Eldridge Sports and Entertainment Fund, LP				
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				
Sharp Squared PI 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
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				
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				

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
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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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 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.	CYM	NIA	Eldridge GP, LLC	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.	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.	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.	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.	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.	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.	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.	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.	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	
00000	SBL Holdings GRP	00000					Eldridge GP1 Strategic Equity Fund-A L.P.	CYM	NIA	Eldridge GP1 Strategic Equity Fund GP L.P.	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	

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

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

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

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

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

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

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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					Triple8, 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	Triple8, 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	50.1	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	7.4	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	87-4075151				Avon Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
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				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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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				Eldridge Isar Funding LLC	DE	NIA	Randolph Portfolio Trust, 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	5.6	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				Eldridge HCC Investor LLC	DE	NIA	Cyrus Portfolio Trust, 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	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	
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					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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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					Dawn Acres V, LLC	DE	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					Maranon Loan Funding 2025-1 WH, LLC	DE	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					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					Mine Creek, LLC	KS	NIA	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Crestview Park, LLC	KS	NIA	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Strataca Holdings, 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					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	
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	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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					CI Student Strat 1 CIP LP	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International Agent (US) LP	DE	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	
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					Fusion PBSA Platform Limited	GBR	NIA	CI AM UK Holdings Limited	Ownership	33.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI UK Master Holdings Limited	GBR	NIA	CI AM UK Holdings Limited	Ownership	100.0	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	
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					Cain International Advisers Ltd	GBR	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International UK Services Ltd	GBR	NIA	CI AM LP	Ownership	100.0	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	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	
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	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	37.5	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				Smith 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				Livingston 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				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 Equine II Holdings LLC	DE	NIA	Grigg Portfolio Trust, LLC	Ownership	39.2	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	27-1973901				Eldridge Gamma Holdings, LLC	DE	NIA	Flint Rock Portfolio Trust, LLC	Ownership	62.9	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				Epic Preferred Holdings LLC	DE	NIA	Flint Rock Portfolio Trust, LLC	Ownership	1.8	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	
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 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 PayActiv Holdings LLC	DE	NIA	Edgewood Portfolio Trust, LLC	Ownership	9.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Clearcover Holdings LLC	DE	NIA	Edgewood Portfolio Trust, LLC	Ownership	44.2	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					Epic Preferred Holdings LLC	DE	NIA	Edgewood Portfolio Trust, LLC	Ownership	2.4	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	
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	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				Epic Preferred Holdings LLC	DE	NIA	Primrose Portfolio Trust, LLC	Ownership	6.5	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	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	44.1	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	28.6	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Qloo Holdings LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
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	27-1973901				Eldridge S3-R Holdings LLC	DE	NIA	Pinecrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IE Funding LLC	DE	NIA	Pinecrest Portfolio Trust, LLC	Ownership	62.5	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				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	27-1973901				Eldridge OOSTO Holdings, LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	92.1	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	
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	

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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 1371SI LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	69.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1373-001OT 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	
00000	SBL Holdings GRP	00000					SCF 1322SL LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	85.2	Todd L. Boehly	NO	

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	
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 111 Fulton, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	27-1973901				Eldridge Gamma Holdings, LLC	DE	NIA	Note Funding 1892-2, LLC	Ownership	15.6	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 OOSTO Holdings, LLC	DE	NIA	Canon Portfolio Trust, LLC	Ownership	7.9	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					Eldridge Clearcover Holdings LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	8.6	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	
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	27-1973901				Epic Preferred Holdings LLC	DE	NIA	Putnam Asset Holdings, LLC	Ownership	9.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet, Inc.	DE	NIA	Epic Preferred Holdings LLC	Ownership	3.7	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					Eldridge KRNL Funding 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					Volo Sicuro, LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	19.9	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	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	24.5	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					Epic Preferred Holdings LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	15.0	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	
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	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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	
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	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					Epic Preferred Holdings LLC	DE	NIA	Arch Portfolio Trust, LLC	Ownership	46.9	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	73.0	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	
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	

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

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

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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 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					Eldridge IP Holdings III 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					Eldridge Vanguard Holdings, LLC	DE	NIA	Eldridge Industries, 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 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	
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	16.8	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	

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

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

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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	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					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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

Bar Code:

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

2. 6 8 6 7 5 2 0 2 5 3 6 5 0 0 0 0 1

3. 6 8 6 7 5 2 0 2 5 4 4 5 0 0 0 0 1

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

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

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

OVERFLOW PAGE FOR WRITE-INS

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Surrender Fee Income	7,032,283	12,071,692	44,292,430
08.305. Miscellaneous Income	98,593,322	60,725,141	272,859,028
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	105,625,605	72,796,833	317,151,458

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 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	353,529	1,414,359
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	24,111,288	24,464,817
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	24,111,288	24,464,817

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	2,763,245,861	790,468,487
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	87,636,840	1,881,836,291
2.2 Additional investment made after acquisition	139,173,579	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	3,160	(24,048)
7. Deduct amounts received on disposals	466,985,889	339,557,530
8. Deduct amortization of premium and mortgage interest points and commitment fees	(9,868,444)	(1,735,618)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	5,167,643	(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)	2,538,109,638	2,763,245,861
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	2,538,109,638	2,763,245,861
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	2,538,109,638	2,763,245,861

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	15,006,846,955	14,091,844,912
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	640,000,001	7,557,141,188
2.2 Additional investment made after acquisition	107,960,858	2,064,363,196
3. Capitalized deferred interest and other		
4. Accrual of discount	872,283	1,178,275
5. Unrealized valuation increase/(decrease)	(6,690,850)	3,457,792
6. Total gain (loss) on disposals	(9,781,126)	(2,622,782)
7. Deduct amounts received on disposals	540,245,596	8,667,271,252
8. Deduct amortization of premium, depreciation and proportional amortization	1,414	9,107,860
9. Total foreign exchange change in book/adjusted carrying value	16,014,035	(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)	15,212,147,904	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)	15,209,896,595	15,004,574,093

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	24,222,251,479	27,889,973,694
2. Cost of bonds and stocks acquired	2,814,826,907	11,299,795,229
3. Accrual of discount	6,430,336	39,314,662
4. Unrealized valuation increase/(decrease)	4,564,612	63,741,762
5. Total gain (loss) on disposals	(1,116,694)	(22,767,992)
6. Deduct consideration for bonds and stocks disposed of	2,643,965,167	14,946,222,434
7. Deduct amortization of premium	9,275,725	5,303,182
8. Total foreign exchange change in book/adjusted carrying value	70,426,650	(50,899,261)
9. Deduct current year's other-than-temporary impairment recognized		46,451,014
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	11	1,070,014
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	24,464,142,408	24,222,251,479
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	24,464,142,408	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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	3,995,090,581	8,463,104,299	8,250,973,089	(245,858,020)	3,961,363,770			3,995,090,581
2. NAIC 2 (a)	6,037,633,380	971,849,691	1,455,694,802	(123,997,201)	5,429,791,068			6,037,633,380
3. NAIC 3 (a)	930,693,062	305,267,201	81,445,898	(2,014,549)	1,152,499,816			930,693,062
4. NAIC 4 (a)	351,975,495	18,043,878	24,913	272,557,285	642,551,745			351,975,495
5. NAIC 5 (a)				172,035,432	172,035,432			
6. NAIC 6 (a)								
7. Total ICO	11,315,392,518	9,758,265,069	9,788,138,702	72,722,946	11,358,241,831			11,315,392,518
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	6,735,298,338	463,551,607	219,449,616	12,133,286	6,991,533,615			6,735,298,338
9. NAIC 2	5,587,704,518	567,281,661	466,833,127	(6,005,270)	5,682,147,782			5,587,704,518
10. NAIC 3	1,271,334,800	123,384,632	154,185,938	1,839,698	1,242,373,191			1,271,334,800
11. NAIC 4	321,079,255	18,233,399	6,440,030	66,126	332,938,750			321,079,255
12. NAIC 5	10,863,911	1,635,574	2,087,914	72,122	10,483,693			10,863,911
13. NAIC 6	3,412,473		5,000	859	3,408,332			3,412,473
14. Total ABS	13,929,693,295	1,174,086,873	849,001,625	8,106,821	14,262,885,364			13,929,693,295
PREFERRED STOCK								
15. NAIC 1								
16. NAIC 2	113,067,340		1,000,000	373,937	112,441,277			113,067,340
17. NAIC 3	46,162,819	38,821,533	15,000,000	(21,582)	69,962,770			46,162,819
18. NAIC 4								
19. NAIC 5	26,761,200			1,969,200	28,730,400			26,761,200
20. NAIC 6								
21. Total Preferred Stock	185,991,359	38,821,533	16,000,000	2,321,555	211,134,447			185,991,359
22. Total ICO, ABS & Preferred Stock	25,431,077,172	10,971,173,475	10,653,140,328	83,151,322	25,832,261,642			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 $ 1,523,757,493 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals	2,023,393,750	XXX	2,023,206,250	795,707	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,170,413,735	1,145,591,032
2. Cost of short-term investments acquired	1,282,706,763	6,712,271,974
3. Accrual of discount	15	1,159,885
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		2,842,302
6. Deduct consideration received on disposals	1,430,226,763	5,689,363,953
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value	500,000	(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)	2,023,393,750	2,170,413,735
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,023,393,750	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	224,810,384
3.	Unrealized Valuation increase/(decrease)	7,357,708
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	170,263,895
6.	Considerations received/(paid) on terminations	320,647,366
7.	Amortization	(16,987,673)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(159,827,933)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	768,819,968
11.	Deduct nonadmitted assets	15,256,502
12.	Statement value at end of current period (Line 10 minus Line 11)	753,563,466

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	3,416,245			
3.14	Section 1, Column 18, prior year	(6,589,897)	10,006,142	10,006,142	
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	3,416,245			
3.24	Section 1, Column 19, prior year plus	(6,589,897)			
3.25	SSAP No. 108 adjustments		10,006,142	10,006,142	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		1,174,237		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	1,174,237			
4.23	SSAP No. 108 adjustments		1,174,237		
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	768,819,848	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		768,819,848
4.	Part D, Section 1, Column 6	910,695,350	
5.	Part D, Section 1, Column 7	(157,132,004)	
6.	Total (Line 3 minus Line 4 minus Line 5)		15,256,503

		Fair Value Check	
7.	Part A, Section 1, Column 16	834,755,482	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		834,755,482
10.	Part D, Section 1, Column 9	955,504,263	
11.	Part D, Section 1, Column 10	(136,005,284)	
12.	Total (Line 9 minus Line 10 minus Line 11)		15,256,503

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	106,892,482	
14.	Part B, Section 1, Column 20	13,936,967	
15.	Part D, Section 1, Column 12	120,829,449	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,284,442,300	104,797,258
2. Cost of cash equivalents acquired	8,264,684,430	33,792,076,069
3. Accrual of discount	13,427,305	35,144,564
4. Unrealized valuation increase/(decrease)	(10)	(3)
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	8,010,847,062	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)	1,551,706,963	1,284,442,300
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,551,706,963	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								
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		600,889	16,300,000
SB2073217	Montgomery	IL		10/21/2024	9.830		1,178,662	296,110,000
SB2074579	Luxembourg	LUX		11/14/2024	12.000		1,848,096	834,889,858
SB2078984	Bellshill	GBR		08/31/2024	8.960	87,636,840		167,740,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						87,636,840	3,627,647	1,315,039,858
Mortgages in Good Standing - Mezzanine Loans								
SB2064968	New York	NY		03/11/2024	12.480		126,286,504	3,247,000,000
SB2070635	Miami	FL		07/19/2024	12.000		3,898,347	850,000,000
SB2071716	St Helier	JEY		08/16/2024	10.450		1,675,076	64,539,306
SB2071724	St Helier	JEY		08/16/2024	10.450		1,313,282	44,717,972
SB2071732	St Helier	JEY		08/16/2024	10.450		792,090	22,338,359
SB2072243	St Helier	JEY		08/23/2024	9.200		343,999	23,300,000
SB2073506	Bad Urach	DEU		10/29/2024	8.600		606,884	43,300,000
SB2074314	Erfurt	DEU		11/12/2024	8.600		629,751	37,300,000
0699999 - Mortgages in Good Standing - Mezzanine Loans							135,545,933	4,332,495,637
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						87,636,840	139,173,580	5,647,535,495
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						87,636,840	139,173,580	5,647,535,495

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																	
SB1910625	San Francisco	CA		12/30/2021	02/10/2025	89,730,350							89,730,350	89,730,350			
SB1910633	San Francisco	CA		12/30/2021	02/10/2025	76,519,650							76,519,650	76,519,650			
0199999 - Mortgages closed by repayment						166,250,000							166,250,000	166,250,000			
Mortgages with partial repayments																	
BGH359T38	Kansas City	MO		12/30/2021		87,417							87,417	87,417			
SB1949961	LEAWOOD	KS		09/08/2016		4,468							4,468	4,468			
BGH33MYC5	Eugene	OR		12/30/2021		71,016							71,016	71,016			
SB2065882	Topeka	KS		02/28/2024		1,559							1,559	1,559			
SB1949920	Meriden	KS		12/01/2014		5,702							5,702	5,702			
SB2064968	New York	NY		02/07/2025		288,842,170				6,308,163	6,308,163		300,000,000	300,000,000			
SB2077614	Olathe	KS		10/25/2024		2,612							2,612	2,612			
SB1950027	Lawrence	KS		08/12/2020		3,946							3,946	3,946			
BGH365F09	Murrieta	CA		12/30/2021		20,302							20,302	20,302			
BGH347NZ8	Clinton	MA		12/30/2021		183,546							183,546	183,546			
SB1949995	Morris Township	NJ		10/15/2019		2,655							2,655	2,655			
SB1500140	LOS ANGELES	CA		06/30/2015		13,048							13,048	13,048			
SB1949953	Topeka	KS		06/15/2016		1,908							1,908	1,908			
SB1949912	GRANDVIEW	MO		12/01/2014		1,934							1,934	1,934			
SB1949896	LAWRENCE	KS		12/01/2014		4,073							4,073	4,073			
SB1950001	Osprey	FL		07/09/2020		3,606							3,606	3,606			
SB1949904	LAWRENCE	KS		12/01/2014		4,364							4,364	4,364			
BGH33LTY5	Strongsville	OH		12/30/2021		193,045							193,045	193,045			
SB1949946	Creede	CO		10/06/2015		1,613							1,613	1,613			
SB2078984	Bellshill	GBR		02/28/2025									125,915	129,075	3,160		3,160
0299999 - Mortgages with partial repayments						289,448,984				6,308,163	6,308,163		300,732,729	300,735,889	3,160		3,160
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						455,698,984				6,308,163	6,308,163		466,982,729	466,985,889	3,160		3,160

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												
SB1948-26-0	CARLYLE REVOLVING LOAN FUND II			CARLYLE REVOLVING LOAN FUND II		06/09/2022			338,300			
SB1954-26-8	STORY3 CONSUMER OPPORTUNITIES	WILMINGTON	DE	STORY3 CONSUMER OPPORTUNITIES		12/31/2022		1	1			
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated								1	338,301			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			10,133,405			1.000
SB1932-40-5	CHISHOLM TRAIL LLC	TOPEKA	KS	CHISHOLM TRAIL LLC		12/31/2021			(16,886,000)			1.000
SB1916-97-8	SB ISH LLC	TOPEKA	KS	SB ISH LLC		10/31/2024			918,155			1.000
2099999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Affiliated									(5,834,440)			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			No Broker		12/30/2024			259,994			
SB2078-15-8	DAVID J. CALLANAN 2024 IRREVOC 6.000			No Broker		12/30/2024			259,994			
SB2079-84-2	FRANKLIN PORTFOLIO TRUST LLC			No Broker		03/21/2025		73,000,000				
SB2078-12-5	JENNIFER A. FOSTER TRUST 6.000% 12/2			No Broker		12/30/2024			259,994			
SB2078-11-7	MATTHEW J. NEUMAN REVOCABLE TR 6.000			No Broker		12/30/2024			41,052			
3199999 - Collateral Loans - Unaffiliated								73,000,000	821,035			XXX
Collateral Loans - Affiliated												
SB1938-52-7	ACZ INVESTMENTS LP DELAYED DRAW TERM LOA			Borrowings		06/09/2022			40,000,000			
SB1938-53-5	ACZ INVESTMENTS LP REVOLVER 8.000% 06/			DIRECT		09/14/2022			5,000,000			
SB2059-68-7	ACZ STUDENTS LLC ACZ STUDENTS LLC 13.00			Borrowings		09/15/2023			3,787,856			
SB2079-38-8	AUBURNDALE LLC			DIRECT		03/11/2025		48,000,000				
SB2078-44-8	AUGUSTA PORTFOLIO TRUST LLC TRANCHE 3			DIRECT		02/14/2025		23,000,000				
SB2079-92-5	AUGUSTA PORTFOLIO TRUST LLC TRANCHE 4			DIRECT		03/25/2025		3,000,000				
SB2077-94-5	AVON PORTFOLIO TRUST LLC TRANCHE 1 7.2			DIRECT		01/24/2025		37,000,000				
SB2079-82-6	AVON PORTFOLIO TRUST LLC TRANCHE 2 7.0			DIRECT		03/21/2025		163,000,000				
SB2055-22-2	CAIN INTERNATIONAL LP 1ST LIEN CONVERTIB			Interest Capitalization		06/15/2023			5,660,733			
SB2076-71-5	DELANO PORTFOLIO TRUST LLC TRANCHE 2 6			DIRECT		12/20/2024			3,000,000			
SB2078-41-4	DELANO PORTFOLIO TRUST LLC TRANCHE 3 7			DIRECT		02/07/2025		1,000,000				
SB2079-46-1	DELANO PORTFOLIO TRUST LLC TRANCHE 4 6			DIRECT		03/12/2025		66,000,000				
SB1952-02-3	ELDRIDGE MEDIA HOLDINGS LLC COLLATER LN-			Interest Capitalization		11/30/2023			5,249,373			
SB2079-20-6	FALCON PORTFOLIO TRUST LLC			DIRECT		03/06/2025		87,000,000				
SB2077-91-1	HILLSIDE PORTFOLIO TRUST LLC TRANCHE 4			DIRECT		01/22/2025		8,000,000				
SB2077-86-1	MEADOWLARK FUNDING LLC TRANCHE 11 7.27			DIRECT		01/21/2025		71,000,000	40,000,000			
SB2078-81-0	PD HOLDINGS LLC TRANCHE 5 6.830% 02/19			DIRECT		02/21/2025		8,000,000				
SB2079-71-9	PRIMARY ISSUE ANCHOR SEPARATE TRANCHE 1			DIRECT		03/20/2025		14,000,000				
SB2080-25-3	TUTTLE PORTFOLIO TRUST LLC			DIRECT		03/31/2025		32,000,000				
SB2079-81-8	WALNUT PORTFOLIO TRUST LLC TRANCHE 2 7			DIRECT		03/21/2025		6,000,000				
SB2074-39-7	ZINNIA ASSET HOLDINGS LLC TERM LOAN 6			DIRECT		11/12/2024			9,938,000			
3299999 - Collateral Loans - Affiliated								567,000,000	112,635,962			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												

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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												
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								73,000,001	1,159,336			XXX
6999999 – Subtotals - Affiliated								567,000,000	106,801,522			XXX
7099999 Totals								640,000,001	107,960,858			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 EXEMPT	LEAWOOD	KS	Capital Distribution	09/29/2019	02/20/2025	63,871							63,871	63,871				
SB1927-21-5	503 CAPITAL PARTNERS TAX EXEMPT	LEAWOOD	KS	Capital Distribution	10/15/2021	02/24/2025	3,899							3,899	3,899				
SB1948-26-0	CARLYLE REVOLVING LOAN FUND II			Capital Distribution	02/14/2025	02/14/2025	338,300							338,300	932,698		594,398	594,398	
SB1954-26-8	STORY3 CONSUMER OPPORTUNITIES	WILMINGTON	DE	Capital Distribution	12/31/2022	03/06/2025													10,317
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated							406,070							406,070	1,000,468		594,398	594,398	10,317
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	03/05/2025	16,740,983							16,740,983	16,740,983				
SB1930-95-3	HAWK TRAIL LLC	WILMINGTON	DE	Capital Distribution	12/22/2021	01/10/2025	878,029							878,029	878,029				
SB1930-95-3	HAWK TRAIL LLC	WILMINGTON	DE	Income Recognition	12/22/2021	02/28/2025	(878,029)							(878,029)	(878,029)				
SB1916-97-8	SB ISH LLC	TOPEKA	KS	Capital Distribution	10/31/2024	03/25/2025	4,245,681							4,245,681	4,245,681				
2099999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Affiliated							20,986,664							20,986,664	20,986,664				
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																			

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
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																			
SB2059-68-7	ACZ STUDENTS LLC ACZ STUDENTS LLC 13.00			Redemption 124.6850	09/15/2023	01/30/2025	11,271,600						353,349	11,221,650	11,221,650	(403,299)		(403,299)	27,914
SB2067-20-1	ARCH PORTFOLIO TRUST LLC 7.700% 04/3			DIRECT	05/02/2024	03/12/2025	18,000,000							18,000,000	18,000,000				850,850
SB2067-40-9	AUGUSTA PORTFOLIO TRUST LLC TRANCHE 1			DIRECT	05/08/2024	03/06/2025	80,000,000							80,000,000	80,000,000				2,070,444
SB1931-79-5	CANON PORTFOLIO TRUST LLC 6.750% 02/			DIRECT	12/13/2021	02/05/2025	15,000,000							15,000,000	15,000,000				264,375
SB2074-43-9	COTTONWOOD PIONEER CAPITAL LL TRANCHE 1			DIRECT	11/13/2024	02/10/2025	6,000,000							6,000,000	6,000,000				97,875
SB2058-77-0	ELDRIDGE EA HOLDINGS LLC TRANCHE 1 8.6			DIRECT	10/02/2023	02/07/2025	23,000,000							23,000,000	23,000,000				625,204
SB1947-74-2	GARFIELD PARK LLC 8.520% 12/21/27			DIRECT	12/21/2022	02/03/2025	8,000,000							8,000,000	8,000,000				147,680
SB1943-09-7	GRIGG PORTFOLIO TRUST LLC 8.250% 09/			DIRECT	09/13/2022	01/23/2025	39,000,000							39,000,000	39,000,000				1,161,875
SB2059-08-3	GRIGG PORTFOLIO TRUST LLC TRANCHE 2 8			DIRECT	10/05/2023	01/23/2025	6,000,000							6,000,000	6,000,000				176,367
SB1931-86-0	GROVE LANE PORTFOLIO TRUST LL 6.750%			DIRECT	12/29/2021	01/22/2025	9,000,000							9,000,000	9,000,000				136,688
SB1930-71-4	HILLCREST HOLDINGS LLC 6.750% 12/16/			DIRECT	12/16/2021	03/26/2025	3,000,000							3,000,000	3,000,000				132,188
SB2069-25-6	IVORY FORT LLC USD TRANCHE 1 7.210% 06			DIRECT	06/21/2024	02/10/2025	7,000,000							7,000,000	7,000,000				119,165
SB2065-36-1	MAPLE HILL LLC TRANCHE 10 7.250% 03/19			DIRECT	03/19/2024	02/10/2025	8,000,000							8,000,000	8,000,000				281,944
SB2070-45-2	MAPLE HILL LLC TRANCHE 13 7.240% 03/16			DIRECT	07/15/2024	02/10/2025	7,000,000							7,000,000	7,000,000				56,311
SB2071-07-0	MAPLE HILL LLC TRANCHE 14 6.900% 07/29			DIRECT	07/29/2024	03/18/2025	9,000,000							9,000,000	9,000,000				360,142
SB2065-33-8	MAPLE HILL LLC TRANCHE 9 7.240% 03/18/			DIRECT	03/18/2024	02/10/2025	2,000,000							2,000,000	2,000,000				70,389
SB1917-37-2	MAPLE PORTFOLIO TRUST LLC TRANCHE 1 CL			DIRECT	01/19/2021	01/29/2025	19,000,000							19,000,000	19,000,000				634,125
SB1941-45-5	MAYFAIR PORTFOLIO TRUST LLC TRANCHE 2 CL			DIRECT	07/31/2022	02/05/2025	26,000,000							26,000,000	26,000,000				526,139
SB1942-62-8	MERRIAM PORTFOLIO TRUST LLC 8.250% 0			DIRECT	09/08/2022	02/05/2025	55,000,000							55,000,000	55,000,000				1,878,021
SB2075-55-0	MONTGOMERY PORTFOLIO TRUST TRANCHE 1 6			DIRECT	12/03/2024	01/29/2025	65,000,000							65,000,000	65,000,000				679,244
SB1936-12-5	MORNINGSIDE PORTFOLIO TRUST L 6.750%			DIRECT	04/05/2022	01/29/2025	1,000,000							1,000,000	1,000,000				16,500
SB1930-65-6	OAKRIDGE PORTFOLIO TRUST LLC 6.750%			DIRECT	12/14/2021	03/12/2025	33,000,000							33,000,000	33,000,000				792,188
SB1953-87-2	RUBY PORTFOLIO TRUST LLC 8.630% 05/1			DIRECT	05/13/2023	01/22/2025	54,925,371						10,089,993	54,942,561	54,942,561	(10,072,803)		(10,072,803)	908,796
SB1949-70-6	SKYLARK PORTFOLIO TRUST LLC TRANCHE 2 CL			DIRECT	01/30/2023	03/31/2025	9,000,000							9,000,000	9,000,000				470,400
SB1950-41-5	SKYLARK PORTFOLIO TRUST LLC TRANCHE 3 CL			DIRECT	02/16/2023	03/31/2025	3,000,000							3,000,000	3,000,000				166,200
3299999 - Collateral Loans - Affiliated							517,196,971						10,443,342	517,164,211	517,164,211	(10,476,102)		(10,476,102)	12,651,024
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	03/31/2025	993,674							993,674	1,094,253		100,579	100,579	
4499999 - Residual Tranches: Bonds - Unaffiliated							993,674							993,674	1,094,253		100,579	100,579	
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							1,399,744							1,399,744	2,094,721		694,977	694,977	10,317
6999999 – Subtotals - Affiliated							538,183,635						10,443,342	538,150,875	538,150,875	(10,476,102)		(10,476,102)	12,651,024
7099999 Totals							539,583,379						10,443,342	539,550,619	540,245,596	(10,476,102)	694,977	(9,781,125)	12,661,341

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)								
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)								
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities								
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)								
Issuer Credit Obligations - Municipal Bonds - Special Revenues								
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
35092*-AA-3	440 HAMILTON DEVELOPER LLC CONSTRUCTION	02/26/2025	Borrowings	XXX	2,353,879	2,353,879		2.C PL
L4670@-AA-4	HPGS NE PLOT B S.A. R.L. AND H DELAYED D	01/09/2025	Borrowings	XXX	491,746	491,746		2.B PL
16325#-AA-8	CHELSEA 23RD REALTY LLC CONSTRUCTION LOA	03/05/2025	Borrowings	XXX	184,932	184,932		3.A PL
90282*-AA-8	UES COMMERCIAL LLC DELAYED DRAW CONSTRUC	03/18/2025	Borrowings	XXX	8,637,739	8,637,739		3.A Z
90282*-AA-8	UES COMMERCIAL LLC DELAYED DRAW CONSTRUC	03/06/2025	Interest Capitalization	XXX	3,420,459	3,420,459		3.A Z
19418@-AA-2	COLL-CATH ASSOCIATES LLC DELAYED DRAW CO	03/20/2025	Borrowings	XXX	1,483,733	1,483,733		2.A Z
35116@-AA-3	43-47 BROADWAY REALTY LLC CONSTRUCTION L	03/07/2025	Borrowings	XXX	3,483,009	3,483,009		2.C Z
35116@-AA-3	43-47 BROADWAY REALTY LLC CONSTRUCTION L	03/10/2025	Interest Capitalization	XXX	977,637	977,637		2.C Z
68293#-AA-7	1020 SPRING (GA) OWNER LLC CONSTRUCTION	03/27/2025	Borrowings	XXX	2,511,632	2,511,632		1.G PL
35096#-AA-5	411 MICHIGAN SOFI OWNER LLC CONSTRUCTION	03/14/2025	Borrowings	XXX	5,256,926	5,256,926		1.G Z
35096#-AA-5	411 MICHIGAN SOFI OWNER LLC CONSTRUCTION	03/12/2025	Interest Capitalization	XXX	84,618	84,618		1.G Z
36209#-AA-7	GEDR AT UNION STADIUM VILLAGE CONSTRUCTI	03/19/2025	Borrowings	XXX	13,955,983	13,955,983		3.A PL
36209#-AA-7	GEDR AT UNION STADIUM VILLAGE CONSTRUCTI	03/03/2025	Interest Capitalization	XXX	2,417,954	2,417,954		3.A PL
69449@-AA-0	PRH 1400 BISCAYNE 1 LLC 10.073% 05/15/2	03/18/2025	Borrowings	XXX	36,433,982	36,433,982		1.E PL
69449@-AA-0	PRH 1400 BISCAYNE 1 LLC 10.073% 05/15/2	03/03/2025	Interest Capitalization	XXX	1,011,194	1,011,194		1.E PL
G3166#-AA-1	CW WOOD WHARF E3/4 (JERSEY) LI DELAYED D	03/27/2025	Borrowings	XXX	7,119,760	7,119,760		3.C PL
G3166#-AA-1	CW WOOD WHARF E3/4 (JERSEY) LI DELAYED D	03/31/2025	Interest Capitalization	XXX	4,848,407	4,848,407		3.C PL
000000-00-0	NOVVA SLC NORTH LLC 7.814% 02/09/29	03/31/2025	Various	XXX	120,121,355	120,121,355	953,189	3.B Z
000000-00-0	NOVVA SLC NORTH LLC 7.814% 02/09/29	03/10/2025	Interest Capitalization	XXX	1,048,508	1,048,508		3.B Z
31875*-AA-5	FIRST AND BEECH VENTURE OWNER FIRST AND	03/19/2025	Borrowings	XXX	13,477,973	13,477,973		3.A PL
31875*-AA-5	FIRST AND BEECH VENTURE OWNER FIRST AND	03/31/2025	Interest Capitalization	XXX	702,918	702,918		3.A PL
33854*-AA-6	5333 COLLINS ACQUISITIONS LP 8.573% 01	02/25/2025	Borrowings	XXX	63,607,856	63,607,856		2.B Z
33854*-AA-6	5333 COLLINS ACQUISITIONS LP 8.573% 01	03/03/2025	Interest Capitalization	XXX	573,330	573,330		2.B Z
36271#-AA-0	GS-SM CITY NORTH II BORROWER DELAYED DRA	03/24/2025	Borrowings	XXX	21,319,242	21,319,242		3.B PL
36271#-AA-0	GS-SM CITY NORTH II BORROWER DELAYED DRA	03/03/2025	Interest Capitalization	XXX	504,411	504,411		3.B PL
45000#-AA-9	IQHQ-RADD HOLDINGS I LLC CONSTRUCTION LO	03/11/2025	Borrowings	XXX	1,971,518	1,971,518		2.B Z
45000#-AA-9	IQHQ-RADD HOLDINGS I LLC CONSTRUCTION LO	03/10/2025	Interest Capitalization	XXX	4,065,286	4,065,286		2.B Z
58315#-AA-2	MEADOW OFFICE MEZZANINE BORROW 8.822%	03/25/2025	Borrowings	XXX	884,753	884,753		2.C Z
58315#-AA-2	MEADOW OFFICE MEZZANINE BORROW 8.822%	03/10/2025	Interest Capitalization	XXX	24,077	24,077		2.C Z
58315@-AA-4	MEADOW OFFICE UNIT I OWNER LLC 8.822%	03/25/2025	Borrowings	XXX	7,962,775	7,962,775		2.C Z
58315@-AA-4	MEADOW OFFICE UNIT I OWNER LLC 8.822%	03/10/2025	Interest Capitalization	XXX	216,693	216,693		2.C Z
G1097*-AA-3	BICESTER MOTION INNOVATION LIM DELAYED D	03/12/2025	Borrowings	XXX	4,873,668	4,873,668		3.B Z
G1097*-AA-3	BICESTER MOTION INNOVATION LIM DELAYED D	03/31/2025	Interest Capitalization	XXX	345,844	345,844		3.B Z
G1331#-AA-5	BREO HUNDRED LTD CONSTRUCTION LOAN 8.9	02/18/2025	Borrowings	XXX	3,061,501	3,061,501		1.G PL
G1331#-AA-5	BREO HUNDRED LTD CONSTRUCTION LOAN 8.9	02/27/2025	Interest Capitalization	XXX	1,310,184	1,310,184		1.G PL
G8101*-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L	02/28/2025	Interest Capitalization	XXX	3,785,342	3,785,342		2.B PL
G9381*-AA-1	VITA LIVING T1 LIMITED AND VIT CONSTRUCT	03/31/2025	Borrowings	XXX	5,848,076	5,848,076		2.C PL
G9381*-AA-1	VITA LIVING T1 LIMITED AND VIT CONSTRUCT	03/31/2025	Interest Capitalization	XXX	1,284,961	1,284,961		2.C PL
G4639#-AA-8	HOUSE OF SOCIAL ONE LIMITED 8.955% 02/	03/17/2025	Borrowings	XXX	9,238,860	9,238,860		4.B PL
G4639#-AA-8	HOUSE OF SOCIAL ONE LIMITED 8.955% 02/	03/17/2025	Interest Capitalization	XXX	1,741,781	1,741,781		4.B PL
G5955*-AA-5	MEDFORD FUNDING DAC 9.757% 04/03/27	02/14/2025	Borrowings	XXX	2,036,996	2,036,996		1.F PL
G5955*-AA-5	MEDFORD FUNDING DAC 9.757% 04/03/27	03/17/2025	Interest Capitalization	XXX	5,070,772	5,070,772		1.F PL
000000-00-0	HE4 UK ENTERPRISES 22 LIMITED 8.456% 0	03/20/2025	Borrowings	XXX	564,304	564,304		3.B Z
000000-00-0	HE4 UK ENTERPRISES 22 LIMITED 8.456% 0	03/31/2025	Interest Capitalization	XXX	18,190	18,190		3.B Z
E6001*-AA-9	GLOBAL ESCACEL SL 6.810% 09/30/27	03/21/2025	Borrowings	XXX	4,581,212	4,581,212		4.C PL
E6001*-AA-9	GLOBAL ESCACEL SL 6.810% 09/30/27	03/31/2025	Interest Capitalization	XXX	532,973	532,973		4.C PL
G2943@-AA-5	EDYN (WOOD WHARF B2) I LIMITED CONSTRUCT	03/31/2025	Interest Capitalization	XXX	771,070	771,070		1.G PLGI
E7832@-AA-0	ORIA COLIVING SLU 6.590% 10/18/28	03/25/2025	Borrowings	XXX	1,552,980	1,552,980		4.C PL
E7832@-AA-0	ORIA COLIVING SLU 6.590% 10/18/28	03/31/2025	Interest Capitalization	XXX	396,073	396,073		4.C PL
E5448#-AA-8	GS BOADILLA PROPCO SLU 6.213% 12/31/28	03/25/2025	Various	XXX	13,594,391	13,594,391	2,259	3.B Z
E5448#-AA-8	GS BOADILLA PROPCO SLU 6.213% 12/31/28	03/31/2025	Interest Capitalization	XXX	94,565	94,565		3.B Z
G9387*-AA-5	VITA YELLOW 2 LIMITED 8.400% 02/28/29	03/31/2025	Borrowings	XXX	3,676,065	3,676,065		3.B Z
G9387*-AA-5	VITA YELLOW 2 LIMITED 8.400% 02/28/29	03/31/2025	Interest Capitalization	XXX	2,255,645	2,255,645		3.B Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					397,789,738	397,789,738	955,448	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)								
68291*-AA-3	125 WEST 57TH STREET PROPERTY SENIOR LOA	03/21/2025	Borrowings	XXX	6,286,237	6,286,237		1.E PL
68291*-AA-3	125 WEST 57TH STREET PROPERTY SENIOR LOA	03/31/2025	Interest Capitalization	XXX	874,325	874,325		1.E PL
68291#-AA-9	125 WEST 57TH STREET MEZZ LLC SENIOR MEZ	03/21/2025	Borrowings	XXX	7,117,304	7,117,304		1.G PL
68291#-AA-9	125 WEST 57TH STREET MEZZ LLC SENIOR MEZ	03/31/2025	Interest Capitalization	XXX	2,437,495	2,437,495		1.G PL
68291@-AA-1	125 WEST 57TH STREET MEZZ 2 L JUNIOR MEZ	03/21/2025	Borrowings	XXX	786,055	786,055		2.C PL
68291@-AA-1	125 WEST 57TH STREET MEZZ 2 L JUNIOR MEZ	03/31/2025	Interest Capitalization	XXX	473,221	473,221		2.C PL
07343*-AA-9	BEACH HOTEL ASSOCIATES LLC CONSTRUCTION	02/07/2025	Borrowings	XXX	5,304,827	5,304,827		3.B IF
07343*-AA-9	BEACH HOTEL ASSOCIATES LLC CONSTRUCTION	03/03/2025	Interest Capitalization	XXX	4,640,318	4,640,318		3.B IF
0079999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)					27,919,782	27,919,782		XXX
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)								
50736*-AA-4	LATSAH LLC PIK INTEREST 7.375% 04/01/2	03/31/2025	Interest Capitalization	XXX	32,247,820	32,247,820		1.F Z
86172*-AC-5	STONE POINT CREDIT CORPORATION 6.260%	03/05/2025	GOLDMAN SACHS & CO	XXX	21,000,000	21,000,000		2.B Z
000000-00-0	HORNBECK OFFSHORE SERVICES INC 9.250%	01/01/2025	Various	XXX			173,438	2.C Z
000000-00-0	MAPLE CONNECT ISSUER LP 6.350% 04/28/5	03/24/2025	DIRECT	XXX	50,000,000	50,000,000		2.A Z
02209S-BD-4	ALTRIA GROUP INC 4.800% 02/14/29	01/07/2025	WELLS FARGO	XXX	4,931	5,000	96	2.B FE
03770D-AB-9	APOLLO DEBT SOLUTIONS BD 6.900% 04/13/	03/06/2025	No Broker	XXX	63,551,004	63,203,000	1,731,216	2.C FE
09581C-AA-9	BLUE OWL CREDIT INCOME 6.600% 09/15/29	01/16/2025	Various	XXX	16,285,760	16,000,000	372,533	2.C FE
095924-AA-4	BLUE OWL TECHNOLOGY FINA OTFINC 6.1 03/1	03/25/2025	Various	XXX	30,826,530	31,000,000	55,069	2.C FE
172967-PU-9	CITIGROUP INC C 6.02 01/24/36 6.020% 0	02/18/2025	Market Axess	XXX	5,032,775	5,000,000	20,903	2.B FE
191098-AM-4	COCA-COLA CONSOLIDATED 5.250% 06/01/29	01/07/2025	BARCLAYS CAPITAL INC	XXX	5,048	5,000	27	2.A FE
247361-ZZ-4	DELTA AIR LINES INC 7.375% 01/15/26	01/07/2025	BARCLAYS CAPITAL INC	XXX	5,117	5,000	177	2.C FE
278642-AX-1	EBAY INC 1.400% 05/10/26	01/07/2025	GOLDMAN SACHS & CO	XXX	4,787	5,000	11	2.A FE
28102D-AT-4	EDISON INTERNATIONAL EIX 5 PERP 5.000%	01/07/2025	MIZUHO SECURITIES USA INC	XXX	2,931,000	3,000,000	47,083	3.A FE
29273V-AY-6	ENERGY TRANSFER LP ENERGY TRANSFER LP	01/13/2025	MORGAN STANLEY	XXX	3,658,575	3,750,000	34,109	2.B FE
29273V-BE-9	ENERGY TRANSFER LP 5.700% 04/01/35	03/04/2025	BANK OF AMERICA	XXX	12,067,990	12,000,000	792	2.B FE
29364G-AQ-6	ENTERGY CORP 7.125% 12/01/54	01/07/2025	Jane Street	XXX	5,111	5,000	37	2.C FE
31428X-CY-0	FEDEX CORP 5.250% 05/15/50	02/22/2025	No Broker	XXX	4,389	5,000	71	2.B FE
34959E-AB-5	FORTINET INC FTNT 2.2 03/15/31 2.200%	01/07/2025	MORGAN STANLEY	XXX	4,224	5,000	35	2.A FE
34966X-AA-6	FORTITUDE GROUP HOLDINGS LLC 6.250% 04	03/26/2025	WELLS FARGO	XXX	16,473,435	16,500,000		2.C FE
35137L-AN-5	FOX CORP FOX CORP 6.500% 10/13/33	01/07/2025	GOLDMAN SACHS & CO	XXX	5,205	5,000	77	2.B FE
40440V-AC-9	HPS CORPORATE LENDING FU 6.250% 09/30/	02/14/2025	No Broker	XXX	8,904,966	9,000,000	368,750	2.C FE
40440V-AF-2	HPS CORPORATE LENDING FU 6.750% 01/30/	02/14/2025	No Broker	XXX	27,756,925	28,000,000	73,500	2.C FE
45175X-AB-7	IDENTITY DIGITAL CAPITAL LLC 6.796% 03	03/10/2025	Various	XXX	62,500,000	62,500,000		1.F Z
47103M-AB-4	JANUS HEND US HLDGS INC 5.450% 09/10/3	03/26/2025	No Broker	XXX	4,949	5,000	14	2.A Z
488401-AD-2	KEMPER CORP 3.800% 02/23/32	01/07/2025	GOLDMAN SACHS & CO	XXX	4,375	5,000	71	2.C FE
494553-AD-2	KINDER MORGAN INC 5.000% 02/01/29	01/07/2025	GOLDMAN SACHS & CO	XXX	4,969	5,000	109	2.B FE
55261F-AR-5	M&T BANK CORPORATION 5.053% 01/27/34	01/07/2025	GOLDMAN SACHS & CO	XXX	4,745	5,000	113	2.A FE
55354L-AA-7	MSD INVESTMENT CORP 6.250% 05/31/30	03/26/2025	JPMORGAN SECURITIES INC	XXX	54,426,900	55,000,000		2.C FE
571676-AZ-8	MARS INC MARS 5 03/01/32 144A 5.000% 0	03/05/2025	CITIGROUP GLOBAL MARKETS	XXX	9,979,800	10,000,000		1.F FE
571676-BA-2	MARS INC MARS 5.2 03/01/35 144A 5.200%	03/05/2025	JPMORGAN SECURITIES INC	XXX	19,965,000	20,000,000		1.F FE
571676-BC-8	MARS INC MARS 5.7 05/01/55 144A 5.700%	03/05/2025	CITIGROUP GLOBAL MARKETS	XXX	6,962,130	7,000,000		1.F FE
65339K-DE-7	NEXTERA ENERGY CAPITAL 6.375% 08/15/55	02/04/2025	JPMORGAN SECURITIES INC	XXX	3,500,000	3,500,000		2.B FE
65339K-DF-4	NEXTERA ENERGY CAPITAL 6.500% 08/15/55	03/04/2025	Various	XXX	6,562,000	6,500,000	20,944	2.B FE
67090S-AA-6	NUVEEN CHURCHILL DIRECT 6.650% 03/15/3	01/14/2025	Various	XXX	19,961,600	20,000,000		2.C FE
67401P-AE-8	OAKTREE SPECIALTY LEND 6.340% 02/27/30	02/20/2025	SMBC NIKKO SECURITIES AMERICA,	XXX	9,999,200	10,000,000		2.C FE
68389X-CE-3	ORACLE CORP 2.875% 03/25/31	01/07/2025	GOLDMAN SACHS & CO	XXX	4,374	5,000	41	2.B FE
691205-AC-2	BLUE OWL TECHNOLOGY FINA 4.750% 12/15/	03/31/2025	Various	XXX	6,089,353	6,125,000	76,313	2.C FE
69120V-AP-6	BLUE OWL CREDIT INCOME 7.750% 09/16/27	03/25/2025	GOLDMAN SACHS & CO	XXX	3,135,330	3,000,000	6,458	2.C FE
69121J-AA-5	BLUE OWL TECHNOLOGY FIN 6.750% 04/04/2	01/14/2025	BARCLAYS CAPITAL INC	XXX	500,730	500,000	9,469	2.C FE
69121J-AB-3	BLUE OWL TECHNOLOGY FIN 6.750% 04/04/2	01/23/2025	Various	XXX	10,082,900	10,000,000	206,250	2.C FE
69121J-AB-3	BLUE OWL TECHNOLOGY FIN 6.750% 04/04/2	01/27/2025	Various	XXX	500,730	500,000	10,594	2.C FE
829932-AB-8	SIXTH STREET LENDING PAR 6.500% 03/11/	01/17/2025	No Broker	XXX	22,459,508	22,500,000	528,125	2.C FE
829932-AD-4	SIXTH STREET LENDING PAR 5.750% 01/15/	01/17/2025	No Broker	XXX	8,985,732	9,000,000	8,625	2.C FE
83012A-AD-1	SIXTH STREET SPECIALTY TSLX 5 5/8 08/15/	02/18/2025	BANK OF AMERICA	XXX	5,928,300	6,000,000		2.B FE
87161C-AP-0	SYNOVUS FINANCIAL CORP 6.168% 11/01/30	01/07/2025	GOLDMAN SACHS & CO	XXX	5,017	5,000	57	2.C FE
87268L-AA-5	THOMSON REUTERS CORP 3.350% 05/15/26	03/17/2025	No Broker	XXX	4,929	5,000	57	2.A FE
876030-AK-3	TAPESTRY INC 5.100% 03/11/30	01/07/2025	CITADEL SECURITIES	XXX	4,930	5,000	19	2.B FE
92343E-AQ-5	VERISIGN INC 5.250% 06/01/32	03/04/2025	JPMORGAN SECURITIES INC	XXX	8,962,290	9,000,000		2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92345Y-AL-0	VERISK ANALYTICS INC VRSK 5 1/4 03/15/35	03/06/2025	Various	XXX	14,962,950	15,000,000		2.B FE
925650-AK-9	VICI PROPERTIES LP VICI 5 5/8 04/01/35	03/26/2025	WELLS FARGO	XXX	32,990,318	33,250,000		2.C FE
29250N-BS-3	ENBRIDGE INC ENBCN 8 1/4 01/15/2084 NC5	03/04/2025	BARCLAYS CAPITAL INC.	XXX	4,884,480	4,608,000	52,800	2.C FE
775109-DG-3	ROGERS COMMUNICATIONS IN RCICN 7 04/15/5	02/10/2025	JPMORGAN SECURITIES INC.	XXX	10,000,000	10,000,000		3.B FE
775109-DH-1	ROGERS COMMUNICATIONS IN RCICN 7 1/8 04/	02/10/2025	WELLS FARGO	XXX	7,000,000	7,000,000		3.B FE
G0418*-AA-7	ANCHORAGE GATEWAY (CW) LIMITED CONSTRUCT	03/17/2025	Interest Capitalization	XXX	542,694	542,694		1.G PL
G0717*-AA-5	BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT	03/17/2025	Borrowings	XXX	4,699,339	4,699,339		2.B PL
G0717*-AA-5	BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT	03/17/2025	Interest Capitalization	XXX	310,141	310,141		2.B PL
000000-00-0	VITA RIVER 2 LIMITED 8.456% 08/31/28	03/27/2025	Borrowings	XXX	27,193,705	27,193,705		3.B Z
000000-00-0	IQUW HOLDING BERMUDA LIMITED 8.841% 03	03/12/2025	DIRECT	XXX	25,000,000	25,000,000		2.C Z
12704P-AA-6	CRH SMW FINANCE DAC 5.200% 05/21/29	01/07/2025	WELLS FARGO	XXX	5,017	5,000	34	2.A FE
47837R-AA-8	JOHNSON CONTROLS/TYCO FI 1.750% 09/15/	01/07/2025	GOLDMAN SACHS & CO.	XXX	4,169	5,000	27	2.B FE
639057-AP-3	NATWEST GROUP PLC 6.475% 06/01/34	01/07/2025	JPMORGAN SECURITIES INC.	XXX	5,124	5,000	33	2.A FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					678,913,320	679,524,699	3,798,077	XXX
Issuer Credit Obligations - Corporate Bonds (Affiliated)								
06652*-AB-4	BANNER CREEK BRIDGE LLC REVOLVER 8.434	03/31/2025	DIRECT	XXX	278,000,000	278,000,000		2.B PL
0099999999 - Issuer Credit Obligations - Corporate Bonds (Affiliated)					278,000,000	278,000,000		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								
81752T-52-8	ELDRIGDE BBB-B CLO ETF CLOZ	03/18/2025	BNP PARIBAS SECURITIES CORP.		25,015,039			3.B
0149999999 - Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value					25,015,039			XXX
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/	03/25/2025	BANK OF AMERICA	XXX	19,972,400	20,000,000		2.B FE
862123-AA-4	STORE CAPITAL LLC STOR 5.4 04/30/30 5.	03/18/2025	GOLDMAN SACHS & CO.	XXX	3,747,563	3,750,000		2.C FE
925650-AJ-2	VICI PROPERTIES LP VICI 4 3/4 04/01/28	03/26/2025	WELLS FARGO	XXX	8,227,643	8,250,000		2.C FE
0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					31,947,606	32,000,000		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	VFS (DBA SPEED MIDCO 3 SARL) 7.329% 04	01/02/2025	No Broker	XXX	62,036,971	58,567,500		2.A PL
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					62,036,971	58,567,500		XXX
Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)								
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)								
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)								
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)								
Issuer Credit Obligations - Certificates of Deposit (Affiliated)								
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)								
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)								
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					1,195,702,674	1,167,881,937	4,753,525	XXX
0499999999 - Subtotal - Issuer Credit Obligations (Affiliated)					305,919,782	305,919,782		XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 3					1,501,622,456	1,473,801,719	4,753,525	XXX
0509999999 - Subtotals - Issuer Credit Obligations					1,501,622,456	1,473,801,719	4,753,525	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	03/01/2025	Interest Capitalization	XXX	16,747	16,747		1.A
38378B-R8-4	GOVERNMENT NATIONAL MORTGAGE A 2012-142	03/01/2025	Interest Capitalization	XXX	18,252	18,252		1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					34,999	34,999		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
01F060-61-8	FANNIE MAE OR FREDDIE MAC 6.000% 03/25	01/10/2025	BANK OF AMERICA	XXX	49,937,500	50,000,000	108,333	1.A
3136AB-YU-1	FANNIE MAE 2013-1 JZ 3.000% 02/25/43	03/01/2025	Interest Capitalization	XXX	29,251	29,251		1.A
31418F-AX-5	FANNIE MAE MA5421 6.000% 07/01/54	01/10/2025	BANK OF AMERICA	XXX	49,937,500	50,000,000	108,333	1.A
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					99,904,251	100,029,251	216,666	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)								
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)								
03770J-AA-8	APIDOS CLO LTD 2023-43A E 12.050% 04/25	02/27/2025	CROSS TRADES	XXX	549,181	540,000	6,507	3.B FE
039939-AW-3	ARES CLO LTD 2022-67A CR 6.003% 01/25/	01/21/2025	NOMURA	XXX	5,000,000	5,000,000		1.F FE
039939-AY-9	ARES CLO LTD 2022-67A D1R 6.903% 01/25	01/21/2025	NOMURA	XXX	5,450,000	5,450,000		2.C FE
039952-AA-4	ARES CLO LTD 2023-70A E 11.650% 10/25/3	02/27/2025	CROSS TRADES	XXX	826,714	810,000	9,437	3.A FE
08186E-AS-7	BENEFIT STREET PARTNERS CLO LT 2022-29A	01/24/2025	JP MORGAN CHASE	XXX	8,770,000	8,770,000		2.C FE
14316Q-AA-0	CARLYLE DIRECT LENDING DRAWDOW 2022-1 CL	03/26/2025	DIRECT	XXX	15,300,000	15,300,000		1.F PL
29003K-AA-9	ELMWOOD CLO 15 LTD 2022-2A E 11.540% 04	02/27/2025	CROSS TRADES	XXX	383,610	380,000	4,994	3.C FE
38139C-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-15A E	02/27/2025	CROSS TRADES	XXX	830,484	810,000	10,200	3.C FE
44328D-AA-2	HPS LOAN MANAGEMENT LTD 2023-17A E 12.2	02/27/2025	CROSS TRADES	XXX	87,509	86,000	1,170	3.C FE
56581X-AA-4	MARANON LOAN FUNDING LTD 2022-1A XR 5	03/14/2025	NATIXIS CAPITAL MARKETS	XXX	1,000,000	1,000,000		1.A Z
56581X-AC-0	MARANON LOAN FUNDING LTD 2022-1A AR 5	03/14/2025	NATIXIS CAPITAL MARKETS	XXX	11,600,000	11,600,000		1.A Z
56581X-AE-6	MARANON LOAN FUNDING LTD 2022-1A BR 6	03/14/2025	NATIXIS CAPITAL MARKETS	XXX	18,000,000	18,000,000		1.C Z
56581X-AJ-5	MARANON LOAN FUNDING LTD 2022-1A DR 7	03/14/2025	NATIXIS CAPITAL MARKETS	XXX	24,000,000	24,000,000		2.C Z
56581X-AL-0	MARANON LOAN FUNDING LTD 2022-1A ER 11	03/14/2025	NATIXIS CAPITAL MARKETS	XXX	1,200,000	1,200,000		3.C Z
67116H-AQ-5	OCP CLO LTD 2023-26A D1R 6.769% 04/17/	02/28/2025	CITIGROUP GLOBAL MARKETS	XXX	9,000,000	9,000,000		2.C FE
67570F-AG-0	OCP CLO LTD 6.808% 04/16/38	02/12/2025	BANK OF AMERICA	XXX	8,650,000	8,650,000		2.C FE
83607P-AW-7	SOUND POINT CLO LTD 2022-35A D1R 7.321	02/13/2025	JP MORGAN CHASE	XXX	3,500,000	3,500,000		2.C FE
83616L-AA-3	SOUND POINT CLO LTD 2022-1A E 11.000% 0	02/27/2025	CROSS TRADES	XXX	1,017,638	1,080,000	11,880	3.C FE
87240G-AG-6	TCP WATERMAN CLO LLC 2017-1A ER 12.744%	02/27/2025	Various	XXX	1,760,690	1,741,000	16,730	3.C FE
00119N-AA-5	AGL CLO 3 LTD. 2020-3A E 11.064% 01/15/	02/27/2025	CROSS TRADES	XXX	630,032	630,000	9,293	3.C FE
00119W-AG-2	AGL CLO 6 LTD 2020-6A ER2 10.903% 04/20	03/21/2025	BNP PARIBAS SEC CORP	XXX	4,925,000	5,000,000		3.C Z
00121X-AJ-0	AGL CLO LTD. 2025-39A D1 6.793% 04/20/	02/28/2025	JP MORGAN CHASE	XXX	6,700,000	6,700,000		2.C Z
03768Y-AA-9	APIDOS CLO LTD 2021-38A E1 9.905% 01/2	02/27/2025	Various	XXX	2,715,850	2,706,000	28,546	3.A FE
03769F-AA-9	APIDOS CLO LTD 2021-37A E 10.852% 10/22	02/27/2025	CROSS TRADES	XXX	171,156	170,000	2,101	3.C FE
04015G-AV-1	ARES CLO LTD 2015-2A DR 7.664% 04/17/3	02/07/2025	DIRECT	XXX	16,028,512	16,000,000	95,380	2.C FE
04016N-AX-1	ARES CLO LTD 2017-44A CR 7.964% 04/15/	02/07/2025	DIRECT	XXX	2,237,283	2,220,000	14,733	2.C FE
05876K-AS-4	BALLYROCK LTD 2021-16A C1R 6.999% 04/2	02/19/2025	CITIGROUP GLOBAL MARKETS	XXX	7,540,000	7,540,000		2.C FE
06744B-AG-8	BARDIN HILL CLO LTD 2021-2A D 7.922% 1	02/07/2025	DIRECT	XXX	450,687	450,000	1,782	2.C FE
06759J-AW-8	BABSON CLO LTD 2019-1A DR 8.214% 04/15	02/07/2025	DIRECT	XXX	2,183,187	2,170,000	14,853	2.C FE
06759K-AE-5	BABSON CLO LTD 2019-1A ER 11.424% 04/15	02/27/2025	Various	XXX	1,905,655	1,901,000	22,958	3.C FE
067927-AG-8	BABSON CLO LTD 2025-1A D1 6.885% 04/20	02/14/2025	BANK OF AMERICA	XXX	12,000,000	12,000,000		2.C FE
07090A-AY-9	BATTALION CLO LTD 2019-14A DR 7.995% 0	02/07/2025	DIRECT	XXX	450,277	450,000	2,398	2.C FE
07132L-AS-8	BATTALION CLO LTD BATLN 2017-11A DR 8	02/07/2025	DIRECT	XXX	1,710,703	1,710,000	8,188	2.C FE
08182D-AU-8	BENEFIT STREET PARTNERS CLO LT 2015-6BR	03/07/2025	SOCIETE GENERAL	XXX	20,000,000	20,000,000		2.C FE
08182N-AQ-5	BENEFIT STREET PARTNERS CLO LT 2021-24A	03/11/2025	WELLS FARGO	XXX	19,075,000	19,075,000		2.C FE
08186Q-AE-1	BENEFIT STREET PARTNERS CLO LT 2019-18A	02/27/2025	CROSS TRADES	XXX	313,905	310,000	4,676	3.C FE
08187A-AE-5	BENEFIT STREET PARTNERS CLO LT 8.916%	02/05/2025	WELLS FARGO	XXX	3,240,000	3,240,000		3.C FE
08193Q-AG-4	BENEFIT STREET PARTNERS CLO LT 2025-39A	01/31/2025	Mizuho International PLC	XXX	3,000,000	3,000,000		1.E FE
08193Q-AJ-8	BENEFIT STREET PARTNERS CLO LT 2025-39A	01/31/2025	Mizuho International PLC	XXX	9,000,000	9,000,000		2.A FE
09090M-AJ-2	BIRCH GROVE CLO LTD. 2025-12A D1 7.040	02/21/2025	JP MORGAN CHASE	XXX	14,000,000	14,000,000		2.C Z
12481J-AG-6	CBAM CLO MANAGEMENT 2017-3A ER 11.674%	02/27/2025	CROSS TRADES	XXX	8,372,549	8,640,000	128,886	3.C FE
12481L-AE-6	CBAM CLO MANAGEMENT 2017-2A ER 11.664%	02/27/2025	CROSS TRADES	XXX	8,822,999	9,090,000	135,483	3.C FE
12481P-AA-5	CBAM CLO MANAGEMENT 2017-4A E 10.364% 0	02/27/2025	CROSS TRADES	XXX	7,563,631	7,695,000	106,330	3.C FE
12481U-AA-4	CBAM CLO MANAGEMENT 2018-5A E 9.714% 0	02/27/2025	CROSS TRADES	XXX	7,395,372	7,695,000	95,518	3.C FE
12482A-AE-9	CBAM CLO MANAGEMENT 2018-6A ER 11.914%	02/27/2025	CROSS TRADES	XXX	6,958,600	6,930,000	110,082	3.C FE
12482G-AC-0	CBAM CLO MANAGEMENT 2018-7I E 10.055% 0	02/27/2025	Various	XXX	14,297,206	14,622,000	123,262	4.A FE
12529Q-AJ-8	CFIP CLO LTD 2021-1A D 8.095% 01/20/35	02/07/2025	DIRECT	XXX	651,123	650,000	3,508	2.C FE
12554F-AE-1	CIFC FUNDING LTD 2019-2A ER 11.154% 04/	02/27/2025	CROSS TRADES	XXX	313,020	310,000	4,418	3.C FE
12567H-AJ-1	CIFC FUNDING LTD 2021-7A D 7.552% 01/2	02/07/2025	DIRECT	XXX	451,965	450,000	2,077	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12567Q-AJ-1	CIFC FUNDING LTD 2022-2A ER 9.066% 04/	01/29/2025	RBC CAPITAL MARKETS LLC	XXX	1,548,000	1,548,000	10,683	3.C FE
12572V-AE-4	CIFC FUNDING LTD 2025-1A C 5.946% 04/2	01/31/2025	BANK OF AMERICA	XXX	3,000,000	3,000,000		1.F FE
12572V-AG-9	CIFC FUNDING LTD 2025-1A D1 6.746% 04/	01/31/2025	BANK OF AMERICA	XXX	10,000,000	10,000,000		2.C FE
13876X-AN-1	CANYON CAPITAL CLO LTD CANYC 2021-2A D	02/07/2025	DIRECT	XXX	812,329	810,000	5,342	2.C FE
138919-AJ-4	CANYON CAPITAL CLO LTD 2025-1A D1 7.05	03/10/2025	BARCLAYS CAPITAL INC	XXX	12,000,000	12,000,000		2.C FE
143117-AA-7	CARLYLE GLOBAL MARKET STRATEGI 2021-8A E	02/27/2025	Various	XXX	2,193,215	2,174,000	29,580	3.C FE
143120-AG-8	CARLYLE GLOBAL MARKET STRATEGI 2021-8A D	02/07/2025	DIRECT	XXX	502,177	500,000	3,235	2.C FE
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI 2017-4A C	02/07/2025	DIRECT	XXX	301,310	300,000	1,841	2.G FE
14316W-AG-4	CARLYLE GLOBAL MARKET STRATEGI 2021-7A C	02/07/2025	DIRECT	XXX	301,294	300,000	1,916	2.C FE
14316W-AU-3	CARLYLE GLOBAL MARKET STRATEGI 2021-7A D	03/13/2025	BARCLAYS CAPITAL INC	XXX	16,000,000	16,000,000		2.C FE
14316X-AA-5	CARLYLE GLOBAL MARKET STRATEGI 2021-7A D	02/27/2025	CROSS TRADES	XXX	907,563	900,000	12,976	3.C FE
14316X-AJ-6	CARLYLE GLOBAL MARKET STRATEGI 2021-7A E	03/13/2025	BARCLAYS CAPITAL INC	XXX	3,600,000	3,600,000		3.C FE
14317X-BN-5	CARLYLE US CLO 2020-1 LTD 2020-1A C1RR	01/17/2025	CITIGROUP GLOBAL MARKETS	XXX	15,000,000	15,000,000		2.C FE
14318A-AA-3	CARLYLE GLOBAL MARKET STRATEGI 2021-5A E	02/27/2025	CROSS TRADES	XXX	1,067,408	1,057,500	13,330	3.C FE
17181T-AQ-4	CIFC FUNDING LTD 2018-4A D1R 6.870% 01	01/17/2025	BANK OF AMERICA	XXX	12,000,000	12,000,000		2.C FE
18914K-AJ-1	FORT GREENE PARK CLO 2021-1A ER 8.717%	02/03/2025	RBC CAPITAL MARKETS LLC	XXX	3,060,000	3,060,000	21,802	3.C FE
25254A-AG-2	DIAMETER CAPITAL CLO 2025-9A C 6.067%	01/27/2025	MORGAN STANLEY	XXX	8,000,000	8,000,000		1.F FE
25254A-AJ-6	DIAMETER CAPITAL CLO 2025-9A D 6.917%	01/27/2025	MORGAN STANLEY	XXX	11,000,000	11,000,000		2.C FE
28623R-AL-2	ELEVATION CLO LTD 2021-14A D1 7.805% 1	02/07/2025	DIRECT	XXX	955,339	950,000	4,943	2.C FE
289908-AJ-4	ELMWOOD CLO 38 LTD 2025-1A D1 6.776% 0	01/17/2025	NOMURA	XXX	7,000,000	7,000,000		2.C FE
289910-AL-5	ELMWOOD CLO 39 LTD 2025-2A D1 6.803% 0	02/18/2025	RBC CAPITAL MARKETS LLC	XXX	7,500,000	7,500,000		2.C FE
29003X-AA-1	ELMWOOD CLO 14 LTD 2022-1A E 10.643% 04	02/27/2025	CROSS TRADES	XXX	181,560	180,000	2,235	3.C FE
38136H-AS-8	GOLDENTREE LOAN MANAGEMENT US 2017-1A ER	02/27/2025	Various	XXX	7,085,387	7,080,000	6,603	3.C FE
38138C-AA-6	GOLDENTREE LOAN MANAGEMENT US 2019-4A E	02/27/2025	CROSS TRADES	XXX	497,491	495,000	4,992	3.C FE
40441A-AA-8	HPS LOAN MANAGEMENT LTD 2021-16A E 11.0	02/27/2025	CROSS TRADES	XXX	171,045	170,000	2,088	3.C FE
449249-AG-6	ICG US CLO LTD 2021-3A D 8.055% 10/20/	02/07/2025	DIRECT	XXX	803,385	800,000	4,296	2.C FE
449249-AJ-0	ICG US CLO LTD 2021-3A E 12.025% 10/20/	02/27/2025	CROSS TRADES	XXX	727,181	720,000	10,101	3.C FE
47048J-BD-4	JAMESTOWN CLO LTD 2016-9A CRR 8.462% 0	02/07/2025	DIRECT	XXX	501,225	500,000	2,115	2.C FE
48254L-AG-0	KKR FINANCIAL CLO LTD 35A D 7.755% 10/	02/07/2025	DIRECT	XXX	750,000	750,000	3,877	2.C FE
48254L-AJ-4	KKR FINANCIAL CLO LTD 35A E 11.375% 10/	02/07/2025	DIRECT	XXX	650,000	650,000	4,929	3.C FE
48254L-AU-9	KKR FINANCIAL CLO LTD 35A DR 7.067% 01	01/31/2025	GOLDMAN SACHS & CO	XXX	17,100,000	17,100,000		2.C FE
48254Q-AE-4	KKR FINANCIAL CLO LTD 33A D 7.655% 07/	02/07/2025	DIRECT	XXX	1,005,221	1,000,000	5,103	2.C FE
48254T-AA-6	KKR FINANCIAL CLO LTD 33A E 11.165% 07/	02/27/2025	Various	XXX	2,317,190	2,305,000	24,442	3.C FE
48254X-AA-7	KKR FINANCIAL CLO LTD 36A E 11.844% 10/	02/27/2025	CROSS TRADES	XXX	723,976	720,000	11,370	3.C FE
48255M-AA-0	KKR FINANCIAL CLO LTD 2022-41A E 11.002	02/27/2025	CROSS TRADES	XXX	904,109	900,000	13,202	3.C FE
48257A-AA-4	KKR FINANCIAL CLO LTD 35A ER 9.217% 01	01/31/2025	GOLDMAN SACHS & CO	XXX	10,332,000	10,332,000		3.C FE
49835M-AJ-8	KKR FINANCIAL CLO LTD 2024-60A D1 7.34	01/17/2025	GOLDMAN SACHS & CO	XXX	12,258,000	12,000,000	99,262	2.C FE
510800-AG-0	THL CREDIT LAKE SHORE MM CLO I THLLS 201	02/07/2025	DIRECT	XXX	1,001,974	1,000,000	6,303	1.G FE
510800-AJ-4	THL CREDIT LAKE SHORE MM CLO I THLLS 201	02/07/2025	DIRECT	XXX	501,116	500,000	3,672	2.C FE
510803-AA-7	THL CREDIT LAKE SHORE MM CLO I THLLS 201	02/27/2025	CROSS TRADES	XXX	272,781	261,000	4,710	3.C FE
55817D-AJ-7	MADISON PARK FUNDING LTD 2025-71A D1 6	02/11/2025	NOMURA	XXX	20,000,000	20,000,000		2.C FE
55821M-AA-0	MADISON PARK FUNDING LTD 2021-38A E 10	02/27/2025	CROSS TRADES	XXX	908,483	900,000	12,149	3.C FE
55821N-AA-8	MADISON PARK FUNDING LTD 2021-39A E 10	02/27/2025	Various	XXX	1,737,520	1,732,000	19,417	3.C FE
55822A-AS-6	MADISON PARK FUNDING LTD 2020-46A DR 7	02/07/2025	DIRECT	XXX	500,000	500,000	3,214	2.C FE
55822B-AJ-4	MADISON PARK FUNDING LTD 2021-52A D 7	02/07/2025	DIRECT	XXX	452,297	450,000	2,214	2.C FE
55954V-AG-6	MAGNETITE CLO LTD 2023-34A ER 8.822% 0	02/18/2025	RBC CAPITAL MARKETS LLC	XXX	1,504,800	1,504,800		3.B FE
566069-AG-5	MARBLE POINT CLO XX LTD 2021-1A D1 7.8	02/07/2025	DIRECT	XXX	714,065	710,000	3,407	2.A FE
56607B-AS-3	MARBLE POINT CLO LTD 2019-2A D1R 7.955	02/07/2025	DIRECT	XXX	450,614	450,000	2,386	2.C FE
64130T-BS-3	NEUBERGER BERMAN CLO LTD 2015-20A D1R3	02/10/2025	CITIGROUP GLOBAL MARKETS	XXX	7,000,000	7,000,000		2.C FE
64133J-AQ-7	NEUBERGER BERMAN CLO LTD 2020-36A ER2 1	02/27/2025	CROSS TRADES	XXX	312,174	310,000	4,193	3.C FE
64134M-AG-1	NEUBERGER BERMAN CLO LTD 2021-45A D 7	02/07/2025	DIRECT	XXX	856,368	850,000	5,525	2.C FE
64134M-AQ-9	NEUBERGER BERMAN CLO LTD 2021-45A DR 7	03/04/2025	WELLS FARGO	XXX	8,640,000	8,640,000		2.C FE
66860X-AL-1	NORTHWOODS CAPITAL LTD WOODS 2021-27A D	02/07/2025	DIRECT	XXX	548,595	550,000	3,450	2.C FE
66860Y-AA-3	NORTHWOODS CAPITAL LTD WOODS 2021-27A E	02/27/2025	Various	XXX	2,119,321	2,174,000	29,625	3.C FE
67112R-BL-7	OAK HILL CREDIT 2019-3A D1R2 7.043% 01	01/17/2025	GOLDMAN SACHS & CO	XXX	6,849,300	6,715,000		2.C FE
67402X-AG-5	OAKTREE CLO LTD 2025-29A D1 7.002% 04/	03/07/2025	WELLS FARGO	XXX	7,000,000	7,000,000		2.B Z
67577Y-AA-5	OCTAGON 67 LTD 2023-1A E 12.300% 04/25/	02/27/2025	CROSS TRADES	XXX	914,733	900,000	11,070	3.C FE
67578M-AA-0	OCTAGON INVESTMENT PARTNERS 51 2021-1A E	02/07/2025	DIRECT	XXX	750,000	750,000	5,652	3.C FE
67590B-AY-6	OCTAGON INVESTMENT PARTNERS XV 2013-1A D	02/07/2025	DIRECT	XXX	998,073	1,000,000	5,883	2.C FE
67590E-BN-3	OCTAGON INVESTMENT PARTNERS XV OCT15 201	02/07/2025	DIRECT	XXX	251,229	250,000	1,326	2.C FE
675942-AJ-5	OCTAGON 74 LTD 2025-2A D1A 6.884% 04/2	02/14/2025	Mizuho International PLC	XXX	10,000,000	10,000,000		2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
675950-AA-7	OCTAGON 68 LTD 2023-1A E 11.533% 10/20/	02/27/2025	CROSS TRADES	XXX	918,790	900,000	12,110	3.C FE
67707C-BL-1	OAK HILL CREDIT 2014-10RA D1R2 6.817%	02/18/2025	BNP PARIBAS SEC CORP	XXX	5,000,000	5,000,000		2.C FE
67707L-AE-8	OAK HILL CREDIT PARTNERS 2021-10A D2 9	02/07/2025	DIRECT	XXX	353,106	350,000	2,113	2.C FE
68626D-AA-0	ORION CLO LTD. 2024-3A E 10.600% 07/25/	02/27/2025	CROSS TRADES	XXX	1,108,620	1,080,000	11,448	3.C FE
69701U-AA-8	PALMER SQUARE CLO LTD 2021-1A D 10.555%	02/27/2025	CROSS TRADES	XXX	832,542	832,500	10,251	3.C FE
69703Y-AG-5	PALMER SQUARE CLO LTD 2025-1A C 6.012%	01/24/2025	BANK OF AMERICA	XXX	2,700,000	2,700,000		1.F FE
69703Y-AJ-9	PALMER SQUARE CLO LTD 2025-1A D1 6.762	01/24/2025	BANK OF AMERICA	XXX	14,500,000	14,500,000		2.C FE
70019H-AG-9	PARK BLUE CLO LTD 2025-7A C 6.200% 04/	03/05/2025	BANK OF AMERICA	XXX	3,000,000	3,000,000		1.F Z
70019H-AJ-3	PARK BLUE CLO LTD 2025-7A D1 7.150% 04	03/05/2025	BANK OF AMERICA	XXX	5,500,000	5,500,000		2.C Z
74980W-AA-6	RR LTD 2021-15A D 10.764% 04/15/36	02/27/2025	CROSS TRADES	XXX	311,644	310,000	4,449	3.C FE
750099-AS-2	RAD CLO LTD 2023-21A D1R 6.917% 01/25/	01/27/2025	NOMURA	XXX	5,000,000	5,000,000	18,643	2.C FE
75010R-AG-5	RAD CLO LTD 2025-29A D1 7.043% 04/20/3	03/14/2025	BANK OF AMERICA	XXX	6,000,000	6,000,000		2.C Z
75884Y-AN-8	REGATTA XX FUNDING LTD 2021-2A D1R 6.9	01/28/2025	BANK OF AMERICA	XXX	6,000,000	6,000,000		2.C FE
75885A-AE-9	REGATTA XX FUNDING LTD 2021-2A ER 9.20	01/28/2025	BANK OF AMERICA	XXX	4,320,000	4,320,000		3.C FE
75887P-AN-4	REGATTA VI FUNDING LTD. 2016-1A ER2 11	02/27/2025	CROSS TRADES	XXX	1,817,102	1,800,000	23,740	3.C FE
75888C-AA-0	REGATTA XIX FUNDING LTD 2022-1A E 11.17	02/27/2025	CROSS TRADES	XXX	911,066	900,000	11,732	3.C FE
77340E-BG-0	ROCKFORD TOWER CLO LTD 2017-1A DR2B 9	02/07/2025	DIRECT	XXX	908,087	900,000	5,721	2.C FE
827918-AJ-2	SILVER POINT CLO LTD 2025-8A D1 7.102%	02/28/2025	CITIGROUP GLOBAL MARKETS	XXX	4,000,000	4,000,000		2.C Z
82808U-AJ-4	SILVER POINT CLO LTD 2024-7A D1 7.135%	01/17/2025	GOLDMAN SACHS & CO	XXX	30,285,000	30,000,000	77,292	2.C FE
83012F-AU-2	SIXTH STREET CLO LTD. 2021-17A D1R 7.0	02/14/2025	BNP PARIBAS SEC CORP	XXX	8,000,000	8,000,000		2.C FE
83013N-AL-4	SIXTH STREET CLO LTD. 2019-14A D1R2 6	02/03/2025	BNP PARIBAS SEC CORP	XXX	15,000,000	15,000,000		2.C FE
83615P-AG-2	SOUND POINT CLO LTD 2021-3A D 7.812% 1	02/07/2025	DIRECT	XXX	350,171	350,000	1,367	2.C FE
83617P-AJ-4	SOUND POINT CLO LTDSOUND POINT 2025-2A D	03/20/2025	CITIGROUP GLOBAL MARKETS	XXX	6,625,000	6,625,000		2.C Z
87167Y-AA-9	SYMPHONY CLO LTD 2021-25A E 11.055% 04/	02/27/2025	CROSS TRADES	XXX	587,584	585,000	7,545	3.C FE
87246L-AJ-3	WIND RIVER CLO LTD 2015-1A FR 13.055% 1	02/27/2025	CROSS TRADES	XXX	1,635,574	2,165,400	32,980	5.B FE
874777-AG-0	TALLMAN PARK CLO LTD 2021-1A D 7.655%	02/07/2025	DIRECT	XXX	1,705,986	1,700,000	8,675	2.C FE
89494D-BA-2	TRESTLES CLO LTD 2023-6A D1R 6.924% 04	02/07/2025	SCOTIA CAPITAL USA INC	XXX	7,000,000	7,000,000		2.C FE
89532U-AL-7	TRESTLES CLO LTD 2021-5A D 7.655% 10/2	02/07/2025	DIRECT	XXX	652,696	650,000	3,317	2.C FE
89532W-AJ-8	TRESTLES CLO LTD 2021-4A D 7.755% 07/2	02/07/2025	DIRECT	XXX	1,502,885	1,500,000	7,755	2.C FE
91734K-AJ-6	BLACKROCK BAKER CLO 2021-1 LT 2021-8A D	01/15/2025	Interest Capitalization	XXX	423,860	423,860		3.A FE
91734K-AL-1	BLACKROCK BAKER CLO 2021-1 LT 2021-8A E	02/27/2025	Various	XXX	1,590,388	1,612,962	22,782	4.C FE
91734K-AL-1	BLACKROCK BAKER CLO 2021-1 LT 2021-8A E	01/15/2025	Interest Capitalization	XXX	669,558	669,558		4.C FE
92919A-AG-9	VOYA CLO LTD 2021-2A D 7.805% 10/20/34	02/07/2025	DIRECT	XXX	350,000	350,000	1,821	2.C FE
92919D-AG-3	VOYA CLO LTD 2021-3A D 7.855% 01/20/35	02/07/2025	DIRECT	XXX	351,512	350,000	1,833	2.C FE
94951J-AG-5	WELLFLEET CLO LTD 2021-3A D 8.064% 01/	02/07/2025	DIRECT	XXX	651,810	650,000	4,368	2.C FE
94951K-AC-1	WELLFLEET CLO LTD 2021-3A E 11.664% 01/	02/27/2025	Various	XXX	2,143,433	2,174,000	31,185	3.C FE
97315Y-AA-9	WIND RIVER CLO LTD 2021-2A E 10.985% 07	02/27/2025	CROSS TRADES	XXX	1,193,869	1,260,000	16,148	3.C FE
97316U-AG-3	WIND RIVER CLO LTD 2021-4A D 7.755% 01	02/07/2025	DIRECT	XXX	349,824	350,000	1,809	2.C FE
97316V-AA-4	WIND RIVER CLO LTD 2021-4A E1 9.555% 0	02/27/2025	CROSS TRADES	XXX	992,927	990,000	11,036	3.A FE
97719N-AG-2	WISE CLO LTD 2025-1A C 6.210% 01/20/38	01/27/2025	BANK OF AMERICA	XXX	13,000,000	13,000,000		1.F FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					705,312,420	706,317,580	1,729,969	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	03/31/2025	DIRECT	XXX	932,091	932,091		1.F PL
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES F CLASS A N	03/31/2025	DIRECT	XXX	353,760	353,760		1.G PL
56581X-AG-1	MARANON LOAN FUNDING LTD 2022-1A CR	03/14/2025	NATIXIS CAPITAL MARKETS	XXX	24,000,000	24,000,000		1.F FE
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					25,285,851	25,285,851		XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)								
090552-AB-6	BINNEY PARK CAPITAL LLC CLASS A NOTES 1	02/04/2025	DIRECT	XXX	2,794,915	2,794,915		2.B FE
090552-AD-2	BINNEY PARK CAPITAL LLC CLASS B NOTES 1	02/04/2025	Various	XXX	3,353,664	3,353,664		3.C FE
090552-AF-7	BINNEY PARK CAPITAL LLC CLASS C NOTES 1	02/04/2025	Various	XXX	1,676,247	1,676,247		4.B FE
1129999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					7,824,826	7,824,826		XXX
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)								

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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)								
62934#-AF-4	NLC LOAN FUNDING LLC SERIES 5.845% 11/	03/11/2025	Various	XXX	25,000,000	25,000,000		1.B Z
L8043#-AA-3	SLF VI-L HOLDINGS D SCSP 6.652% 09/30/	03/18/2025	DIRECT	XXX	9,495,935	9,495,935		1.G Z
8781M#-AA-7	SLIF VI-L HOLDINGS D L.P. AND 6.652% 0	03/18/2025	DIRECT	XXX	14,243,902	14,243,902		1.G Z
L8043#-AC-9	SLF VI-L HOLDINGS D SCSP 7.552% 09/30/	03/18/2025	Various	XXX	32,800,000	32,800,000		2.B Z
8781M#-AC-3	SLIF VI-L HOLDINGS D L.P. AND 7.552% 0	03/18/2025	Various	XXX	49,200,000	49,200,000		2.B Z
G8657@-AA-8	T DIRECT LENDING HOLDINGS BL 6.813% 12	03/20/2025	Borrowings	XXX	4,480,000	4,480,000		1.G Z
000000-00-0	CCO II SHORE HOLDCO LLC 6.799% 04/01/3	03/31/2025	DIRECT	XXX	174,387,500	175,000,000		1.G Z
90357P-BC-7	U.S. BANK NATIONAL ASSOCIATION USCLN 202	03/06/2025	Various	XXX	10,000,000	10,000,000		1.D FE
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE C TRANCHE A	01/15/2025	Borrowings	XXX	12,835,420	12,835,420		1.G PL
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE C TRANCHE C	01/15/2025	Borrowings	XXX	1,479,080	1,479,080		1.G PL
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE C TRANCHE A	03/17/2025	Borrowings	XXX	901,347	901,347		1.G PL
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE C TRANCHE C	03/17/2025	Borrowings	XXX	901,347	901,347		1.G PL
1739999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)					335,724,531	336,337,031		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)					1,166,262,052	1,168,004,712	1,946,635	XXX
1899999999 - Subtotal - Asset-Backed Securities (Affiliated)					7,824,826	7,824,826		XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 3					1,174,086,878	1,175,829,538	1,946,635	XXX
1909999999 - Subtotals - Asset-Backed Securities					1,174,086,878	1,175,829,538	1,946,635	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					2,675,709,334	2,649,631,257	6,700,160	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
172967-JM-4	CITIGROUP INC CITIGROUP INC	01/22/2025	CITIGROUP GLOBAL MARKETS	8,488,000.000	8,488,000		95,396	3.A FE
172967-KM-2	CITIGROUP INC CITIGROUP INC	01/21/2025	Various	6,975,000.000	7,009,875		189,427	3.A FE
17327C-AV-5	CITIGROUP INC C 6.95 PERP FF	02/05/2025	CITIGROUP GLOBAL MARKETS	20,000,000.000	20,000,000			3.A FE
29273V-AJ-9	ENERGY TRANSFER LP ET 6 5/8 PERP B	01/30/2025	MORGAN STANLEY	1,000,000.000	990,000		30,549	3.A FE
29273V-AL-4	ENERGY TRANSFER LP ET 6 3/4 PERP F	01/30/2025	MIZUHO SECURITIES USA INC	2,329,000.000	2,333,658		33,188	3.A FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					38,821,533	XXX	348,560	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					38,821,533	XXX	348,560	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					38,821,533	XXX	348,560	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	01/02/2025	DIRECT	85.000	8,500	XXX		XXX
31340@-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B	03/31/2025	Stock Dividend	78.552		XXX		XXX
000000-00-0	ELDRIDGE AAA CLO UCITS ETF	03/12/2025	JPMORGAN SECURITIES INC	4,000,000.000	100,287,540	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					100,296,040	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					100,296,040	XXX		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					100,296,040	XXX		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					139,117,573	XXX	348,560	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
6009999999 Totals					2,814,826,907	XXX	7,048,720	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)																				
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																				
90983V-AA-1	UNITED COMMUNITIES LLC 5.611% 09/15/51	03/15/2025	Redemption 100.0000	XXX	4,378	4,378	4,650	4,602		(224)		(224)		4,378				123	09/15/2051	2.C FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					4,378	4,378	4,650	4,602		(224)		(224)		4,378				123	XXX	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)																				
35092*-AA-3	440 HAMILTON DEVELOPER LLC CONSTRUCTION	03/24/2025	Redemption 100.0000	XXX	133,928,013	133,928,013	129,991,405	131,357,015		217,120		217,120		133,928,013				3,286,149	03/31/2025	2.C PL
G7858*-AA-9	SCARCROFT TRUSTEES I LIMITED A CONSTRUCT	03/17/2025	Various	XXX	12,341,880	12,341,880	12,242,148	12,417,200					(175,052)	12,341,880	99,732		99,732	78,195	12/31/2025	2.A PL
G1331#-AA-5	BREO HUNDRED LTD CONSTRUCTION LOAN 8.9	02/27/2025	Various	XXX	99,546,933	99,546,933	98,985,391	94,363,066		(5,375)		(5,375)	286,557	99,546,933	561,543		561,543	1,451,340	02/28/2025	1.G PL
G1331#-AA-5	BREO HUNDRED LTD CONSTRUCTION LOAN 8.9	02/28/2025	Various	XXX	698,318	698,318	696,392	663,872		(38)		(38)	2,016	698,318	1,926		1,926	10,211	02/28/2025	1.G PL
G5955*-AA-5	MEDFORD FUNDING DAC 9.757% 04/03/27	03/17/2025	Various	XXX	55,512,088	55,512,088	56,329,835	53,147,386					1,794,741	55,512,088	(817,746)		(817,746)	963,709	04/03/2027	1.F PL
0069999999 - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					302,027,232	302,027,232	298,245,171	291,948,539		211,707		211,707	1,908,262	302,027,232	(154,545)		(154,545)	5,789,604	XXX	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)																				
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																				
67118#-AC-8	OHA TACTICAL INVESTMENT FUND 8.641% 02	02/03/2025	Various	XXX	40,476,190	40,476,190	40,476,190	40,476,190						40,476,190				895,414	02/03/2026	1.F PL
00724P-AD-1	ADOBE INC 2.300% 02/01/30	01/07/2025	JEFFERIES & COMPANY INC	XXX	4,426	5,000	4,437	4,512		2		2		4,514	(87)		(87)	50	02/01/2030	1.E FE
03761U-AG-1	MIDCAP FINANCIAL INVEST 5.250% 03/03/2	03/03/2025	Various	XXX	47,678,000	47,678,000	47,267,700	47,665,494		12,506		12,506		47,678,000				1,251,548	03/03/2025	2.C FE
03769M-AD-8	APOLLO GLOBAL MANAGEMENT 6.000% 12/15/	03/31/2025	JPMORGAN SECURITIES INC	XXX	484,375	500,000	500,000	500,000						500,000	(15,625)		(15,625)	14,250	12/15/2054	2.A FE
03770D-AA-1	APOLLO DEBT SOLUTIONS BD 6.900% 04/13/	03/06/2025	Various	XXX	63,551,004	63,203,000	63,558,484	63,564,557		(13,553)		(13,553)		63,551,004				1,731,216	04/13/2029	2.C FE
04685A-3H-2	ATHENE GLOBAL FUNDING 5.009% 01/07/25	01/07/2025	Various	XXX	3,825,000	3,825,000	3,721,987	3,823,966		1,034		1,034		3,825,000				52,762	01/07/2025	1.E FE
054989-AB-4	BAT CAPITAL CORP BATSLN 6.421 08/02/33	03/06/2025	CITADEL SECURITIES	XXX	2,136,240	2,000,000	2,152,020	2,148,995		(2,506)		(2,506)		2,146,489	(10,249)		(10,249)	76,695	08/02/2033	2.A FE
11135F-BL-4	BROADCOM INC 3.469% 04/15/34	03/06/2025	Various	XXX	4,384,650	5,000,000	3,990,480	4,102,200		12,973		12,973		4,115,174	269,476		269,476	68,416	04/15/2034	2.A FE
117043-AU-3	BRUNSWICK CORP BC 4.4 09/15/32 4.400%	01/07/2025	GOLDMAN SACHS & CO	XXX	4,539	5,000	4,516	4,556		1		1		4,557	(18)		(18)	69	09/15/2032	2.B FE
12513G-BJ-7	CDW LLC/CDW FINANCE CDW 3.569 12/01/31	01/07/2025	GOLDMAN SACHS & CO	XXX	4,430	5,000	4,085	4,194		2		2		4,196	234		234	18	12/01/2031	2.C FE
15089Q-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/	01/07/2025	JPMORGAN SECURITIES INC	XXX	5,067	5,000	4,985	4,990						4,990	77		77	148	07/15/2027	2.C FE
155431-AA-7	CENTRAL STORAGE TRUST 4.823% 02/01/38	02/01/2025	Various	XXX	276,412	276,412	287,272	(20,563)		296,976		296,976		276,412				887	02/01/2038	1.C FE
281020-AT-4	EDISON INTERNATIONAL EIX 5 PERP 5.000%	02/04/2025	Various	XXX	45,379,000	53,252,000	48,551,202	45,620,202						48,551,202	(3,172,202)		(3,172,202)	1,034,658	01/01/9999	3.A FE
281020-AY-3	EDISON INTERNATIONAL 5.250% 11/15/28	01/31/2025	Various	XXX	8,437,500	9,000,000	8,982,630	8,987,272		272		272		8,987,544	(550,044)		(550,044)	102,375	11/15/2028	2.B FE
31428X-CA-2	FEDEX CORP 5.250% 05/15/50	02/22/2025	No Broker	XXX	4,389	5,000	4,375	4,387		1		1		4,389				71	05/15/2050	2.B FE
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/	01/07/2025	CITIGROUP GLOBAL MARKETS	XXX	5,362	5,000	5,758	5,725		(1)		(1)		5,724	(362)		(362)	47	05/15/2038	1.F FE
40199A-DA-9	GUGGENHEIM LOAN SERV CO LLC 19.066% 07/	03/15/2025	Redemption 100.0000	XXX	42,646	42,646	42,646	42,646						42,646				1,242	07/15/2055	1.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
40440V-AA-3	HPS CORPORATE LENDING FU 6.750% 01/30/	02/14/2025	Various	XXX	27,756,925	28,000,000	27,703,200	27,750,553		6,373		6,373		27,756,925				1,018,500	01/30/2029	2.C FE
40440V-AB-1	HPS CORPORATE LENDING FU 6.250% 09/30/	02/14/2025	Various	XXX	8,904,966	9,000,000	8,891,010	8,901,641		3,325		3,325		8,904,966				368,750	09/30/2029	2.C FE
413086-AH-2	HARMAN INTL IND HAR 4.15 05/15/25 4.15	01/07/2025	Market Axess	XXX	4,975	5,000	4,929	4,979		1		1		4,980		(5)	(5)	31	05/15/2025	1.F FE
446413-AT-3	HUNTINGTON INGALLS INDUS 4.200% 05/01/	01/07/2025	GOLDMAN SACHS & CO	XXX	4,726	5,000	4,772	4,803		1		1		4,804		(77)	(77)	39	05/01/2030	2.C FE
47103M-AA-6	JANUS HEND US HLDGS INC 5.450% 09/10/3	03/26/2025	No Broker	XXX	4,949	5,000	4,947	4,948		1		1		4,949				150	09/10/2034	2.B FE
51808B-AE-2	ENI USA INC 7.300% 11/15/27	01/07/2025	JPMORGAN SECURITIES INC	XXX	5,319	5,000	5,371	5,289		(2)		(2)		5,287		32	32	54	11/15/2027	2.B FE
53522K-AB-9	LINDE INC/CT LIN 4.7 12/05/25 4.700% 1	02/24/2025	Call 100.2130	XXX	5,011	5,000	5,003	5,002						5,001		(1)	(1)	62	12/05/2025	1.F FE
571676-AZ-8	MARS INC MARS 5 03/01/32 144A 5.000% 0	03/05/2025	BARCLAYS CAPITAL INC	XXX	3,003,030	3,000,000	2,993,940							2,993,940		9,090	9,090		03/01/2032	1.F FE
571676-BA-2	MARS INC MARS 5.2 03/01/35 144A 5.200%	03/12/2025	Various	XXX	20,015,750	20,000,000	19,965,000			1		1		19,965,001		50,749	50,749	722	03/01/2035	1.F FE
571676-BC-8	MARS INC MARS 5.7 05/01/55 144A 5.700%	03/06/2025	Various	XXX	7,028,900	7,000,000	6,962,130							6,962,130		66,770	66,770		05/01/2055	1.F FE
609207-AW-5	MONDELEZ INTERNATIONAL 2.625% 09/04/50	01/07/2025	GOLDMAN SACHS & CO	XXX	2,865	5,000	3,245	3,274		1		1		3,275		(410)	(410)	45	09/04/2050	2.B FE
609935-AA-9	MONONGAHELA POWER CO FE 5.85 02/15/34 14	02/27/2025	Various	XXX	3,102,870	3,000,000	3,027,519	3,027,211		(372)		(372)		3,026,839		76,031	76,031	94,088	02/15/2034	1.G FE
636180-BQ-3	NATIONAL FUEL GAS CO 5.500% 01/15/26	01/07/2025	BARCLAYS CAPITAL INC	XXX	900,669	897,000	892,676	896,117		16		16		896,133		4,536	4,536	23,708	01/15/2026	2.C FE
67401P-AE-8	OAKTREE SPECIALTY LEND 6.340% 02/27/30	03/06/2025	BANK OF AMERICA	XXX	3,007,650	3,000,000	2,999,760			1		1		2,999,761		7,889	7,889	5,283	02/27/2030	2.C FE
69120V-AL-5	BLUE OWL CREDIT INCOME 5.500% 03/21/25	03/21/2025	Various	XXX	18,500,000	18,500,000	18,310,678	18,483,048		16,952		16,952		18,500,000				508,750	03/21/2025	2.C FE
69121J-AA-5	BLUE OWL TECHNOLOGY FIN 6.750% 04/04/2	01/27/2025	No Broker	XXX	500,730	500,000	500,730							500,730				10,594	04/04/2029	2.C FE
69331C-AM-0	PG&E CORP PCG 7 3/8 03/15/55 7.375% 03	02/12/2025	SMBC NIKKO SECURITIES AMERICA	XXX	1,947,500	2,000,000	2,057,260	2,057,300		(2,234)		(2,234)		2,055,067		(107,567)	(107,567)	62,278	03/15/2055	3.C FE
693656-AC-4	PVH CORP 4.625% 07/10/25	01/07/2025	MORGAN STANLEY	XXX	4,981	5,000	4,950	4,981		1		1		4,982		(1)	(1)	114	07/10/2025	2.C FE
69424@-AB-7	PG SENIOR LOAN FUND V ISSUER CLASS B 5	02/14/2025	Various	XXX	106,468,037	106,468,037	106,468,037	106,468,037						106,468,037				1,463,936	03/19/2041	2.B PL
69424@-AC-5	PG SENIOR LOAN FUND V ISSUER CLASS C 12	02/14/2025	Various	XXX	10,775,000	10,775,000	10,775,000	10,775,000						10,775,000				355,575	03/19/2041	3.A PL
694308-HW-0	PACIFIC GAS & ELECTRIC 3.300% 12/01/27	01/10/2025	Various	XXX	1,081,712	1,140,000	1,224,683	1,176,975		(407)		(407)		1,176,568		(94,856)	(94,856)	4,389	12/01/2027	2.B FE
694308-KJ-5	PACIFIC GAS & ELECTRIC PCG 6.15 01/15/33	01/13/2025	Various	XXX	3,041,880	3,000,000	2,975,060	2,978,499		72		72		2,978,571		63,309	63,309	91,738	01/15/2033	2.B FE
694308-KP-1	PACIFIC GAS & ELECTRIC PCG 6.95 03/15/34	01/13/2025	JPMORGAN SECURITIES INC	XXX	1,086,278	1,017,000	1,141,349	1,139,041		(366)		(366)		1,138,675		(52,397)	(52,397)	23,364	03/15/2034	2.B FE
741503-AW-6	BOOKING HOLDINGS INC 3.650% 03/15/25	03/15/2025	Maturity	XXX	5,000	5,000	4,920	4,986		14		14		5,000				91	03/15/2025	1.G FE
75886F-AE-7	REGENERON PHARMACEUTICAL 1.750% 09/15/	01/07/2025	JEFFERIES & COMPANY INC	XXX	4,140	5,000	3,848	4,020		3		3		4,023		117	117	27	09/15/2030	2.A FE
79588T-AC-4	SAMMONS FINANCIAL GROUP 4.450% 05/12/2	03/25/2025	GOLDMAN SACHS & CO	XXX	7,830,188	7,910,000	7,529,529	7,613,234		27,312		27,312		7,640,547		189,641	189,641	131,020	05/12/2027	2.A FE
79588T-AD-2	SAMMONS FINANCIAL GROUP 3.350% 04/16/3	03/25/2025	Various	XXX	8,700,656	9,735,000	9,319,442	9,348,992		11,681		11,681		9,360,673		(660,017)	(660,017)	144,943	04/16/2031	2.A FE
816851-BT-5	SEMPRA SRE 6.4 10/01/54 6.400% 10/01/5	03/04/2025	Market Axess	XXX	2,401,925	2,500,000	2,500,000	2,500,000						2,500,000		(98,075)	(98,075)	78,222	10/01/2054	2.C FE
829932-AA-0	SIXTH STREET LENDING PAR 6.500% 03/11/	01/17/2025	Various	XXX	22,459,508	22,500,000	22,441,745	22,458,923		585		585		22,459,508				528,125	03/11/2029	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
829932-AC-6	SIXTH STREET LENDING PAR 5.750% 01/15/	01/17/2025	No Broker	XXX	8,985,732	9,000,000	8,985,690	8,985,690		42		42		8,985,732				179,688	01/15/2030	2.C FE
925650-AK-9	VICI PROPERTIES LP VICI 5 5/8 04/01/35	03/31/2025	Various	XXX	26,789,350	27,000,000	26,789,130							26,789,130		220	220		04/01/2035	2.C FE
93004#-AA-5	WCAS MANAGEMENT LP 9.550% 10/26/30	01/22/2025	Redemption 100.0000	XXX	(204,770)	(204,770)	(201,698)	(204,533)		(237)		(237)		(204,770)					10/26/2030	2.C PL
93004#-AA-5	WCAS MANAGEMENT LP 9.550% 10/26/30	01/01/2025	Redemption 100.0000	XXX	103,125	103,125	101,578	101,696		1,429		1,429		103,125					10/26/2030	2.C Z
93004#-AA-5	WCAS MANAGEMENT LP 9.550% 10/26/30	01/01/2025	Various	XXX	206,250	206,250	203,156	203,391		2,859		2,859		206,250					10/26/2030	2.C PL
93004#-AA-5	WCAS MANAGEMENT LP 9.550% 10/26/30	01/01/2025	Redemption 100.0000	XXX	84,375	84,375	83,109	83,246		1,129		1,129		84,375					10/26/2030	2.C Z
93004#-AA-5	WCAS MANAGEMENT LP 9.550% 10/26/30	03/25/2025	Various	XXX	74,250,000	74,250,000	73,136,250	73,236,759		1,013,241		1,013,241		74,250,000				2,975,310	10/26/2030	2.C PL
960413-AT-9	WESTLAKE CORP WLK 3.6 08/15/26 3.600%	01/07/2025	MORGAN STANLEY	XXX	4,901	5,000	4,706	4,839		2		2		4,841		60	60	72	08/15/2026	2.B FE
98978V-AV-5	ZOETIS INC 5.600% 11/16/32	01/07/2025	Market Axess	XXX	5,108	5,000	5,323	5,293		(1)		(1)		5,292		(184)	(184)	40	11/16/2032	2.B FE
775109-CH-2	ROGERS COMMUNICATIONS IN 3.800% 03/15/	01/07/2025	BNP PARIBAS SECURITIES CORP	XXX	4,456	5,000	4,514	4,559		1		1		4,560		(104)	(104)	60	03/15/2032	2.C FE
775109-DG-3	ROGERS COMMUNICATIONS IN RCICN 7 04/15/5	02/11/2025	Various	XXX	10,035,000	10,000,000	10,000,000							10,000,000		35,000	35,000		04/15/2055	3.B FE
775109-DH-1	ROGERS COMMUNICATIONS IN RCICN 7 1/8 04/	02/11/2025	Various	XXX	7,032,500	7,000,000	7,000,000							7,000,000		32,500	32,500		04/15/2055	3.B FE
884903-BV-6	THOMSON REUTERS CORP 3.350% 05/15/26	03/17/2025	No Broker	XXX	4,942	5,000	4,816	4,890		16		16		4,906		35	35	57	05/15/2026	2.A FE
000000-00-0	UBS AG LONDON 35.146% 01/03/28	01/02/2025	Various	XXX	13,734,227	13,734,227	21,065,750	20,847,306		(7,113,078)		(7,113,078)		13,734,227				1,601,806	01/03/2028	2.A FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC Foreign Bon	03/31/2025	Various	XXX	845,955	845,955	845,955	845,955						845,955				8,030	09/30/2045	1.D PL
344419-AC-0	FOMENTO ECONOMICO MEX 3.500% 01/16/50	01/07/2025	Market Axess	XXX	3,515	5,000	3,765	3,798						3,799		(283)	(283)	84	01/16/2050	2.A FE
89153V-AV-1	TOTALENERGIES CAP INTL 3.127% 05/29/50	01/07/2025	GOLDMAN SACHS & CO	XXX	3,219	5,000	3,581	3,605		1		1		3,605		(386)	(386)	17	05/29/2050	1.D FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					617,143,255	627,319,447	626,315,125	546,682,670		(5,723,930)		(5,723,930)		621,100,430		(3,957,184)	(3,957,184)	14,909,628	XXX	XXX
Issuer Credit Obligations - Corporate Bonds (Affiliated)																				
06652*-AB-4	BANNER CREEK BRIDGE LLC REVOLVER 8.434	02/21/2025	DIRECT	XXX	771,000,000	771,000,000	771,000,000	684,000,000						771,000,000				1,882,627	07/20/2028	2.B PL
0099999999 - Issuer Credit Obligations - Corporate Bonds (Affiliated)					771,000,000	771,000,000	771,000,000	684,000,000						771,000,000				1,882,627	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%	01/15/2025	Various	XXX	7,223,537	7,223,537	7,151,302	7,177,887		45,650		45,650		7,223,537				139,956	07/15/2029	1.F FE
68278T-AA-6	ONESKY PASS THROUGH TRUST 2021 CLASS B	01/15/2025	Various	XXX	7,030,394	7,030,394	6,960,090	6,980,487		49,907		49,907		7,030,394				174,002	01/15/2031	2.C FE
68279H-AA-1	ONESKY PASS THROUGH TRUST 2021 CLASS C	01/15/2025	Redemption 100.0000	XXX	3,013,026	3,013,026	3,005,493	3,007,764		5,262		5,262		3,013,026				97,923	01/15/2031	3.C FE
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					17,266,957	17,266,957	17,116,885	17,166,138		100,819		100,819		17,266,957				411,881	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)																				
925650-AJ-2	VICI PROPERTIES LP VICI 4 3/4 04/01/28	03/27/2025	MORGAN STANLEY	XXX	4,993,300	5,000,000	4,986,450							4,986,450		6,850	6,850		04/01/2028	2.C FE
0169999999 - Issuer Credit Obligations - Bonds issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					4,993,300	5,000,000	4,986,450							4,986,450		6,850	6,850		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)																				

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 - Issued (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)																				
000000-00-0	SVF II FINCO TERM LOAN 6.000% 12/23/25	01/31/2025	Redemption 100.0000	XXX	1,221,838	1,221,838	1,221,838	1,221,838						1,221,838				129	12/23/2025	1.F PL
L9002#-AA-0	SPEED MIDCO 3 SARL 8.779% 04/26/29	01/02/2025	No Broker	XXX	62,036,971	60,679,350	62,469,391	60,344,775		(721)		(721)	1,692,917	62,036,971				(229,377)	04/26/2029	2.A PL
0209999999 - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					63,258,809	61,901,188	63,691,229	61,566,613		(721)		(721)	1,692,917	63,258,809				(229,248)	XXX	XXX
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	03/10/2025	Redemption 100.0000	XXX	5,542	5,542	6,833	6,364		(822)		(822)		5,542				70	01/10/2032	2.B FE
126650-BV-1	CVS PASS-THROUGH TRUST 5.773% 01/10/33	03/10/2025	Redemption 100.0000	XXX	31,637	31,637	30,709	30,809		828		828		31,637				305	01/10/2033	2.B
12672*-AA-0	CVS WAKEFIELD MA CTL 5.440% 02/15/37	03/15/2025	Various	XXX	38,312	38,312	38,312	38,312						38,312				348	02/15/2037	2.B
36244*-AA-8	BOND WASHINGTON LLC CTL 3.350% 09/10/2	03/10/2025	Redemption 100.0000	XXX	117,749	117,749	117,749	117,749						117,749				658	09/10/2029	1.A
55616*-AA-8	140 STATE STREET LLC CTL 6.020% 03/15/	03/15/2025	Redemption 100.0000	XXX	31,406	31,406	31,406	31,406						31,406				316	03/15/2037	3.A
93042#-AA-9	DH-LAMBERTVILLE LLC CTL 5.440% 06/15/3	03/15/2025	Redemption 100.0000	XXX	20,198	20,198	20,198	20,198						20,198				183	06/15/2033	3.A
96928*-EH-6	REBKEE PARTNERS NORGE LLC CTL 5.440% 1	03/25/2025	Redemption 100.0000	XXX	24,913	24,913	24,913	24,913						24,913				226	10/25/2031	4.A
0229999999 - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)					269,757	269,757	270,120	269,751		6		6		269,757				2,106	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)					1,004,963,688	1,013,788,959	1,010,629,630	917,638,313		(5,412,343)		(5,412,343)	3,601,179	1,008,914,013	(154,545)	(3,950,334)	(4,104,879)	20,884,094	XXX	XXX
0499999999 - Subtotal - Issuer Credit Obligations (Affiliated)					771,000,000	771,000,000	771,000,000	684,000,000						771,000,000				1,882,627	XXX	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					1,775,963,688	1,784,788,959	1,781,629,630	1,601,638,313		(5,412,343)		(5,412,343)	3,601,179	1,779,914,013	(154,545)	(3,950,334)	(4,104,879)	22,766,721	XXX	XXX
0509999999 - Subtotals - Issuer Credit Obligations					1,775,963,688	1,784,788,959	1,781,629,630	1,601,638,313		(5,412,343)		(5,412,343)	3,601,179	1,779,914,013	(154,545)	(3,950,334)	(4,104,879)	22,766,721	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	03/01/2025	Paydown	XXX	57,227	57,227	61,626	60,935		(3,708)		(3,708)		57,227				350	11/20/2045	1.A
36179R-VC-0	GOVERNMENT NATIONAL MORTGAGE A MA3311	03/01/2025	Paydown	XXX	83,962	83,962	89,655	88,742		(4,781)		(4,781)		83,962				544	12/20/2045	1.A
36179R-VD-8	GOVERNMENT NATIONAL MORTGAGE A MA3312	03/01/2025	Paydown	XXX	78,282	78,282	84,422	83,460		(5,178)		(5,178)		78,282				568	12/20/2045	1.A
36179R-XE-4	GOVERNMENT NATIONAL MORTGAGE A MA3377	03/01/2025	Paydown	XXX	55,512	55,512	59,203	58,618		(3,106)		(3,106)		55,512				385	01/20/2046	1.A
36179R-XF-1	GOVERNMENT NATIONAL MORTGAGE A MA3378	03/01/2025	Paydown	XXX	50,161	50,161	54,182	53,555		(3,394)		(3,394)		50,161				342	01/20/2046	1.A
36202C-K5-1	GOVERNMENT NATIONAL MORTGAGE A 2116 7	03/01/2025	Paydown	XXX	78	78	83	79		(1)		(1)		78				1	11/20/2025	1.A
36202C-M9-1	GOVERNMENT NATIONAL MORTGAGE A 2184 7	03/01/2025	Paydown	XXX	54	54	58	55		(1)		(1)		54				1	03/20/2026	1.A
36202C-MA-8	GOVERNMENT NATIONAL MORTGAGE A 2153 7	03/01/2025	Paydown	XXX	404	404	436	412		(8)		(8)		404				4	01/20/2026	1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					325,680	325,680	349,665	345,856		(20,177)		(20,177)		325,680				2,195	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	03/01/2025	Paydown	XXX	675	675	668	671		4		4		675				6	11/16/2047	1.A
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE A 2010-123	03/01/2025	Paydown	XXX	10,530	10,530	8,792	8,908		1,621		1,621		10,530				69	10/16/2052	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
38378N-P8-0	GOVERNMENT NATIONAL MORTGAGE A 2014-48 D	03/01/2025	Paydown	XXX	6,958	6,958	6,478	6,787		171		171		6,958				39	03/16/2049	1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					18,163	18,163	15,938	16,366		1,796		1,796		18,163				114	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
01F060-61-8	FANNIE MAE OR FREDDIE MAC 6.000% 03/25	01/10/2025	BANK OF AMERICA	XXX	49,937,500	50,000,000	49,937,500							49,937,500				108,333	03/25/2054	1.A
3132DW-HH-9	FREDDIE MAC FR SD8332 6.000% 06/01/53	03/01/2025	Paydown	XXX	1,062,337	1,062,337	1,062,171	1,062,135		202		202		1,062,337				9,728	06/01/2053	1.A
3132DW-HT-3	FREDDIE MAC FR SD8342 5.500% 07/01/53	03/01/2025	Paydown	XXX	789,945	789,945	788,741	788,702		1,242		1,242		789,945				7,041	07/01/2053	1.A
3132DW-HU-0	FREDDIE MAC FR SD8343 6.000% 07/01/53	03/01/2025	Paydown	XXX	1,470,266	1,470,266	1,469,034	1,468,909		1,358		1,358		1,470,266				14,029	07/01/2053	1.A
3132DW-K9-3	FREDDIE MAC FR SD8420 5.500% 04/01/54	03/01/2025	Paydown	XXX	396,915	396,915	385,876	386,006		10,909		10,909		396,915				3,430	04/01/2054	1.A
3132DW-KG-7	FREDDIE MAC 5.500% 01/01/54	03/01/2025	Paydown	XXX	48,621	48,621	48,097	48,098		523		523		48,621				429	01/01/2054	1.A
3132DW-L3-5	FREDDIE MAC 5.500% 07/01/54	03/01/2025	Paydown	XXX	569,441	569,441	567,385	567,382		2,059		2,059		569,441				4,985	07/01/2054	1.A
3132DW-LM-3	FREDDIE MAC FR SD8432 6.000% 05/01/54	03/01/2025	Paydown	XXX	1,195,178	1,195,178	1,194,431	1,194,362		817		817		1,195,178				11,770	05/01/2054	1.A
3132DW-M6-7	FREDDIE MAC 4.000% 10/01/54	03/01/2025	Paydown	XXX	33,429	33,429	31,096	31,105		2,323		2,323		33,429				205	10/01/2054	1.A
3132DW-MA-8	FREDDIE MAC 5.500% 08/01/54	03/01/2025	Paydown	XXX	27,676	27,676	27,378	27,378		298		298		27,676				257	08/01/2054	1.A
3132DW-MK-6	FREDDIE MAC 5.500% 09/01/54	03/01/2025	Paydown	XXX	16,565	16,565	16,386	16,387		178		178		16,565				151	09/01/2054	1.A
3132DW-MW-0	FREDDIE MAC 4.500% 11/01/54	03/01/2025	Paydown	XXX	31,336	31,336	29,916	29,921		1,415		1,415		31,336				218	11/01/2054	1.A
3132DW-MX-8	FREDDIE MAC FR SD8474 5.000% 11/01/54	03/01/2025	Paydown	XXX	818,081	818,081	793,283	793,359		24,722		24,722		818,081				6,356	11/01/2054	1.A
3132HT-LL-8	FREDDIEMAC STRIP 6.000% 01/15/43	03/01/2025	Paydown	XXX	1,842	1,842	2,136	2,098		(257)		(257)		1,842				17	01/15/2043	1.A
3133BV-4V-4	FREDDIE MAC FR QF8036 5.500% 02/01/53	03/01/2025	Paydown	XXX	517,277	517,277	513,801	513,828		3,449		3,449		517,277				4,782	02/01/2053	1.A
3133C2-TN-8	FREDDIE MAC FR QG2357 5.500% 05/01/53	03/01/2025	Paydown	XXX	52,358	52,358	52,006	52,009		349		349		52,358				513	05/01/2053	1.A
3133CH-D6-9	FREDDIE MAC FR QH4625 6.500% 11/01/53	03/01/2025	Paydown	XXX	18,144	18,144	18,002	18,003		141		141		18,144				163	11/01/2053	1.A
3133CT-P2-9	FREDDIE MAC 5.500% 09/01/54	03/01/2025	Paydown	XXX	71	71	70	70		1		1		71				1	09/01/2054	1.A
3133CU-LN-4	FREDDIE MAC 5.500% 09/01/54	03/01/2025	Paydown	XXX	309	309	305	305		3		3		309				3	09/01/2054	1.A
3133CU-WR-3	FREDDIE MAC 5.500% 09/01/54	03/01/2025	Paydown	XXX	1,286	1,286	1,272	1,273		14		14		1,286				11	09/01/2054	1.A
3133CV-LP-7	FREDDIE MAC 5.500% 09/01/54	03/01/2025	Paydown	XXX	104	104	103	103		1		1		104				1	09/01/2054	1.A
3133CW-VK-5	FREDDIE MAC 5.500% 10/01/54	03/01/2025	Paydown	XXX	826	826	817	817		9		9		826				8	10/01/2054	1.A
3133CW-Y3-0	FREDDIE MAC 5.500% 10/01/54	03/01/2025	Paydown	XXX	1,991	1,991	1,970	1,970		21		21		1,991				18	10/01/2054	1.A
3133CX-CZ-1	FREDDIE MAC 5.500% 10/01/54	03/01/2025	Paydown	XXX	69,978	69,978	69,223	69,225		753		753		69,978				332	10/01/2054	1.A
3133CX-K2-5	FREDDIE MAC 5.500% 09/01/54	03/01/2025	Paydown	XXX	408	408	404	404		4		4		408				4	09/01/2054	1.A
3133D1-G4-5	FREDDIE MAC 4.000% 11/01/54	03/01/2025	Paydown	XXX	6,827	6,827	6,351	6,353		475		475		6,827				45	11/01/2054	1.A
3136A1-C8-6	FANNIE MAE 2011-101 NB 4.000% 10/25/41	03/01/2025	Paydown	XXX	19,038	19,038	18,722	18,879		159		159		19,038				127	10/25/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
31371F-EZ-1	FANNIE MAE 6.500% 01/01/26	03/01/2025	Paydown	XXX	75	75	83	78		(2)		(2)		75				1	01/01/2026	1.A
3138EQ-6Q-0	FANNIE MAE AL8078 3.500% 10/01/30	03/01/2025	Paydown	XXX	243,981	243,981	257,591	251,066		(7,085)		(7,085)		243,981				1,436	10/01/2030	1.A
3138EQ-TZ-5	FANNIE MAE AL7767 4.500% 06/01/44	03/01/2025	Paydown	XXX	74,874	74,874	81,425	80,199		(5,325)		(5,325)		74,874				597	06/01/2044	1.A
3138WF-2T-2	FANNIE MAE AS6185 3.500% 11/01/45	03/01/2025	Paydown	XXX	213,880	213,880	220,965	219,958		(6,078)		(6,078)		213,880				1,202	11/01/2045	1.A
3138WF-CG-9	FANNIE MAE AS5470 4.000% 07/01/45	03/01/2025	Paydown	XXX	270,754	270,754	293,865	290,899		(20,145)		(20,145)		270,754				1,725	07/01/2045	1.A
3138WF-N3-6	FANNIE MAE AS5809 3.500% 09/01/45	03/01/2025	Paydown	XXX	107,066	107,066	112,385	111,682		(4,617)		(4,617)		107,066				543	09/01/2045	1.A
3138WF-TE-6	FANNIE MAE AS5948 3.500% 10/01/45	03/01/2025	Paydown	XXX	70,655	70,655	74,165	73,687		(3,032)		(3,032)		70,655				473	10/01/2045	1.A
3138YR-5L-8	FANNIE MAE AZ0850 3.500% 07/01/45	03/01/2025	Paydown	XXX	167,085	167,085	174,943	173,960		(6,875)		(6,875)		167,085				962	07/01/2045	1.A
3138YW-KA-4	FANNIE MAE AZ4788 4.000% 10/01/45	03/01/2025	Paydown	XXX	71,823	71,823	76,637	76,254		(4,431)		(4,431)		71,823				332	10/01/2045	1.A
31393D-DR-9	FANNIE MAE 2003-58 PG 5.000% 07/25/33	03/01/2025	Paydown	XXX	11,463	11,463	11,170	11,379		84		84		11,463				97	07/25/2033	1.A
31393W-W7-0	FREDDIE MAC 2641 WB 5.000% 07/15/33	03/01/2025	Paydown	XXX	94,155	94,155	88,327	92,916		1,239		1,239		94,155				632	07/15/2033	1.A
31395J-FN-1	FREDDIE MAC 2882 GW 5.000% 11/15/34	03/01/2025	Paydown	XXX	33,840	33,840	33,036	33,643		197		197		33,840				348	11/15/2034	1.A
31397P-DG-2	FREDDIE MAC 3384 ZA 5.500% 11/15/37	03/01/2025	Paydown	XXX	1,737	1,737	1,716	1,730		7		7		1,737				16	11/15/2037	1.A
31397R-ME-3	FREDDIE MAC 3429 B 5.000% 03/15/38	03/01/2025	Paydown	XXX	9,631	9,631	9,475	9,576		55		55		9,631				82	03/15/2038	1.A
31398F-VY-4	FANNIE MAE 2009-95 PZ 6.000% 11/25/39	03/01/2025	Paydown	XXX	13,940	13,940	14,416	14,117		(177)		(177)		13,940				137	11/25/2039	1.A
3140AB-2V-6	FANNIE MAE 5.500% 08/01/54	03/01/2025	Paydown	XXX	2,241	2,241	2,217	2,217		24		24		2,241				20	08/01/2054	1.A
3140AE-2H-1	FANNIE MAE 5.500% 06/01/54	03/01/2025	Paydown	XXX	49,771	49,771	49,235	49,236		535		535		49,771				448	06/01/2054	1.A
3140AE-YK-9	FANNIE MAE 5.500% 07/01/54	03/01/2025	Paydown	XXX	289,936	289,936	286,810	286,818		3,119		3,119		289,936				2,395	07/01/2054	1.A
3140AJ-EQ-7	FANNIE MAE 4.000% 11/01/54	03/01/2025	Paydown	XXX	6,917	6,917	6,435	6,436		481		481		6,917				48	11/01/2054	1.A
3140AL-B3-6	FANNIE MAE 5.500% 09/01/54	03/01/2025	Paydown	XXX	6,794	6,794	6,721	6,721		73		73		6,794				62	09/01/2054	1.A
3140AM-QP-9	FANNIE MAE 5.500% 08/01/54	03/01/2025	Paydown	XXX	913	913	903	903		10		10		913				8	08/01/2054	1.A
3140AN-AA-7	FANNIE MAE 5.500% 08/01/54	03/01/2025	Paydown	XXX	28,675	28,675	28,366	28,367		309		309		28,675				262	08/01/2054	1.A
3140AU-H2-2	FANNIE MAE 4.000% 11/01/54	03/01/2025	Paydown	XXX	1,893	1,893	1,761	1,761		132		132		1,893				13	11/01/2054	1.A
3140MX-5M-2	FANNIE MAE FN BW6251 3.500% 07/01/52	03/01/2025	Paydown	XXX	4,280	4,280	3,858	3,860		420		420		4,280				25	07/01/2052	1.A
3140NC-UG-2	FANNIE MAE FN BX7782 5.500% 03/01/53	03/01/2025	Paydown	XXX	128,540	128,540	127,677	127,683		857		857		128,540				1,539	03/01/2053	1.A
3140NK-4F-5	FANNIE MAE FN BY3521 5.500% 06/01/53	03/01/2025	Paydown	XXX	91,841	91,841	91,224	91,229		612		612		91,841				510	06/01/2053	1.A
3140QU-4Z-6	FANNIE MAE 5.500% 05/01/54	03/01/2025	Paydown	XXX	8,557	8,557	8,464	8,465		92		92		8,557				81	05/01/2054	1.A
31418E-7A-2	FANNIE MAE 5.500% 06/01/54	03/01/2025	Paydown	XXX	1,942	1,942	1,921	1,921		21		21		1,942				17	06/01/2054	1.A
31418E-P3-8	FANNIE MAE FN MA4941 MTGE 5.500% 03/01	03/01/2025	Paydown	XXX	48,618	48,618	48,481	48,481		138		138		48,618				444	03/01/2053	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-PD-6	FANNIE MAE 5.500% 02/01/53	03/01/2025	Paydown	XXX	194,158	194,158	193,083	193,089		1,070		1,070		194,158				1,725	02/01/2053	1.A
31418E-T7-5	FANNIE MAE FN MA5073 6.000% 07/01/53	03/01/2025	Paydown	XXX	1,094,427	1,094,427	1,086,720	1,086,786		7,641		7,641		1,094,427				10,102	07/01/2053	1.A
31418E-VA-5	FANNIE MAE FN MA5108 6.000% 08/01/53	03/01/2025	Paydown	XXX	1,182,577	1,182,577	1,181,838	1,181,739		838		838		1,182,577				11,423	08/01/2053	1.A
31418E-ZL-7	FANNIE MAE 5.500% 01/01/54	03/01/2025	Paydown	XXX	6,847	6,847	6,773	6,774		74		74		6,847				58	01/01/2054	1.A
31418F-AX-5	FANNIE MAE MA5421 6.000% 07/01/54	03/01/2025	Paydown	XXX	1,001,173	1,001,173	999,922			1,251		1,251		1,001,173				6,922	07/01/2054	1.A
31418F-BN-6	FANNIE MAE 5.500% 08/01/54	03/01/2025	Paydown	XXX	34,545	34,545	34,173	34,173		372		372		34,545				311	08/01/2054	1.A
31418F-CG-0	FANNIE MAE 5.500% 09/01/54	03/01/2025	Paydown	XXX	223,210	223,210	220,804	220,808		2,402		2,402		223,210				1,934	09/01/2054	1.A
31418F-DB-0	FANNIE MAE 5.500% 10/01/54	03/01/2025	Paydown	XXX	791	791	783	783		9		9		791				7	10/01/2054	1.A
31418F-ED-5	FANNIE MAE 5.500% 11/01/54	03/01/2025	Paydown	XXX	11,719	11,719	11,593	11,593		126		126		11,719				101	11/01/2054	1.A
31418F-EX-1	FANNIE MAE FN MA5549 3.500% 12/01/54	03/01/2025	Paydown	XXX	76,873	76,873	69,294	69,323		7,550		7,550		76,873				440	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)				62,969,946	63,032,446	62,955,731	12,009,391		23,139		23,139		62,969,946				220,435	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B 2015-R1 A	03/25/2025	Paydown	XXX	5,928	5,928	6,186	6,151		(224)		(224)		5,928				42	10/25/2052	1.A
	1049999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)				5,928	5,928	6,186	6,151		(224)		(224)		5,928				42	XXX	XXX
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	01/25/2025	Paydown	XXX	2,163	2,163	1,700	1,849		313		313		2,163				4	11/25/2045	1.G FM
02660T-GS-6	AMERICAN HOME MORTGAGE INVESTM 2005-4 3A	03/25/2025	Paydown	XXX	4,094	4,094	3,218	3,501		593		593		4,094				17	11/25/2045	1.A FM
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS 2023-NQM4	03/01/2025	Paydown	XXX	62,196	62,196	61,974	61,970		226		226		62,196				487	05/25/2063	1.A FE
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERTI 2004-4 M1	03/25/2025	Paydown	XXX	18,238	18,238	17,144	17,958		281		281		18,238				176	07/25/2034	1.A FM
17309A-AA-7	CITIMORTGAGE ALTERNATIVE LOAN 2006-A1 1A	03/01/2025	Paydown	XXX	2,339	2,365	2,051	2,176		163		163		2,339				25	04/25/2036	1.A FM
25150Q-AA-5	DEUTSCHE ALT-A SECURITIES INC 2006-OA1 A	03/25/2025	Paydown	XXX	6,101	6,101	5,498	5,677		424		424		6,101				38	02/25/2047	1.A FM
36169D-AA-0	GCAT 2023-NQM2 A1 5.837% 11/25/67	03/01/2025	Paydown	XXX	55,400	55,400	54,565	54,618		783		783		55,400				528	11/25/2067	1.A
45256V-AD-9	IMPAC SECURED ASSETS CORP. 2006-2 1A2B	03/25/2025	Paydown	XXX	4,688	4,817	3,909	4,300		388		388		4,688				32	08/25/2036	1.A FM
92539D-AA-6	VERUS SECURITIZATION TRUST 2023-2 A1 6	03/01/2025	Paydown	XXX	95,400	95,400	94,515	94,586		814		814		95,400				1,049	03/25/2068	1.A
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS 2006-8 A3	03/01/2025	Paydown	XXX	8,203	8,203	4,584	4,584		3,620		3,620		8,203				20	10/25/2036	2.C FM
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS 2006-7 A5	03/01/2025	Paydown	XXX	3,439	3,439	1,756	909	1,664	866		2,530		3,439				5	09/25/2036	1.A FM
	1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				262,261	262,416	250,914	252,128	1,664	8,471		10,135		262,261				2,381	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	03/01/2025	Paydown	XXX			37,635	1,025		(1,025)		(1,025)						2,035	09/15/2048	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
06054M-AF-0	BANC OF AMERICA COMMERCIAL MOR 2016-UB10	03/01/2025	Paydown	XXX			2,107	152		(152)		(152)						48	07/15/2049	1.A FE
06427D-AT-0	BANC OF AMERICA COMMERCIAL MOR 2017-BNK3	03/01/2025	Paydown	XXX			4,725	755		(755)		(755)						97	02/15/2050	1.A FE
12514M-BD-6	CD COMMERCIAL MORTGAGE TRUST 2016-CD1 XA	03/01/2025	Paydown	XXX			220	21		(21)		(21)						5	08/10/2049	1.C FE
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST 2017-CD3 XA	03/01/2025	Paydown	XXX			44,976	7,199		(7,199)		(7,199)						831	02/10/2050	1.B FE
12531W-BC-5	CFCRE COMMERCIAL MORTGAGE TRUS 2016-C3 X	03/01/2025	Paydown	XXX			7,006	673		(673)		(673)						145	01/10/2048	1.A FE
12593Q-BF-6	COMM MORTGAGE TRUST 2015-CR26 XA 0.884	03/01/2025	Paydown	XXX			128,085	20		(20)		(20)						3,902	10/10/2048	1.A FE
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 X	03/01/2025	Paydown	XXX			67,026											456	04/15/2050	1.A FE
12635Q-BH-2	COMM MORTGAGE TRUST 2015-CR27 XA 0.893	03/01/2025	Paydown	XXX			3,591	228		(228)		(228)						75	10/10/2048	1.A FE
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE 2016-GC37	03/01/2025	Paydown	XXX			4,476	480		(480)		(480)						97	04/10/2049	1.A FE
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE 2016-C2 XA	03/01/2025	Paydown	XXX			4,175	630		(630)		(630)						23	08/10/2049	1.A FE
17325D-AJ-2	CITIGROUP COMMERCIAL MORTGAGE 2016-P5 XA	03/01/2025	Paydown	XXX			2,097	306		(306)		(306)						45	10/10/2049	1.B FE
17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE 2017-P7 XA	03/01/2025	Paydown	XXX			9,949	1,811		(1,811)		(1,811)						171	04/14/2050	1.A FE
29429E-AF-8	CITIGROUP COMMERCIAL MORTGAGE 2016-P4 XA	03/01/2025	Paydown	XXX			360	49		(49)		(49)						7	07/10/2049	1.A FE
36251F-AY-2	GS MORTGAGE SECURITIES TRUST 2015-GC28 X	01/01/2025	Paydown	XXX			9,950											66	02/10/2048	1.A FE
36252A-AE-6	GS MORTGAGE SECURITIES TRUST 2015-GS1 XA	03/01/2025	Paydown	XXX			3,485	311		(311)		(311)						74	11/10/2048	1.B FE
46590L-AV-4	JPMDB COMMERCIAL MORTGAGE SECU 2016-C2 X	03/01/2025	Paydown	XXX			4,838	364		(364)		(364)						112	06/15/2049	1.B FE
46590M-AT-7	JP MORGAN CHASE COMMERCIAL MOR 2016-JP2	03/01/2025	Paydown	XXX			5,588	588		(588)		(588)						122	08/15/2049	1.A FE
46590R-AG-4	JP MORGAN CHASE COMMERCIAL MOR 2016-JP3	03/01/2025	Paydown	XXX			2,213	315		(315)		(315)						46	08/15/2049	1.A FE
46644R-BB-0	JPMBB COMMERCIAL MORTGAGE SECU 2015-C29	03/01/2025	Paydown	XXX			93,751	569		(569)		(569)						1,592	05/15/2048	1.A FE
46647T-AU-2	JP MORGAN CHASE COMMERCIAL MOR 2017-JP5	03/01/2025	Paydown	XXX			6,360	1,145		(1,145)		(1,145)						108	03/15/2050	1.A FE
61690A-AF-1	MORGAN STANLEY BAML TRUST 2015-C27 XA	03/01/2025	Paydown	XXX			7,446	210		(210)		(210)						84	12/15/2047	1.A FE
61767F-BB-6	MORGAN STANLEY CAPITAL I TRUST 2016-UB11	03/01/2025	Paydown	XXX			7,212	786		(786)		(786)						156	08/15/2049	1.A FE
94989N-BH-9	WELLS FARGO COMMERCIAL MORTGAG 2015-C30	03/01/2025	Paydown	XXX			195,141	9,848		(9,848)		(9,848)						3,269	09/15/2058	1.A FE
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAG 2015-LC22	03/01/2025	Paydown	XXX			112,773	6,403		(6,403)		(6,403)						1,477	09/15/2058	1.A FE
94989X-BF-1	WELLS FARGO COMMERCIAL MORTGAG 2015-NXS4	03/01/2025	Paydown	XXX			823	65		(65)		(65)						22	12/15/2048	1.A FE
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAG 2016-C32	03/01/2025	Paydown	XXX			134,354	8,167		(8,167)		(8,167)						4,910	01/15/2059	1.A FE
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAG 2016-NXS5	03/01/2025	Paydown	XXX			84,758	7,255		(7,255)		(7,255)						3,704	01/15/2059	1.A FE
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG 2016-C35	03/01/2025	Paydown	XXX			30,244	3,272		(3,272)		(3,272)						492	07/15/2048	1.A FE
95000P-AH-7	WELLS FARGO COMMERCIAL MORTGAG 2016-C37	03/01/2025	Paydown	XXX			5,188	1,124		(1,124)		(1,124)						109	12/15/2049	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
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)							1,020,552	53,771		(53,771)		(53,771)						24,280	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)																				
03770J-AA-8	APIDOS CLO LTD 2023-43A E 12.050% 04/25	02/27/2025	CROSS TRADES	XXX	549,181	540,000	550,603	550,434		(121)		(121)		550,314		(1,133)	(1,133)	23,957	04/25/2035	3.B FE
039952-AA-4	ARES CLO LTD 2023-70A E 11.650% 10/25/3	02/27/2025	CROSS TRADES	XXX	826,714	810,000	836,699	836,330		(289)		(289)		836,041		(9,328)	(9,328)	34,766	10/25/2035	3.A FE
15018T-AA-2	CEDAR CREST 2021-1 LLC CLASS A-FL 6.11	01/15/2025	Paydown	XXX	17,699,678	17,699,678	17,699,246	17,699,592		86		86		17,699,678				292,795	10/17/2033	1.A FE
15018T-AC-8	CEDAR CREST 2021-1 LLC CLASS A-FX 2.10	01/15/2025	Paydown	XXX	12,885,315	12,885,315	12,885,315	12,885,315						12,885,315				67,648	10/17/2033	1.A FE
15018U-AA-9	CEDAR CREST 2021-2 LLC CLASS A-FL 6.06	01/17/2025	Paydown	XXX	5,797,946	5,797,946	5,797,820	5,797,867		79		79		5,797,946				95,006	01/17/2034	1.A FE
15018U-AC-5	CEDAR CREST 2021-2 LLC CLASS A-FX 2.68	01/17/2025	Paydown	XXX	1,781,821	1,781,821	1,781,821	1,781,821						1,781,821				12,044	01/17/2034	1.A FE
29003K-AA-9	ELMWOOD CLO 15 LTD 2022-2A E 11.540% 04	02/27/2025	CROSS TRADES	XXX	383,610	380,000	381,460	381,410		(31)		(31)		381,379		2,232	2,232	16,533	04/22/2035	3.C FE
34964U-AE-6	FORTRESS CREDIT OPPORTUNITIES 2023-21A C	01/21/2025	Various	XXX	1,050,000	1,050,000	1,053,049	1,052,781		(12)		(12)		1,052,768		(2,768)	(2,768)	25,538	01/21/2035	1.F FE
34964U-AG-1	FORTRESS CREDIT OPPORTUNITIES 2023-21A D	01/21/2025	Various	XXX	1,500,000	1,500,000	1,507,204	1,506,673		(10)		(10)		1,506,663		(6,663)	(6,663)	44,533	01/21/2035	2.C FE
38139C-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-15A E	02/27/2025	CROSS TRADES	XXX	830,484	810,000	820,553	820,376		(133)		(133)		820,243		10,241	10,241	33,213	10/20/2036	3.C FE
44328D-AA-2	HPS LOAN MANAGEMENT LTD 2023-17A E 12.2	02/27/2025	CROSS TRADES	XXX	87,509	86,000	88,140	88,106		(27)		(27)		88,078		(569)	(569)	3,934	04/23/2036	3.C FE
56576C-AA-7	MARANON LOAN FUNDING LTD 2022-1A X 6.8	01/15/2025	Paydown	XXX	1,818,182	1,818,182	1,818,182	1,818,182						1,818,182				33,250	11/25/2033	1.A FE
67116H-AG-7	OCP CLO LTD 2023-26A D 9.653% 04/17/36	03/17/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,071,600	4,066,437		(1,222)		(1,222)		4,065,215		(65,215)	(65,215)	165,476	04/17/2036	2.C FE
820502-AA-0	SHAWNEE 2022-2 LLC CLASS A 6.650% 01/2	01/29/2025	Paydown	XXX	7,561,044	7,561,044	7,561,044	7,561,044						7,561,044				130,093	01/28/2036	1.A FE
820821-AA-4	SHAWNEE 2024-1 LLC 2024-1A A 6.040% 10	01/23/2025	Paydown	XXX	487,400	487,400	487,400	487,400						487,400				10,267	10/23/2036	1.A FE
820830-AA-5	SHAWNEE 2022-1 LLC CLASS A 6.300% 04/2	01/28/2025	Paydown	XXX	6,332,562	6,332,562	6,332,533	6,332,559		3		3		6,332,562				107,207	04/28/2034	1.A FE
83616L-AA-3	SOUND POINT CLO LTD 2022-1A E 11.000% 0	02/27/2025	CROSS TRADES	XXX	1,017,638	1,080,000	1,069,200	1,071,320		121		121		1,071,441		(53,803)	(53,803)	43,819	04/25/2035	3.C FE
87240G-AG-6	TCP WATERMAN CLO LLC 2017-1A ER 12.744%	02/27/2025	Various	XXX	1,407,794	1,391,000	1,365,852	1,373,466		521		521		1,373,986		33,807	33,807	51,917	08/20/2033	3.C FE
00119N-AA-5	AGL CLO 3 LTD. 2020-3A E 11.064% 01/15/	02/27/2025	CROSS TRADES	XXX	630,032	630,000	633,462	633,359		(105)		(105)		633,255		(3,223)	(3,223)	27,676	01/15/2033	3.C FE
00119N-AA-5	AGL CLO 3 LTD. 2020-3A E 11.064% 01/15/	03/04/2025	Call 100.0000	XXX	3,500,000	3,500,000	3,333,306	2,736,373		2,612		2,612		3,369,017		130,983	130,983	135,371	01/15/2033	3.C FE
00120M-AA-4	AGL CLO 16 LTD 2021-16A E 11.405% 01/20	02/21/2025	Various	XXX	5,000,000	5,000,000	4,787,052	4,814,468		2,021		2,021		4,816,489		183,511	183,511	198,975	01/20/2035	3.C FE
00141Y-AG-0	AIG CLO LTD 2021-1A D 7.502% 04/22/34	02/14/2025	Various	XXX	5,250,000	5,250,000	5,235,570	5,238,245		165		165		5,238,410		11,590	11,590	130,392	04/22/2034	2.C FE
00141Y-AJ-4	FORT GREENE PARK CLO 2021-1A E 11.152%	02/14/2025	Call 100.0000	XXX	4,250,000	4,250,000	4,067,841	4,096,700		1,777		1,777		4,098,477		151,523	151,523	155,109	04/22/2034	3.C FE
03331K-AG-4	ANCHORAGE CAPITAL CLO LTD 2021-21A D 8	01/22/2025	Various	XXX	6,650,000	6,650,000	6,650,582	6,650,565		41		41		6,650,606		(606)	(606)	143,246	10/20/2034	2.B FE
03768Y-AA-9	APIDOS CLO LTD 2021-38A E1 9.905% 01/2	02/27/2025	Various	XXX	2,164,818	2,156,000	2,155,882	2,155,886		(3)		(3)		2,155,884		8,935	8,935	81,273	01/21/2034	3.A FE
03769F-AA-9	APIDOS CLO LTD 2021-37A E 10.852% 10/22	02/27/2025	CROSS TRADES	XXX	171,156	170,000	156,825	158,973		164		164		159,137		12,019	12,019	6,964	10/22/2034	3.C FE
04009A-AU-4	ARES CLO LTD 2019-52A DR 7.852% 04/22/	02/10/2025	Various	XXX	10,500,000	10,500,000	10,506,654	10,506,421		(129)		(129)		10,506,292		(6,292)	(6,292)	263,363	04/22/2031	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
04017Q-AJ-4	ARES CLO LTD 2018-28RA D 7.664% 10/17/	01/21/2025	Call 100.0000	XXX	6,000,000	6,000,000	6,015,000	6,014,281		(55)		(55)		6,014,226		(14,226)	(14,226)	122,806	10/17/2030	2.C FE
04018N-AU-5	ARES CLO LTD ARES 2020-56A DR 7.862% 1	01/27/2025	Various	XXX	8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				176,372	10/25/2034	2.C FE
05875U-AA-2	BALLYROCK LTD 2021-1A D 10.784% 04/15/3	01/15/2025	Call 100.0000	XXX	2,000,000	2,000,000	1,983,236	1,985,667		160		160		1,985,827		14,173	14,173	56,925	04/15/2034	3.C FE
06759K-AE-5	BABSON CLO LTD 2019-1A ER 11.424% 04/15	02/27/2025	CROSS TRADES	XXX	854,881	851,000	852,638	852,633		(69)		(69)		852,565		2,317	2,317	38,575	04/15/2035	3.C FE
07131A-AE-4	BATTALION CLO LTD 2020-15A C 6.814% 01	02/07/2025	Call 100.0000	XXX	2,500,000	2,500,000	2,431,250	2,454,114		944		944		2,455,058		44,942	44,942	55,676	01/17/2033	1.F FE
07132E-AQ-8	BATTALION CLO LTD 2015-9A 7.814% 07/15	01/02/2025	Various	XXX	25,408,890	25,400,000	25,398,049	25,398,648		19		19		25,398,667		10,223	10,223	461,011	07/15/2031	2.C FE
07134U-AN-7	BATTALION CLO LTD 2021-20A D 7.664% 07	03/05/2025	Various	XXX	7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				231,901	07/15/2034	2.C FE
08182D-AJ-3	BENEFIT STREET PARTNERS CLO LT 2015-6BR	03/21/2025	Various	XXX	13,500,000	13,500,000	13,136,250	13,188,772		7,322		7,322		13,196,094		303,907	303,907	487,107	07/20/2034	2.C FE
08182R-AS-2	BENEFIT STREET PARTNERS CLO LT 2019-19A	02/10/2025	Call 100.0000	XXX	7,550,000	7,550,000	7,550,000	7,550,000						7,550,000				190,007	01/15/2033	2.C FE
08186Q-AE-1	BENEFIT STREET PARTNERS CLO LT 2019-18A	02/27/2025	CROSS TRADES	XXX	313,905	310,000	312,545	312,491		(55)		(55)		312,437		1,468	1,468	13,920	10/15/2034	3.C FE
08187A-AA-3	BENEFIT STREET PARTNERS CLO LT 2021-25A	02/14/2025	Call 100.0000	XXX	4,500,000	4,500,000	4,312,337	4,338,488		1,410		1,410		4,339,898		160,102	160,102	178,127	01/15/2035	3.C FE
09261M-AG-1	BLACKROCK RAINIER CLO LTD 2021-6A D 4	01/20/2025	Paydown	XXX	5,011,604	5,011,604	5,011,604	5,011,604						5,011,604				56,381	04/20/2033	2.C FE
12481J-AG-6	CBAM CLO MANAGEMENT 2017-3A ER 11.674%	02/27/2025	CROSS TRADES	XXX	8,372,549	8,640,000	8,553,600	8,570,920		615		615		8,571,536		(198,987)	(198,987)	394,267	07/17/2034	3.C FE
12481K-AU-2	CBAM CLO MANAGEMENT 2017-2A BR 6.414%	01/09/2025	Various	XXX	4,758,883	4,750,000	4,619,375	4,642,998		445		445		4,643,443		115,440	115,440	75,805	07/17/2034	1.C FE
12481L-AE-6	CBAM CLO MANAGEMENT 2017-2A ER 11.664%	02/27/2025	Various	XXX	8,822,999	9,090,000	8,999,100	9,019,274		724		724		9,019,998		(196,998)	(196,998)	414,454	07/17/2034	3.C FE
12481P-AA-5	CBAM CLO MANAGEMENT 2017-4A E 10.364% 0	02/27/2025	Various	XXX	7,563,631	7,695,000	7,467,705	7,560,870		4,371		4,371		7,565,241		(1,610)	(1,610)	317,090	01/15/2031	3.C FE
12481U-AA-4	CBAM CLO MANAGEMENT 2018-5A E 9.714% 0	02/27/2025	CROSS TRADES	XXX	7,395,372	7,695,000	7,216,117	7,409,208		9,373		9,373		7,418,581		(23,209)	(23,209)	293,329	04/17/2031	3.C FE
12482A-AE-9	CBAM CLO MANAGEMENT 2018-6A ER 11.914%	02/27/2025	Various	XXX	6,958,600	6,930,000	6,938,898	6,935,118		(575)		(575)		6,934,543		24,057	24,057	327,339	01/15/2031	3.C FE
12482G-AC-0	CBAM CLO MANAGEMENT 2018-7I E 10.055% 0	02/27/2025	CROSS TRADES	XXX	4,943,772	5,022,000	4,636,777	4,784,164		6,678		6,678		4,790,842		152,930	152,930	192,115	07/20/2031	4.A FE
12509V-AN-2	CBAM CLO MANAGEMENT 2020-12A DR 2.250%	01/20/2025	Paydown	XXX	2,020,131	2,020,131	2,020,131	2,020,131						2,020,131				11,363	07/20/2034	2.C FE
12510T-AE-4	CBAM CLO MANAGEMENT 2019-11RA D 2.250%	01/21/2025	Paydown	XXX	1,900,832	1,900,832	1,900,832	1,900,832						1,900,832				10,692	01/20/2035	2.C FE
12511A-AG-9	CBAM CLO MANAGEMENT 2020-13A C 2.250%	01/20/2025	Paydown	XXX	2,406,555	2,406,555	2,406,555	2,406,555						2,406,555				13,537	01/20/2034	2.C FE
12528V-AJ-8	CFIP CLO LTD 2018-1A D 7.795% 07/18/31	03/21/2025	Various	XXX	17,200,000	17,200,000	16,942,559	17,102,335		7,797		7,797		17,110,132		89,868	89,868	588,918	07/18/2031	1.E FE
12550M-AQ-3	CIFC FUNDING LTD 2015-3A DR 7.055% 04/	02/13/2025	Call 100.0000	XXX	11,750,000	11,750,000	11,750,000	11,750,000						11,750,000				274,535	04/19/2029	1.G FE
12554F-AE-1	CIFC FUNDING LTD 2019-2A ER 11.154% 04/	02/27/2025	CROSS TRADES	XXX	313,020	310,000	312,536	312,475		(55)		(55)		312,420		600	600	13,528	04/17/2034	3.C FE
12567Q-AA-0	CIFC FUNDING LTD 2022-2A E 11.293% 04/1	02/12/2025	Call 100.0000	XXX	2,150,000	2,150,000	2,153,316	2,153,724		(44)		(44)		2,153,679		(3,679)	(3,679)	78,669	04/19/2035	3.C FE
143117-AA-7	CARLYLE GLOBAL MARKET STRATEGI 2021-8A E	02/27/2025	Various	XXX	1,739,775	1,724,000	1,724,008	1,724,010		(6)		(6)		1,724,004		15,770	15,770	75,735	10/15/2034	3.C FE
143133-AJ-5	CARLYLE GLOBAL MARKET STRATEGI 2021-6A D	01/06/2025	Various	XXX	20,750,000	20,750,000	20,750,000	20,750,000						20,750,000				395,520	07/15/2034	2.C FE
143134-AA-2	CARLYLE GLOBAL MARKET STRATEGI 2021-6A E	01/06/2025	Various	XXX	5,000,000	5,000,000	5,002,207	5,005,207		77		77		5,005,285		(5,285)	(5,285)	131,157	07/15/2034	3.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
14315D-AG-7	CARLYLE GLOBAL MARKET STRATEGI 2021-3SA	01/15/2025	Paydown	XXX	2,450,556	2,450,556	2,450,556	2,450,556						2,450,556				13,784	04/15/2034	2.C FE
14316W-AG-4	CARLYLE GLOBAL MARKET STRATEGI 2021-7A C	03/26/2025	Various	XXX	11,650,000	11,650,000	11,644,677	11,346,141		14		14		11,647,448		2,552	2,552	406,154	10/15/2035	2.C FE
14316X-AA-5	CARLYLE GLOBAL MARKET STRATEGI 2021-7A D	02/27/2025	Various	XXX	907,563	900,000	899,753	899,764		(14)		(14)		899,750		7,813	7,813	38,662	10/15/2035	3.C FE
14316X-AA-5	CARLYLE GLOBAL MARKET STRATEGI 2021-7A D	03/26/2025	Call 100.0000	XXX	5,000,000	5,000,000	5,035,331	4,127,336		(754)		(754)		5,034,145		(34,145)	(34,145)	222,143	10/15/2035	3.C FE
14317X-AY-2	CARLYLE US CLO 2020-1 LTD 2020-1A CR 7	02/07/2025	Various	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				360,083	07/20/2034	2.C FE
14318A-AA-3	CARLYLE GLOBAL MARKET STRATEGI 2021-5A E	02/27/2025	CROSS TRADES	XXX	1,067,408	1,057,500	1,057,500	1,057,500						1,057,500		9,908	9,908	43,407	07/20/2034	3.C FE
262487-AG-6	DRYDEN SENIOR LOAN FUND 2021-95A D 7.4	03/12/2025	Call 100.0000	XXX	5,000,000	5,000,000	4,575,000	4,634,753		7,541		7,541		4,642,293		357,707	357,707	118,954	08/20/2034	2.C FE
28623R-AL-2	ELEVATION CLO LTD 2021-14A D1 7.805% 1	03/04/2025	Various	XXX	21,750,000	21,750,000	21,759,306	20,803,858		(191)		(191)		21,759,006		(9,006)	(9,006)	630,148	10/20/2034	2.C FE
29001Y-AG-8	ELMWOOD CLO 22 LTD 2023-1A D 8.303% 04	03/31/2025	Call 100.0000	XXX	10,000,000	10,000,000	9,925,000	9,938,060		1,271		1,271		9,939,331		60,669	60,669	389,354	04/17/2036	2.C FE
29003X-AA-1	ELMWOOD CLO 14 LTD 2022-1A E 10.643% 04	02/27/2025	CROSS TRADES	XXX	181,560	180,000	181,708	181,669		(30)		(30)		181,639		(80)	(80)	7,280	04/20/2035	3.C FE
38136H-AL-3	GOLDENTREE LOAN MANAGEMENT US 2017-1A ER	02/07/2025	Call 100.0000	XXX	6,000,000	6,000,000	5,812,750	5,845,105		1,616		1,616		5,846,721		153,279	153,279	205,800	04/20/2034	3.C FE
38136H-AS-8	GOLDENTREE LOAN MANAGEMENT US 2017-1A ER	02/27/2025	CROSS TRADES	XXX	1,085,387	1,080,000	1,080,000							1,080,000		5,387	5,387	6,603	04/20/2034	3.C Z
38138C-AA-6	GOLDENTREE LOAN MANAGEMENT US 2019-4A E	02/27/2025	CROSS TRADES	XXX	497,491	495,000	496,872	496,781		(67)		(67)		496,714		777	777	17,194	04/24/2031	3.C FE
40169C-AJ-5	GUGGENHEIM CLO LTD 2021-4A D 4.150% 01	01/15/2025	Paydown	XXX	2,644,245	2,644,245	2,644,245	2,644,245						2,644,245				27,434	01/15/2034	2.C FE
40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD 2018-1A A1	01/15/2025	Paydown	XXX	137,320	137,320	135,782	136,592		728		728		137,320				2,263	01/15/2031	1.A FE
40172P-AG-7	GUGGENHEIM CLO LTD 2022-2A C 8.802% 01	03/04/2025	Call 100.0000	XXX	7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				263,508	01/15/2035	1.F FE
40441A-AA-8	HPS LOAN MANAGEMENT LTD 2021-16A E 11.0	02/27/2025	CROSS TRADES	XXX	171,045	170,000	169,878	169,869		(2)		(2)		169,867		1,178	1,178	7,035	01/23/2035	3.C FE
449249-AJ-0	ICG US CLO LTD 2021-3A E 12.025% 10/20/	02/27/2025	CROSS TRADES	XXX	727,181	720,000	709,200	711,443		102		102		711,545		15,636	15,636	32,823	10/20/2034	3.C FE
449272-AN-3	ICG RHINEBECK CLO 2021-4 LTD 2021-4A D	01/26/2025	Paydown	XXX	1,653,331	1,653,331	1,653,331	1,653,331						1,653,331				9,300	10/26/2034	2.C FE
47048X-AU-6	JAMESTOWN CLO LTD 2019-14A CR 8.355% 1	02/12/2025	Various	XXX	18,280,000	18,280,000	18,293,451	18,293,165		(183)		(183)		18,292,982		(12,982)	(12,982)	498,777	10/20/2034	2.C FE
48254L-AG-0	KKR FINANCIAL CLO LTD 35A D 7.755% 10/	02/18/2025	Various	XXX	17,100,000	17,100,000	17,110,092	16,359,884		(154)		(154)		17,109,730		(9,730)	(9,730)	425,972	10/20/2034	2.C FE
48254L-AJ-4	KKR FINANCIAL CLO LTD 35A E 11.375% 10/	02/18/2025	Various	XXX	15,000,000	15,000,000	15,014,584	14,371,018		(357)		(357)		15,020,661		(20,661)	(20,661)	542,776	10/20/2034	3.C FE
48254T-AA-6	KKR FINANCIAL CLO LTD 33A E 11.165% 07/	02/27/2025	CROSS TRADES	XXX	1,313,369	1,305,000	1,303,310	1,303,336		(11)		(11)		1,303,325		10,044	10,044	55,314	07/20/2034	3.C FE
48254X-AA-7	KKR FINANCIAL CLO LTD 36A E 11.844% 10/	02/27/2025	CROSS TRADES	XXX	723,976	720,000	721,937	721,880		(69)		(69)		721,811		2,164	2,164	33,813	10/15/2034	3.C FE
48255M-AA-0	KKR FINANCIAL CLO LTD 2022-41A E 11.002	02/27/2025	CROSS TRADES	XXX	904,109	900,000	891,000	893,028		55		55		893,083		11,025	11,025	39,321	04/15/2035	3.C FE
48255Q-AP-8	KKR STATIC CLO LTD KKR STATIC 2022-1A DR	01/07/2025	Call 100.0000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				54,388	07/20/2031	2.A FE
510803-AA-7	THL CREDIT LAKE SHORE MM CLO I THLLS 201	02/27/2025	CROSS TRADES	XXX	272,781	261,000	252,518	254,978		117		117		255,096		17,685	17,685	12,406	04/15/2033	3.C FE
55821M-AA-0	MADISON PARK FUNDING LTD 2021-38A E 10	02/27/2025	CROSS TRADES	XXX	908,483	900,000	900,000	900,000						900,000		8,483	8,483	37,240	07/17/2034	3.C FE
55821N-AA-8	MADISON PARK FUNDING LTD 2021-39A E 10	02/27/2025	Various	XXX	1,387,060	1,382,000	1,380,191	1,380,234		25		25		1,380,259		6,800	6,800	56,357	10/22/2034	3.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
55822A-AS-6	MADISON PARK FUNDING LTD 2020-46A DR 7	02/21/2025	Various	XXX	21,855,000	21,855,000	21,753,115	21,266,205		1,188		1,188		21,767,393		87,607	87,607	613,539	10/15/2034	2.C FE
55954V-AA-9	MAGNETITE CLO LTD 2023-34A E 12.793% 04	02/27/2025	Various	XXX	2,090,000	2,090,000	2,124,621	2,124,207		(406)		(406)		2,123,801		(33,801)	(33,801)	97,542	04/20/2036	3.B FE
55954Y-AQ-8	MAGNETITE CLO LTD 2020-26A DR 7.412% 0	02/11/2025	Call 100.0000	XXX	2,000,000	2,000,000	1,933,100	1,942,153		906		906		1,943,059		56,941	56,941	46,583	07/25/2034	2.C FE
56577G-AJ-8	MARANON LOAN FUNDING LTD 2020-1A C 4.5	01/15/2025	Paydown	XXX	2,984,354	2,984,354	2,984,354	2,984,354						2,984,354				33,574	01/15/2034	2.A FE
56577J-AG-8	MARANON LOAN FUNDING LTD 2021-2RA DR 4	01/15/2025	Paydown	XXX	4,793,956	4,793,956	4,793,356	4,793,796		160		160		4,793,956				53,932	07/15/2033	2.B FE
56577L-AN-8	MARANON LOAN FUNDING LTD 2021-1RA DR 4	01/15/2025	Paydown	XXX	3,203,274	3,203,274	3,203,274	3,203,274						3,203,274				36,037	07/15/2034	2.B FE
62948R-AB-1	NYLIM STRATFORD CDO LTD 2001-1A B 5.05	01/27/2025	Paydown	XXX	5,000	5,000	4,871	4,871		129		129		5,000				74	07/25/2036	6. *
64130T-BG-9	NEUBERGER BERMAN CLO LTD 2015-20A DRR	02/19/2025	Various	XXX	3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				89,085	07/15/2034	2.C FE
64133J-AQ-7	NEUBERGER BERMAN CLO LTD 2020-36A ER2 1	02/27/2025	CROSS TRADES	XXX	312,174	310,000	312,221	312,146		(55)		(55)		312,092		82	82	13,634	04/20/2033	3.C FE
64134M-AG-1	NEUBERGER BERMAN CLO LTD 2021-45A D 7	03/20/2025	Various	XXX	18,640,000	18,640,000	18,558,991	17,729,649		1,136		1,136		18,587,153		52,847	52,847	610,097	10/14/2035	2.C FE
66860Y-AA-3	NORTHWOODS CAPITAL LTD WOODS 2021-27A E	02/27/2025	Various	XXX	1,682,084	1,724,000	1,668,208	1,677,447		585		585		1,678,032		4,052	4,052	78,208	10/17/2034	3.C FE
67576X-AS-9	OCTAGON INVESTMENT PARTNERS 47 2020-1A D	01/16/2025	Various	XXX	20,050,000	20,050,000	19,946,405	19,972,742		667		667		19,973,409		76,591	76,591	350,931	07/20/2034	2.C FE
67577Y-AA-5	OCTAGON 67 LTD 2023-1A E 12.300% 04/25/	02/27/2025	CROSS TRADES	XXX	914,733	900,000	886,500	888,999		109		109		889,108		25,625	25,625	40,741	04/25/2036	3.C FE
67578J-AG-4	OCTAGON INVESTMENT PARTNERS 51 2021-1A D	02/19/2025	Call 100.0000	XXX	8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				224,307	07/20/2034	2.C FE
67578M-AA-0	OCTAGON INVESTMENT PARTNERS 51 2021-1A E	02/19/2025	Various	XXX	9,000,000	9,000,000	8,988,676	8,238,940		(2)		(2)		8,988,938		11,062	11,062	327,138	07/20/2034	3.C FE
67590Q-BP-1	OCTAGON INVESTMENT PARTNERS XX 2014-1A C	03/06/2025	Various	XXX	10,000,000	10,000,000	9,939,500	9,961,873		1,586		1,586		9,963,460		36,540	36,540	233,113	02/14/2031	2.B FE
67592F-AW-9	OCTAGON INVESTMENT PARTNERS 41 2019-2A D	03/28/2025	Call 100.0000	XXX	7,500,000	7,500,000	7,050,000	7,114,910		9,705		9,705		7,124,615		375,385	375,385	272,039	10/15/2033	2.C FE
675950-AA-7	OCTAGON 68 LTD 2023-1A E 11.533% 10/20/	02/27/2025	CROSS TRADES	XXX	918,790	900,000	929,326	928,926		(326)		(326)		928,600		(9,810)	(9,810)	39,382	10/20/2036	3.C FE
67707C-AW-8	OAK HILL CREDIT OAKC 2014-10RA D1R 7.6	03/11/2025	Various	XXX	5,000,000	5,000,000	5,009,484	5,009,189		(285)		(285)		5,008,904		(8,904)	(8,904)	153,070	04/20/2034	2.B FE
67707G-AL-3	OAK HILL CREDIT PARTNERS 2021-8A D 7.4	01/09/2025	Call 100.0000	XXX	2,000,000	2,000,000	1,926,300	1,935,734		205		205		1,935,938		64,062	64,062	35,708	01/18/2034	2.C FE
68626D-AA-0	ORION CLO LTD. 2024-3A E 10.600% 07/25/	02/27/2025	CROSS TRADES	XXX	1,108,620	1,080,000	1,084,704	1,082,149		285		285		1,082,434		26,186	26,186	88,662	07/25/2037	3.C FE
69689A-BQ-2	PALMER SQUARE CLO LTD 2015-1A CR4 7.44	01/08/2025	Call 100.0000	XXX	12,865,000	12,865,000	12,623,781	12,655,247		457		457		12,655,704		209,296	209,296	130,910	05/21/2034	2.C FE
69701U-AA-8	PALMER SQUARE CLO LTD 2021-1A D 10.555%	02/27/2025	CROSS TRADES	XXX	832,542	832,500	831,792	831,754		(9)		(9)		831,745		797	797	33,396	04/20/2034	3.C FE
69701U-AA-8	PALMER SQUARE CLO LTD 2021-1A D 10.555%	03/13/2025	Call 100.0000	XXX	4,625,000	4,625,000	4,501,145	3,681,468		2,030		2,030		4,516,040		108,960	108,960	174,595	04/20/2034	3.C FE
74980W-AA-6	RR LTD 2021-15A D 10.764% 04/15/36	02/27/2025	CROSS TRADES	XXX	311,644	310,000	310,000	310,000						310,000		1,644	1,644	13,256	04/15/2036	3.C FE
750099-AG-8	RAD CLO LTD 2023-21A D 8.700% 01/25/33	02/14/2025	Call 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				139,588	01/25/2033	2.C FE
75884Y-AG-3	REGATTA XX FUNDING LTD 2021-2A D 7.664	02/11/2025	Various	XXX	5,750,000	5,750,000	5,754,324	5,754,248		(75)		(75)		5,754,173		(4,173)	(4,173)	150,862	10/15/2034	2.C FE
75885A-AA-7	REGATTA XX FUNDING LTD 2021-2A E 10.814	02/11/2025	Various	XXX	6,000,000	6,000,000	5,709,371	5,750,387		2,170		2,170		5,752,557		247,443	247,443	219,896	10/15/2034	3.C FE
75887P-AN-4	REGATTA VI FUNDING LTD. 2016-1A ER2 11	02/27/2025	CROSS TRADES	XXX	1,817,102	1,800,000	1,800,000	1,800,000						1,800,000		17,102	17,102	77,233	04/20/2034	3.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
75888C-AA-0	REGATTA XIX FUNDING LTD 2022-1A E 11.17	02/27/2025	CROSS TRADES	XXX	911,066	900,000	910,878	910,641		(182)		(182)		910,460		606	606	38,176	04/20/2035	3.C FE
77341J-AA-2	ROCKFORD TOWER CLO LTD 2021-1A E 10.915	01/31/2025	Various	XXX			(3,452)	(2,846)		(13)		(13)		(2,859)		2,859	2,859		07/20/2034	3.C FE
83012F-AG-3	SIXTH STREET CLO LTD. 2021-17A D 7.705	03/06/2025	Call 100.0000	XXX	2,650,000	2,650,000	2,648,675	2,648,736		(16)		(16)		2,648,720		1,280	1,280	79,329	01/20/2034	2.C FE
83613W-AG-9	SOUND POINT CLO LTD 2014-2RA D 7.955%	01/21/2025	Various	XXX	5,233,750	5,300,000	5,200,513	5,235,289		983		983		5,236,272		(2,522)	(2,522)	113,306	10/20/2031	3.A FE
85817B-AJ-8	STEELE CREEK CLO LTD 2019-1A D 8.664%	03/18/2025	Various	XXX	5,800,000	5,800,000	5,800,000	5,800,000						5,800,000				220,199	04/15/2032	2.C FE
85817B-AN-9	STEELE CREEK CLO LTD 2019-1A CR 7.064%	03/18/2025	Various	XXX	10,100,000	10,100,000	10,100,000	10,100,000						10,100,000				314,321	04/15/2032	1.F FE
87154E-BA-7	SYMPHONY CLO LTD 2014-15A DR2 8.564% 0	02/20/2025	JANNEY MONTGOMERY SCOTT LLC	XXX	5,018,750	5,000,000	4,998,165	4,998,275		(43)		(43)		4,998,231		20,519	20,519	155,471	01/17/2032	2.C FE
87167Y-AA-9	SYMPHONY CLO LTD 2021-25A E 11.055% 04/	02/27/2025	CROSS TRADES	XXX	587,584	585,000	583,939	583,918						583,918		3,666	3,666	24,557	04/19/2034	3.C FE
87246L-AJ-3	WIND RIVER CLO LTD 2015-1A FR 13.055% 1	02/27/2025	CROSS TRADES	XXX	1,635,574	2,165,400	2,050,500	2,086,287		1,627		1,627		2,087,914		(452,340)	(452,340)	107,017	10/20/2030	5.B FE
894940-AL-9	TRESTLES CLO LTD 2023-6A D 9.300% 01/2	02/28/2025	Call 100.0000	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				233,807	01/25/2036	2.C FE
91734K-AL-1	BLACKROCK BAKER CLO 2021-1 LT 2021-8A E	02/27/2025	CROSS TRADES	XXX	721,661	728,536	709,492	686,667		(172)		(172)		709,777		11,885	11,885	36,773	01/15/2034	4.C FE
92918H-AK-6	VOYA CLO LTD 2020-2A DR 7.655% 07/19/3	01/09/2025	Various	XXX	12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				221,639	07/19/2034	2.C FE
92919A-AG-9	VOYA CLO LTD 2021-2A D 7.805% 10/20/34	02/25/2025	Various	XXX	8,000,000	8,000,000	8,003,660	7,653,581		(81)		(81)		8,003,500		(3,500)	(3,500)	219,626	10/20/2034	2.C FE
94951K-AC-1	WELLFLEET CLO LTD 2021-3A E 11.664% 01/	02/27/2025	Various	XXX	1,700,709	1,724,000	1,701,244	1,704,743		185		185		1,704,928		(4,219)	(4,219)	79,757	01/15/2035	3.C FE
97315Y-AA-9	WIND RIVER CLO LTD 2021-2A E 10.985% 07	02/27/2025	CROSS TRADES	XXX	1,193,869	1,260,000	1,253,700	1,255,283		41		41		1,255,324		(61,455)	(61,455)	52,563	07/20/2034	3.C FE
97316D-AC-0	WIND RIVER CLO LTD 2021-3A B1 6.255% 0	01/09/2025	Various	XXX	13,773,788	13,750,000	13,148,438	13,275,982		2,044		2,044		13,278,026		495,762	495,762	203,538	07/20/2033	1.C FE
97316D-AJ-5	WIND RIVER CLO LTD WINDR 2021-3A D 7.9	03/05/2025	Various	XXX	24,000,000	24,000,000	23,790,447	23,812,581		3,559		3,559		23,816,141		183,859	183,859	731,316	07/20/2033	2.C FE
97316V-AA-4	WIND RIVER CLO LTD 2021-4A E1 9.555% 0	02/27/2025	CROSS TRADES	XXX	992,927	990,000	990,000	990,000						990,000		2,927	2,927	36,030	01/20/2035	3.A FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					718,710,099	720,180,042	714,143,110	707,024,953		82,313		82,313		715,693,690		3,016,408	3,016,408	19,814,076	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	01/16/2025	Redemption 100.0000	XXX	4,047,503	4,047,503	4,047,503	4,047,503						4,047,503				66,319	01/15/2031	1.F FE
G2000*-AA-7	CARLYLE CREDIT OPPORTUNITIES F Corp Debt	03/31/2025	Various	XXX	10,995,762	10,995,762	10,995,762	10,995,762						10,995,762				156,575	11/24/2032	1.F PL
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES F CLASS A N	03/31/2025	Various	XXX	3,218,869	3,218,869	3,218,869	3,218,869						3,218,869				10,173	11/30/2035	1.G PL
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST 2006-1 B 5	01/27/2025	Paydown	XXX	2,012	2,012	1,293	1,613		399		399		2,012				30	04/25/2040	1.C FE
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					18,264,146	18,264,146	18,263,427	18,263,747		399		399		18,264,146				233,097	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)																				

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
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	03/15/2025	Paydown	XXX	6,201,341	6,201,341	6,201,341	6,201,341						6,201,341				43,464	12/20/2031	2.B PL
35114@-AB-3	FOUR SIX FOUR AIRCRAFT ISSUER CLASS B LO	03/15/2025	Paydown	XXX	939,411	939,411	939,411	939,411						939,411				8,387	12/20/2031	4.B PL
233046-AF-8	DB MASTER FINANCE LLC 2017-1 A2 II 4.0	02/20/2025	Paydown	XXX	28,820	28,820	28,649	28,659		161		161		28,820				290	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC 2019-1A A2II 4.0	02/20/2025	Paydown	XXX	6,630	6,630	6,584	6,589		41		41		6,630				67	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC 2019-1A A23 4.35	02/20/2025	Paydown	XXX	5,625	5,625	5,077	5,195		430		430		5,625				61	05/20/2049	2.B FE
26929H-AB-1	EWC MASTER ISSUER LLC 2022-1A A2 5.500	03/25/2025	Various	XXX	10,015,593	10,233,750	9,675,631	9,939,767		33,133		33,133		9,972,899		42,694	42,694	114,342	03/15/2052	2.B FE
26929H-AB-1	EWC MASTER ISSUER LLC 2022-1A A2 5.500	03/15/2025	Paydown	XXX	3,750	3,750	3,421	3,558		192		192		3,750				52	03/15/2052	2.B FE
30332Y-AA-9	FIP MASTER FUNDING LLC 2023-2A A1 5.70	03/15/2025	Paydown	XXX	22,672	22,672	21,147	21,483		1,189		1,189		22,672				215	10/15/2053	1.C FE
30605Y-AB-7	FALCON AEROSPACE LTD 2017-1 A 4.581% 0	03/15/2025	Paydown	XXX	37,181	37,181	37,261	37,181						37,181				242	02/15/2042	1.G FE
34417M-AB-3	FOCUS BRANDS FUNDING LLC 2017-1A A2II	01/30/2025	Paydown	XXX	17,500	17,500	17,500	17,500						17,500				223	04/30/2047	2.B FE
46433@-AA-6	ISKANDAR VENTURES LLC 2019-1 A2 3.410%	03/15/2025	Paydown	XXX	30,860	30,860	30,860	30,860						30,860				175	07/15/2040	1.E PL
46617T-AB-0	321 HENDERSON RECEIVABLES LLC 2014-1A B	03/15/2025	Paydown	XXX	8,979	8,979	8,972	8,974		5		5		8,979				80	03/16/2065	2.A FE
46618A-AB-0	321 HENDERSON RECEIVABLES LLC 2014-2A B	03/15/2025	Paydown	XXX	6,795	6,795	6,791	6,793		2		2		6,795				51	01/15/2075	2.C FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC 2014-3A B	03/15/2025	Paydown	XXX	6,653	6,653	6,652	6,652		1		1		6,653				47	06/15/2079	2.C FE
46618L-AB-6	321 HENDERSON RECEIVABLES LLC 2015-1A B	03/15/2025	Paydown	XXX	4,900	4,900	4,896	4,897		3		3		4,900				34	09/17/2074	2.B FE
466365-AB-9	JACK IN THE BOX FUNDING LLC 2019-1A A2II	03/25/2025	Various	XXX	7,808,765	7,937,500	7,937,500	7,937,500						7,937,500		(128,735)	(128,735)	65,024	08/25/2049	2.B FE
466365-AB-9	JACK IN THE BOX FUNDING LLC 2019-1A A2II	02/25/2025	Paydown	XXX	3,125	3,125	3,125	3,125						3,125				35	08/25/2049	2.B FE
476681-AA-9	JERSEY MIKE'S FUNDING LLC 2019-1A A2 4	02/15/2025	Paydown	XXX	12,050	12,050	11,967	12,005		45		45		12,050				134	02/15/2050	2.B FE
476681-AD-3	JERSEY MIKE'S FUNDING LLC 2024-1A A2 5	01/16/2025	MORGAN STANLEY	XXX	4,472,051	4,500,000	4,500,000	4,500,000						4,500,000		(27,949)	(27,949)	20,431	02/15/2055	2.B FE
47760Q-AB-9	JIMMY JOHN'S FUNDING LLC 2017-1A A2II	01/30/2025	Paydown	XXX	38,500	38,500	37,673	37,968		532		532		38,500				466	07/30/2047	2.B FE
47760Q-AC-7	JIMMY JOHN'S FUNDING LLC 2022-1A A2I 4	01/30/2025	Paydown	XXX	39,125	39,125	37,890	38,319		806		806		39,125				399	04/30/2052	2.B FE
53000L-AA-0	LIAS ADMINISTRATION FEE ISSUER 2018-1A A	01/25/2025	Paydown	XXX	237,838	237,838	222,912	224,081		13,757		13,757		237,838				3,541	07/25/2048	2.C FE
553427-AA-3	MARITIME PARTNERS LLC MP 2023-1A A 7.1	03/15/2025	Paydown	XXX	833,151	833,151	833,148	833,144		7		7		833,151				9,971	05/15/2063	1.F FE
67181D-AE-1	OAK STREET INVESTMENT GRADE NE 2020-1A A	03/20/2025	Paydown	XXX	18,750	18,750	18,742	18,749		1		1		18,750				106	11/20/2050	2.A FE
67190A-AC-0	OAK STREET INVESTMENT GRADE NE 2021-1A A	03/20/2025	Paydown	XXX	5,625	5,625	5,624	5,625						5,625				26	01/20/2051	2.A FE
67190A-AD-8	OAK STREET INVESTMENT GRADE NE 2021-1A A	03/20/2025	Paydown	XXX	6,250	6,250	6,247	6,249		1		1		6,250				34	01/20/2051	2.A FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER L 2019-1A A	02/22/2025	Various	XXX														(139,435)	12/05/2049	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
72703P-AC-7	PLANET FITNESS MASTER ISSUER L 2019-1A A	03/05/2025	Paydown	XXX	35,000	35,000	34,361	32,434		2,566		2,566		35,000				(112,269)	12/05/2049	2.B FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER L 2019-1A A	02/22/2025	Paydown	XXX				(562)		562		562						(57,061)	12/05/2049	2.C FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER L 2022-1A A	03/05/2025	Paydown	XXX	7,505	7,505	7,107	7,165		340		340		7,505				61	12/05/2051	2.B FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER L 2022-1A A	03/05/2025	Paydown	XXX	29,430	29,430	26,517	26,752		2,678		2,678		29,430				295	12/05/2051	2.B FE
72703P-AG-8	PLANET FITNESS MASTER ISSUER L 2024-1A A	03/05/2025	Paydown	XXX	131,250	131,250	131,250	131,250						131,250				2,047	06/05/2054	2.B FE
78396Y-AA-1	SESAC FINANCE LLC 2019-1 A2 5.216% 07/	01/25/2025	Paydown	XXX	75,000	75,000	75,000	75,000						75,000				978	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC 2022-1 A2 5.500% 07/	01/25/2025	Paydown	XXX	3,750	3,750	3,521	3,623		127		127		3,750				52	07/25/2052	2.C FE
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25	01/15/2025	Maturity	XXX	1,000,000	1,000,000	948,982	998,544		1,456		1,456		1,000,000				2,285	01/15/2025	1.F FE
78520E-AA-4	SABEY DATA CENTER ISSUER LLC 2020-1 A2	02/10/2025	Various	XXX	13,090,909	13,090,909	12,999,410	13,077,104		13,805		13,805		13,090,909				41,585	04/20/2045	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C	03/20/2025	Paydown	XXX	117,860	117,860	117,845	117,853		7		7		117,860				662	07/20/2037	2.B FE
86212X-AF-7	STORE MASTER FUNDING LLC 2023-1A A1 6	03/20/2025	Paydown	XXX	25,000	25,000	24,996	24,997		3		3		25,000				258	06/20/2053	1.A FE
86212X-AG-5	STORE MASTER FUNDING LLC 2023-1A A2 6	03/20/2025	Paydown	XXX	2,500	2,500	2,426	2,440		60		60		2,500				29	06/20/2053	1.C FE
86213C-AB-1	STORE MASTER FUNDING LLC 2015-1A A2 4	03/20/2025	Paydown	XXX	7,500	7,500	7,437	7,498		2		2		7,500				52	04/20/2045	1.C FE
95058X-AE-8	WENDYS FUNDING LLC 2018-1 A2 II 3.884%	03/15/2025	Paydown	XXX	12,721	12,721	12,485	12,498		223		223		12,721				124	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC 2019-1A A2I 3.783%	03/15/2025	Paydown	XXX	1,447	1,447	1,247	1,384		63		63		1,447				14	06/15/2049	2.B FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A	03/15/2025	Paydown	XXX	171,225	171,225	171,222	171,224		1		1		171,225				921	03/15/2045	1.F FE
97064F-AB-1	WILLIS ENGINE SECURITIZATION T 2020-A B	03/15/2025	Paydown	XXX	32,104	32,104	32,103	32,104		1		1		32,104				225	03/15/2045	2.B FE
974153-AE-8	WINGSTOP FUNDING LLC 2024-1A A2 5.858%	03/25/2025	MIZUHO SECURITIES USA INC.	XXX	4,038,281	4,000,000	4,000,000	4,000,000						4,000,000		38,281	38,281	73,550	12/05/2054	2.B FE
89989F-AA-2	TURBINE ENGINE SECURITIZATION 2013-1A A	03/15/2025	Paydown	XXX	1,792,679	1,792,679	1,773,391	1,790,524		2,155		2,155		1,792,679				20,611	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)					51,386,101	51,722,661	50,978,321	51,387,457		74,355		74,355		51,461,810		(75,709)	(75,709)	102,881	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)					851,942,324	853,811,482	847,983,844	789,359,820	1,664	116,301		117,965		849,001,624		2,940,699	2,940,699	20,399,501	XXX	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 4					851,942,324	853,811,482	847,983,844	789,359,820	1,664	116,301		117,965		849,001,624		2,940,699	2,940,699	20,399,501	XXX	XXX
1909999999 - Subtotals - Asset-Backed Securities					851,942,324	853,811,482	847,983,844	789,359,820	1,664	116,301		117,965		849,001,624		2,940,699	2,940,699	20,399,501	XXX	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					2,627,906,012	2,638,600,441	2,629,613,474	2,390,998,133	1,664	(5,296,042)		(5,294,378)	3,601,179	2,628,915,637	(154,545)	(1,009,635)	(1,164,180)	43,166,222	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
17327C-AV-5	CITIGROUP INC C 6.95 PERP FF	03/26/2025	Various	15,000,000.000	15,042,000		15,000,000							15,000,000		42,000	42,000	53,283	XXX	3.A FE
19075Q-86-2	COBANK ACB SERIES 144A	01/01/2025	Call 100.0000	10,000.000	1,000,000		1,000,000	1,000,000						1,000,000				15,500	XXX	2.B FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					16,042,000	XXX	16,000,000	1,000,000						16,000,000		42,000	42,000	68,783	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					16,042,000	XXX	16,000,000	1,000,000						16,000,000		42,000	42,000	68,783	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					16,042,000	XXX	16,000,000	1,000,000						16,000,000		42,000	42,000	68,783	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 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
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	01/23/2025	DIRECT	85.000	8,500	XXX	8,500	8,500						8,500					XXX	XXX
31340@-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B	03/31/2025	DIRECT	86.552	8,655	XXX	3,169	8,634	(5,465)			(5,465)		3,169		5,486	5,486		XXX	XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other					17,155	XXX	11,669	17,134	(5,465)			(5,465)		11,669		5,486	5,486		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					17,155	XXX	11,669	17,134	(5,465)			(5,465)		11,669		5,486	5,486		XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					17,155	XXX	11,669	17,134	(5,465)			(5,465)		11,669		5,486	5,486		XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					16,059,155	XXX	16,011,669	1,017,134	(5,465)			(5,465)		16,011,669		47,486	47,486	68,783	XXX	XXX
6009999999 Totals					2,643,965,167	XXX	2,645,625,143	2,392,015,267	(3,801)	(5,296,042)		(5,299,843)	3,601,179	2,644,927,306	(154,545)	(962,149)	(1,116,694)	43,235,005	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging 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			16,413		12,409			(869)				.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			30,967		1,083			(2,844)				.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			37,091		16,644			(2,138)				.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			77,084		12,111			(5,345)				.0001
ALTVI - MLI - EUROPEAN TA2308901		N/A	Equity/Index	CIBC-	11/29/2023	11/29/2028	4,094	1,200,000	296.93959999998	50,280			36,863		9,779			(2,480)				.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			60,058		3,644			(5,066)				.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			26,918		1,189			(2,307)				.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			68,075		25,316			(4,303)				.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			22,566		567			(1,968)				.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			72,712		28,678			(4,551)				.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			35,303		67			(21,182)				.0001
ALTVI - MLI - EUROPEAN TA2401774		N/A	Equity/Index	CIBC-	04/04/2024	04/04/2029	2,884	800,000	280.81689999998	33,120			26,612		14,201			(1,636)				.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			20,900		1,031			(1,692)				.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			76,790		3,976			(6,078)				.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			66,652		2,720			(6,023)				.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			37,055		3,292			(2,616)				.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			43,584		3,908			(3,288)				.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			82,072		18,358			(5,455)				.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			25,577		897			(2,053)				.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			63,921		1,818			(5,690)				.0001
ALTVI - MLI - EUROPEAN TA2410017		N/A	Equity/Index	CIBC-	12/09/2024	12/07/2029	1,884	500,000	275.30059999997	17,850			16,753		12,064			(881)				.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			18,790		646			(1,650)				.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			31,406		1,385			(2,537)				.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			60,199		6,644			(4,437)				.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			36,530		17,593			(2,255)				.0001
ALTVI - MLI - EUROPEAN TA2400899		N/A	Equity/Index	BNP-	02/21/2024	02/21/2029	2,801	800,000	289.21881200001	33,440			26,056		9,662			(1,649)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
ALTVI - MLI - EUROPEAN TA2305895		N/A	Equity/Index	BNP-	06/30/2023	06/30/2028	11,948	3,700,000	323.61559999999997	123,210			80,201		5,784			(6,086)				.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			20,220		832			(1,687)				.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			49,492		5,172			(3,690)				.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			19,282		693			(1,804)				.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			76,476		8,279			(5,670)				.0001
ALTVI - MLI - EUROPEAN TA2307097		N/A	Equity/Index	BNP-	08/23/2023	08/23/2028	2,318	700,000	317.08949999999	22,610			15,362		1,765			(1,115)				.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			53,301		1,429			(4,617)				.0001
ALTVI - MLI - EUROPEAN TA2401865		N/A	Equity/Index	BNP-	04/09/2024	04/09/2029	2,510	700,000	282.41662500000001	28,560			23,001		11,696			(1,409)				.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			28,313		856			(2,453)				.0001
ALTVI - MLI - EUROPEAN TA2500354		N/A	Equity/Index	BNP-	01/07/2025	01/07/2030	758	200,000	273.868875		6,860		6,552		5,249			(308)				.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			79,082		2,247			(6,992)				.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			59,914		1,904			(5,261)				.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			23,245		965			(2,122)				.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			58,665		2,268			(5,410)				.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			32,261		1,709			(2,545)				.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			64,378		2,731			(5,539)				.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			36,587		1,789			(3,448)				.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			59,505		1,560			(8,381)				.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			48,244		14,467			(3,110)				.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			99,386		21,210			(6,539)				.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			21,234		850			(1,706)				.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			67,554		2,579			(5,588)				.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			23,942		2,083			(1,758)				.0001
ALTVI - MLI - EUROPEAN TA2504772		N/A	Equity/Index	BNP-	03/06/2025	03/06/2030	757	200,000	274.27350000000001		7,060		6,975		5,231			(85)				.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			56,044		1,594			(4,888)				.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			60,232		7,643			(4,222)				.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			30,126		1,610			(2,389)				.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			52,134		4,516			(3,910)				.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			37,390		1,516			(3,365)				.0001
ALTVI - MLI - EUROPEAN TA2309185		N/A	Equity/Index	CIBC-	12/13/2023	12/13/2028	2,690	800,000	301.09660000000002	33,760			25,010		5,405			(1,665)				.0001
ALTVI - MLI - EUROPEAN TA2403189		N/A	Equity/Index	BNP-	05/31/2024	06/01/2029	3,953	1,100,000	281.75850000000003	44,880			37,470		19,308			(2,216)				.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			21,885		1,883			(1,637)				.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			21,286		805			(1,701)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
ALTVI - MLI - EUROPEAN TA2305306		N/A	Equity/Index	BNP-	06/09/2023	06/09/2028	6,389	2,000,000	327.15810399999998	67,600			43,200		2,415			(3,337)				.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			70,564		2,643			(5,875)				.0001
ALTVI - MLI - EUROPEAN TA2402033		N/A	Equity/Index	BNP-	04/19/2024	04/20/2029	4,966	1,400,000	285.44400000000002	56,840			46,145		20,612			(2,806)				.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			165,604		1,149			(18,176)				.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			36,373		459			(7,195)				.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			74,660		1,466			(24,523)				.0001
ALTVI - MLI - EUROPEAN TA2202040		N/A	Equity/Index	CIBC-	09/22/2022	06/30/2025	24,000	7,713,120	293.75	618,720			55,243		66			(55,243)				.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			61,420		8,689			(4,282)				.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			52,887		24,402			(3,278)				.0001
ALTVI - MLI - EUROPEAN TA2303039		N/A	Equity/Index	BNP-	01/11/2023	01/11/2028	6,862	2,200,000	335.51836500000002	73,920			41,134		1,269			(3,647)				.0001
ALTVI - MLI - EUROPEAN TA2202860		N/A	Equity/Index	CIBC-	12/15/2022	12/14/2027	2,839	892,979	330.38	29,469			15,972		676			(1,456)				.0001
ALTVI - MLI - EUROPEAN TA2307851		N/A	Equity/Index	CIBC-	09/29/2023	09/29/2028	7,024	2,200,000	317.13529999997	90,420			63,339		6,120			(4,464)				.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			20,501		801			(1,864)				.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			76,056		5,974			(5,806)				.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			32,147		1,827			(2,522)				.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			65,481		14,689			(4,375)				.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			26,758		1,024			(2,205)				.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			55,578		5,167			(3,960)				.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			18,914		450			(1,643)				.0001
ALTVI - MLI - EUROPEAN TA2305969		N/A	Equity/Index	CIBC-	07/05/2023	07/05/2028	2,593	800,000	322.41340000002	26,880			17,542		1,515			(1,326)				.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			33,916		15,401			(2,024)				.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			57,700		12,720			(3,777)				.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			28,602		2,918			(2,064)				.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			42,077		23,237			(2,432)				.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			21,731		1,517			(1,682)				.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			32,974		14,785			(2,054)				.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			99,101		5,786			(7,796)				.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			54,728		11,419			(3,715)				.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			32,444		335			(7,411)				.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			79,196		8,036			(5,612)				.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			25,185		1,105			(2,048)				.0001
ALTVI - MLI - EUROPEAN TA2308442		N/A	Equity/Index	CIBC-	11/01/2023	11/01/2028	2,272	700,000	311.99259999998	28,700			20,601		2,650			(1,415)				.0001
ALTVI - MLI - EUROPEAN TA2400549		N/A	Equity/Index	BNP-	02/02/2024	02/02/2029	5,553	1,600,000	291.75187499999998	67,360			51,841		16,998			(3,326)				.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			71,369		12,692			(4,870)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
ALTVI - MLI - EUROPEAN TA2304276		N/A	Equity/Index	BNP	04/14/2023	04/13/2028	9,469	3,000,000	331.09780000000001	101,700			61,846		2,895			(5,024)				.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			58,382		5,212			(4,279)				.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			96,710		19,904			(6,298)				.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			37,224		17,749			(2,232)				.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			18,348		696			(1,704)				.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			29,583		1,281			(2,420)				.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			41,610		18,004			(2,438)				.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			36,961		17,987			(2,227)				.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			64,713		3,018			(5,154)				.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			48,530		21,017			(3,082)				.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			85,881		4,853			(6,675)				.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			34,620		14,891			(2,038)				.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			33,119		14,854			(2,018)				.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			226,548		5,659			(23,117)				.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			22,207		882			(2,033)				.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			46,463		1,789			(3,710)				.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			67,176		8,836			(4,633)				.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			23,318		1,170			(1,980)				.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			39,224		17,614			(2,257)				.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			57,049		2,134			(4,572)				.0001
ALTVI - MLI - EUROPEAN TA2407767		N/A	Equity/Index	BNP	10/30/2024	10/30/2029	1,498	400,000	277.03325000000001	14,160			12,988		9,148			(699)				.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			63,792		14,755			(4,218)				.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			40,582		5,862			(2,803)				.0001
ALTVI - MLI - EUROPEAN TA2305756		N/A	Equity/Index	BNP	06/26/2023	06/26/2028	2,583	800,000	323.67829999999998	26,960			17,461		1,237			(1,330)				.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			45,240		4,630			(3,297)				.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			46,272		24,755			(2,841)				.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			66,954		2,473			(5,723)				.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			37,062		4,256			(2,686)				.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			111,493		6,753			(8,718)				.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			27,577		1,066			(2,553)				.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			25,704		2,244			(1,835)				.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			45,400		2,098			(3,721)				.0001
ALTVI - MLI - EUROPEAN TA2305540		N/A	Equity/Index	CIBC	06/16/2023	06/16/2028	11,136	3,400,000	319.05939999999998	114,240			73,485		7,557			(5,643)				.0001
ALTVI - MLI - EUROPEAN TA2202489		N/A	Equity/Index	BNP	11/10/2022	04/30/2025	28,000	8,862,000	288.3766	737,240			23,835					(73,971)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
ALTVI - MLI - EUROPEAN TA2305214		N/A	Equity/Index	CIBC	06/05/2023	06/05/2028	2,883	900,000	326.20706300000001	30,600			19,467		1,299			(1,509)				.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			24,257		933			(2,181)				.0001
ALTVI - MLI - EUROPEAN TA2400780		N/A	Equity/Index	CIBC	02/14/2024	02/14/2029	3,176	900,000	286.96280000000002	37,350			28,959		12,063			(1,842)				.0001
ALTVI - MLI - EUROPEAN TA2401293		N/A	Equity/Index	CIBC	03/14/2024	03/14/2029	2,487	700,000	284.98840000001	29,260			23,174		10,345			(1,445)				.0001
ALTVI - MLI - EUROPEAN TA2303336		N/A	Equity/Index	CIBC	02/08/2023	02/08/2028	2,512	800,000	333.96	26,640			15,233		553			(1,314)				.0001
ALTVI - MLI - EUROPEAN TA2202494		N/A	Equity/Index	BNP	11/10/2022	08/31/2026	3,000	949,500	316.5206	39,870			14,883		321			(2,591)				.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			60,931		2,606			(5,539)				.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			21,437		1,174			(1,701)				.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			18,194		157			(2,157)				.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			21,760		1,285			(1,677)				.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			27,285		856			(2,436)				.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			44,307		10,568			(2,934)				.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			82,397		4,260			(6,905)				.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			67,973		3,363			(5,771)				.0001
ALTVI - MLI - EUROPEAN TA2400683		N/A	Equity/Index	BNP	02/09/2024	02/09/2029	5,622	1,600,000	288.13724999999999	66,880			51,728		20,161			(3,302)				.0001
ALTVI - MLI - EUROPEAN TA2309416		N/A	Equity/Index	BNP	12/27/2023	12/27/2028	2,372	700,000	298.74824999998	29,960			22,425		5,183			(1,477)				.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			42,508		1,990			(3,552)				.0001
ALTVI - MLI - EUROPEAN TA2400325		N/A	Equity/Index	CIBC	01/19/2024	01/19/2029	5,436	1,600,000	298.01929999999999	67,840			51,689		12,848			(3,349)				.0001
ALTVI - MLI - EUROPEAN TA2502506		N/A	Equity/Index	BNP	02/06/2025	02/06/2030	1,133	300,000	274.62625000003		10,530		10,241		7,700			(289)				.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			75,831		2,572			(6,943)				.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			25,136		392			(2,497)				.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		676							.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		1,618							.0001
BXIIAV10-1 Yr TA2403682		N/A	Equity/Index	BAR	06/17/2024	06/13/2025	1,390	622,176	444.61	26,908			26,908		3,871							.0001
BXIIAV10-1 Yr TA2403015		N/A	Equity/Index	BAR	05/22/2024	05/14/2025	377	163,143	429.53	7,080			7,080		2,476							.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		836							.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		1,690							.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		732							.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		535							.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		559							.0001
BXIIAV10-1 Yr TA2404465		N/A	Equity/Index	BAR	07/16/2024	06/16/2025	236	109,118	444.61	6,465			6,465		686							.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		710							.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		505							.0001
BXIIAV10-1 Yr TA2403016		N/A	Equity/Index	BAR	05/22/2024	05/19/2025	527	228,054	433.43	8,997			8,997		2,662							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIIAV10-1 Yr TA2404464		N/A	Equity/Index	BAR-	07/16/2024	06/13/2025	346	159,978	440.68	10,299			10,299		1,322							.0001
BXIIAV10-1 Yr TA2506506		N/A	Equity/Index	BAR-	03/31/2025	02/20/2026	75	32,308	444.57		833		833		761							.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		2,482							.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		2,693							.0001
BXIIAV10-1 Yr TA2404186		N/A	Equity/Index	BAR-	07/08/2024	06/30/2025	2,415	1,097,061	444.29	55,882			55,882		8,550							.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		1,050							.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		1,958							.0001
BXIIAV10-1 Yr TA2403017		N/A	Equity/Index	BAR-	05/22/2024	04/14/2025	259	112,080	425.15	5,265			5,265		1,779							.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		2,712							.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		601							.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		449							.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		5,950							.0001
BXIIAV10-1 Yr TA2410071		N/A	Equity/Index	BAR-	12/09/2024	12/02/2025	798	369,267	463	14,767			14,767		2,977							.0001
BXIIAV10-1 Yr TA2401948		N/A	Equity/Index	BAR-	04/12/2024	04/04/2025	872	370,730	430.45	12,759			12,759		1,711							.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		1,268							.0001
BXIIAV10-1 Yr TA2202969		N/A	Equity/Index	BAR-	01/04/2023	12/31/2032	1	398	398.4524000000001				23,614		23,614	1,283						.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		678							.0001
BXIIAV10-1 Yr TA2404466		N/A	Equity/Index	BAR-	07/16/2024	06/27/2025	192	88,774	446.33	5,108			5,108		563							.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		759							.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		539							.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		744							.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		741							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2403299		N/A	Equity/Index	BAR-	06/06/2024	06/06/2025	8,185	2,300,000	281.00790000000001	67,604			67,604		15,254							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502650		N/A	Equity/Index	BAR-	02/07/2025	04/14/2025	2,967	827,272	277.52999999999997		12,141		12,141		3,995							.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		1,590							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504025		N/A	Equity/Index	BAR-	02/25/2025	09/15/2025	5,418	1,529,423	295.41000000000003		9,556		9,556		3,607							.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		17,571							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402589		N/A	Equity/Index	BAR-	05/07/2024	04/16/2025	5,164	1,442,867	274.97000000000003	52,763			52,763		15,344							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2503178		N/A	Equity/Index	BAR-	02/13/2025	09/18/2025	1,438	400,562	276.91000000000003		10,005		10,005		7,949							.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		3,666							.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		35,628							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504292		N/A	Equity/Index	BAR-	02/28/2025	08/22/2025	3,220	908,757	277.54000000000002		26,282		26,282		15,428							.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		31,445							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410877		N/A	Equity/Index	BAR-	12/20/2024	11/20/2025	1,765	495,516	273.79000000000002	20,011			20,011		14,157							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		6,038							.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		3,244							.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		17,566							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2505742		N/A	Equity/Index	BAR-	03/19/2025	05/21/2025	5,002	1,397,191	281.73		11,728		11,728		6,343							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2404066		N/A	Equity/Index	BAR-	07/01/2024	07/01/2025	4,694	1,300,000	276.94690000000 003	38,223			38,223		19,167							.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		15,533							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2411338		N/A	Equity/Index	BAR-	12/27/2024	11/14/2025	2,401	671,945	272.79000000000 002	27,072			27,072		20,435							.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		16,470							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501116		N/A	Equity/Index	BAR-	01/17/2025	04/24/2025	7,602	2,128,608	276.20999999999 998		48,062		48,062		19,757							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2403721		N/A	Equity/Index	BAR-	06/18/2024	06/18/2025	4,278	1,200,000	280.47710000000 001	35,281			35,281		9,899							.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		5,656							.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		38,797							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2503714		N/A	Equity/Index	BAR-	02/21/2025	02/12/2026	2,905	813,305	276.79000000000 002		27,333		27,333		21,688							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2503279		N/A	Equity/Index	BAR-	02/14/2025	11/28/2025	1,558	434,376	275.77999999999 997		13,364		13,364		11,019							.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		22,114							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402549		N/A	Equity/Index	BAR-	05/03/2024	05/05/2025	8,986	2,500,000	278.22120000000 001	73,633			73,633		17,635							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2407941		N/A	Equity/Index	BAR-	11/01/2024	06/26/2025	5,733	1,631,264	279.83	53,693			53,693		15,619							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502971		N/A	Equity/Index	BAR-	02/11/2025	05/15/2025	1,380	384,055	283.08		3,023		3,023		1,125							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410847		N/A	Equity/Index	BAR-	12/20/2024	10/31/2025	1,939	544,365	268.97000000000 003	27,716			27,716		20,806							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2506361		N/A	Equity/Index	BAR-	03/28/2025	09/17/2025	1,909	528,156	295.33999999999 997		1,287		1,287		1,312							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2505741		N/A	Equity/Index	BAR-	03/19/2025	06/09/2025	1,183	330,443	284.37		2,246		2,246		1,258							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410876		N/A	Equity/Index	BAR-	12/20/2024	11/17/2025	2,049	575,247	273.45999999999 998	23,582			23,582		16,735							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402790		N/A	Equity/Index	BAR-	05/14/2024	05/08/2025	7,679	2,158,902	279.27	69,760			69,760		12,727							.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		2,243							.0001
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		6,076							.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		26,707							.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		2,374							.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		3,494							.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		12,838							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402788		N/A	Equity/Index	BAR-	05/14/2024	05/09/2025	5,703	1,603,362	280.36	48,858			48,858		7,574							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2407937		N/A	Equity/Index	BAR-	11/01/2024	06/05/2025	6,083	1,730,853	280.89	51,597			51,597		11,422							.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		8,847							.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		3,339							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501921		N/A	Equity/Index	BAR-	01/30/2025	05/06/2025	1,252	354,596	278.87		8,358		8,358		2,177							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIIMWM7-EUROPEAN - 1 YR TA2403630		N/A	Equity/Index	BAR-	06/14/2024	06/13/2025	25,692	7,200,000	280.24189999999999	211,464			211,464		58,662							.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		5,930							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2506364		N/A	Equity/Index	BAR-	03/28/2025	09/09/2025	3,846	1,064,058	294.10000000002		2,832		2,832		2,885							.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		7,286							.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		19,493							.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		4,154							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504874		N/A	Equity/Index	BAR-	03/07/2025	08/14/2025	1,876	528,762	278.16000000003		13,819		13,819		8,198							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502072		N/A	Equity/Index	BAR-	01/31/2025	05/29/2025	1,440	405,968	276.20999999998		11,445		11,445		5,275							.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		7,792							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501443		N/A	Equity/Index	BAR-	01/24/2025	04/22/2025	3,537	995,782	275.74		26,527		26,527		9,819							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504625		N/A	Equity/Index	BAR-	03/04/2025	05/28/2025	1,465	410,370	282.58999999997		4,095		4,095		1,780							.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		6,628							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402588		N/A	Equity/Index	BAR-	05/07/2024	05/01/2025	5,564	1,554,630	276.26	53,877			53,877		15,942							.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		2,499							.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		3,287							.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		4,443							.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		9,374							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504117		N/A	Equity/Index	BAR-	02/26/2025	01/15/2026	1,970	556,180	278.33999999997		18,870		18,870		12,691							.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		33,453							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2503426		N/A	Equity/Index	BAR-	02/18/2025	06/12/2025	2,268	631,551	285		4,676		4,676		2,253							.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		9,543							.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		13,253							.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		5,740							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504872		N/A	Equity/Index	BAR-	03/07/2025	06/09/2025	3,069	865,017	278.25		18,891		18,891		9,117							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2404121		N/A	Equity/Index	BAR-	07/05/2024	07/03/2025	18,498	5,180,000	280.03730000002	152,028			152,028		51,691							.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		5,133							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410850		N/A	Equity/Index	BAR-	12/20/2024	10/03/2025	2,423	680,246	268.83999999997	34,310			34,310		25,435							.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		17,375							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501396		N/A	Equity/Index	BAR-	01/23/2025	04/11/2025	1,026	288,774	277.52999999997		6,195		6,195		1,197							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504291		N/A	Equity/Index	BAR-	02/28/2025	08/26/2025	748	211,103	277.89999999998		5,986		5,986		3,510							.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		2,659							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410846		N/A	Equity/Index	BAR-	12/20/2024	10/03/2025	1,206	338,579	267.41000000003	18,326			18,326		13,879							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410861		N/A	Equity/Index	BAR-	12/20/2024	09/26/2025	5,574	1,564,875	270.27999999997	72,979			72,979		52,616							.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		18,404							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		26,098							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502075		N/A	Equity/Index	BAR-	01/31/2025	04/21/2025	2,187	616,564	275.160000000003		17,577		17,577		6,747							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2505740		N/A	Equity/Index	BAR-	03/19/2025	05/19/2025	768	214,523	281.98		1,689		1,689		887							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502787		N/A	Equity/Index	BAR-	02/10/2025	05/22/2025	1,311	365,552	284.07		2,905		2,905		1,019							.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		10,308							.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		21,084							.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		4,197							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2403823		N/A	Equity/Index	BAR-	06/21/2024	06/20/2025	17,442	4,900,000	280.92849999999	143,908			143,908		38,437							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410854		N/A	Equity/Index	BAR-	12/20/2024	11/12/2025	2,729	766,154	269.850000000002	37,623			37,623		28,069							.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		34,305							.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		8,229							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410147		N/A	Equity/Index	BAR-	12/10/2024	04/04/2025	3,000	867,817	281.14999999998	29,139			29,139		67							.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		13,141							.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		3,751							.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		19,535							.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		8,213							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501117		N/A	Equity/Index	BAR-	01/17/2025	04/15/2025	1,000	280,006	275.62		6,523		6,523		2,500							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410860		N/A	Equity/Index	BAR-	12/20/2024	11/06/2025	1,458	409,327	270.220000000003	19,664			19,664		14,549							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2506355		N/A	Equity/Index	BAR-	03/28/2025	08/29/2025	4,036	1,116,625	292.970000000003		3,096		3,096		3,154							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2500664		N/A	Equity/Index	BAR-	01/13/2025	10/29/2025	2,013	554,684	263.850000000002		28,052		28,052		29,054							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2403291		N/A	Equity/Index	BAR-	06/05/2024	05/30/2025	29,689	8,339,429	277.7	289,364			289,364		87,784							.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		8,804							.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		15,579							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501444		N/A	Equity/Index	BAR-	01/24/2025	04/30/2025	1,847	519,991	275.38		14,585		14,585		6,144							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2506360		N/A	Equity/Index	BAR-	03/28/2025	07/17/2025	4,252	1,176,385	286.70999999998		5,076		5,076		5,175							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2503914		N/A	Equity/Index	BAR-	02/24/2025	07/02/2025	1,316	369,506	277.850000000002		8,394		8,394		4,841							.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		38,211							.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		54,149							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504870		N/A	Equity/Index	BAR-	03/07/2025	05/27/2025	2,459	693,084	278.220000000003		14,516		14,516		6,501							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501920		N/A	Equity/Index	BAR-	01/30/2025	05/23/2025	2,742	776,598	279.58		17,975		17,975		5,464							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2407155		N/A	Equity/Index	BAR-	10/11/2024	07/29/2025	2,807	815,754	285.600000000002	29,028			29,028		4,552							.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		4,304							.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		8,124							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2506359		N/A	Equity/Index	BAR-	03/28/2025	08/28/2025	4,096	1,133,225	292.540000000002		3,304		3,304		3,367							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		10,076							.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		7,167							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2500294		N/A	Equity/Index	BAR-	01/06/2025	04/04/2025	2,539	708,387	286.56		3,471		3,471									.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		10,501							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2411597		N/A	Equity/Index	BAR-	12/31/2024	04/10/2025	3,917	1,094,421	278.19	19,126			19,126		3,290							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402903		N/A	Equity/Index	BAR-	05/17/2024	05/16/2025	23,036	6,500,000	282.16890000000001	190,723			190,723		23,846							.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		16,549							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502785		N/A	Equity/Index	BAR-	02/10/2025	04/23/2025	1,679	468,163	284.83		2,406		2,406		255							.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		3,491							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2403824		N/A	Equity/Index	BAR-	06/21/2024	06/23/2025	3,916	1,100,000	280.92849999999999	32,427			32,427		8,881							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504287		N/A	Equity/Index	BAR-	02/28/2025	06/02/2025	4,007	1,130,867	277.88		26,449		26,449		11,842							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2407938		N/A	Equity/Index	BAR-	11/01/2024	06/06/2025	23,460	6,675,292	280.91000000000003	199,056			199,056		44,454							.0001
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		3,032							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2503715		N/A	Equity/Index	BAR-	02/21/2025	01/14/2026	2,438	682,561	275.91000000000003		23,387		23,387		18,455							.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		1,808							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402240		N/A	Equity/Index	BAR-	04/26/2024	04/25/2025	18,824	5,200,000	276.245	152,438			152,438		49,395							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501442		N/A	Equity/Index	BAR-	01/24/2025	04/15/2025	1,005	282,940	275.62		7,492		7,492		2,512							.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		7,317							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410872		N/A	Equity/Index	BAR-	12/20/2024	11/19/2025	1,139	319,769	273.45999999999998	13,130			13,130		9,331							.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		55,327							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501264		N/A	Equity/Index	BAR-	01/22/2025	04/15/2025	1,265	355,935	275.62		9,330		9,330		3,162							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501207		N/A	Equity/Index	BAR-	01/21/2025	04/11/2025	2,374	668,438	278.10000000000002		13,632		13,632		2,221							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402843		N/A	Equity/Index	BAR-	05/15/2024	04/17/2025	28,594	8,094,455	275.07	351,086			351,086		84,483							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410744		N/A	Equity/Index	BAR-	12/18/2024	11/07/2025	1,996	559,600	270.97000000000003	25,133			25,133		18,996							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502651		N/A	Equity/Index	BAR-	02/07/2025	06/09/2025	539	150,286	278.81		2,510		2,510		1,474							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402773		N/A	Equity/Index	BAR-	05/13/2024	05/13/2025	6,420	1,800,000	280.35590000000002	52,875			52,875		9,294							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504116		N/A	Equity/Index	BAR-	02/26/2025	01/07/2026	1,698	479,388	277.85000000000002		16,583		16,583		11,154							.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		4,249							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502783		N/A	Equity/Index	BAR-	02/10/2025	04/21/2025	2,091	583,043	284.83		2,911		2,911		258							.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		33,347							.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		8,562							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2407939		N/A	Equity/Index	BAR-	11/01/2024	06/09/2025	7,000	1,991,775	278.81	68,232			68,232		19,139							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2407942		N/A	Equity/Index	BAR-	11/01/2024	06/26/2025	3,932	1,118,809	284.47000000000003	27,224			27,224		5,291							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2501115		N/A	Equity/Index	BAR-	01/17/2025	04/23/2025	4,511	1,263,108	276.77999999999997		26,847		26,847		10,153							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIIMWM7-EUROPEAN - 1 YR TA2410863		N/A	Equity/Index	BAR-	12/20/2024	10/10/2025	1,431	401,747	270.91000000000003	18,303			18,303		13,180							.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		12,784							.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		16,390							.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		14,281							.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		4,665							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504871		N/A	Equity/Index	BAR-	03/07/2025	06/10/2025	3,589	1,011,582	278.61		21,373		21,373		10,199							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502539		N/A	Equity/Index	BAR-	02/06/2025	04/14/2025	1,449	406,277	285.05		2,412		2,412		53							.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		33,662							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502784		N/A	Equity/Index	BAR-	02/10/2025	04/22/2025	416	115,995	284.83		588		588		57							.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		4,859							.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		4,197							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2506367		N/A	Equity/Index	BAR-	03/28/2025	07/16/2025	1,336	369,626	286.35000000000002		1,666		1,666		1,699							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2500751		N/A	Equity/Index	BAR-	01/14/2025	04/03/2025	3,992	1,101,449	285.99		2,934		2,934									.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410874		N/A	Equity/Index	BAR-	12/20/2024	11/18/2025	3,886	1,090,977	273.45999999999998	44,761			44,761		31,786							.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		11,490							.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		4,164							.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		16,129							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502538		N/A	Equity/Index	BAR-	02/06/2025	04/10/2025	1,245	349,078	285.73		1,725		1,725		8							.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		38,652							.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		33,425							.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		20,837							.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		15,540							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2407943		N/A	Equity/Index	BAR-	11/01/2024	06/27/2025	11,775	3,350,450	279.38	113,512			113,512		34,384							.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		33,386							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402789		N/A	Equity/Index	BAR-	05/14/2024	05/09/2025	5,621	1,580,308	285.83	35,025			35,025		1,740							.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		8,408							.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		3,681							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2409299		N/A	Equity/Index	BAR-	11/27/2024	09/29/2025	2,060	595,682	296.08999999999997	9,782			9,782		1,446							.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		3,171							.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		7,445							.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		33,937							.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		30,824							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2500573		N/A	Equity/Index	BAR-	01/10/2025	10/28/2025	2,687	738,802	263.85000000000002		36,187		36,187		38,760							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		11,569							.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		10,453							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402292		N/A	Equity/Index	BAR-	04/29/2024	04/29/2025	5,049	1,400,000	277.27510000000 001	41,093			41,093		11,455							.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		4,580							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402548		N/A	Equity/Index	BAR-	05/03/2024	05/02/2025	20,847	5,800,000	278.22120000000 001	170,189			170,189		38,662							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2409298		N/A	Equity/Index	BAR-	11/27/2024	09/16/2025	5,906	1,707,813	295.91000000000 003	27,536			27,536		3,705							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502788		N/A	Equity/Index	BAR-	02/10/2025	09/10/2025	2,117	590,293	294.89999999998		2,818		2,818		1,434							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2407940		N/A	Equity/Index	BAR-	11/01/2024	06/12/2025	6,867	1,953,931	280.17	61,705			61,705		15,695							.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		6,707							.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		13,159							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402792		N/A	Equity/Index	BAR-	05/14/2024	05/07/2025	5,222	1,468,132	279.41000000000 003	47,026			47,026		8,225							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402241		N/A	Equity/Index	BAR-	04/26/2024	04/28/2025	7,240	2,000,000	276.245	58,848			58,848		19,925							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2411343		N/A	Equity/Index	BAR-	12/27/2024	10/02/2025	692	193,663	269.64999999998	8,929			8,929		6,874							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2410855		N/A	Equity/Index	BAR-	12/20/2024	11/10/2025	2,840	797,317	269.85000000000 002	39,107			39,107		29,146							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502540		N/A	Equity/Index	BAR-	02/06/2025	04/15/2025	429	120,285	285.05		724		724		19							.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		1,151							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2506363		N/A	Equity/Index	BAR-	03/28/2025	07/15/2025	1,069	295,756	286.35000000000 002		1,318		1,318		1,344							.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		6,152							.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		1,932							.0001
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		4,741							.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		14,548							.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		5,042							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2411335		N/A	Equity/Index	BAR-	12/27/2024	09/19/2025	1,563	437,422	274.58999999997	15,043			15,043		10,531							.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		4,057							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502649		N/A	Equity/Index	BAR-	02/07/2025	04/11/2025	9,210	2,567,972	277.52999999997		36,964		36,964		10,747							.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		39,884							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2500572		N/A	Equity/Index	BAR-	01/10/2025	10/27/2025	2,033	558,982	263.85000000000 002		27,362		27,362		29,309							.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		8,503							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402791		N/A	Equity/Index	BAR-	05/14/2024	05/08/2025	2,536	712,980	285.04000000000 002	16,551			16,551		951							.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		1,303							.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		20,093							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402746		N/A	Equity/Index	BAR-	05/10/2024	05/09/2025	24,996	7,000,000	280.04730000000 001	205,366			205,366		35,628							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2504293		N/A	Equity/Index	BAR-	02/28/2025	08/22/2025	1,259	355,319	277.22000000000 003		10,522		10,522		6,222							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIIMWM7-EUROPEAN - 1 YR TA2410845		N/A	Equity/Index	BAR-	12/20/2024	10/17/2025	4,189	1,176,042	267.20999999999998	64,705			64,705		49,438							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2502786		N/A	Equity/Index	BAR-	02/10/2025	05/15/2025	586	163,397	285.35000000000002		1,010		1,010		268							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402904		N/A	Equity/Index	BAR-	05/17/2024	05/19/2025	7,088	2,000,000	282.16890000000001	58,902			58,902		7,856							.0001
BXIIMWM7-EUROPEAN - 1 YR TA2402747		N/A	Equity/Index	BAR-	05/10/2024	05/12/2025	4,642	1,300,000	280.04730000000001	38,282			38,282		7,039							.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		8,705							.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			78,041		68,384			(15,008)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2400238		N/A	Equity/Index	BAR-	01/12/2024	01/13/2026	11,258	3,200,000	284.30450000000002	129,840			51,257		47,097			(16,074)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2401665		N/A	Equity/Index	BAR-	03/28/2024	03/27/2026	10,507	3,000,000	285.51609999999999	120,555			59,944		47,845			(14,986)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304087		N/A	Equity/Index	BAR-	03/31/2023	04/01/2025	3,502	1,000,000	285.55290000000002	40,544								(5,012)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304635		N/A	Equity/Index	BAR-	05/05/2023	05/06/2025	3,500	1,000,000	285.73500000000001	40,791			1,961		983			(5,043)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305552		N/A	Equity/Index	BAR-	06/16/2023	06/18/2025	6,298	1,800,000	285.80380000000002	72,400			7,757		6,072			(8,951)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309450		N/A	Equity/Index	BAR-	12/28/2023	06/13/2025	9,553	2,737,073	285.36	101,290			14,004		9,094			(17,265)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2307185		N/A	Equity/Index	BAR-	08/25/2023	08/25/2025	3,239	900,000	277.89920000000001	35,932			7,216		15,257			(4,448)				.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			59,446		62,188			(18,449)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304160		N/A	Equity/Index	BAR-	04/06/2023	04/09/2025	2,790	800,000	286.73930000000001	32,695			359		4			(4,036)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2307360		N/A	Equity/Index	BAR-	09/01/2023	08/29/2025	3,918	1,100,000	280.73050000000001	44,008			9,130		14,126			(5,478)				.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			55,238		50,989			(18,975)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2410867		N/A	Equity/Index	BAR-	12/20/2024	04/16/2026	2,195	616,236	274.97000000000003	26,257			20,874		19,784			(4,944)				.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		22,448		26,522			(3,741)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2307356		N/A	Equity/Index	BAR-	08/31/2023	07/25/2025	7,747	2,179,103	285.95999999999998	70,455			11,760		11,655			(9,203)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2307552		N/A	Equity/Index	BAR-	09/14/2023	09/12/2025	3,593	1,000,000	278.30239999999998	39,920			9,030		17,337			(4,956)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2308482		N/A	Equity/Index	BAR-	11/03/2023	11/05/2025	2,210	600,000	271.44970000000001	24,079			7,200		20,414			(2,973)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309448		N/A	Equity/Index	BAR-	12/28/2023	04/24/2025	6,088	1,744,300	285.20999999999998	62,278			2,997		873			(11,726)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2400239		N/A	Equity/Index	BAR-	01/12/2024	01/14/2026	3,166	900,000	284.30450000000002	36,540			14,455		13,281			(4,517)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2307881		N/A	Equity/Index	BAR-	09/29/2023	09/29/2025	3,682	1,000,000	271.62549999999999	39,917			9,938		31,851			(4,942)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309453		N/A	Equity/Index	BAR-	12/28/2023	06/13/2025	9,553	2,737,073	285.36	101,290			14,004		9,094			(17,265)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305145		N/A	Equity/Index	BAR-	06/01/2023	05/30/2025	7,021	2,000,000	284.85989999999998	80,840			6,579		5,649			(10,035)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2402749		N/A	Equity/Index	BAR-	05/10/2024	05/11/2026	13,569	3,800,000	280.04730000000001	152,228			84,804		94,664			(18,845)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2401666		N/A	Equity/Index	BAR-	03/28/2024	03/30/2026	10,507	3,000,000	285.51609999999999	120,768			60,301		48,152			(14,951)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305011		N/A	Equity/Index	BAR-	05/24/2023	05/23/2025	6,725	1,900,000	282.52800000000002	76,870			5,491		7,621			(9,503)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309449		N/A	Equity/Index	BAR-	12/28/2023	05/19/2025	5,144	1,473,831	283.98	56,821			5,422		3,800			(10,167)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2306769		N/A	Equity/Index	BAR-	08/04/2023	08/05/2025	2,475	700,000	282.78829999999999	28,079			4,860		6,204			(3,471)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304158		N/A	Equity/Index	BAR-	04/06/2023	04/07/2025	3,487	1,000,000	286.73930000000001	40,819			337		1			(5,053)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			30,123		43,281			(6,916)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309180		N/A	Equity/Index	BAR-	12/12/2023	12/12/2025	3,939	1,100,000	279.40839999999997	44,057			15,411		22,138			(5,439)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2308480		N/A	Equity/Index	BAR-	11/03/2023	11/04/2025	2,210	600,000	271.44970000000001	24,065			7,173		20,387			(2,975)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2307362		N/A	Equity/Index	BAR-	09/01/2023	09/02/2025	3,562	1,000,000	280.73050000000001	40,102			8,495		13,073			(4,964)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2306768		N/A	Equity/Index	BAR-	08/04/2023	08/04/2025	2,829	800,000	282.78829999999999	32,072			5,514		7,042			(3,970)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305138		N/A	Equity/Index	BAR-	06/01/2023	05/02/2025	12,611	3,592,368	286.04000000000002	136,105			6,053		2,514			(17,575)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304954		N/A	Equity/Index	BAR-	05/19/2023	05/21/2025	2,817	800,000	283.98419999999999	32,434			2,225		2,216			(4,004)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304495		N/A	Equity/Index	BAR-	04/28/2023	04/29/2025	3,144	900,000	286.21600000000001	36,584			1,407		473			(4,523)				.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			65,267		68,249			(14,871)				.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			53,618		60,341			(14,940)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2306247		N/A	Equity/Index	BAR-	07/14/2023	07/14/2025	6,984	2,000,000	286.35019999999997	80,396			11,501		8,825			(9,953)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2401568		N/A	Equity/Index	BAR-	03/22/2024	03/24/2026	4,224	1,200,000	284.10629999999998	48,347			23,709		21,054			(5,977)				.0001
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			45,446		44,008			(9,927)				.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			42,109		42,470			(8,459)				.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			69,012		61,285			(17,447)				.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			33,307		37,212			(7,457)				.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			28,653		25,108			(5,498)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305663		N/A	Equity/Index	BAR-	06/22/2023	06/20/2025	5,275	1,500,000	284.33420000000001	60,179			6,640		6,804			(7,470)				.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			17,188		18,086			(4,974)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309454		N/A	Equity/Index	BAR-	12/28/2023	06/20/2025	7,622	2,183,814	285.29000000000002	81,526			12,191		8,251			(13,715)				.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			55,884		62,364			(12,388)				.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			55,572		45,256			(14,624)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305938		N/A	Equity/Index	BAR-	06/30/2023	06/30/2025	3,161	900,000	284.74059999999997	36,048			4,469		4,347			(4,469)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304748		N/A	Equity/Index	BAR-	05/12/2023	05/13/2025	3,086	880,000	285.1395	35,915			2,072		1,416			(4,440)				.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			5,594		7,137			(3,964)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304747		N/A	Equity/Index	BAR-	05/12/2023	05/12/2025	2,806	800,000	285.1395	32,630			1,840		1,239			(4,039)				.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			24,168		19,302			(5,976)				.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			31,668		29,758			(7,961)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305550		N/A	Equity/Index	BAR-	06/16/2023	06/16/2025	4,199	1,200,000	285.80380000000002	48,210			5,047		3,912			(5,976)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304156		N/A	Equity/Index	BAR-	04/06/2023	04/04/2025	10,462	3,000,000	286.73930000000001	122,232			506					(15,195)				.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			49,954		50,991			(10,455)				.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			26,293		27,571			(7,489)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305187		N/A	Equity/Index	BAR-	06/02/2023	06/02/2025	3,512	1,000,000	284.76760000000002	40,408			3,446		3,074			(5,002)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			41,135		40,670			(12,020)				.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			80,747		77,956			(26,331)				.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		14,390		16,426			(1,838)				.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			18,968		29,068			(11,381)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305143		N/A	Equity/Index	BAR-	06/01/2023	04/17/2025	16,548	4,713,862	284.73	186,187			4,368		1,314			(24,570)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305188		N/A	Equity/Index	BAR-	06/02/2023	06/04/2025	3,863	1,100,000	284.76760000000002	44,502			3,907		3,522			(5,494)				.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			61,478		62,051			(12,490)				.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			90,251		95,176			(19,340)				.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			18,900		18,683			(5,505)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2411221		N/A	Equity/Index	BAR-	12/26/2024	04/21/2026	2,790	783,441	275.16000000003	33,084			26,703		25,014			(6,242)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2400506		N/A	Equity/Index	BAR-	01/31/2024	01/06/2026	9,590	2,713,966	282.52999999997	110,470			43,937		45,128			(14,123)				.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			51,731		49,223			(15,315)				.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			6,019		19,170			(2,960)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309452		N/A	Equity/Index	BAR-	12/28/2023	06/20/2025	7,622	2,183,814	285.29000000002	81,526			12,191		8,251			(13,715)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304637		N/A	Equity/Index	BAR-	05/05/2023	05/07/2025	3,500	1,000,000	285.73500000001	40,815			2,016		1,036			(5,039)				.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			72,816		91,552			(17,905)				.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			77,325		111,169			(17,799)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305142		N/A	Equity/Index	BAR-	06/01/2023	04/25/2025	14,652	4,173,767	285.04000000002	163,717			5,695		2,510			(21,354)				.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		13,420		16,173			(2,589)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304157		N/A	Equity/Index	BAR-	04/06/2023	04/08/2025	3,139	900,000	286.73930000001	36,760			353		2			(4,544)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2402905		N/A	Equity/Index	BAR-	05/17/2024	05/15/2026	6,379	1,800,000	282.16890000001	72,049			40,701		39,426			(8,956)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2500669		N/A	Equity/Index	BAR-	01/13/2025	04/24/2026	2,050	564,879	275.31		18,104		15,138		18,281			(2,965)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304492		N/A	Equity/Index	BAR-	04/28/2023	04/30/2025	3,494	1,000,000	286.21600000001	40,674			1,618		568			(5,021)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2400979		N/A	Equity/Index	BAR-	02/23/2024	02/24/2026	8,860	2,500,000	282.18029999999	100,593			45,460		47,647			(12,436)				.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			39,359		35,421			(13,168)				.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			75,921		74,800			(16,997)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2500670		N/A	Equity/Index	BAR-	01/13/2025	07/02/2026	2,667	734,894	277.85000000002		22,083		18,934		22,309			(3,149)				.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			4,013		3,912			(3,969)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2500674		N/A	Equity/Index	BAR-	01/13/2025	04/24/2026	2,679	738,201	276.20999999998		22,562		18,867		22,715			(3,696)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2306008		N/A	Equity/Index	BAR-	07/07/2023	07/09/2025	4,975	1,400,000	281.42110000002	56,032			7,609		12,210			(6,918)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2400698		N/A	Equity/Index	BAR-	02/09/2024	02/10/2026	5,667	1,600,000	282.31479999999	64,662			27,979		29,347			(7,994)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2400237		N/A	Equity/Index	BAR-	01/12/2024	01/12/2026	3,518	1,000,000	284.30450000002	40,551			15,975		14,679			(5,027)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305297		N/A	Equity/Index	BAR-	06/08/2023	06/06/2025	9,131	2,600,000	284.73289999999	104,762			9,537		8,715			(13,005)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2402590		N/A	Equity/Index	BAR-	05/07/2024	04/06/2026	9,651	2,696,573	281.14999999998	98,882			52,491		59,719			(12,768)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIIMWM7-EUROPEAN - 2 YR TA2306007		N/A	Equity/Index	BAR-	07/07/2023	07/08/2025	3,198	900,000	281.42110000000002	36,000			4,846		7,787			(4,451)				.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			96,511		101,154			(18,842)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309451		N/A	Equity/Index	BAR-	12/28/2023	05/23/2025	6,510	1,865,209	282.45	77,119			7,910		7,434			(13,690)				.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			17,741		15,174			(6,025)				.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			20,230		25,870			(14,924)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2402486		N/A	Equity/Index	BAR-	05/02/2024	04/13/2026	9,419	2,609,501	277.52999999997	101,160			53,942		73,386			(12,878)				.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		9,863		11,931			(1,978)				.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			52,670		66,322			(11,910)				.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		31,309		37,778			(6,165)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304750		N/A	Equity/Index	BAR-	05/12/2023	05/14/2025	3,507	1,000,000	285.1395	40,837			2,409		1,670			(5,042)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309455		N/A	Equity/Index	BAR-	12/28/2023	06/27/2025	13,573	3,888,861	284.77	149,318			23,968		17,744			(24,794)				.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			66,783		67,366			(13,446)				.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			35,664		40,150			(9,968)				.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			31,575		36,128			(7,639)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2308483		N/A	Equity/Index	BAR-	11/03/2023	11/03/2025	2,947	800,000	271.44970000001	32,068			9,528		27,147			(3,970)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2403722		N/A	Equity/Index	BAR-	06/18/2024	06/18/2026	3,779	1,060,000	280.47710000001	42,595			25,955		27,037			(5,273)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305553		N/A	Equity/Index	BAR-	06/16/2023	06/17/2025	5,248	1,500,000	285.80380000002	60,297			6,386		4,975			(7,465)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2306438		N/A	Equity/Index	BAR-	07/20/2023	07/18/2025	3,840	1,100,000	286.43400000003	44,040			6,560		5,015			(5,467)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2400980		N/A	Equity/Index	BAR-	02/23/2024	02/25/2026	5,670	1,600,000	282.18029999999	64,416			29,160		30,554			(7,953)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304719		N/A	Equity/Index	BAR-	05/11/2023	05/09/2025	4,546	1,300,000	285.96440000001	53,043			2,780		1,385			(6,585)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2411222		N/A	Equity/Index	BAR-	12/26/2024	04/20/2026	3,977	1,116,754	275.16000000003	47,119			38,012		35,618			(8,909)				.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			41,520		35,517			(14,048)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2304955		N/A	Equity/Index	BAR-	05/19/2023	05/20/2025	5,282	1,500,000	283.98419999999	60,777			4,091		4,048			(7,514)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309447		N/A	Equity/Index	BAR-	12/28/2023	05/16/2025	16,075	4,605,721	284.63	172,075			15,487		9,252			(30,973)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2400697		N/A	Equity/Index	BAR-	02/09/2024	02/09/2026	5,667	1,600,000	282.31479999999	64,626			27,913		29,286			(8,000)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2402551		N/A	Equity/Index	BAR-	05/03/2024	05/05/2026	7,189	2,000,000	278.22120000001	80,220			43,967		55,337			(9,917)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2307186		N/A	Equity/Index	BAR-	08/25/2023	08/27/2025	2,879	800,000	277.89920000001	31,977			6,492		13,659			(3,948)				.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			122,222		173,579			(28,871)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2308980		N/A	Equity/Index	BAR-	12/01/2023	11/21/2025	13,636	3,790,573	274.10000000002	176,049			57,455		107,794			(22,098)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305937		N/A	Equity/Index	BAR-	06/30/2023	07/02/2025	2,810	800,000	284.74059999997	32,080			4,054		3,959			(3,966)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2402907		N/A	Equity/Index	BAR-	05/17/2024	05/19/2026	6,379	1,800,000	282.16890000001	72,214			40,968		39,667			(8,928)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2309446		N/A	Equity/Index	BAR-	12/28/2023	04/11/2025	12,762	3,656,498	285.75	125,780			2,705		119			(24,344)				.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			63,791		63,119			(20,287)				.0001
BXIIMWM7-EUROPEAN - 2 YR TA2305315		N/A	Equity/Index	BAR-	06/09/2023	06/11/2025	3,517	1,000,000	284.37259999998	40,350			3,930		3,929			(4,981)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			106,154		88,153			(28,182)				.0001
MSCI EAFE - CAPPED TA2409210		N/A	Equity/Index	BMO	11/26/2024	10/28/2025	26	59,145	2369	1,695			1,695		2,157							.0001
MSCI EAFE - CAPPED TA2505386		N/A	Equity/Index	BOA	03/14/2025	03/11/2026	13	32,225	2443		1,575		1,575		1,369							.0001
MSCI EAFE - CAPPED TA2504559		N/A	Equity/Index	BOA	03/03/2025	02/20/2026	3	7,413	2443		370		370		300							.0001
MSCI EAFE - CAPPED TA2505395		N/A	Equity/Index	BOA	03/14/2025	01/16/2026	10	24,789	2289		817		817		767							.0001
MSCI EAFE - CAPPED TA2505637		N/A	Equity/Index	RBC	03/18/2025	02/27/2026	73	181,617	2423		6,473		6,473		4,393							.0001
MSCI EAFE - CAPPED TA2500723		N/A	Equity/Index	BMO	01/14/2025	01/08/2026	9	20,119	2271		918		918		1,236							.0001
MSCI EAFE - CAPPED TA2506466		N/A	Equity/Index	BMO	03/31/2025	03/27/2026	33	79,365	2470		2,888		2,888		2,080							.0001
MSCI EAFE - CAPPED TA2501897		N/A	Equity/Index	RBC	01/30/2025	01/23/2026	19	45,450	2361		1,817		1,817		1,595							.0001
MSCI EAFE - CAPPED TA2504684		N/A	Equity/Index	RBC	03/05/2025	02/25/2026	10	24,395	2448		1,074		1,074		705							.0001
MSCI EAFE - CAPPED TA2505889		N/A	Equity/Index	BMO	03/21/2025	02/13/2026	9	22,350	2448		620		620		404							.0001
MSCI EAFE - CAPPED TA2500927		N/A	Equity/Index	RBC	01/16/2025	12/31/2025	12	27,395	2262		1,113		1,113		1,155							.0001
MSCI EAFE - CAPPED TA2502749		N/A	Equity/Index	RBC	02/10/2025	01/16/2026	14	33,449	2289		1,628		1,628		1,519							.0001
MSCI EAFE - CAPPED TA2411023		N/A	Equity/Index	BMO	12/23/2024	12/05/2025	19	42,621	2356	976			976		1,494							.0001
MSCI EAFE - CAPPED TA2503264		N/A	Equity/Index	BOA	02/14/2025	01/21/2026	5	12,199	2323		303		303		299							.0001
MSCI EAFE - CAPPED TA2504203		N/A	Equity/Index	BOA	02/27/2025	02/20/2026	28	68,968	2443		2,646		2,646		2,315							.0001
MSCI EAFE - CAPPED TA2408707		N/A	Equity/Index	BMO	11/19/2024	10/29/2025	45	102,224	2361	3,012			3,012		3,815							.0001
MSCI EAFE - CAPPED TA2505888		N/A	Equity/Index	BMO	03/21/2025	03/18/2026	20	49,666	2512		2,399		2,399		1,595							.0001
MSCI EAFE - CAPPED TA2505123		N/A	Equity/Index	BOA	03/11/2025	03/04/2026	7	17,143	2440		758		758		745							.0001
MSCI EAFE - CAPPED TA2411020		N/A	Equity/Index	BMO	12/23/2024	12/19/2025	61	136,835	2236	4,855			4,855		5,783							.0001
MSCI EAFE - CAPPED TA2500510		N/A	Equity/Index	BMO	01/10/2025	01/02/2026	18	40,409	2255		1,942		1,942		2,542							.0001
MSCI EAFE - CAPPED TA2505121		N/A	Equity/Index	BOA	03/11/2025	03/10/2026	54	132,246	2467		4,862		4,862		3,803							.0001
MSCI EAFE - CAPPED TA2505884		N/A	Equity/Index	BMO	03/21/2025	03/10/2026	14	34,766	2467		1,293		1,293		872							.0001
MSCI EAFE - CAPPED TA2500368		N/A	Equity/Index	BOA	01/07/2025	11/03/2025	13	29,744	2336		521		521		758							.0001
MSCI EAFE - CAPPED TA2504206		N/A	Equity/Index	BOA	02/27/2025	02/24/2026	6	14,779	2445		673		673		598							.0001
MSCI EAFE - CAPPED TA2503741		N/A	Equity/Index	BMO	02/21/2025	02/05/2026	3	7,314	2382		361		361		306							.0001
MSCI EAFE - CAPPED TA2500364		N/A	Equity/Index	BOA	01/07/2025	11/18/2025	8	18,304	2277		603		603		834							.0001
MSCI EAFE - CAPPED TA2503738		N/A	Equity/Index	BMO	02/21/2025	02/06/2026	9	21,942	2385		896		896		757							.0001
MSCI EAFE - CAPPED TA2505394		N/A	Equity/Index	BOA	03/14/2025	02/03/2026	3	7,437	2335		293		293		270							.0001
MSCI EAFE - CAPPED TA2502746		N/A	Equity/Index	RBC	02/10/2025	02/06/2026	26	62,119	2398		2,939		2,939		2,871							.0001
MSCI EAFE - CAPPED TA2504680		N/A	Equity/Index	RBC	03/05/2025	02/13/2026	14	34,154	2448		1,086		1,086		659							.0001
MSCI EAFE - CAPPED TA2411582		N/A	Equity/Index	BMO	12/31/2024	12/11/2025	12	27,150	2336	556			556		628							.0001
MSCI EAFE - CAPPED TA2504683		N/A	Equity/Index	RBC	03/05/2025	02/25/2026	4	9,758	2448		310		310		188							.0001
MSCI EAFE - CAPPED TA2500930		N/A	Equity/Index	RBC	01/16/2025	01/13/2026	10	22,829	2227		1,319		1,319		1,473							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSCI EAFE - CAPPED TA2410134		N/A	Equity/Index	BMO	12/10/2024	12/05/2025	38	89,133	2358	2,973			2,973		2,848							.0001
MSCI EAFE - CAPPED TA2504208		N/A	Equity/Index	BOA	02/27/2025	02/26/2026	6	14,779	2463		646		646		571							.0001
MSCI EAFE - CAPPED TA2505886		N/A	Equity/Index	BMO	03/21/2025	03/16/2026	11	27,316	2467		834		834		548							.0001
MSCI EAFE - CAPPED TA2505639		N/A	Equity/Index	RBC	03/18/2025	03/13/2026	12	29,855	2444		1,777		1,777		1,246							.0001
MSCI EAFE - CAPPED TA2500929		N/A	Equity/Index	RBC	01/16/2025	12/12/2025	7	15,980	2319		570		570		625							.0001
MSCI EAFE - CAPPED TA2506101		N/A	Equity/Index	RBC	03/25/2025	03/06/2026	23	57,261	2496		1,872		1,872		1,168							.0001
MSCI EAFE - CAPPED TA2502347		N/A	Equity/Index	BMO	02/04/2025	01/05/2026	7	16,556	2255		824		824		792							.0001
MSCI EAFE - CAPPED TA2501260		N/A	Equity/Index	BOA	01/22/2025	01/21/2026	190	441,520	2323		15,762		15,762		17,460							.0001
MSCI EAFE - CAPPED TA2501895		N/A	Equity/Index	RBC	01/30/2025	01/29/2026	22	52,626	2363		2,102		2,102		1,843							.0001
MSCI EAFE - CAPPED TA2505392		N/A	Equity/Index	BOA	03/14/2025	02/03/2026	2	4,958	2335		227		227		208							.0001
MSCI EAFE - CAPPED TA2410135		N/A	Equity/Index	BMO	12/10/2024	12/05/2025	37	86,787	2355	2,913			2,913		2,795							.0001
MSCI EAFE - CAPPED TA2503734		N/A	Equity/Index	BMO	02/21/2025	02/13/2026	5	12,190	2448		383		383		318							.0001
MSCI EAFE - CAPPED TA2505274		N/A	Equity/Index	RBC	03/13/2025	03/10/2026	70	171,199	2467		6,350		6,350		4,734							.0001
MSCI EAFE - CAPPED TA2505535		N/A	Equity/Index	RBC	03/17/2025	03/02/2026	123	305,040	2423		18,778		18,778		13,271							.0001
MSCI EAFE - CAPPED TA2409534		N/A	Equity/Index	BMO	12/03/2024	11/19/2025	57	130,775	2283	5,213			5,213		5,696							.0001
MSCI EAFE - CAPPED TA2505122		N/A	Equity/Index	BOA	03/11/2025	03/06/2026	17	41,633	2496		2,098		2,098		1,109							.0001
MSCI EAFE - CAPPED TA2504205		N/A	Equity/Index	BOA	02/27/2025	02/24/2026	10	24,632	2445		836		836		720							.0001
MSCI EAFE - CAPPED TA2505393		N/A	Equity/Index	BOA	03/14/2025	02/03/2026	2	4,958	2335		283		283		243							.0001
MSCI EAFE - CAPPED TA2410136		N/A	Equity/Index	BMO	12/10/2024	11/28/2025	41	96,170	2316	3,636			3,636		3,848							.0001
MSCI EAFE - CAPPED TA2500366		N/A	Equity/Index	BOA	01/07/2025	12/16/2025	6	13,728	2316		393		393		552							.0001
MSCI EAFE - CAPPED TA2504200		N/A	Equity/Index	BOA	02/27/2025	02/13/2026	17	41,874	2435		2,034		2,034		1,819							.0001
MSCI EAFE - CAPPED TA2502081		N/A	Equity/Index	BOA	01/31/2025	01/15/2026	4	9,524	2264		358		358		400							.0001
MSCI EAFE - CAPPED TA2505638		N/A	Equity/Index	RBC	03/18/2025	03/17/2026	38	94,540	2498		3,747		3,747		2,448							.0001
MSCI EAFE - CAPPED TA2411022		N/A	Equity/Index	BMO	12/23/2024	12/09/2025	20	44,864	2362	1,024			1,024		1,580							.0001
MSCI EAFE - CAPPED TA2505079		N/A	Equity/Index	RBC	03/10/2025	02/06/2026	34	83,164	2385		3,043		3,043		2,195							.0001
MSCI EAFE - CAPPED TA2410271		N/A	Equity/Index	BMO	12/12/2024	12/10/2025	19	44,145	2335	2,164			2,164		2,275							.0001
MSCI EAFE - CAPPED TA2410806		N/A	Equity/Index	BMO	12/20/2024	11/18/2025	46	101,840	2277	3,463			3,463		5,049							.0001
MSCI EAFE - CAPPED TA2504202		N/A	Equity/Index	BOA	02/27/2025	02/20/2026	11	27,095	2439		1,072		1,072		941							.0001
MSCI EAFE - CAPPED TA2500511		N/A	Equity/Index	BMO	01/10/2025	01/07/2026	12	26,939	2288		892		892		1,047							.0001
MSCI EAFE - CAPPED TA2411580		N/A	Equity/Index	BMO	12/31/2024	12/12/2025	12	27,150	2338	978			978		1,497							.0001
MSCI EAFE - CAPPED TA2505273		N/A	Equity/Index	RBC	03/13/2025	03/05/2026	25	61,143	2493		2,967		2,967		2,234							.0001
MSCI EAFE - CAPPED TA2410137		N/A	Equity/Index	BMO	12/10/2024	11/25/2025	38	89,133	2294	3,483			3,483		3,724							.0001
MSCI EAFE - CAPPED TA2504366		N/A	Equity/Index	BOA	02/28/2025	01/22/2026	6	14,671	2333		786		786		755							.0001
MSCI EAFE - CAPPED TA2502514		N/A	Equity/Index	RBC	02/06/2025	02/04/2026	34	81,348	2357		3,613		3,613		2,882							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSCI EAFE - CAPPED TA2500928		N/A	Equity/Index	RBC-	01/16/2025	12/19/2025	8	18,263	2236		1,037		1,037		1,189							.0001
MSCI EAFE - CAPPED TA2504362		N/A	Equity/Index	BOA-	02/28/2025	02/27/2026	10	24,452	2442		723		723		727							.0001
MSCI EAFE - CAPPED TA2504198		N/A	Equity/Index	BOA-	02/27/2025	02/06/2026	27	66,505	2398		2,798		2,798		2,485							.0001
MSCI EAFE - CAPPED TA2505078		N/A	Equity/Index	RBC-	03/10/2025	03/06/2026	9	22,014	2508		1,090		1,090		763							.0001
MSCI EAFE - CAPPED TA2410138		N/A	Equity/Index	BMO-	12/10/2024	11/26/2025	41	96,170	2285	3,583			3,583		3,835							.0001
MSCI EAFE - CAPPED TA2502918		N/A	Equity/Index	BMO-	02/11/2025	01/09/2026	8	19,109	2245		1,150		1,150		1,169							.0001
MSCI EAFE - CAPPED TA2505388		N/A	Equity/Index	BOA-	03/14/2025	02/20/2026	13	32,225	2443		2,258		2,258		1,076							.0001
MSCI EAFE - CAPPED TA2501898		N/A	Equity/Index	RBC-	01/30/2025	01/23/2026	10	23,921	2339		1,114		1,114		1,005							.0001
MSCI EAFE - CAPPED TA2501499		N/A	Equity/Index	BMO-	01/24/2025	01/21/2026	9	21,221	2323		1,142		1,142		1,119							.0001
MSCI EAFE - CAPPED TA2409209		N/A	Equity/Index	BMO-	11/26/2024	10/16/2025	44	100,091	2402	2,539			2,539		3,314							.0001
MSCI EAFE - CAPPED TA2411138		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	21	47,179	2248	2,316			2,316		3,016							.0001
MSCI EAFE - CAPPED TA2500721		N/A	Equity/Index	BMO-	01/14/2025	12/30/2025	26	58,121	2260		2,334		2,334		2,922							.0001
MSCI EAFE - CAPPED TA2503265		N/A	Equity/Index	BOA-	02/14/2025	01/21/2026	2	4,880	2323		244		244		226							.0001
MSCI EAFE - CAPPED TA2506236		N/A	Equity/Index	BMO-	03/27/2025	03/24/2026	46	114,241	2472		5,802		5,802		4,112							.0001
MSCI EAFE - CAPPED TA2502348		N/A	Equity/Index	BMO-	02/04/2025	01/30/2026	31	73,319	2380		2,810		2,810		2,285							.0001
MSCI EAFE - CAPPED TA2503262		N/A	Equity/Index	BOA-	02/14/2025	01/16/2026	8	19,518	2289		1,162		1,162		1,084							.0001
MSCI EAFE - CAPPED TA2504557		N/A	Equity/Index	BOA-	03/03/2025	02/27/2026	19	46,948	2423		2,190		2,190		1,441							.0001
MSCI EAFE - CAPPED TA2503408		N/A	Equity/Index	BOA-	02/18/2025	01/30/2026	12	29,490	2380		2,630		2,630		1,383							.0001
MSCI EAFE - CAPPED TA2505387		N/A	Equity/Index	BOA-	03/14/2025	03/11/2026	9	22,310	2443		734		734		651							.0001
MSCI EAFE - CAPPED TA2409211		N/A	Equity/Index	BMO-	11/26/2024	11/14/2025	18	40,946	2275	1,504			1,504		1,825							.0001
MSCI EAFE - CAPPED TA2411136		N/A	Equity/Index	RBC-	12/24/2024	12/23/2025	45	101,097	2243	3,839			3,839		4,717							.0001
MSCI EAFE - CAPPED TA2504363		N/A	Equity/Index	BOA-	02/28/2025	02/13/2026	137	334,990	2448		12,916		12,916		11,211							.0001
MSCI EAFE - CAPPED TA2501262		N/A	Equity/Index	BOA-	01/22/2025	01/14/2026	36	83,656	2235		3,118		3,118		3,703							.0001
MSCI EAFE - CAPPED TA2501502		N/A	Equity/Index	BMO-	01/24/2025	01/09/2026	13	30,652	2245		1,194		1,194		961							.0001
MSCI EAFE - CAPPED TA2500367		N/A	Equity/Index	BOA-	01/07/2025	12/05/2025	9	20,592	2356		528		528		800							.0001
MSCI EAFE - CAPPED TA2505389		N/A	Equity/Index	BOA-	03/14/2025	02/27/2026	7	17,352	2442		824		824		717							.0001
MSCI EAFE - CAPPED TA2506104		N/A	Equity/Index	RBC-	03/25/2025	03/17/2026	6	14,938	2498		806		806		533							.0001
MSCI EAFE - CAPPED TA2505080		N/A	Equity/Index	RBC-	03/10/2025	02/13/2026	14	34,244	2448		1,924		1,924		1,417							.0001
MSCI EAFE - CAPPED TA2504681		N/A	Equity/Index	RBC-	03/05/2025	02/13/2026	12	29,274	2448		1,445		1,445		965							.0001
MSCI EAFE - CAPPED TA2502349		N/A	Equity/Index	BMO-	02/04/2025	01/30/2026	3	7,095	2380		272		272		221							.0001
MSCI EAFE - CAPPED TA2503919		N/A	Equity/Index	BMO-	02/24/2025	02/20/2026	17	41,660	2443		1,667		1,667		1,098							.0001
MSCI EAFE - CAPPED TA2500722		N/A	Equity/Index	BMO-	01/14/2025	01/08/2026	12	26,825	2271		957		957		1,076							.0001
MSCI EAFE - CAPPED TA2502917		N/A	Equity/Index	BMO-	02/11/2025	02/10/2026	24	57,326	2388		1,883		1,883		1,750							.0001
MSCI EAFE - CAPPED TA2503733		N/A	Equity/Index	BMO-	02/21/2025	02/13/2026	11	26,818	2435		863		863		722							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSCI EAFE - CAPPED TA2411581		N/A	Equity/Index	BMO	12/31/2024	12/11/2025	15	33,938	2336	942			942		1,187							.0001
MSCI EAFE - CAPPED TA2500724		N/A	Equity/Index	BMO	01/14/2025	01/09/2026	11	24,590	2245		1,209		1,209		1,578							.0001
MSCI EAFE - CAPPED TA2504207		N/A	Equity/Index	BOA	02/27/2025	02/25/2026	13	32,021	2448		1,081		1,081		931							.0001
MSCI EAFE - CAPPED TA2504365		N/A	Equity/Index	BOA	02/28/2025	02/02/2026	5	12,226	2380		470		470		477							.0001
MSCI EAFE - CAPPED TA2503410		N/A	Equity/Index	BOA	02/18/2025	01/14/2026	18	44,235	2235		1,208		1,208		1,185							.0001
MSCI EAFE - CAPPED TA2505077		N/A	Equity/Index	RBC	03/10/2025	03/06/2026	17	41,582	2496		1,592		1,592		1,091							.0001
MSCI EAFE - CAPPED TA2409212		N/A	Equity/Index	BMO	11/26/2024	11/05/2025	17	38,672	2350	1,179			1,179		1,480							.0001
MSCI EAFE - CAPPED TA2506166		N/A	Equity/Index	RBC	03/26/2025	03/24/2026	12	29,876	2472		1,653		1,653		1,165							.0001
MSCI EAFE - CAPPED TA2505641		N/A	Equity/Index	RBC	03/18/2025	03/06/2026	6	14,927	2508		564		564		362							.0001
MSCI EAFE - CAPPED TA2410272		N/A	Equity/Index	BMO	12/12/2024	12/04/2025	11	25,558	2345	1,215			1,215		1,282							.0001
MSCI EAFE - CAPPED TA2504558		N/A	Equity/Index	BOA	03/03/2025	02/23/2026	6	14,826	2443		762		762		619							.0001
MSCI EAFE - CAPPED TA2506103		N/A	Equity/Index	RBC	03/25/2025	03/19/2026	8	19,917	2507		1,056		1,056		693							.0001
MSCI EAFE - CAPPED TA2408886		N/A	Equity/Index	RBC	11/21/2024	11/13/2025	81	184,818	2277	6,603			6,603		7,679							.0001
MSCI EAFE - CAPPED TA2504686		N/A	Equity/Index	RBC	03/05/2025	03/03/2026	33	80,505	2466		3,455		3,455		2,233							.0001
MSCI EAFE - CAPPED TA2501263		N/A	Equity/Index	BOA	01/22/2025	01/16/2026	8	18,590	2289		634		634		774							.0001
MSCI EAFE - CAPPED TA2501261		N/A	Equity/Index	BOA	01/22/2025	01/16/2026	11	25,562	2289		1,234		1,234		1,465							.0001
MSCI EAFE - CAPPED TA2502750		N/A	Equity/Index	RBC	02/10/2025	01/23/2026	10	23,892	2339		1,068		1,068		1,005							.0001
MSCI EAFE - CAPPED TA2503740		N/A	Equity/Index	BMO	02/21/2025	02/20/2026	6	14,628	2439		468		468		391							.0001
MSCI EAFE - CAPPED TA2504364		N/A	Equity/Index	BOA	02/28/2025	02/13/2026	17	41,568	2448		1,747		1,747		1,754							.0001
MSCI EAFE - CAPPED TA2411578		N/A	Equity/Index	BMO	12/31/2024	12/26/2025	12	27,150	2275	937			937		1,071							.0001
MSCI EAFE - CAPPED TA2504687		N/A	Equity/Index	RBC	03/05/2025	03/03/2026	40	97,582	2466		5,773		5,773		3,876							.0001
MSCI EAFE - CAPPED TA2501501		N/A	Equity/Index	BMO	01/24/2025	12/30/2025	5	11,789	2260		672		672		634							.0001
MSCI EAFE - CAPPED TA2409208		N/A	Equity/Index	BMO	11/26/2024	11/20/2025	60	136,488	2273	5,194			5,194		6,291							.0001
MSCI EAFE - CAPPED TA2505882		N/A	Equity/Index	BMO	03/21/2025	03/06/2026	29	72,015	2496		2,118		2,118		1,338							.0001
MSCI EAFE - CAPPED TA2501500		N/A	Equity/Index	BMO	01/24/2025	01/12/2026	6	14,147	2245		755		755		687							.0001
MSCI EAFE - CAPPED TA2411583		N/A	Equity/Index	BMO	12/31/2024	12/16/2025	19	42,988	2316	1,292			1,292		1,570							.0001
MSCI EAFE - CAPPED TA2503260		N/A	Equity/Index	BOA	02/14/2025	02/10/2026	13	31,717	2388		2,055		2,055		1,405							.0001
MSCI EAFE - CAPPED TA2410805		N/A	Equity/Index	BMO	12/20/2024	12/05/2025	16	35,423	2355	865			865		1,209							.0001
MSCI EAFE - CAPPED TA2502747		N/A	Equity/Index	RBC	02/10/2025	02/06/2026	41	97,957	2385		3,579		3,579		3,305							.0001
MSCI EAFE - CAPPED TA2503737		N/A	Equity/Index	BMO	02/21/2025	02/18/2026	6	14,628	2459		449		449		373							.0001
MSCI EAFE - CAPPED TA2501498		N/A	Equity/Index	BMO	01/24/2025	01/23/2026	17	40,084	2339		2,071		2,071		2,042							.0001
MSCI EAFE - CAPPED TA2506100		N/A	Equity/Index	RBC	03/25/2025	03/09/2026	13	32,365	2496		1,703		1,703		1,123							.0001
MSCI EAFE - CAPPED TA2500621		N/A	Equity/Index	BMO	01/13/2025	12/22/2025	206	460,019	2236		20,654		20,654		30,556							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSCI EAFE - CAPPED TA2505881		N/A	Equity/Index	BMO	03/21/2025	03/02/2026	22	54,632	2423		1,755		1,755		1,207							.0001
MSCI EAFE - CAPPED TA2505390		N/A	Equity/Index	BOA	03/14/2025	02/10/2026	3	7,437	2388		352		352		296							.0001
MSCI EAFE - CAPPED TA2505883		N/A	Equity/Index	BMO	03/21/2025	03/09/2026	69	171,346	2496		5,006		5,006		3,166							.0001
MSCI EAFE - CAPPED TA2500359		N/A	Equity/Index	BOA	01/07/2025	01/02/2026	67	153,296	2260		6,195		6,195		6,697							.0001
MSCI EAFE - CAPPED TA2506164		N/A	Equity/Index	RBC	03/26/2025	03/10/2026	8	19,917	2467		1,097		1,097		771							.0001
MSCI EAFE - CAPPED TA2506099		N/A	Equity/Index	RBC	03/25/2025	03/20/2026	25	62,240	2485		2,544		2,544		1,674							.0001
MSCI EAFE - CAPPED TA2500369		N/A	Equity/Index	BOA	01/07/2025	12/18/2025	9	20,592	2302		617		617		848							.0001
MSCI EAFE - CAPPED TA2504563		N/A	Equity/Index	BOA	03/03/2025	02/06/2026	3	7,413	2385		420		420		332							.0001
MSCI EAFE - CAPPED TA2503735		N/A	Equity/Index	BMO	02/21/2025	02/13/2026	4	9,752	2448		424		424		354							.0001
MSCI EAFE - CAPPED TA2411024		N/A	Equity/Index	BMO	12/23/2024	10/15/2025	21	47,107	2411	731			731		1,538							.0001
MSCI EAFE - CAPPED TA2502515		N/A	Equity/Index	RBC	02/06/2025	02/04/2026	15	35,889	2357		2,088		2,088		1,811							.0001
MSCI EAFE - CAPPED TA2505643		N/A	Equity/Index	RBC	03/18/2025	11/26/2025	9	22,391	2295		1,104		1,104		832							.0001
MSCI EAFE - CAPPED TA2506102		N/A	Equity/Index	RBC	03/25/2025	03/13/2026	11	27,386	2467		1,261		1,261		851							.0001
MSCI EAFE - CAPPED TA2500361		N/A	Equity/Index	BOA	01/07/2025	12/30/2025	28	64,064	2260		2,986		2,986		4,082							.0001
MSCI EAFE - CAPPED TA2505890		N/A	Equity/Index	BMO	03/21/2025	02/27/2026	80	198,662	2423		6,382		6,382		4,377							.0001
MSCI EAFE - CAPPED TA2503732		N/A	Equity/Index	BMO	02/21/2025	02/03/2026	36	87,768	2335		3,923		3,923		3,352							.0001
MSCI EAFE - CAPPED TA2502351		N/A	Equity/Index	BMO	02/04/2025	01/20/2026	16	37,842	2289		1,139		1,139		909							.0001
MSCI EAFE - CAPPED TA2502079		N/A	Equity/Index	BOA	01/31/2025	01/30/2026	52	123,815	2383		4,209		4,209		4,290							.0001
MSCI EAFE - CAPPED TA2502751		N/A	Equity/Index	RBC	02/10/2025	01/23/2026	13	31,060	2361		1,630		1,630		1,598							.0001
MSCI EAFE - CAPPED TA2505885		N/A	Equity/Index	BMO	03/21/2025	03/13/2026	24	59,599	2467		1,819		1,819		1,191							.0001
MSCI EAFE - CAPPED TA2411577		N/A	Equity/Index	BMO	12/31/2024	12/30/2025	35	79,188	2260	2,855			2,855		3,196							.0001
MSCI EAFE - CAPPED TA2504204		N/A	Equity/Index	BOA	02/27/2025	02/20/2026	20	49,263	2443		2,314		2,314		2,062							.0001
MSCI EAFE - CAPPED TA2504682		N/A	Equity/Index	RBC	03/05/2025	02/24/2026	7	17,077	2445		755		755		497							.0001
MSCI EAFE - CAPPED TA2505640		N/A	Equity/Index	RBC	03/18/2025	03/06/2026	6	14,927	2508		768		768		502							.0001
MSCI EAFE - CAPPED TA2501699		N/A	Equity/Index	BMO	01/28/2025	01/27/2026	42	98,473	2361		3,856		3,856		3,214							.0001
MSCI EAFE - CAPPED TA2411416		N/A	Equity/Index	BMO	12/30/2024	12/26/2025	20	45,294	2253	2,213			2,213		2,833							.0001
MSCI EAFE - CAPPED TA2411137		N/A	Equity/Index	RBC	12/24/2024	12/19/2025	41	92,111	2236	4,649			4,649		5,979							.0001
MSCI EAFE - CAPPED TA2505124		N/A	Equity/Index	BOA	03/11/2025	02/27/2026	7	17,143	2442		750		750		738							.0001
MSCI EAFE - CAPPED TA2500365		N/A	Equity/Index	BOA	01/07/2025	12/23/2025	9	20,592	2243		709		709		917							.0001
MSCI EAFE - CAPPED TA2504561		N/A	Equity/Index	BOA	03/03/2025	02/13/2026	9	22,239	2435		957		957		778							.0001
MSCI EAFE - CAPPED TA2410273		N/A	Equity/Index	BMO	12/12/2024	11/11/2025	13	30,205	2332	1,138			1,138		1,180							.0001
MSCI EAFE - CAPPED TA2505887		N/A	Equity/Index	BMO	03/21/2025	03/18/2026	25	62,082	2512		2,185		2,185		1,414							.0001
MSCI EAFE - CAPPED TA2410274		N/A	Equity/Index	BMO	12/12/2024	11/11/2025	13	30,205	2332	1,138			1,138		1,180							.0001
MSCI EAFE - CAPPED TA2407998		N/A	Equity/Index	BMO	11/04/2024	10/21/2025	50	117,210	2392	3,909			3,909		3,887							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSCI EAFE - CAPPED TA2504562		N/A	Equity/Index	BOA-	03/03/2025	02/06/2026	4	9,884	2398		448		448		368							.0001
MSCI EAFE - CAPPED TA2500360		N/A	Equity/Index	BOA-	01/07/2025	12/30/2025	33	75,504	2260		3,963		3,963		4,720							.0001
MSCI EAFE - CAPPED TA2501896		N/A	Equity/Index	RBC-	01/30/2025	01/16/2026	24	57,410	2289		2,900		2,900		2,604							.0001
MSCI EAFE - CAPPED TA2505642		N/A	Equity/Index	RBC-	03/18/2025	03/10/2026	5	12,440	2467		708		708		485							.0001
MSCI EAFE - CAPPED TA2502748		N/A	Equity/Index	RBC-	02/10/2025	01/16/2026	17	40,616	2289		1,196		1,196		1,020							.0001
MSCI EAFE - CAPPED TA2500363		N/A	Equity/Index	BOA-	01/07/2025	12/10/2025	12	27,456	2335		775		775		1,133							.0001
MSCI EAFE - CAPPED TA2408154		N/A	Equity/Index	RBC-	11/05/2024	11/04/2025	39	92,130	2343	3,530			3,530		3,500							.0001
MSCI EAFE - CAPPED TA2408708		N/A	Equity/Index	BMO-	11/19/2024	10/31/2025	48	109,039	2335	3,650			3,650		4,585							.0001
MSCI EAFE - CAPPED TA2504199		N/A	Equity/Index	BOA-	02/27/2025	02/11/2026	8	19,705	2392		740		740		649							.0001
MSCI EAFE - CAPPED TA2503409		N/A	Equity/Index	BOA-	02/18/2025	02/10/2026	13	31,948	2388		1,126		1,126		1,061							.0001
MSCI EAFE - CAPPED TA2502916		N/A	Equity/Index	BMO-	02/11/2025	01/16/2026	23	54,938	2283		3,227		3,227		3,257							.0001
MSCI EAFE - CAPPED TA2503263		N/A	Equity/Index	BOA-	02/14/2025	01/21/2026	11	26,838	2323		816		816		805							.0001
MSCI EAFE - CAPPED TA2503259		N/A	Equity/Index	BOA-	02/14/2025	02/11/2026	10	24,398	2392		1,688		1,688		1,072							.0001
MSCI EAFE - CAPPED TA2505385		N/A	Equity/Index	BOA-	03/14/2025	03/12/2026	34	84,282	2455		5,311		5,311		3,468							.0001
MSCI EAFE - CAPPED TA2411415		N/A	Equity/Index	BMO-	12/30/2024	12/24/2025	111	251,382	2247	9,377			9,377		10,355							.0001
MSCI EAFE - CAPPED TA2503742		N/A	Equity/Index	BMO-	02/21/2025	02/05/2026	5	12,190	2382		435		435		368							.0001
MSCI EAFE - CAPPED TA2504685		N/A	Equity/Index	RBC-	03/05/2025	02/26/2026	4	9,758	2463		557		557		373							.0001
MSCI EAFE - CAPPED TA2408200		N/A	Equity/Index	BMO-	11/07/2024	10/30/2025	62	145,955	2354	4,972			4,972		5,348							.0001
MSCI EAFE - CAPPED TA2500362		N/A	Equity/Index	BOA-	01/07/2025	01/06/2026	21	48,048	2280		1,536		1,536		2,048							.0001
MSCI EAFE - CAPPED TA2503918		N/A	Equity/Index	BMO-	02/24/2025	02/20/2026	41	100,475	2439		5,185		5,185		3,731							.0001
MSCI EAFE - CAPPED TA2411579		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	12	27,150	2275	1,229			1,229		1,635							.0001
MSCI EAFE - CAPPED TA2503407		N/A	Equity/Index	BOA-	02/18/2025	02/13/2026	31	76,183	2435		4,042		4,042		3,175							.0001
MSCI EAFE - CAPPED TA2503261		N/A	Equity/Index	BOA-	02/14/2025	01/28/2026	3	7,319	2349		634		634		353							.0001
MSCI EAFE - CAPPED TA2410804		N/A	Equity/Index	BMO-	12/20/2024	12/17/2025	37	81,915	2310	2,352			2,352		3,095							.0001
MSCI EAFE - CAPPED TA2505391		N/A	Equity/Index	BOA-	03/14/2025	02/04/2026	8	19,831	2357		602		602		553							.0001
MSCI EAFE - CAPPED TA2502350		N/A	Equity/Index	BMO-	02/04/2025	01/22/2026	4	9,461	2333		520		520		487							.0001
MSCI EAFE - CAPPED TA2504560		N/A	Equity/Index	BOA-	03/03/2025	02/20/2026	3	7,413	2439		273		273		219							.0001
MSCI EAFE - CAPPED TA2502919		N/A	Equity/Index	BMO-	02/11/2025	01/12/2026	12	28,663	2245		1,391		1,391		1,412							.0001
MSCI EAFE - CAPPED TA2506165		N/A	Equity/Index	RBC-	03/26/2025	03/24/2026	27	67,220	2472		2,723		2,723		1,840							.0001
MSCI EAFE - CAPPED TA2504201		N/A	Equity/Index	BOA-	02/27/2025	02/18/2026	31	76,358	2459		3,317		3,317		2,156							.0001
MSCI EAFE - CAPPED TA2411021		N/A	Equity/Index	BMO-	12/23/2024	12/16/2025	21	47,107	2316	1,320			1,320		1,973							.0001
MSCI EAFE - CAPPED TA2503739		N/A	Equity/Index	BMO-	02/21/2025	02/12/2026	8	19,504	2395		682		682		575							.0001
MSCI EAFE - CAPPED TA2503736		N/A	Equity/Index	BMO-	02/21/2025	02/18/2026	5	12,190	2459		509		509		424							.0001
MSCI EAFE - CAPPED TA2502080		N/A	Equity/Index	BOA-	01/31/2025	01/27/2026	11	26,192	2361		1,875		1,875		1,260							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSCI EAFE - CAPPED TA2410803		N/A	Equity/Index	BMO-	12/20/2024	12/16/2025	50	110,696	2316	3,119			3,119		4,133							.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		1,204							.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		7,327							.0001
MSUMSGE INDEX 1 YR TA2402855		N/A	Equity/Index	MS-	05/16/2024	04/30/2025	1,717	307,549	173.64	11,705			11,705		669							.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		1,084							.0001
MSUMSGE INDEX 1 YR TA2403988		N/A	Equity/Index	MS-	06/28/2024	06/27/2025	3,308	600,000	181.37	15,780			15,780		769							.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		15,069							.0001
MSUMSGE INDEX 1 YR TA2402887		N/A	Equity/Index	MS-	05/17/2024	05/19/2025	3,364	600,000	178.36	15,840			15,840		578							.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		3,174							.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		3,123							.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		2,044							.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		3,089							.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		14,683							.0001
MSUMSGE INDEX 1 YR TA2403923		N/A	Equity/Index	MS-	06/27/2024	06/24/2025	4,734	862,251	180.12	26,065			26,065		1,395							.0001
MSUMSGE INDEX 1 YR TA2403764		N/A	Equity/Index	MS-	06/21/2024	06/20/2025	2,293	415,216	181.76	10,410			10,410		409							.0001
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		13,669							.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		3,560							.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		657							.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		2,120							.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		167							.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		15,105							.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		471							.0001
MSUMSGE INDEX 1 YR TA2403627		N/A	Equity/Index	MS-	06/14/2024	06/13/2025	3,302	600,000	181.72	15,780			15,780		491							.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		452							.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		3,184							.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		34,036							.0001
MSUMSGE INDEX 1 YR TA2403009		N/A	Equity/Index	MS-	05/22/2024	05/09/2025	2,241	401,273	175.3	13,632			13,632		712							.0001
MSUMSGE INDEX 1 YR TA2407784		N/A	Equity/Index	MS-	10/30/2024	11/17/2025	976	178,081	170.73	9,901			5,961		3,238			(2,333)				.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		1,393							.0001
MSUMSGE INDEX 1 YR TA2402174		N/A	Equity/Index	MS-	04/25/2024	04/17/2025	3,000	519,300	171.67	15,096			15,096		1,284							.0001
MSUMSGE INDEX 1 YR TA2403010		N/A	Equity/Index	MS-	05/22/2024	05/15/2025	1,682	301,179	178.44	8,249			8,249		235							.0001
MSUMSGE INDEX 1 YR TA2403230		N/A	Equity/Index	MS-	06/03/2024	05/28/2025	3,815	674,530	178.33	15,809			15,809		913							.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		3,742							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		2,897							.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		7,890							.0001
MSUMSGE INDEX 1 YR TA2403223		N/A	Equity/Index	MS-	06/03/2024	05/05/2025	2,157	381,379	171.58	14,314			14,314		2,114							.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		5,607							.0001
MSUMSGE INDEX 1 YR TA2404174		N/A	Equity/Index	MS-	07/08/2024	06/20/2025	2,694	500,060	181.33	17,430			17,430		538							.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		5,425							.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		584							.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		1,741							.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		1,207							.0001
MSUMSGE INDEX 1 YR TA2402519		N/A	Equity/Index	MS-	05/03/2024	04/17/2025	1,800	313,434	173.59	8,507			8,507		298							.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		17,482							.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		585							.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		1,718							.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		5,810							.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		3,150							.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		2,176							.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		8,755							.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		4,991							.0001
MSUMSGE INDEX 1 YR TA2403924		N/A	Equity/Index	MS-	06/27/2024	06/25/2025	2,750	500,885	181.43	13,846			13,846		603							.0001
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		2,472							.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		5,559							.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		2,967							.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		9,701							.0001
MSUMSGE INDEX 1 YR TA2403762		N/A	Equity/Index	MS-	06/21/2024	06/17/2025	6,128	1,109,658	182.48	26,369			26,369		831							.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		746							.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		6,198							.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		8,668							.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		2,982							.0001
MSUMSGE INDEX 1 YR TA2403297		N/A	Equity/Index	MS-	06/06/2024	06/06/2025	7,277	1,300,000	178.64	34,190			34,190		2,062							.0001
MSUMSGE INDEX 1 YR TA2402886		N/A	Equity/Index	MS-	05/17/2024	05/16/2025	6,728	1,200,000	178.36	31,560			31,560		1,013							.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		1,286							.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		9,310							.0001
MSUMSGE INDEX 1 YR TA2401803		N/A	Equity/Index	MS-	04/05/2024	04/03/2025	2,937	520,466	178.44	12,515			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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		3,915							.0001
MSUMSGE INDEX 1 YR TA2403228		N/A	Equity/Index	MS-	06/03/2024	05/22/2025	1,401	247,711	178.39	5,754			5,754		268							.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		572							.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		3,375							.0001
MSUMSGE INDEX 1 YR TA2403387		N/A	Equity/Index	MS-	06/07/2024	05/23/2025	2,100	374,241	178.04	9,883			9,883		465							.0001
MSUMSGE INDEX 1 YR TA2402521		N/A	Equity/Index	MS-	05/03/2024	04/24/2025	1,433	249,528	174.55	6,331			6,331		274							.0001
MSUMSGE INDEX 1 YR TA2403386		N/A	Equity/Index	MS-	06/07/2024	05/12/2025	2,000	356,420	175.3	11,390			11,390		711							.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		3,878							.0001
MSUMSGE INDEX 1 YR TA2402228		N/A	Equity/Index	MS-	04/26/2024	04/25/2025	8,875	1,546,203	168.06	62,187			62,187		18,597							.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		1,654							.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		4,778							.0001
MSUMSGE INDEX 1 YR TA2404292		N/A	Equity/Index	MS-	07/11/2024	06/25/2025	1,888	352,962	181.43	13,309			13,309		414							.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		3,192							.0001
MSUMSGE INDEX 1 YR TA2404090		N/A	Equity/Index	MS-	07/03/2024	06/27/2025	5,555	1,020,287	181.89	30,297			30,297		1,138							.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		3,842							.0001
MSUMSGE INDEX 1 YR TA2402175		N/A	Equity/Index	MS-	04/25/2024	04/22/2025	5,700	986,670	172.66	26,750			26,750		2,167							.0001
MSUMSGE INDEX 1 YR TA2402231		N/A	Equity/Index	MS-	04/26/2024	04/04/2025	2,560	446,003	175.55	10,440			10,440									.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		8,459							.0001
MSUMSGE INDEX 1 YR TA2401982		N/A	Equity/Index	MS-	04/16/2024	04/11/2025	20,443	3,576,503	177.05	80,116			80,116		70							.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		3,060							.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		3,803							.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		11,615							.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		7,467							.0001
MSUMSGE INDEX 1 YR TA2402527		N/A	Equity/Index	MS-	05/03/2024	05/02/2025	1,785	310,822	173.56	8,522			8,522		778							.0001
MSUMSGE INDEX 1 YR TA2402042		N/A	Equity/Index	MS-	04/19/2024	04/16/2025	1,850	319,569	174.96	7,106			7,106		122							.0001
MSUMSGE INDEX 1 YR TA2402662		N/A	Equity/Index	MS-	05/09/2024	05/02/2025	5,564	971,196	174.28	25,939			25,939		1,879							.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		3,500							.0001
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		3,801							.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		4,843							.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		889							.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		6,799							.0001
MSUMSGE INDEX 1 YR TA2402911		N/A	Equity/Index	MS-	05/17/2024	05/12/2025	1,416	252,303	175.3	8,104			8,104		503							.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		4,553							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 1 YR TA2403571		N/A	Equity/Index	MS-	06/13/2024	06/06/2025	4,212	765,742	178.12	25,862			25,862		1,370							.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		6,597							.0001
MSUMSGE INDEX 1 YR TA2403231		N/A	Equity/Index	MS-	06/03/2024	05/29/2025	1,497	264,685	177.16	6,769			6,769		514							.0001
MSUMSGE INDEX 1 YR TA2404091		N/A	Equity/Index	MS-	07/03/2024	06/26/2025	3,517	645,967	181.99	19,045			19,045		687							.0001
MSUMSGE INDEX 1 YR TA2401804		N/A	Equity/Index	MS-	04/05/2024	04/01/2025	1,386	245,613	179.92	5,279			5,279									.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		8,424							.0001
MSUMSGE INDEX 1 YR TA2402572		N/A	Equity/Index	MS-	05/06/2024	05/02/2025	5,337	934,082	171.52	31,440			31,440		4,511							.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		175							.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		6,074							.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		1,442							.0001
MSUMSGE INDEX 1 YR TA2403569		N/A	Equity/Index	MS-	06/13/2024	05/16/2025	2,148	390,506	178.36	12,892			12,892		323							.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		3,790							.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		10,661							.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		783							.0001
MSUMSGE INDEX 1 YR TA2403755		N/A	Equity/Index	MS-	06/21/2024	06/23/2025	1,103	200,000	181.33	5,280			5,280		237							.0001
MSUMSGE INDEX 1 YR TA2403628		N/A	Equity/Index	MS-	06/14/2024	06/16/2025	2,201	400,000	181.72	10,560			10,560		357							.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		1,724							.0001
MSUMSGE INDEX 1 YR TA2401912		N/A	Equity/Index	MS-	04/11/2024	04/10/2025	2,295	407,500	177.32	10,917			10,917		4							.0001
MSUMSGE INDEX 1 YR TA2401805		N/A	Equity/Index	MS-	04/05/2024	04/02/2025	1,394	247,031	178.47	5,923			5,923									.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		1,507							.0001
MSUMSGE INDEX 1 YR TA2402523		N/A	Equity/Index	MS-	05/03/2024	04/28/2025	2,188	380,996	172.35	11,375			11,375		1,379							.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		5,114							.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		18,640							.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		3,502							.0001
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		3,368							.0001
MSUMSGE INDEX 1 YR TA2402525		N/A	Equity/Index	MS-	05/03/2024	04/30/2025	3,078	535,972	173.15	15,122			15,122		1,429							.0001
MSUMSGE INDEX 1 YR TA2403765		N/A	Equity/Index	MS-	06/21/2024	05/23/2025	4,027	729,209	178.04	23,421			23,421		891							.0001
MSUMSGE INDEX 1 YR TA2404049		N/A	Equity/Index	MS-	07/01/2024	05/23/2025	2,893	524,009	180.14	14,477			14,477		325							.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		402							.0001
MSUMSGE INDEX 1 YR TA2402522		N/A	Equity/Index	MS-	05/03/2024	04/25/2025	2,100	365,673	174.24	9,500			9,500		493							.0001
MSUMSGE INDEX 1 YR TA2404277		N/A	Equity/Index	MS-	07/10/2024	06/27/2025	4,047	752,702	177.29	37,933			37,933		2,377							.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		4,795							.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		2,157							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 1 YR TA2403244		N/A	Equity/Index	MS-	06/04/2024	06/02/2025	2,850	504,621	176.85	13,469			13,469		1,175							.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		6,204							.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		357							.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		4,283							.0001
MSUMSGE INDEX 1 YR TA2402230		N/A	Equity/Index	MS-	04/26/2024	04/10/2025	1,886	328,579	173.25	9,181			9,181		135							.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		1,366							.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		689							.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		8,046							.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		11,427							.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		13,874							.0001
MSUMSGE INDEX 1 YR TA2403224		N/A	Equity/Index	MS-	06/03/2024	05/13/2025	2,932	518,407	179.82	10,711			10,711		220							.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		4,015							.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		1,088							.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		1,369							.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		14,933							.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		4,126							.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		807							.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		570							.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		1,361							.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		1,400							.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		834							.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		13,054							.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		1,904							.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		17,763							.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		5,726							.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		4,452							.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		556							.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		8,572							.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		1,819							.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		1,169							.0001
MSUMSGE INDEX 1 YR TA2401910		N/A	Equity/Index	MS-	04/11/2024	04/04/2025	7,800	1,384,968	177.25	37,167			37,167									.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		1,782							.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		1,096							.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		7,098							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 1 YR TA2401909		N/A	Equity/Index	MS-	04/11/2024	04/03/2025	1,480	262,789	178.44	6,462			6,462									.0001
MSUMSGE INDEX 1 YR TA2402043		N/A	Equity/Index	MS-	04/19/2024	04/17/2025	12,034	2,078,753	173.59	51,337			51,337		1,994							.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		2,088							.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		3,831							.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		1,641							.0001
MSUMSGE INDEX 1 YR TA2403568		N/A	Equity/Index	MS-	06/13/2024	05/27/2025	762	138,532	178.04	4,690			4,690		192							.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		996							.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		1,873							.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		970							.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		5,357							.0001
MSUMSGE INDEX 1 YR TA2403389		N/A	Equity/Index	MS-	06/07/2024	06/05/2025	1,968	350,717	178.57	8,982			8,982		554							.0001
MSUMSGE INDEX 1 YR TA2403225		N/A	Equity/Index	MS-	06/03/2024	05/16/2025	1,425	251,954	177.79	6,096			6,096		261							.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		3,175							.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		1,113							.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		4,356							.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		10,021							.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		682							.0001
MSUMSGE INDEX 1 YR TA2404276		N/A	Equity/Index	MS-	07/10/2024	06/06/2025	1,691	314,509	178.35	14,921			14,921		518							.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		2,067							.0001
MSUMSGE INDEX 1 YR TA2402040		N/A	Equity/Index	MS-	04/19/2024	04/09/2025	1,077	186,041	178.16	3,183			3,183									.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		5,265		2,145			(548)				.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		13,789							.0001
MSUMSGE INDEX 1 YR TA2403922		N/A	Equity/Index	MS-	06/27/2024	06/18/2025	1,910	347,887	182.78	8,708			8,708		246							.0001
MSUMSGE INDEX 1 YR TA2402038		N/A	Equity/Index	MS-	04/19/2024	04/11/2025	4,000	690,960	175.38	14,808			14,808		65							.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		2,588							.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		1,640							.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		7,830							.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		895							.0001
MSUMSGE INDEX 1 YR TA2402664		N/A	Equity/Index	MS-	05/09/2024	05/06/2025	4,170	727,874	174.78	18,782			18,782		1,402							.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		8,606							.0001
MSUMSGE INDEX 1 YR TA2403754		N/A	Equity/Index	MS-	06/21/2024	06/20/2025	5,515	1,000,000	181.33	26,300			26,300		1,101							.0001
MSUMSGE INDEX 1 YR TA2403086		N/A	Equity/Index	MS-	05/24/2024	05/23/2025	8,425	1,500,000	178.04	39,450			39,450		1,864							.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		24,451							.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		4,273							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		4,918							.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		1,071							.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		2,555							.0001
MSUMSGE INDEX 1 YR TA2402526		N/A	Equity/Index	MS-	05/03/2024	05/01/2025	6,574	1,144,731	173.1	32,436			32,436		3,231							.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		6,337							.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		4,006							.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		1,742							.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		656							.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		40,947							.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		562							.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		834							.0001
MSUMSGE INDEX 1 YR TA2402850		N/A	Equity/Index	MS-	05/16/2024	05/09/2025	3,003	537,897	174.86	18,916			18,916		1,105							.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		735							.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		508							.0001
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		1,718							.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		2,512							.0001
MSUMSGE INDEX 1 YR TA2403226		N/A	Equity/Index	MS-	06/03/2024	05/20/2025	3,464	612,470	177.4	15,300			15,300		841							.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		903							.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		17,384							.0001
MSUMSGE INDEX 1 YR TA2402571		N/A	Equity/Index	MS-	05/06/2024	04/25/2025	2,971	519,984	174.24	14,395			14,395		697							.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		705							.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		19,772							.0001
MSUMSGE INDEX 1 YR TA2401916		N/A	Equity/Index	MS-	04/12/2024	04/14/2025	5,091	900,000	176.8	23,670			23,670		60							.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		28,895							.0001
MSUMSGE INDEX 1 YR TA2402726		N/A	Equity/Index	MS-	05/10/2024	04/01/2025	1,806	316,502	179.92	5,593			5,593									.0001
MSUMSGE INDEX 1 YR TA2402956		N/A	Equity/Index	MS-	05/21/2024	05/16/2025	2,896	517,863	178.36	14,040			14,040		436							.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		4,799							.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		3,471							.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		2,145							.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		2,357							.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		8,664							.0001
MSUMSGE INDEX 1 YR TA2402663		N/A	Equity/Index	MS-	05/09/2024	05/05/2025	1,844	321,870	174.33	8,580			8,580		695							.0001
MSUMSGE INDEX 1 YR TA2403388		N/A	Equity/Index	MS-	06/07/2024	06/03/2025	2,795	498,097	177.32	13,936			13,936		1,044							.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		6,041							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		4,398							.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		14,432							.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		6,032							.0001
MSUMSGE INDEX 1 YR TA2403570		N/A	Equity/Index	MS-	06/13/2024	06/05/2025	1,211	220,160	178.57	7,214			7,214		341							.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		1,034							.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		2,148							.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		4,846							.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		5,506							.0001
MSUMSGE INDEX 1 YR TA2403925		N/A	Equity/Index	MS-	06/27/2024	06/04/2025	2,226	405,444	177.42	14,594			14,594		829							.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		5,640							.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		3,607							.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		1,861							.0001
MSUMSGE INDEX 1 YR TA2402176		N/A	Equity/Index	MS-	04/25/2024	04/24/2025	5,000	865,500	174.55	20,400			20,400		954							.0001
MSUMSGE INDEX 1 YR TA2403008		N/A	Equity/Index	MS-	05/22/2024	05/01/2025	951	170,286	173.1	6,686			6,686		467							.0001
MSUMSGE INDEX 1 YR TA2403384		N/A	Equity/Index	MS-	06/07/2024	06/09/2025	2,242	400,000	178.41	10,520			10,520		727							.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		1,842							.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		3,490							.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		2,543							.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		4,542							.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		14,417							.0001
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		1,521							.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		2,591							.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		1,486							.0001
MSUMSGE INDEX 1 YR TA2402910		N/A	Equity/Index	MS-	05/17/2024	05/14/2025	2,367	421,752	176.31	12,645			12,645		653							.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		2,423							.0001
MSUMSGE INDEX 1 YR TA2410631		N/A	Equity/Index	MS-	12/17/2024	12/22/2025	570	104,800	174.66	5,010			3,598		1,386			(1,222)				.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		839							.0001
MSUMSGE INDEX 1 YR TA2402908		N/A	Equity/Index	MS-	05/17/2024	05/16/2025	5,557	990,146	178.55	25,351			25,351		783							.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		1,901							.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		5,737							.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		17,993							.0001
MSUMSGE INDEX 1 YR TA2402909		N/A	Equity/Index	MS-	05/17/2024	05/15/2025	1,333	237,514	178.44	6,126			6,126		186							.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		11,144							.0001
MSUMSGE INDEX 1 YR TA2402958		N/A	Equity/Index	MS-	05/21/2024	05/09/2025	1,053	188,297	164.22	12,359			12,359		5,057							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		15,559							.0001
MSUMSGE INDEX 1 YR TA2402570		N/A	Equity/Index	MS-	05/06/2024	04/17/2025	2,454	429,499	177.38	9,333			9,333		38							.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		4,373							.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		8,986							.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		2,249							.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		3,095							.0001
MSUMSGE INDEX 1 YR TA2403011		N/A	Equity/Index	MS-	05/22/2024	05/20/2025	1,002	179,418	179.03	4,724			4,724		143							.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		2,594							.0001
MSUMSGE INDEX 1 YR TA2402957		N/A	Equity/Index	MS-	05/21/2024	05/16/2025	2,013	359,965	178.55	9,628			9,628		284							.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		6,433							.0001
MSUMSGE INDEX 1 YR TA2402728		N/A	Equity/Index	MS-	05/10/2024	05/09/2025	1,100	192,775	174.86	5,215			5,215		405							.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		1,161							.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		14,809							.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		825							.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		5,573							.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		5,084							.0001
MSUMSGE INDEX 1 YR TA2403012		N/A	Equity/Index	MS-	05/22/2024	04/25/2025	1,400	250,684	173.32	9,694			9,694		481							.0001
MSUMSGE INDEX 1 YR TA2403229		N/A	Equity/Index	MS-	06/03/2024	05/23/2025	1,923	340,006	178.04	8,115			8,115		425							.0001
MSUMSGE INDEX 1 YR TA2402725		N/A	Equity/Index	MS-	05/10/2024	05/09/2025	6,275	1,100,000	175.3	28,930			28,930		1,995							.0001
MSUMSGE INDEX 1 YR TA2402569		N/A	Equity/Index	MS-	05/06/2024	04/11/2025	3,336	583,867	177.21	12,794			12,794		10							.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		5,953							.0001
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		2,650							.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		6,483							.0001
MSUMSGE INDEX 1 YR TA2402037		N/A	Equity/Index	MS-	04/19/2024	04/03/2025	1,696	292,967	178.44	4,862			4,862									.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		1,899							.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		649							.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		2,930							.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		5,585							.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		4,155							.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		5,083							.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		3,577							.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		1,959							.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		10,979							.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		1,329							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		5,115							.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		667							.0001
MSUMSGE INDEX 1 YR TA2402851		N/A	Equity/Index	MS-	05/16/2024	05/09/2025	2,171	388,870	175.3	13,282			13,282		690							.0001
MSUMSGE INDEX 1 YR TA2403567		N/A	Equity/Index	MS-	06/13/2024	05/19/2025	3,414	620,665	178.36	20,515			20,515		585							.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		16,328							.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		6,801							.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		1,974							.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		5,701							.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		10,071							.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		2,616							.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		3,620							.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		6,174							.0001
MSUMSGE INDEX 1 YR TA2403013		N/A	Equity/Index	MS-	05/22/2024	04/23/2025	980	175,479	173.87	6,540			6,540		236							.0001
MSUMSGE INDEX 1 YR TA2402665		N/A	Equity/Index	MS-	05/09/2024	05/08/2025	3,070	535,869	174.72	13,904			13,904		1,140							.0001
MSUMSGE INDEX 1 YR TA2402039		N/A	Equity/Index	MS-	04/19/2024	04/08/2025	5,740	991,528	177.81	17,438			17,438		1							.0001
MSUMSGE INDEX 1 YR TA2403246		N/A	Equity/Index	MS-	06/04/2024	05/30/2025	4,381	775,700	176.85	20,670			20,670		1,681							.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		29,382							.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		2,947							.0001
MSUMSGE INDEX 1 YR TA2403763		N/A	Equity/Index	MS-	06/21/2024	06/18/2025	1,614	292,263	182.78	6,798			6,798		208							.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		3,597							.0001
MSUMSGE INDEX 1 YR TA2404050		N/A	Equity/Index	MS-	07/01/2024	05/30/2025	1,559	282,382	177.71	9,298			9,298		473							.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		5,604							.0001
MSUMSGE INDEX 1 YR TA2403036		N/A	Equity/Index	MS-	05/23/2024	05/23/2025	3,384	600,000	177.3	15,780			15,780		938							.0001
MSUMSGE INDEX 1 YR TA2403759		N/A	Equity/Index	MS-	06/21/2024	06/11/2025	2,182	395,117	179.79	11,331			11,331		518							.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		9,144							.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		2,455							.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		4,761							.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		7,640							.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		5,794							.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		3,176							.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		2,058							.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		5,755							.0001
MSUMSGE INDEX 1 YR TA2402524		N/A	Equity/Index	MS-	05/03/2024	04/29/2025	7,744	1,348,463	174.4	34,709			34,709		2,156							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 1 YR TA2401911		N/A	Equity/Index	MS-	04/11/2024	04/07/2025	5,500	976,580	177.66	25,487			25,487		1							.0001
MSUMSGE INDEX 1 YR TA2403232		N/A	Equity/Index	MS-	06/03/2024	05/30/2025	8,596	1,519,859	175.83	42,808			42,808		4,316							.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		975							.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		1,908							.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		5,475							.0001
MSUMSGE INDEX 1 YR TA2401915		N/A	Equity/Index	MS-	04/12/2024	04/11/2025	10,747	1,900,000	176.8	49,970			49,970		47							.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		1,912							.0001
MSUMSGE INDEX 1 YR TA2403245		N/A	Equity/Index	MS-	06/04/2024	05/22/2025	2,647	468,678	178.39	11,094			11,094		506							.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		3,292							.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		3,289							.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		2,189							.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		1,987							.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		3,809							.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		5,518							.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		4,551							.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		2,865							.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		29,361							.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		6,885							.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		15,210							.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		7,847							.0001
MSUMSGE INDEX 1 YR TA2402041		N/A	Equity/Index	MS-	04/19/2024	04/15/2025	2,091	361,199	175.45	7,724			7,724		84							.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		6,634							.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		4,916							.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		1,125							.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		8,752							.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		3,428							.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		9,591							.0001
MSUMSGE INDEX 1 YR TA2402520		N/A	Equity/Index	MS-	05/03/2024	04/21/2025	787	137,040	168.77	5,234			5,234		1,233							.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		4,746							.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		5,243							.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		980							.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		2,185							.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		1,810							.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		5,833							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		391							.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		876							.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		8,247							.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		3,687							.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		30,782							.0001
MSUMSGE INDEX 1 YR TA2402229		N/A	Equity/Index	MS-	04/26/2024	04/23/2025	1,884	328,230	173.87	8,823			8,823		454							.0001
MSUMSGE INDEX 1 YR TA2403760		N/A	Equity/Index	MS-	06/21/2024	06/12/2025	3,556	643,920	181.58	16,276			16,276		533							.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		26,629							.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		4,962							.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		5,253							.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		2,843							.0001
MSUMSGE INDEX 1 YR TA2403383		N/A	Equity/Index	MS-	06/07/2024	06/06/2025	3,924	700,000	178.41	18,410			18,410		1,182							.0001
MSUMSGE INDEX 1 YR TA2403761		N/A	Equity/Index	MS-	06/21/2024	06/13/2025	4,960	898,157	181.66	22,583			22,583		749							.0001
MSUMSGE INDEX 1 YR TA2402912		N/A	Equity/Index	MS-	05/17/2024	05/02/2025	1,800	320,724	174.33	10,973			10,973		597							.0001
MSUMSGE INDEX 1 YR TA2403227		N/A	Equity/Index	MS-	06/03/2024	05/21/2025	1,006	177,871	179.42	3,818			3,818		132							.0001
MSUMSGE INDEX 1 YR TA2403989		N/A	Equity/Index	MS-	06/28/2024	06/30/2025	2,757	500,000	181.37	13,200			13,200		684							.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		7,227							.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		261							.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		3,638							.0001
MSUMSGE INDEX 1 YR TA2402727		N/A	Equity/Index	MS-	05/10/2024	04/29/2025	704	123,376	174.4	3,433			3,433		196							.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		2,977							.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		4,269							.0001
MSUMSGE INDEX 1 YR TA2403572		N/A	Equity/Index	MS-	06/13/2024	06/10/2025	4,890	889,002	179.11	28,142			28,142		1,354							.0001
MSUMSGE INDEX 2 YR TA2306306		N/A	Equity/Index	MS-	07/17/2023	07/14/2025	1,992	346,947	172.89	11,472			1,643		3,304			(1,422)				.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		39,623		20,597			(3,919)				.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		13,274		10,585			(482)				.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			11,057		3,964			(2,149)				.0001
MSUMSGE INDEX 2 YR TA2407782		N/A	Equity/Index	MS-	10/30/2024	10/05/2026	606	110,571	180.99	3,714			2,912		1,406			(475)				.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			6,716		21,159			(4,444)				.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			3,924		3,542			(981)				.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			4,907		2,267			(794)				.0001
MSUMSGE INDEX 2 YR TA2505281		N/A	Equity/Index	MS-	03/13/2025	02/19/2027	588	99,690	179.46		1,787		1,741		1,689			(45)				.0001
MSUMSGE INDEX 2 YR TA2309318		N/A	Equity/Index	MS-	12/21/2023	11/28/2025	777	135,587	170.96	5,032			1,725		2,570			(644)				.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			1,585		5,921			(844)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2308196		N/A	Equity/Index	MS-	10/18/2023	09/29/2025	800	132,744	165	4,280			1,091		4,292			(543)				.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			7,096		28,653			(2,999)				.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			8,421		4,514			(1,302)				.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		35,267		19,292			(4,843)				.0001
MSUMSGE INDEX 2 YR TA2505529		N/A	Equity/Index	MS-	03/17/2025	03/10/2027	900	153,585	170.05		4,982		4,886		4,463			(97)				.0001
MSUMSGE INDEX 2 YR TA2406582		N/A	Equity/Index	MS-	09/26/2024	06/29/2026	640	116,333	181.37	3,670			2,604		1,257			(516)				.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			3,042		15,434			(1,329)				.0001
MSUMSGE INDEX 2 YR TA2505278		N/A	Equity/Index	MS-	03/13/2025	03/01/2027	590	100,029	173.8		2,495		2,432		2,367			(63)				.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			2,709		4,684			(1,029)				.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			4,600		16,292			(2,080)				.0001
MSUMSGE INDEX 2 YR TA2304707		N/A	Equity/Index	MS-	05/11/2023	04/25/2025	4,700	769,954	162.729999999999	25,674			867		27,541			(3,250)				.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		17,593		9,943			(951)				.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			4,264		7,767			(1,529)				.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			4,369		4,625			(1,074)				.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			1,489		5,103			(985)				.0001
MSUMSGE INDEX 2 YR TA2406577		N/A	Equity/Index	MS-	09/26/2024	03/03/2026	586	106,517	180.75	3,323			2,139		943			(573)				.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			1,288		4,748			(666)				.0001
MSUMSGE INDEX 2 YR TA2501272		N/A	Equity/Index	MS-	01/22/2025	12/23/2026	790	142,358	179.72		4,531		4,090		2,158			(441)				.0001
MSUMSGE INDEX 2 YR TA2400070		N/A	Equity/Index	MS-	01/05/2024	12/29/2025	665	113,250	174.43	2,824			1,067		1,673			(353)				.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			10,716		5,523			(1,692)				.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			2,376		4,113			(955)				.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			11,215		7,303			(2,819)				.0001
MSUMSGE INDEX 2 YR TA2504794		N/A	Equity/Index	MS-	03/06/2025	02/05/2027	813	140,251	178.45		3,176		3,063		2,465			(113)				.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		22,977		18,532			(851)				.0001
MSUMSGE INDEX 2 YR TA2306607		N/A	Equity/Index	MS-	07/28/2023	06/27/2025	1,050	183,351	171.6	6,565			821		1,955			(849)				.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		7,309		6,133			(233)				.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			9,741		6,149			(1,857)				.0001
MSUMSGE INDEX 2 YR TA2308599		N/A	Equity/Index	MS-	11/10/2023	10/24/2025	1,789	298,119	162.669999999999	11,285			3,274		11,996			(1,431)				.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		7,550		4,462			(597)				.0001
MSUMSGE INDEX 2 YR TA2305294		N/A	Equity/Index	MS-	06/08/2023	05/12/2025	1,000	170,120	164.15	7,163			420		4,855			(921)				.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			7,478		8,522			(1,771)				.0001
MSUMSGE INDEX 2 YR TA2304708		N/A	Equity/Index	MS-	05/11/2023	05/01/2025	3,103	508,333	164.49	15,420			645		13,928			(1,936)				.0001
MSUMSGE INDEX 2 YR TA2308367		N/A	Equity/Index	MS-	10/27/2023	10/03/2025	710	114,963	163.550000000001	3,213			846		4,370			(411)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2309154		N/A	Equity/Index	MS-	12/12/2023	11/18/2025	2,367	406,059	170.8	13,085			4,287		7,822			(1,670)				.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			4,305		8,768			(1,707)				.0001
MSUMSGE INDEX 2 YR TA2407535		N/A	Equity/Index	MS-	10/24/2024	08/24/2026	767	138,942	180.11	4,539			3,465		1,800			(612)				.0001
MSUMSGE INDEX 2 YR TA2506460		N/A	Equity/Index	MS-	03/31/2025	03/18/2027	710	118,705	170.38		3,131		3,131		3,295							.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			13,489		9,810			(3,581)				.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			4,796		2,245			(776)				.0001
MSUMSGE INDEX 2 YR TA2306834		N/A	Equity/Index	MS-	08/09/2023	08/04/2025	800	137,576	171.91	4,272			738		1,730			(531)				.0001
MSUMSGE INDEX 2 YR TA2505282		N/A	Equity/Index	MS-	03/13/2025	02/12/2027	590	100,029	179.67		1,762		1,716		1,670			(45)				.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			7,146		4,708			(1,584)				.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		18,650		16,630			(559)				.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		5,907		3,628			(747)				.0001
MSUMSGE INDEX 2 YR TA2500517		N/A	Equity/Index	MS-	01/10/2025	12/15/2026	683	122,079	183.98		2,591		2,302		1,404			(288)				.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			2,671		11,710			(1,190)				.0001
MSUMSGE INDEX 2 YR TA2406578		N/A	Equity/Index	MS-	09/26/2024	03/04/2026	544	98,883	180.29	3,169			2,042		918			(545)				.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			824		2,361			(662)				.0001
MSUMSGE INDEX 2 YR TA2501408		N/A	Equity/Index	MS-	01/24/2025	12/24/2026	554	100,080	180.11		3,194		2,900		1,479			(294)				.0001
MSUMSGE INDEX 2 YR TA2402959		N/A	Equity/Index	MS-	05/21/2024	04/24/2026	3,116	557,203	174.24	21,497			11,899		9,750			(2,760)				.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		5,126		4,992			(132)				.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			2,557		8,835			(1,378)				.0001
MSUMSGE INDEX 2 YR TA2504864		N/A	Equity/Index	MS-	03/07/2025	02/12/2027	582	100,023	179.72		2,035		1,972		1,642			(64)				.0001
MSUMSGE INDEX 2 YR TA2405932		N/A	Equity/Index	MS-	09/04/2024	08/14/2026	788	139,831	178.66	4,142			2,925		2,033			(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		9,873		9,283			(211)				.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		7,382		7,214			(189)				.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			8,986		12,531			(2,868)				.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			5,727		2,808			(941)				.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			14,927		8,566			(2,858)				.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		4,070		3,409			(129)				.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			6,885		5,124			(1,192)				.0001
MSUMSGE INDEX 2 YR TA2307140		N/A	Equity/Index	MS-	08/25/2023	08/15/2025	648	109,512	168.79	3,408			646		2,190			(428)				.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			4,434		2,273			(913)				.0001
MSUMSGE INDEX 2 YR TA2307035		N/A	Equity/Index	MS-	08/21/2023	06/23/2025	1,750	295,925	171.28	7,953			985		3,291			(1,068)				.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			10,278		7,383			(2,650)				.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		5,024		5,289							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			5,690		11,335			(4,492)				.0001
MSUMSGE INDEX 2 YR TA2406579		N/A	Equity/Index	MS-	09/26/2024	03/19/2026	596	108,335	178.97	3,760			2,460		1,181			(629)				.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			6,399		3,675			(1,280)				.0001
MSUMSGE INDEX 2 YR TA2305548		N/A	Equity/Index	MS-	06/16/2023	06/12/2025	1,800	314,766	172.22	11,138			1,111		2,683			(1,388)				.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			7,975		6,351			(1,794)				.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			5,124		3,977			(1,263)				.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			4,928		4,310			(1,365)				.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			1,893		3,467			(695)				.0001
MSUMSGE INDEX 2 YR TA2503712		N/A	Equity/Index	MS-	02/21/2025	01/29/2027	607	108,550	178.13		3,504		3,325		1,868			(179)				.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		9,177		9,658							.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			10,307		5,929			(1,941)				.0001
MSUMSGE INDEX 2 YR TA2402913		N/A	Equity/Index	MS-	05/17/2024	04/08/2026	944	168,202	177.81	5,250			2,843		2,146			(688)				.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			1,577		4,568			(972)				.0001
MSUMSGE INDEX 2 YR TA2410449		N/A	Equity/Index	MS-	12/16/2024	10/30/2026	779	143,632	181.97	5,022			4,249		1,748			(663)				.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			13,022		9,044			(2,280)				.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			2,883		2,850			(856)				.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			11,866		12,745			(2,718)				.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		24,024		14,441			(1,769)				.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		4,755		4,647			(122)				.0001
MSUMSGE INDEX 2 YR TA2400073		N/A	Equity/Index	MS-	01/05/2024	11/21/2025	800	136,240	171.45	3,938			1,351		2,504			(520)				.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			1,231		3,167			(1,108)				.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			2,963		2,593			(857)				.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		8,374		4,502			(1,114)				.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			5,092		2,727			(749)				.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		6,909		6,730			(179)				.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		5,379		5,229			(140)				.0001
MSUMSGE INDEX 2 YR TA2308079		N/A	Equity/Index	MS-	10/11/2023	09/08/2025	838	139,527	170.1	3,494			803		2,558			(452)				.0001
MSUMSGE INDEX 2 YR TA2407781		N/A	Equity/Index	MS-	10/30/2024	09/30/2026	911	166,221	181.48	5,448			4,263		2,033			(701)				.0001
MSUMSGE INDEX 2 YR TA2403014		N/A	Equity/Index	MS-	05/22/2024	05/15/2026	890	159,363	178.52	5,054			2,867		2,051			(631)				.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			3,060		5,362			(1,177)				.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			4,383		2,766			(1,118)				.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			3,487		15,351			(1,763)				.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			3,941		2,888			(1,011)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2502677		N/A	Equity/Index	MS-	02/07/2025	12/24/2026	560	99,551	180.11		2,723		2,524		1,495			(200)				.0001
MSUMSGE INDEX 2 YR TA2305090		N/A	Equity/Index	MS-	05/26/2023	05/07/2025	1,800	304,866	163.729999999999	12,622			643		9,230			(1,607)				.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			1,677		2,923			(1,247)				.0001
MSUMSGE INDEX 2 YR TA2403931		N/A	Equity/Index	MS-	06/27/2024	05/26/2026	888	161,740	178.04	6,086			3,668		2,149			(786)				.0001
MSUMSGE INDEX 2 YR TA2307036		N/A	Equity/Index	MS-	08/21/2023	07/03/2025	640	108,224	173.75	2,541			347		867			(336)				.0001
MSUMSGE INDEX 2 YR TA2309222		N/A	Equity/Index	MS-	12/15/2023	11/21/2025	2,313	403,665	170.9	15,037			5,005		7,613			(1,925)				.0001
MSUMSGE INDEX 2 YR TA2505040		N/A	Equity/Index	MS-	03/10/2025	03/02/2027	400	68,416	173.8		1,861		1,807		1,606			(54)				.0001
MSUMSGE INDEX 2 YR TA2403926		N/A	Equity/Index	MS-	06/27/2024	06/01/2026	506	92,163	176.85	3,673			2,225		1,355			(470)				.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			4,618		14,408			(1,889)				.0001
MSUMSGE INDEX 2 YR TA2410632		N/A	Equity/Index	MS-	12/17/2024	05/01/2026	559	102,778	174.34	5,016			3,971		1,752			(905)				.0001
MSUMSGE INDEX 2 YR TA2403930		N/A	Equity/Index	MS-	06/27/2024	05/20/2026	706	128,591	179.03	4,607			2,760		1,572			(600)				.0001
MSUMSGE INDEX 2 YR TA2400292		N/A	Equity/Index	MS-	01/18/2024	01/09/2026	650	112,756	172.65	3,660			1,442		1,980			(459)				.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			1,155		3,064			(904)				.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			7,144		3,110			(1,120)				.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		5,583		5,238			(120)				.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			6,859		5,153			(1,185)				.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			3,915		6,862			(1,277)				.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			2,515		9,076			(1,204)				.0001
MSUMSGE INDEX 2 YR TA2503247		N/A	Equity/Index	MS-	02/14/2025	01/22/2027	725	130,261	180.28		3,934		3,699		1,946			(235)				.0001
MSUMSGE INDEX 2 YR TA2309221		N/A	Equity/Index	MS-	12/15/2023	11/07/2025	505	88,133	166.15	4,136			1,321		2,541			(540)				.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			2,232		4,811			(1,703)				.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			8,529		6,095			(1,517)				.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			818		1,657			(682)				.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			8,641		6,138			(1,534)				.0001
MSUMSGE INDEX 2 YR TA2306611		N/A	Equity/Index	MS-	07/28/2023	07/24/2025	984	171,826	173.31	5,674			895		1,650			(706)				.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			3,061		2,157			(801)				.0001
MSUMSGE INDEX 2 YR TA2504282		N/A	Equity/Index	MS-	02/28/2025	01/08/2027	433	74,757	177.83		1,742		1,668		1,341			(75)				.0001
MSUMSGE INDEX 2 YR TA2400956		N/A	Equity/Index	MS-	02/23/2024	01/30/2026	610	109,269	175.21	4,096			1,771		1,530			(524)				.0001
MSUMSGE INDEX 2 YR TA2504866		N/A	Equity/Index	MS-	03/07/2025	02/08/2027	652	112,053	177.54		2,574		2,493		2,087			(81)				.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			4,073		2,502			(767)				.0001
MSUMSGE INDEX 2 YR TA2503250		N/A	Equity/Index	MS-	02/14/2025	01/15/2027	645	115,887	178.45		3,831		3,600		1,933			(231)				.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			2,792		13,068			(1,358)				.0001
MSUMSGE INDEX 2 YR TA2307904		N/A	Equity/Index	MS-	10/02/2023	09/18/2025	1,915	316,415	169.71	7,585			1,804		6,291			(955)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2306182		N/A	Equity/Index	MS-	07/13/2023	06/20/2025	1,971	341,200	171.82	11,260			1,280		3,352			(1,440)				.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			7,964		4,524			(1,357)				.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			2,802		7,778			(1,970)				.0001
MSUMSGE INDEX 2 YR TA2306026		N/A	Equity/Index	MS-	07/07/2023	06/30/2025	1,901	326,307	172.81	9,524			1,191		2,915			(1,191)				.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		5,871		3,555			(734)				.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			8,450		6,659			(1,869)				.0001
MSUMSGE INDEX 2 YR TA2304975		N/A	Equity/Index	MS-	05/22/2023	05/16/2025	992	167,350	170.7	4,775			297		1,512			(594)				.0001
MSUMSGE INDEX 2 YR TA2403574		N/A	Equity/Index	MS-	06/13/2024	06/03/2026	850	154,530	177.32	5,947			3,540		2,206			(744)				.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			5,147		14,146			(2,249)				.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			29,273		26,366			(5,366)				.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		13,988		7,446			(890)				.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		11,137		5,454			(1,153)				.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			4,148		11,446			(2,963)				.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			2,905		5,961			(1,094)				.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			2,285		2,925			(797)				.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			4,326		3,809			(1,252)				.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			3,190		4,759			(1,029)				.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			4,965		2,721			(835)				.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			6,550		4,934			(1,776)				.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			7,677		3,347			(1,146)				.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			4,382		4,281			(1,297)				.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		11,152		11,755							.0001
MSUMSGE INDEX 2 YR TA2406581		N/A	Equity/Index	MS-	09/26/2024	06/26/2026	680	123,604	181.84	3,801			2,691		1,286			(537)				.0001
MSUMSGE INDEX 2 YR TA2304466		N/A	Equity/Index	MS-	04/27/2023	04/04/2025	1,440	233,338	162.55000000000001	7,069			30		8,767			(904)				.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			853		1,840			(825)				.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			7,171		31,440			(3,243)				.0001
MSUMSGE INDEX 2 YR TA2407534		N/A	Equity/Index	MS-	10/24/2024	07/01/2026	588	106,516	181.96	3,110			2,310		1,109			(456)				.0001
MSUMSGE INDEX 2 YR TA2502972		N/A	Equity/Index	MS-	02/11/2025	01/22/2027	621	110,662	180.14		3,089		2,880		1,681			(209)				.0001
MSUMSGE INDEX 2 YR TA2306470		N/A	Equity/Index	MS-	07/21/2023	07/08/2025	610	105,847	171.4	3,639			499		1,233			(459)				.0001
MSUMSGE INDEX 2 YR TA2506461		N/A	Equity/Index	MS-	03/31/2025	03/12/2027	592	98,976	170.47		2,593		2,593		2,727							.0001
MSUMSGE INDEX 2 YR TA2304536		N/A	Equity/Index	MS-	05/01/2023	04/08/2025	4,239	697,739	162.86000000000001	23,721			235		24,308			(3,024)				.0001
MSUMSGE INDEX 2 YR TA2406580		N/A	Equity/Index	MS-	09/26/2024	06/22/2026	874	158,867	181.33	5,011			3,538		1,700			(712)				.0001
MSUMSGE INDEX 2 YR TA2309062		N/A	Equity/Index	MS-	12/06/2023	12/04/2025	850	145,367	170.13	4,742			1,611		3,071			(587)				.0001
MSUMSGE INDEX 2 YR TA2304973		N/A	Equity/Index	MS-	05/22/2023	05/02/2025	1,307	220,491	163.44999999999999	9,150			400		6,943			(1,162)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2406564		N/A	Equity/Index	MS-	09/25/2024	09/09/2026	758	137,031	176.39	5,380			3,969		2,346			(679)				.0001
MSUMSGE INDEX 2 YR TA2307606		N/A	Equity/Index	MS-	09/18/2023	09/11/2025	5,676	962,423	170.57	28,142			6,353		16,631			(3,508)				.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			1,624		2,795			(1,406)				.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			8,182		3,843			(1,359)				.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			5,061		5,005			(1,571)				.0001
MSUMSGE INDEX 2 YR TA2308915		N/A	Equity/Index	MS-	11/29/2023	11/07/2025	700	120,533	166.15	5,068			1,577		3,522			(645)				.0001
MSUMSGE INDEX 2 YR TA2305647		N/A	Equity/Index	MS-	06/16/2023	05/16/2025	1,432	250,414	166.46	11,694			757		4,936			(1,514)				.0001
MSUMSGE INDEX 2 YR TA2407533		N/A	Equity/Index	MS-	10/24/2024	07/06/2026	658	119,197	185.62	2,840			2,115		928			(413)				.0001
MSUMSGE INDEX 2 YR TA2402914		N/A	Equity/Index	MS-	05/17/2024	04/10/2026	860	153,235	176.8	5,039			2,735		2,142			(658)				.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		10,495		6,363			(1,310)				.0001
MSUMSGE INDEX 2 YR TA2304254		N/A	Equity/Index	MS-	04/13/2023	04/11/2025	3,500	569,485	162.860000000001	17,755			245		20,068			(2,204)				.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			2,330		6,522			(1,115)				.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			3,201		4,628			(1,162)				.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		22,577		12,174			(1,413)				.0001
MSUMSGE INDEX 2 YR TA2305727		N/A	Equity/Index	MS-	06/23/2023	06/13/2025	1,476	252,504	173.71	6,790			691		1,683			(852)				.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			1,036		3,031			(723)				.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			19,110		11,515			(4,000)				.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			3,306		6,372			(1,277)				.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			4,036		4,386			(936)				.0001
MSUMSGE INDEX 2 YR TA2410448		N/A	Equity/Index	MS-	12/16/2024	11/13/2026	650	119,847	182.86	4,022			3,415		1,397			(520)				.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			5,822		4,367			(1,260)				.0001
MSUMSGE INDEX 2 YR TA2308723		N/A	Equity/Index	MS-	11/17/2023	09/26/2025	950	162,146	164.65	6,812			1,796		5,269			(908)				.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			16,301		6,945			(2,441)				.0001
MSUMSGE INDEX 2 YR TA2305906		N/A	Equity/Index	MS-	06/30/2023	06/18/2025	1,382	239,443	174.17	7,039			769		1,512			(887)				.0001
MSUMSGE INDEX 2 YR TA2403927		N/A	Equity/Index	MS-	06/27/2024	06/05/2026	752	136,969	178.41	5,071			3,084		1,803			(646)				.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			13,802		6,230			(2,084)				.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			2,405		7,650			(1,320)				.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			710		1,520			(592)				.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			5,878		3,409			(1,015)				.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			1,387		4,193			(811)				.0001
MSUMSGE INDEX 2 YR TA2306717		N/A	Equity/Index	MS-	08/03/2023	07/17/2025	930	160,323	174.61	4,385			661		1,208			(556)				.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			3,179		2,466			(827)				.0001
MSUMSGE INDEX 2 YR TA2306609		N/A	Equity/Index	MS-	07/28/2023	07/11/2025	630	110,011	172.76	3,725			530		1,059			(472)				.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			920		1,403			(767)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2506465		N/A	Equity/Index	MS-	03/31/2025	03/22/2027	657	109,844	170.82		2,827		2,827		2,979							.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		10,724		5,570			(1,062)				.0001
MSUMSGE INDEX 2 YR TA2403929		N/A	Equity/Index	MS-	06/27/2024	06/24/2026	614	111,834	180.12	3,827			2,367		1,321			(474)				.0001
MSUMSGE INDEX 2 YR TA2305228		N/A	Equity/Index	MS-	06/05/2023	05/13/2025	1,217	208,630	164.15	9,344			556		5,934			(1,191)				.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		5,361		4,293			(197)				.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		8,713		4,506			(874)				.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			2,396		3,500			(884)				.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		5,494		3,356			(692)				.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			7,300		3,160			(1,086)				.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			13,679		6,233			(2,167)				.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			2,097		5,322			(1,388)				.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			3,010		12,556			(1,522)				.0001
MSUMSGE INDEX 2 YR TA2305366		N/A	Equity/Index	MS-	06/12/2023	05/23/2025	1,286	221,475	166.15	9,335			685		4,811			(1,185)				.0001
MSUMSGE INDEX 2 YR TA2304710		N/A	Equity/Index	MS-	05/11/2023	05/05/2025	3,348	548,469	163.729999999999	17,367			819		17,040			(2,168)				.0001
MSUMSGE INDEX 2 YR TA2306720		N/A	Equity/Index	MS-	08/03/2023	08/01/2025	635	109,468	174.36	3,051			513		959			(379)				.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			7,897		4,151			(1,249)				.0001
MSUMSGE INDEX 2 YR TA2309022		N/A	Equity/Index	MS-	12/05/2023	12/01/2025	690	116,907	171.22	3,309			1,114		2,228			(411)				.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			3,028		3,247			(940)				.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			9,336		6,740			(1,641)				.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			724		2,017			(435)				.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			8,986		4,735			(1,437)				.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			816		1,786			(662)				.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			3,331		13,793			(1,595)				.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			3,312		1,817			(652)				.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			2,324		8,521			(987)				.0001
MSUMSGE INDEX 2 YR TA2308516		N/A	Equity/Index	MS-	11/06/2023	10/17/2025	2,750	455,153	165.4	14,966			4,200		14,514			(1,900)				.0001
MSUMSGE INDEX 2 YR TA2305293		N/A	Equity/Index	MS-	06/08/2023	06/06/2025	2,712	461,365	171.34	13,479			1,227		4,513			(1,673)				.0001
MSUMSGE INDEX 2 YR TA2305904		N/A	Equity/Index	MS-	06/30/2023	06/04/2025	2,055	356,045	171.09	12,232			1,118		3,484			(1,573)				.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			2,789		7,394			(1,674)				.0001
MSUMSGE INDEX 2 YR TA2305152		N/A	Equity/Index	MS-	06/01/2023	05/30/2025	2,326	395,448	169.93	12,421			1,011		4,718			(1,542)				.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			3,081		6,694			(1,849)				.0001
MSUMSGE INDEX 2 YR TA2503248		N/A	Equity/Index	MS-	02/14/2025	01/26/2027	631	113,372	180.19		3,443		3,239		1,705			(205)				.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			5,680		4,679			(1,275)				.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			2,651		6,239			(1,085)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2308721		N/A	Equity/Index	MS-	11/17/2023	11/10/2025	1,431	244,243	168.39	8,532			2,642		5,872			(1,066)				.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			975		3,031			(895)				.0001
MSUMSGE INDEX 2 YR TA2400182		N/A	Equity/Index	MS-	01/11/2024	12/12/2025	922	160,262	174.44	4,796			1,757		2,244			(620)				.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		6,321		5,089			(232)				.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			6,764		7,775			(2,324)				.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			8,006		28,823			(3,773)				.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			4,402		6,843			(1,597)				.0001
MSUMSGE INDEX 2 YR TA2400069		N/A	Equity/Index	MS-	01/05/2024	12/26/2025	634	107,970	175.24	2,570			964		1,472			(323)				.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			1,305		2,148			(1,187)				.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			2,787		2,271			(799)				.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			2,480		5,765			(1,730)				.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			4,921		4,453			(1,393)				.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			10,785		5,746			(1,586)				.0001
MSUMSGE INDEX 2 YR TA2401383		N/A	Equity/Index	MS-	03/20/2024	03/12/2026	708	126,951	178.92	4,010			1,922		1,386			(501)				.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			9,006		5,009			(1,834)				.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			5,546		3,165			(1,046)				.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			1,855		5,555			(1,314)				.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			7,868		28,043			(3,576)				.0001
MSUMSGE INDEX 2 YR TA2504869		N/A	Equity/Index	MS-	03/07/2025	02/24/2027	736	126,489	175.98		3,192		3,094		2,602			(98)				.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		8,559		4,486			(921)				.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			2,603		2,669			(789)				.0001
MSUMSGE INDEX 2 YR TA2504865		N/A	Equity/Index	MS-	03/07/2025	02/19/2027	604	103,803	179.82		2,110		2,044		1,698			(65)				.0001
MSUMSGE INDEX 2 YR TA2307460		N/A	Equity/Index	MS-	09/07/2023	08/11/2025	3,179	539,794	174.64	12,675			2,390		4,843			(1,630)				.0001
MSUMSGE INDEX 2 YR TA2407780		N/A	Equity/Index	MS-	10/30/2024	02/24/2026	615	112,213	178.55	4,064			2,780		1,193			(760)				.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		11,160		11,723							.0001
MSUMSGE INDEX 2 YR TA2502678		N/A	Equity/Index	MS-	02/07/2025	12/31/2026	597	106,129	178.32		3,198		2,965		1,788			(232)				.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			7,386		5,110			(1,700)				.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			1,450		4,934			(680)				.0001
MSUMSGE INDEX 2 YR TA2305949		N/A	Equity/Index	MS-	07/03/2023	05/23/2025	1,500	260,505	165.99	11,746			889		5,753			(1,539)				.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			6,958		3,375			(1,141)				.0001
MSUMSGE INDEX 2 YR TA2304880		N/A	Equity/Index	MS-	05/18/2023	05/16/2025	2,898	483,853	164.57	17,200			1,068		13,455			(2,135)				.0001
MSUMSGE INDEX 2 YR TA2305726		N/A	Equity/Index	MS-	06/23/2023	06/20/2025	2,334	399,284	173.44	10,923			1,207		2,968			(1,358)				.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			4,693		3,956			(1,358)				.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		7,550		4,462			(597)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2411624		N/A	Equity/Index	MS-	12/31/2024	12/11/2026	5,409	967,995	184.78	21,490			18,789		10,525			(2,701)				.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			1,974		7,389			(1,242)				.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			4,063		3,002			(867)				.0001
MSUMSGE INDEX 2 YR TA2400555		N/A	Equity/Index	MS-	02/02/2024	01/28/2026	765	134,334	175.69	4,165			1,742		1,822			(519)				.0001
MSUMSGE INDEX 2 YR TA2304881		N/A	Equity/Index	MS-	05/18/2023	05/08/2025	2,568	428,756	163.729999999999	15,896			820		13,216			(1,995)				.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			2,563		12,448			(1,125)				.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			6,207		5,309			(1,719)				.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			2,566		2,666			(619)				.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			5,538		2,978			(1,108)				.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			1,659		2,967			(1,298)				.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			3,603		3,156			(1,056)				.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			3,345		2,206			(899)				.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			1,862		4,620			(1,068)				.0001
MSUMSGE INDEX 2 YR TA2505379		N/A	Equity/Index	MS-	03/14/2025	02/18/2027	803	136,598	180.03		2,450		2,398		2,226			(52)				.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			8,147		5,394			(1,487)				.0001
MSUMSGE INDEX 2 YR TA2308830		N/A	Equity/Index	MS-	11/24/2023	11/04/2025	750	128,415	165.81	5,069			1,556		3,868			(645)				.0001
MSUMSGE INDEX 2 YR TA2304372		N/A	Equity/Index	MS-	04/20/2023	04/17/2025	5,125	837,579	163.57	25,984			574		26,142			(3,230)				.0001
MSUMSGE INDEX 2 YR TA2305227		N/A	Equity/Index	MS-	06/05/2023	05/30/2025	2,804	480,690	168.25	17,601			1,436		7,652			(2,191)				.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			6,193		3,242			(1,032)				.0001
MSUMSGE INDEX 2 YR TA2307141		N/A	Equity/Index	MS-	08/25/2023	08/21/2025	940	158,860	169.41	4,792			941		2,996			(597)				.0001
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			9,901		41,351			(5,034)				.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			5,469		4,699			(1,483)				.0001
MSUMSGE INDEX 2 YR TA2304450		N/A	Equity/Index	MS-	04/26/2023	04/24/2025	3,423	552,198	163.04	15,746			498		19,099			(1,949)				.0001
MSUMSGE INDEX 2 YR TA2304974		N/A	Equity/Index	MS-	05/22/2023	04/22/2025	1,619	273,125	163.32	11,396			342		8,597			(1,467)				.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			13,938		8,258			(2,884)				.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			12,015		6,803			(2,441)				.0001
MSUMSGE INDEX 2 YR TA2309363		N/A	Equity/Index	MS-	12/22/2023	12/12/2025	482	84,249	173.77	2,761			983		1,254			(347)				.0001
MSUMSGE INDEX 2 YR TA2309223		N/A	Equity/Index	MS-	12/15/2023	11/25/2025	860	150,087	171.34	5,473			1,842		2,730			(697)				.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			6,779		13,918			(2,688)				.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			2,076		3,815			(1,683)				.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		4,975		4,013			(185)				.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			5,203		2,102			(794)				.0001
MSUMSGE INDEX 2 YR TA2410451		N/A	Equity/Index	MS-	12/16/2024	11/03/2026	641	118,188	179.25	4,710			3,989		1,729			(618)				.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			7,408		8,340			(2,478)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUMSGE INDEX 2 YR TA2400557		N/A	Equity/Index	MS-	02/02/2024	01/30/2026	1,700	298,520	176.46	8,905			3,739		3,798			(1,107)				.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			2,619		3,443			(813)				.0001
MSUMSGE INDEX 2 YR TA2309019		N/A	Equity/Index	MS-	12/05/2023	11/03/2025	888	150,454	165.81	5,624			1,743		4,572			(726)				.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			5,844		3,282			(1,087)				.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			5,287		2,659			(1,023)				.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		8,221		5,328			(1,024)				.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			854		2,884			(578)				.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		7,854		7,183			(155)				.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			7,049		5,825			(1,606)				.0001
MSUMSGE INDEX 2 YR TA2410629		N/A	Equity/Index	MS-	12/17/2024	10/30/2026	618	113,625	179.13	4,436			3,759		1,678			(586)				.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		14,211		14,951							.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			1,147		2,566			(813)				.0001
MSUMSGE INDEX 2 YR TA2305905		N/A	Equity/Index	MS-	06/30/2023	06/26/2025	2,800	485,122	170.35	17,375			2,070		6,309			(2,166)				.0001
MSUMSDA-EUROPEAN TA2502547		N/A	Equity/Index	MS-	02/06/2025	09/08/2026	2,269	2,760,806	1297		42,845		38,917		44,154			(3,929)				.0001
MSUMSDA-EUROPEAN TA2308293		N/A	Equity/Index	MS-	10/24/2023	10/16/2025	1,980	2,358,061	1235	65,399			17,960		44,791			(8,164)				.0001
MSUMSDA-EUROPEAN TA2406130		N/A	Equity/Index	MS-	09/12/2024	09/17/2025	1,080	1,345,453	1257	36,587			16,757		13,489			(8,924)				.0001
MSUMSDA-EUROPEAN TA2409279		N/A	Equity/Index	MS-	11/27/2024	08/11/2025	268	327,617	1276	3,200			3,200		1,428							.0001
MSUMSDA-EUROPEAN TA2404329		N/A	Equity/Index	MS-	07/12/2024	07/10/2026	1,931	2,400,000	1292	65,760			42,177		35,282			(8,163)				.0001
MSUMSDA-EUROPEAN TA2401112		N/A	Equity/Index	MS-	03/01/2024	02/27/2026	4,237	5,200,000	1275	143,520			65,813		72,395			(17,841)				.0001
MSUMSDA-EUROPEAN TA2406223		N/A	Equity/Index	MS-	09/13/2024	05/23/2025	2,367	2,959,105	1258	66,705			66,705		7,424							.0001
MSUMSDA-EUROPEAN TA2402793		N/A	Equity/Index	MS-	05/14/2024	05/14/2026	2,790	3,430,000	1277	94,325			52,863		56,130			(11,661)				.0001
MSUMSDA-EUROPEAN TA2402275		N/A	Equity/Index	MS-	04/29/2024	04/29/2026	1,800	2,200,000	1270	60,500			32,660		38,898			(7,479)				.0001
MSUMSDA-EUROPEAN TA2402724		N/A	Equity/Index	MS-	05/10/2024	05/12/2026	4,071	5,000,000	1276	137,500			76,683		82,649			(16,999)				.0001
MSUMSDA-EUROPEAN TA2400892		N/A	Equity/Index	MS-	02/20/2024	02/20/2026	2,551	3,100,000	1262	85,870			38,282		52,682			(10,601)				.0001
MSUMSDA-EUROPEAN TA2406076		N/A	Equity/Index	MS-	09/10/2024	05/28/2025	281	350,306	1257	7,723			7,723		1,058							.0001
MSUMSDA-EUROPEAN TA2401546		N/A	Equity/Index	MS-	03/22/2024	03/20/2026	1,298	1,600,000	1281	44,160			21,531		21,526			(5,490)				.0001
MSUMSDA-EUROPEAN TA2503720		N/A	Equity/Index	MS-	02/21/2025	05/01/2026	87	105,836	1268		1,815		1,664		1,948			(152)				.0001
MSUMSDA-EUROPEAN TA2408103		N/A	Equity/Index	MS-	11/05/2024	07/07/2025	842	1,030,482	1271	10,719			10,719		3,591							.0001
MSUMSDA-EUROPEAN TA2306360		N/A	Equity/Index	MS-	07/18/2023	07/18/2025	1,620	2,000,000	1286	53,400			7,911		4,523			(6,593)				.0001
MSUMSDA-EUROPEAN TA2400006		N/A	Equity/Index	MS-	01/02/2024	01/02/2026	1,649	2,000,000	1260	56,000			21,202		30,857			(6,914)				.0001
MSUMSDA-EUROPEAN TA2502344		N/A	Equity/Index	MS-	02/04/2025	07/02/2026	679	824,401	1282		13,173		11,758		14,102			(1,415)				.0001
MSUMSDA-EUROPEAN TA2308488		N/A	Equity/Index	MS-	11/03/2023	11/03/2025	836	1,000,000	1246	26,500			7,873		16,354			(3,281)				.0001
MSUMSDA-EUROPEAN TA2409222		N/A	Equity/Index	MS-	11/26/2024	07/18/2025	262	320,193	1282	2,424			2,424		837							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2403626		N/A	Equity/Index	MS-	06/14/2024	06/16/2026	3,146	3,850,000	1271	107,030			64,747		73,973			(13,214)				.0001
MSUSMSDA-EUROPEAN TA2400171		N/A	Equity/Index	MS-	01/11/2024	01/09/2026	2,138	2,600,000	1263	72,540			28,355		38,843			(9,017)				.0001
MSUSMSDA-EUROPEAN TA2501208		N/A	Equity/Index	MS-	01/21/2025	07/10/2026	580	702,426	1289		10,245		8,921		11,158			(1,324)				.0001
MSUSMSDA-EUROPEAN TA2410068		N/A	Equity/Index	MS-	12/09/2024	04/23/2025	203	248,811	1273	1,315			1,315		29							.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		22,031							.0001
MSUSMSDA-EUROPEAN TA2409982		N/A	Equity/Index	MS-	12/06/2024	12/18/2025	1,201	1,473,891	1259	30,199			21,075		21,751			(7,267)				.0001
MSUSMSDA-EUROPEAN TA2501721		N/A	Equity/Index	MS-	01/28/2025	04/24/2026	529	641,809	1269		10,725		9,247		11,474			(1,478)				.0001
MSUSMSDA-EUROPEAN TA2400522		N/A	Equity/Index	MS-	01/31/2024	01/09/2026	3,059	3,726,933	1260	107,616			43,077		58,031			(13,699)				.0001
MSUSMSDA-EUROPEAN TA2306011		N/A	Equity/Index	MS-	07/07/2023	07/08/2025	2,390	2,900,000	1264	76,647			10,318		13,546			(9,476)				.0001
MSUSMSDA-EUROPEAN TA2407840		N/A	Equity/Index	MS-	10/30/2024	04/24/2025	1,246	1,535,894	1286	9,763			9,763		42							.0001
MSUSMSDA-EUROPEAN TA2304058		N/A	Equity/Index	MS-	03/31/2023	04/02/2025	1,636	2,000,000	1276	52,200			72					(6,444)				.0001
MSUSMSDA-EUROPEAN TA2309211		N/A	Equity/Index	MS-	12/15/2023	12/17/2025	1,239	1,500,000	1257	42,000			14,979		23,058			(5,185)				.0001
MSUSMSDA-EUROPEAN TA2401622		N/A	Equity/Index	MS-	03/26/2024	03/16/2026	4,441	5,463,762	1270	162,791			79,128		86,679			(20,406)				.0001
MSUSMSDA-EUROPEAN TA2307512		N/A	Equity/Index	MS-	09/12/2023	09/12/2025	1,238	1,500,000	1262	39,750			8,942		13,234			(4,907)				.0001
MSUSMSDA-EUROPEAN TA2309346		N/A	Equity/Index	MS-	12/21/2023	10/21/2025	3,436	4,174,912	1238	140,635			42,931		75,494			(19,033)				.0001
MSUSMSDA-EUROPEAN TA2407301		N/A	Equity/Index	MS-	10/17/2024	04/07/2025	1,806	2,227,791	1288	13,427			13,427									.0001
MSUSMSDA-EUROPEAN TA2411413		N/A	Equity/Index	MS-	12/30/2024	01/07/2026	1,567	1,883,393	1253	27,736			20,951		33,174			(6,710)				.0001
MSUSMSDA-EUROPEAN TA2408106		N/A	Equity/Index	MS-	11/05/2024	08/08/2025	862	1,054,959	1271	12,658			12,658		5,345							.0001
MSUSMSDA-EUROPEAN TA2404127		N/A	Equity/Index	MS-	07/05/2024	07/06/2026	1,190	1,470,000	1284	40,278			25,506		24,184			(4,979)				.0001
MSUSMSDA-EUROPEAN TA2307468		N/A	Equity/Index	MS-	09/08/2023	09/09/2025	2,475	3,000,000	1263	79,470			17,575		25,049			(9,825)				.0001
MSUSMSDA-EUROPEAN TA2409433		N/A	Equity/Index	MS-	11/29/2024	08/08/2025	205	251,375	1267	3,126			3,126		1,451							.0001
MSUSMSDA-EUROPEAN TA2500132		N/A	Equity/Index	MS-	01/03/2025	09/15/2026	3,198	3,851,607	1310		45,215		38,986		52,530			(6,229)				.0001
MSUSMSDA-EUROPEAN TA2406225		N/A	Equity/Index	MS-	09/13/2024	05/28/2025	1,650	2,062,748	1257	47,898			47,898		6,214							.0001
MSUSMSDA-EUROPEAN TA2500035		N/A	Equity/Index	MS-	01/02/2025	05/15/2026	126	151,229	1282		1,896		1,560		2,363			(336)				.0001
MSUSMSDA-EUROPEAN TA2406227		N/A	Equity/Index	MS-	09/13/2024	06/13/2025	1,500	1,875,225	1268	38,080			38,080		4,867							.0001
MSUSMSDA-EUROPEAN TA2308095		N/A	Equity/Index	MS-	10/11/2023	09/26/2025	2,950	3,518,141	1233	100,920			25,159		64,767			(12,721)				.0001
MSUSMSDA-EUROPEAN TA2401651		N/A	Equity/Index	MS-	03/28/2024	03/30/2026	3,237	4,000,000	1284	110,800			55,324		52,479			(13,717)				.0001
MSUSMSDA-EUROPEAN TA2501027		N/A	Equity/Index	MS-	01/17/2025	09/22/2026	2,300	2,776,675	1306		35,379		31,313		40,516			(4,067)				.0001
MSUSMSDA-EUROPEAN TA2400848		N/A	Equity/Index	MS-	02/16/2024	02/18/2026	2,221	2,700,000	1263	74,790			33,183		44,949			(9,246)				.0001
MSUSMSDA-EUROPEAN TA2401790		N/A	Equity/Index	MS-	04/04/2024	02/27/2026	3,911	4,803,568	1268	138,015			66,407		74,724			(18,002)				.0001
MSUSMSDA-EUROPEAN TA2401369		N/A	Equity/Index	MS-	03/19/2024	03/19/2026	4,401	5,400,000	1275	149,040			72,063		80,086			(18,425)				.0001
MSUSMSDA-EUROPEAN TA2306528		N/A	Equity/Index	MS-	07/24/2023	07/24/2025	1,136	1,400,000	1284	37,240			5,824		3,705			(4,598)				.0001
MSUSMSDA-EUROPEAN TA2403380		N/A	Equity/Index	MS-	06/07/2024	06/05/2026	1,233	1,500,000	1264	41,400			24,554		31,274			(5,139)				.0001
MSUSMSDA-EUROPEAN TA2403293		N/A	Equity/Index	MS-	06/05/2024	05/27/2026	6,598	8,100,563	1273	227,387			132,958		145,211			(28,423)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2503428		N/A	Equity/Index	MS-	02/18/2025	05/01/2026	200	244,160	1268		4,510		4,086		4,478			(424)				.0001
MSUSMSDA-EUROPEAN TA2308750		N/A	Equity/Index	MS-	11/17/2023	08/19/2025	3,500	4,178,720	1252	90,650			19,923		41,329			(12,808)				.0001
MSUSMSDA-EUROPEAN TA2400116		N/A	Equity/Index	MS-	01/08/2024	01/08/2026	2,474	3,000,000	1259	83,700			32,378		47,568			(10,333)				.0001
MSUSMSDA-EUROPEAN TA2305589		N/A	Equity/Index	MS-	06/16/2023	06/18/2025	5,713	7,000,000	1278	184,100			19,725		13,090			(22,760)				.0001
MSUSMSDA-EUROPEAN TA2501425		N/A	Equity/Index	MS-	01/24/2025	10/01/2026	3,002	3,645,329	1304		53,231		47,664		55,778			(5,567)				.0001
MSUSMSDA-EUROPEAN TA2500869		N/A	Equity/Index	MS-	01/15/2025	09/11/2026	4,229	5,093,534	1306		61,253		53,634		73,509			(7,618)				.0001
MSUSMSDA-EUROPEAN TA2503723		N/A	Equity/Index	MS-	02/21/2025	04/24/2026	2,018	2,454,897	1266		42,585		38,970		45,669			(3,616)				.0001
MSUSMSDA-EUROPEAN TA2308265		N/A	Equity/Index	MS-	10/23/2023	10/23/2025	1,343	1,600,000	1242	42,240			11,878		27,533			(5,215)				.0001
MSUSMSDA-EUROPEAN TA2409220		N/A	Equity/Index	MS-	11/26/2024	05/15/2025	326	398,408	1276	2,378			2,378		257							.0001
MSUSMSDA-EUROPEAN TA2401624		N/A	Equity/Index	MS-	03/26/2024	03/12/2026	4,412	5,428,084	1277	149,576			72,274		75,750			(18,854)				.0001
MSUSMSDA-EUROPEAN TA2501023		N/A	Equity/Index	MS-	01/17/2025	09/18/2026	2,337	2,821,343	1306		35,566		31,451		40,808			(4,115)				.0001
MSUSMSDA-EUROPEAN TA2401829		N/A	Equity/Index	MS-	04/05/2024	04/07/2026	5,265	6,500,000	1283	179,400			91,425		88,409			(22,179)				.0001
MSUSMSDA-EUROPEAN TA2308490		N/A	Equity/Index	MS-	11/03/2023	11/04/2025	3,345	4,000,000	1246	106,000			31,596		65,749			(13,104)				.0001
MSUSMSDA-EUROPEAN TA2501633		N/A	Equity/Index	MS-	01/27/2025	05/06/2026	937	1,134,060	1272		17,837		15,410		20,005			(2,427)				.0001
MSUSMSDA-EUROPEAN TA2410795		N/A	Equity/Index	MS-	12/20/2024	10/10/2025	440	529,848	1239	8,314			8,314		9,084							.0001
MSUSMSDA-EUROPEAN TA2405820		N/A	Equity/Index	MS-	08/30/2024	06/06/2025	740	910,629	1264	14,384			14,384		2,509							.0001
MSUSMSDA-EUROPEAN TA2505603		N/A	Equity/Index	MS-	03/17/2025	09/18/2026	152	185,514	1295		2,942		2,867		3,092			(75)				.0001
MSUSMSDA-EUROPEAN TA2401917		N/A	Equity/Index	MS-	04/12/2024	04/10/2026	2,771	3,400,000	1275	93,160			48,124		53,218			(11,581)				.0001
MSUSMSDA-EUROPEAN TA2308710		N/A	Equity/Index	MS-	11/17/2023	11/17/2025	1,843	2,200,000	1242	59,620			18,862		40,944			(7,381)				.0001
MSUSMSDA-EUROPEAN TA2401769		N/A	Equity/Index	MS-	04/03/2024	04/02/2026	2,665	3,290,000	1283	90,804			45,714		44,305			(11,241)				.0001
MSUSMSDA-EUROPEAN TA2502975		N/A	Equity/Index	MS-	02/11/2025	04/23/2026	800	973,104	1267		16,921		15,054		17,758			(1,867)				.0001
MSUSMSDA-EUROPEAN TA2406226		N/A	Equity/Index	MS-	09/13/2024	05/29/2025	542	677,581	1268	13,190			13,190		1,199							.0001
MSUSMSDA-EUROPEAN TA2400526		N/A	Equity/Index	MS-	01/31/2024	05/30/2025	2,983	3,634,338	1260	78,184			9,550		10,198			(14,569)				.0001
MSUSMSDA-EUROPEAN TA2402849		N/A	Equity/Index	MS-	05/16/2024	05/15/2026	4,529	5,588,000	1282	153,670			86,691		84,914			(19,076)				.0001
MSUSMSDA-EUROPEAN TA2401197		N/A	Equity/Index	MS-	03/07/2024	03/06/2026	3,579	4,400,000	1277	121,440			56,784		60,461			(15,075)				.0001
MSUSMSDA-EUROPEAN TA2400420		N/A	Equity/Index	MS-	01/26/2024	01/26/2026	1,807	2,200,000	1265	61,160			25,238		33,362			(7,571)				.0001
MSUSMSDA-EUROPEAN TA2409481		N/A	Equity/Index	MS-	12/02/2024	10/01/2025	700	856,989	1235	20,633			20,633		15,089							.0001
MSUSMSDA-EUROPEAN TA2402599		N/A	Equity/Index	MS-	05/07/2024	05/07/2026	2,232	2,730,000	1271	75,075			41,353		48,648			(9,281)				.0001
MSUSMSDA-EUROPEAN TA2306601		N/A	Equity/Index	MS-	07/28/2023	07/30/2025	810	1,000,000	1286	26,600			4,379		2,663			(3,284)				.0001
MSUSMSDA-EUROPEAN TA2405095		N/A	Equity/Index	MS-	08/07/2024	04/10/2025	2,093	2,529,307	1284	14,490			14,490									.0001
MSUSMSDA-EUROPEAN TA2308291		N/A	Equity/Index	MS-	10/24/2023	10/20/2025	3,088	3,677,623	1238	99,898			27,834		67,535			(12,401)				.0001
MSUSMSDA-EUROPEAN TA2307357		N/A	Equity/Index	MS-	09/01/2023	09/04/2025	984	1,200,000	1271	31,680			6,779		7,680			(3,911)				.0001
MSUSMSDA-EUROPEAN TA2411025		N/A	Equity/Index	MS-	12/23/2024	07/25/2025	143	172,332	1282	758			758		525							.0001
MSUSMSDA-EUROPEAN TA2505671		N/A	Equity/Index	MS-	03/18/2025	07/17/2026	140	171,308	1285		2,861		2,785		2,873			(77)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2408112		N/A	Equity/Index	MS-	11/05/2024	09/12/2025	1,067	1,305,848	1259	21,864			21,864		12,382							.0001
MSUSMSDA-EUROPEAN TA2401720		N/A	Equity/Index	MS-	04/01/2024	04/01/2026	4,862	6,000,000	1282	166,200			83,328		81,333			(20,547)				.0001
MSUSMSDA-EUROPEAN TA2505150		N/A	Equity/Index	MS-	03/11/2025	05/29/2026	1,748	2,113,210	1271		31,918		30,477		39,872			(1,441)				.0001
MSUSMSDA-EUROPEAN TA2401650		N/A	Equity/Index	MS-	03/28/2024	03/27/2026	7,122	8,800,000	1284	243,760			121,207		114,953			(30,302)				.0001
MSUSMSDA-EUROPEAN TA2501022		N/A	Equity/Index	MS-	01/17/2025	09/18/2026	5,010	6,048,323	1307		76,037		67,239		87,246			(8,798)				.0001
MSUSMSDA-EUROPEAN TA2409217		N/A	Equity/Index	MS-	11/26/2024	04/25/2025	494	603,722	1272	3,412			3,412		108							.0001
MSUSMSDA-EUROPEAN TA2401627		N/A	Equity/Index	MS-	03/26/2024	03/17/2026	3,387	4,167,026	1270	124,324			60,519		66,316			(15,562)				.0001
MSUSMSDA-EUROPEAN TA2306252		N/A	Equity/Index	MS-	07/14/2023	07/16/2025	976	1,200,000	1280	31,920			4,641		3,380			(3,941)				.0001
MSUSMSDA-EUROPEAN TA2500478		N/A	Equity/Index	MS-	01/08/2025	05/14/2026	1,211	1,456,191	1277		19,996		16,650		24,360			(3,346)				.0001
MSUSMSDA-EUROPEAN TA2500753		N/A	Equity/Index	MS-	01/14/2025	05/11/2026	166	198,609	1276		2,467		2,078		3,362			(390)				.0001
MSUSMSDA-EUROPEAN TA2407302		N/A	Equity/Index	MS-	10/17/2024	04/14/2025	385	474,917	1287	3,074			3,074									.0001
MSUSMSDA-EUROPEAN TA2502343		N/A	Equity/Index	MS-	02/04/2025	07/22/2026	83	100,774	1287		1,564		1,402		1,673			(162)				.0001
MSUSMSDA-EUROPEAN TA2401548		N/A	Equity/Index	MS-	03/22/2024	03/24/2026	3,488	4,300,000	1281	119,110			58,410		58,390			(14,725)				.0001
MSUSMSDA-EUROPEAN TA2403233		N/A	Equity/Index	MS-	06/04/2024	06/04/2026	4,279	5,230,502	1270	144,362			84,954		99,706			(17,822)				.0001
MSUSMSDA-EUROPEAN TA2411358		N/A	Equity/Index	MS-	12/27/2024	02/17/2026	576	694,391	1263	10,272			7,989		11,565			(2,233)				.0001
MSUSMSDA-EUROPEAN TA2401785		N/A	Equity/Index	MS-	04/04/2024	04/02/2026	6,340	7,786,915	1282	202,562			102,400		107,566			(25,180)				.0001
MSUSMSDA-EUROPEAN TA2403382		N/A	Equity/Index	MS-	06/07/2024	06/09/2026	4,109	5,000,000	1264	138,500			82,454		104,803			(17,099)				.0001
MSUSMSDA-EUROPEAN TA2305897		N/A	Equity/Index	MS-	06/30/2023	07/02/2025	1,803	2,200,000	1272	58,080			7,340		6,715			(7,180)				.0001
MSUSMSDA-EUROPEAN TA2402722		N/A	Equity/Index	MS-	05/10/2024	05/08/2026	2,605	3,200,000	1276	87,680			48,684		52,563			(10,899)				.0001
MSUSMSDA-EUROPEAN TA2304056		N/A	Equity/Index	MS-	03/31/2023	04/01/2025	1,636	2,000,000	1276	52,200								(6,453)				.0001
MSUSMSDA-EUROPEAN TA2505854		N/A	Equity/Index	MS-	03/21/2025	09/25/2026	82	100,085	1295		1,588		1,565		1,681			(23)				.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		24,940							.0001
MSUSMSDA-EUROPEAN TA2402846		N/A	Equity/Index	MS-	05/15/2024	05/15/2026	1,860	2,300,000	1285	63,250			35,535		33,561			(7,819)				.0001
MSUSMSDA-EUROPEAN TA2409438		N/A	Equity/Index	MS-	11/29/2024	08/29/2025	319	391,164	1265	5,443			5,443		2,859							.0001
MSUSMSDA-EUROPEAN TA2409978		N/A	Equity/Index	MS-	12/06/2024	01/29/2026	990	1,214,948	1269	23,356			17,012		17,072			(5,053)				.0001
MSUSMSDA-EUROPEAN TA2305164		N/A	Equity/Index	MS-	06/02/2023	06/03/2025	2,470	3,000,000	1267	79,500			6,880		6,762			(9,828)				.0001
MSUSMSDA-EUROPEAN TA2400620		N/A	Equity/Index	MS-	02/06/2024	02/06/2026	1,638	2,000,000	1269	55,600			23,720		29,386			(6,864)				.0001
MSUSMSDA-EUROPEAN TA2306251		N/A	Equity/Index	MS-	07/14/2023	07/15/2025	2,278	2,800,000	1280	74,480			10,742		7,766			(9,208)				.0001
MSUSMSDA-EUROPEAN TA2304771		N/A	Equity/Index	MS-	05/12/2023	04/04/2025	2,400	2,940,936	1277	76,050			331					(9,934)				.0001
MSUSMSDA-EUROPEAN TA2501024		N/A	Equity/Index	MS-	01/17/2025	09/18/2026	1,994	2,407,257	1306		30,428		26,907		34,914			(3,521)				.0001
MSUSMSDA-EUROPEAN TA2304772		N/A	Equity/Index	MS-	05/12/2023	04/17/2025	5,000	6,126,950	1274	165,500			3,772		200			(21,218)				.0001
MSUSMSDA-EUROPEAN TA2308530		N/A	Equity/Index	MS-	11/07/2023	11/07/2025	2,516	3,000,000	1242	80,100			24,173		54,308			(9,889)				.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		41,751							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2400951		N/A	Equity/Index	MS-	02/23/2024	02/24/2026	3,928	4,800,000	1270	132,480			59,871		72,479			(16,378)				.0001
MSUSMSDA-EUROPEAN TA2501723		N/A	Equity/Index	MS-	01/28/2025	06/15/2026	587	712,178	1280		11,356		9,954		12,120			(1,403)				.0001
MSUSMSDA-EUROPEAN TA2411117		N/A	Equity/Index	MS-	12/24/2024	04/02/2026	3,244	3,922,515	1276	56,688			44,909		59,967			(11,043)				.0001
MSUSMSDA-EUROPEAN TA2400682		N/A	Equity/Index	MS-	02/09/2024	02/11/2026	2,946	3,600,000	1269	100,080			43,382		52,838			(12,356)				.0001
MSUSMSDA-EUROPEAN TA2410800		N/A	Equity/Index	MS-	12/20/2024	10/02/2025	208	250,474	1236	4,033			4,033		4,409							.0001
MSUSMSDA-EUROPEAN TA2309369		N/A	Equity/Index	MS-	12/22/2023	12/23/2025	2,879	3,500,000	1263	98,000			35,857		49,448			(12,132)				.0001
MSUSMSDA-EUROPEAN TA2401625		N/A	Equity/Index	MS-	03/26/2024	02/26/2026	3,349	4,120,275	1267	123,852			58,564		65,052			(15,924)				.0001
MSUSMSDA-EUROPEAN TA2309345		N/A	Equity/Index	MS-	12/21/2023	11/14/2025	4,462	5,421,553	1239	184,013			60,625		103,254			(24,037)				.0001
MSUSMSDA-EUROPEAN TA2403990		N/A	Equity/Index	MS-	06/28/2024	06/26/2026	2,209	2,700,000	1265	78,030			48,540		57,539			(9,686)				.0001
MSUSMSDA-EUROPEAN TA2505851		N/A	Equity/Index	MS-	03/21/2025	07/17/2026	139	169,656	1285		2,691		2,646		2,852			(45)				.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		21,831							.0001
MSUSMSDA-EUROPEAN TA2401789		N/A	Equity/Index	MS-	04/04/2024	03/06/2026	3,681	4,521,078	1273	124,963			60,778		66,738			(16,136)				.0001
MSUSMSDA-EUROPEAN TA2401243		N/A	Equity/Index	MS-	03/08/2024	03/06/2026	1,467	1,800,000	1275	49,860			23,346		25,763			(6,198)				.0001
MSUSMSDA-EUROPEAN TA2402502		N/A	Equity/Index	MS-	05/03/2024	05/01/2026	1,393	1,700,000	1268	46,580			25,413		31,188			(5,790)				.0001
MSUSMSDA-EUROPEAN TA2401828		N/A	Equity/Index	MS-	04/05/2024	04/06/2026	3,321	4,100,000	1283	113,160			57,592		55,575			(14,009)				.0001
MSUSMSDA-EUROPEAN TA2501026		N/A	Equity/Index	MS-	01/17/2025	09/21/2026	1,753	2,116,309	1306		26,871		23,778		30,799			(3,094)				.0001
MSUSMSDA-EUROPEAN TA2402723		N/A	Equity/Index	MS-	05/10/2024	05/11/2026	2,280	2,800,000	1276	76,720			42,739		46,167			(9,498)				.0001
MSUSMSDA-EUROPEAN TA2408110		N/A	Equity/Index	MS-	11/05/2024	08/18/2025	1,978	2,420,775	1263	35,040			35,040		17,137							.0001
MSUSMSDA-EUROPEAN TA2401640		N/A	Equity/Index	MS-	03/27/2024	03/27/2026	2,105	2,600,000	1283	72,020			35,762		34,231			(8,940)				.0001
MSUSMSDA-EUROPEAN TA2403941		N/A	Equity/Index	MS-	06/27/2024	06/26/2026	3,514	4,300,000	1267	124,700			77,252		89,302			(15,416)				.0001
MSUSMSDA-EUROPEAN TA2309350		N/A	Equity/Index	MS-	12/21/2023	10/31/2025	2,000	2,430,100	1237	83,120			26,229		45,987			(11,083)				.0001
MSUSMSDA-EUROPEAN TA2400366		N/A	Equity/Index	MS-	01/23/2024	01/23/2026	1,398	1,700,000	1263	47,430			19,323		26,440			(5,856)				.0001
MSUSMSDA-EUROPEAN TA2308093		N/A	Equity/Index	MS-	10/11/2023	09/23/2025	5,020	5,986,802	1240	159,234			39,193		94,298			(20,156)				.0001
MSUSMSDA-EUROPEAN TA2409431		N/A	Equity/Index	MS-	11/29/2024	07/09/2025	282	345,794	1261	4,322			4,322		1,757							.0001
MSUSMSDA-EUROPEAN TA2401626		N/A	Equity/Index	MS-	03/26/2024	03/11/2026	3,248	3,996,014	1273	114,117			55,058		59,008			(14,405)				.0001
MSUSMSDA-EUROPEAN TA2409981		N/A	Equity/Index	MS-	12/06/2024	02/06/2026	2,079	2,551,390	1269	50,160			36,792		37,112			(10,647)				.0001
MSUSMSDA-EUROPEAN TA2400523		N/A	Equity/Index	MS-	01/31/2024	01/23/2026	3,070	3,740,335	1264	105,516			43,465		56,973			(13,171)				.0001
MSUSMSDA-EUROPEAN TA2500951		N/A	Equity/Index	MS-	01/16/2025	09/10/2026	83	99,949	1305		1,211		1,062		1,451			(149)				.0001
MSUSMSDA-EUROPEAN TA2503544		N/A	Equity/Index	MS-	02/19/2025	07/08/2026	1,165	1,423,350	1281		25,175		23,173		24,690			(2,002)				.0001
MSUSMSDA-EUROPEAN TA2305773		N/A	Equity/Index	MS-	06/27/2023	06/27/2025	1,895	2,300,000	1265	60,950			7,274		8,662			(7,525)				.0001
MSUSMSDA-EUROPEAN TA2502548		N/A	Equity/Index	MS-	02/06/2025	07/17/2026	1,113	1,354,243	1285		22,125		19,891		22,840			(2,234)				.0001
MSUSMSDA-EUROPEAN TA2401245		N/A	Equity/Index	MS-	03/08/2024	03/10/2026	5,053	6,200,000	1275	172,360			81,208		89,429			(21,308)				.0001
MSUSMSDA-EUROPEAN TA2308394		N/A	Equity/Index	MS-	10/30/2023	10/30/2025	1,762	2,100,000	1242	55,440			16,122		36,798			(6,844)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2409429		N/A	Equity/Index	MS-	11/29/2024	08/08/2025	730	895,141	1271	10,232			10,232		4,527							.0001
MSUSMSDA-EUROPEAN TA2308096		N/A	Equity/Index	MS-	10/11/2023	09/19/2025	1,430	1,705,404	1248	41,341			9,999		22,105			(5,263)				.0001
MSUSMSDA-EUROPEAN TA2410205		N/A	Equity/Index	MS-	12/10/2024	05/20/2026	1,093	1,339,701	1287	24,133			19,031		19,203			(4,137)				.0001
MSUSMSDA-EUROPEAN TA2401913		N/A	Equity/Index	MS-	04/11/2024	04/10/2026	5,266	6,500,000	1282	178,100			91,875		90,065			(22,109)				.0001
MSUSMSDA-EUROPEAN TA2500130		N/A	Equity/Index	MS-	01/03/2025	02/20/2026	2,138	2,574,964	1262		38,328		30,382		44,564			(7,946)				.0001
MSUSMSDA-EUROPEAN TA2410793		N/A	Equity/Index	MS-	12/20/2024	11/28/2025	318	382,936	1251	5,588			5,588		6,170							.0001
MSUSMSDA-EUROPEAN TA2409224		N/A	Equity/Index	MS-	11/26/2024	06/12/2025	595	727,155	1266	6,615			6,615		2,040							.0001
MSUSMSDA-EUROPEAN TA2308988		N/A	Equity/Index	MS-	12/01/2023	12/02/2025	2,310	2,800,000	1259	77,840			26,196		39,026			(9,623)				.0001
MSUSMSDA-EUROPEAN TA2307313		N/A	Equity/Index	MS-	08/30/2023	08/29/2025	1,476	1,800,000	1268	49,032			10,103		12,126			(6,062)				.0001
MSUSMSDA-EUROPEAN TA2400220		N/A	Equity/Index	MS-	01/12/2024	01/15/2026	821	1,000,000	1265	28,100			11,140		14,554			(3,469)				.0001
MSUSMSDA-EUROPEAN TA2502345		N/A	Equity/Index	MS-	02/04/2025	07/16/2026	116	140,840	1285		2,223		1,990		2,379			(232)				.0001
MSUSMSDA-EUROPEAN TA2406224		N/A	Equity/Index	MS-	09/13/2024	05/27/2025	940	1,175,141	1266	23,504			23,504		2,174							.0001
MSUSMSDA-EUROPEAN TA2400517		N/A	Equity/Index	MS-	01/31/2024	12/05/2025	3,091	3,765,920	1250	116,253			42,903		62,519			(15,570)				.0001
MSUSMSDA-EUROPEAN TA2405817		N/A	Equity/Index	MS-	08/30/2024	04/17/2026	2,067	2,543,609	1264	71,020			45,785		47,231			(10,815)				.0001
MSUSMSDA-EUROPEAN TA2409436		N/A	Equity/Index	MS-	11/29/2024	08/29/2025	254	311,460	1267	4,181			4,181		2,159							.0001
MSUSMSDA-EUROPEAN TA2409975		N/A	Equity/Index	MS-	12/06/2024	10/15/2025	292	358,348	1249	7,451			7,451		5,003							.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		4,101							.0001
MSUSMSDA-EUROPEAN TA2400326		N/A	Equity/Index	MS-	01/19/2024	01/16/2026	2,058	2,500,000	1262	69,500			27,838		38,850			(8,640)				.0001
MSUSMSDA-EUROPEAN TA2505147		N/A	Equity/Index	MS-	03/11/2025	08/21/2026	150	181,340	1290		2,501		2,406		3,104			(95)				.0001
MSUSMSDA-EUROPEAN TA2306464		N/A	Equity/Index	MS-	07/21/2023	07/22/2025	1,788	2,200,000	1282	58,520			9,003		6,383			(7,235)				.0001
MSUSMSDA-EUROPEAN TA2308987		N/A	Equity/Index	MS-	12/01/2023	12/03/2025	825	1,000,000	1259	27,800			9,381		14,019			(3,432)				.0001
MSUSMSDA-EUROPEAN TA2402961		N/A	Equity/Index	MS-	05/21/2024	05/13/2025	2,248	2,783,024	1273	51,573			51,573		1,931							.0001
MSUSMSDA-EUROPEAN TA2308752		N/A	Equity/Index	MS-	11/17/2023	08/21/2025	1,098	1,310,924	1255	27,669			6,149		12,322			(3,897)				.0001
MSUSMSDA-EUROPEAN TA2402244		N/A	Equity/Index	MS-	04/26/2024	04/24/2026	3,209	3,920,000	1269	107,016			57,351		69,738			(13,303)				.0001
MSUSMSDA-EUROPEAN TA2306466		N/A	Equity/Index	MS-	07/21/2023	07/23/2025	1,300	1,600,000	1282	42,560			6,597		4,498			(5,254)				.0001
MSUSMSDA-EUROPEAN TA2401652		N/A	Equity/Index	MS-	03/28/2024	03/31/2026	4,290	5,300,000	1284	147,340			73,670		69,860			(18,215)				.0001
MSUSMSDA-EUROPEAN TA2410801		N/A	Equity/Index	MS-	12/20/2024	12/04/2025	708	852,574	1250	12,879			12,879		14,321							.0001
MSUSMSDA-EUROPEAN TA2505602		N/A	Equity/Index	MS-	03/17/2025	07/17/2026	184	224,570	1282		3,774		3,666		3,968			(109)				.0001
MSUSMSDA-EUROPEAN TA2505383		N/A	Equity/Index	MS-	03/14/2025	04/24/2026	1,221	1,486,299	1265		25,438		24,491		28,052			(947)				.0001
MSUSMSDA-EUROPEAN TA2304399		N/A	Equity/Index	MS-	04/21/2023	04/21/2025	816	1,000,000	1278	26,500			729		46			(3,281)				.0001
MSUSMSDA-EUROPEAN TA2409427		N/A	Equity/Index	MS-	11/29/2024	08/01/2025	415	508,881	1271	5,729			5,729		2,442							.0001
MSUSMSDA-EUROPEAN TA2400328		N/A	Equity/Index	MS-	01/19/2024	01/21/2026	2,881	3,500,000	1262	97,650			39,515		54,908			(12,056)				.0001
MSUSMSDA-EUROPEAN TA2400422		N/A	Equity/Index	MS-	01/26/2024	01/28/2026	1,889	2,300,000	1265	64,170			26,583		35,191			(7,922)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2502307		N/A	Equity/Index	MS-	02/03/2025	05/07/2026	494	597,947	1271		9,487		8,325		10,765			(1,163)				.0001
MSUSMSDA-EUROPEAN TA2501295		N/A	Equity/Index	MS-	01/22/2025	09/25/2026	2,283	2,768,822	1304		39,009		34,661		41,812			(4,349)				.0001
MSUSMSDA-EUROPEAN TA2505146		N/A	Equity/Index	MS-	03/11/2025	08/25/2026	177	213,981	1291		2,926		2,816		3,623			(110)				.0001
MSUSMSDA-EUROPEAN TA2402960		N/A	Equity/Index	MS-	05/21/2024	05/21/2026	3,692	4,570,480	1286	125,688			71,649		65,894			(15,538)				.0001
MSUSMSDA-EUROPEAN TA2401847		N/A	Equity/Index	MS-	04/08/2024	04/08/2026	2,591	3,200,000	1283	88,320			45,131		43,551			(10,919)				.0001
MSUSMSDA-EUROPEAN TA2500280		N/A	Equity/Index	MS-	01/06/2025	12/11/2025	741	893,913	1244		15,249		15,249		17,142							.0001
MSUSMSDA-EUROPEAN TA2406075		N/A	Equity/Index	MS-	09/10/2024	08/03/2026	584	728,038	1265	26,780			18,952		16,219			(3,488)				.0001
MSUSMSDA-EUROPEAN TA2409276		N/A	Equity/Index	MS-	11/27/2024	07/03/2025	688	841,046	1268	8,260			8,260		3,070							.0001
MSUSMSDA-EUROPEAN TA2411412		N/A	Equity/Index	MS-	12/30/2024	02/19/2026	299	359,371	1263	5,043			3,937		6,055			(1,094)				.0001
MSUSMSDA-EUROPEAN TA2409544		N/A	Equity/Index	MS-	12/03/2024	12/19/2025	807	988,293	1262	18,883			13,019		13,999			(4,472)				.0001
MSUSMSDA-EUROPEAN TA2410799		N/A	Equity/Index	MS-	12/20/2024	01/08/2026	479	576,812	1260	8,133			6,020		9,131			(1,921)				.0001
MSUSMSDA-EUROPEAN TA2400217		N/A	Equity/Index	MS-	01/12/2024	01/12/2026	1,149	1,400,000	1265	39,200			15,442		20,095			(4,860)				.0001
MSUSMSDA-EUROPEAN TA2308294		N/A	Equity/Index	MS-	10/24/2023	10/14/2025	1,800	2,143,692	1238	57,510			15,677		38,145			(7,199)				.0001
MSUSMSDA-EUROPEAN TA2402246		N/A	Equity/Index	MS-	04/26/2024	04/28/2026	2,350	2,870,000	1269	78,638			42,344		51,403			(9,722)				.0001
MSUSMSDA-EUROPEAN TA2309368		N/A	Equity/Index	MS-	12/22/2023	12/24/2025	1,645	2,000,000	1263	56,000			20,538		28,412			(6,923)				.0001
MSUSMSDA-EUROPEAN TA2409274		N/A	Equity/Index	MS-	11/27/2024	06/11/2025	273	333,729	1264	3,240			3,240		1,036							.0001
MSUSMSDA-EUROPEAN TA2502974		N/A	Equity/Index	MS-	02/11/2025	07/17/2026	113	137,451	1285		2,209		2,005		2,319			(204)				.0001
MSUSMSDA-EUROPEAN TA2409979		N/A	Equity/Index	MS-	12/06/2024	10/10/2025	426	522,796	1247	11,097			11,097		7,476							.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		5,924							.0001
MSUSMSDA-EUROPEAN TA2503146		N/A	Equity/Index	MS-	02/12/2025	07/17/2026	127	154,220	1285		2,397		2,180		2,606			(217)				.0001
MSUSMSDA-EUROPEAN TA2402561		N/A	Equity/Index	MS-	05/06/2024	05/06/2026	2,124	2,600,000	1272	71,500			39,286		45,346			(8,839)				.0001
MSUSMSDA-EUROPEAN TA2304770		N/A	Equity/Index	MS-	05/12/2023	04/25/2025	3,500	4,288,865	1269	122,831			4,152		1,037			(15,570)				.0001
MSUSMSDA-EUROPEAN TA2304102		N/A	Equity/Index	MS-	04/03/2023	04/03/2025	1,631	2,000,000	1281	52,200			143					(6,444)				.0001
MSUSMSDA-EUROPEAN TA2502306		N/A	Equity/Index	MS-	02/03/2025	09/25/2026	3,869	4,683,115	1302		64,386		58,357		72,902			(6,029)				.0001
MSUSMSDA-EUROPEAN TA2411352		N/A	Equity/Index	MS-	12/27/2024	01/16/2026	397	478,599	1258	7,108			5,396		7,951			(1,675)				.0001
MSUSMSDA-EUROPEAN TA2401788		N/A	Equity/Index	MS-	04/04/2024	03/13/2026	6,064	7,447,926	1272	208,629			102,536		113,070			(26,671)				.0001
MSUSMSDA-EUROPEAN TA2307787		N/A	Equity/Index	MS-	09/26/2023	09/26/2025	2,104	2,500,000	1238	66,250			16,176		41,955			(8,179)				.0001
MSUSMSDA-EUROPEAN TA2400525		N/A	Equity/Index	MS-	01/31/2024	05/16/2025	4,381	5,337,591	1274	92,965			8,920		4,129			(17,840)				.0001
MSUSMSDA-EUROPEAN TA2411031		N/A	Equity/Index	MS-	12/23/2024	04/07/2026	97	116,897	1283	1,451			1,148		1,626			(279)				.0001
MSUSMSDA-EUROPEAN TA2504714		N/A	Equity/Index	MS-	03/05/2025	07/17/2026	184	224,022	1282		3,695		3,502		3,968			(193)				.0001
MSUSMSDA-EUROPEAN TA2308094		N/A	Equity/Index	MS-	10/11/2023	09/25/2025	889	1,060,213	1241	27,923			6,932		16,472			(3,525)				.0001
MSUSMSDA-EUROPEAN TA2504568		N/A	Equity/Index	MS-	03/03/2025	06/05/2026	248	300,598	1274		4,660		4,375		5,443			(285)				.0001
MSUSMSDA-EUROPEAN TA2408098		N/A	Equity/Index	MS-	11/05/2024	07/11/2025	946	1,157,762	1277	11,006			11,006		3,318							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2500131		N/A	Equity/Index	MS-	01/03/2025	09/14/2026	2,253	2,713,468	1310		31,784		27,398		36,902			(4,386)				.0001
MSUSMSDA-EUROPEAN TA2505852		N/A	Equity/Index	MS-	03/21/2025	07/17/2026	184	224,581	1282		3,746		3,684		3,968			(62)				.0001
MSUSMSDA-EUROPEAN TA2308749		N/A	Equity/Index	MS-	11/17/2023	08/15/2025	2,400	2,865,408	1262	54,504			11,710		20,724			(7,749)				.0001
MSUSMSDA-EUROPEAN TA2505601		N/A	Equity/Index	MS-	03/17/2025	08/24/2026	261	318,548	1290		5,162		5,024		5,418			(138)				.0001
MSUSMSDA-EUROPEAN TA2503253		N/A	Equity/Index	MS-	02/14/2025	10/02/2026	825	1,005,197	1301		15,451		14,353		15,900			(1,098)				.0001
MSUSMSDA-EUROPEAN TA2405096		N/A	Equity/Index	MS-	08/07/2024	04/30/2025	730	882,176	1278	6,336			6,336		152							.0001
MSUSMSDA-EUROPEAN TA2503722		N/A	Equity/Index	MS-	02/21/2025	08/24/2026	240	291,960	1291		4,585		4,283		4,900			(302)				.0001
MSUSMSDA-EUROPEAN TA2503543		N/A	Equity/Index	MS-	02/19/2025	07/09/2026	418	510,696	1282		8,965		8,254		8,799			(712)				.0001
MSUSMSDA-EUROPEAN TA2304342		N/A	Equity/Index	MS-	04/18/2023	04/17/2025	2,444	3,000,000	1281	79,200			1,741		34			(9,791)				.0001
MSUSMSDA-EUROPEAN TA2503252		N/A	Equity/Index	MS-	02/14/2025	07/17/2026	139	169,360	1285		2,783		2,556		2,852			(227)				.0001
MSUSMSDA-EUROPEAN TA2304773		N/A	Equity/Index	MS-	05/12/2023	04/29/2025	3,310	4,056,041	1278	106,172			4,164		615			(13,383)				.0001
MSUSMSDA-EUROPEAN TA2305162		N/A	Equity/Index	MS-	06/02/2023	06/04/2025	823	1,000,000	1267	26,530			2,329		2,311			(3,275)				.0001
MSUSMSDA-EUROPEAN TA2400218		N/A	Equity/Index	MS-	01/12/2024	01/13/2026	2,791	3,400,000	1265	95,200			37,582		49,031			(11,785)				.0001
MSUSMSDA-EUROPEAN TA2505148		N/A	Equity/Index	MS-	03/11/2025	07/17/2026	185	223,652	1282		3,210		3,080		3,989			(131)				.0001
MSUSMSDA-EUROPEAN TA2502976		N/A	Equity/Index	MS-	02/11/2025	10/02/2026	1,050	1,277,199	1301		19,224		17,678		20,236			(1,546)				.0001
MSUSMSDA-EUROPEAN TA2404126		N/A	Equity/Index	MS-	07/05/2024	07/02/2026	2,380	2,940,000	1284	80,556			50,848		48,165			(10,014)				.0001
MSUSMSDA-EUROPEAN TA2309139		N/A	Equity/Index	MS-	12/11/2023	12/11/2025	1,336	1,600,000	1243	44,480			15,498		31,172			(5,491)				.0001
MSUSMSDA-EUROPEAN TA2503920		N/A	Equity/Index	MS-	02/24/2025	04/24/2026	1,029	1,251,573	1266		21,570		19,785		23,287			(1,785)				.0001
MSUSMSDA-EUROPEAN TA2409129		N/A	Equity/Index	MS-	11/25/2024	05/19/2025	286	349,017	1283	1,671			1,671		167							.0001
MSUSMSDA-EUROPEAN TA2409439		N/A	Equity/Index	MS-	11/29/2024	08/25/2025	229	280,804	1263	4,016			4,016		2,107							.0001
MSUSMSDA-EUROPEAN TA2403381		N/A	Equity/Index	MS-	06/07/2024	06/08/2026	1,562	1,900,000	1264	52,630			31,303		39,736			(6,506)				.0001
MSUSMSDA-EUROPEAN TA2306546		N/A	Equity/Index	MS-	07/25/2023	07/25/2025	1,216	1,500,000	1285	39,750			6,271		3,931			(4,907)				.0001
MSUSMSDA-EUROPEAN TA2306465		N/A	Equity/Index	MS-	07/21/2023	07/21/2025	813	1,000,000	1282	26,500			4,046		2,859			(3,281)				.0001
MSUSMSDA-EUROPEAN TA2400477		N/A	Equity/Index	MS-	01/30/2024	01/30/2026	2,865	3,500,000	1269	97,650			40,721		49,695			(12,056)				.0001
MSUSMSDA-EUROPEAN TA2306649		N/A	Equity/Index	MS-	07/31/2023	07/31/2025	809	1,000,000	1287	26,600			4,415		2,637			(3,284)				.0001
MSUSMSDA-EUROPEAN TA2405823		N/A	Equity/Index	MS-	08/30/2024	06/24/2025	1,306	1,607,137	1259	28,686			28,686		7,374							.0001
MSUSMSDA-EUROPEAN TA2500278		N/A	Equity/Index	MS-	01/06/2025	02/20/2026	303	365,527	1262		5,590		4,442		6,316			(1,148)				.0001
MSUSMSDA-EUROPEAN TA2410070		N/A	Equity/Index	MS-	12/09/2024	02/06/2026	1,800	2,206,206	1269	42,064			30,926		32,165			(8,950)				.0001
MSUSMSDA-EUROPEAN TA2500033		N/A	Equity/Index	MS-	01/02/2025	11/26/2025	630	756,145	1242		11,552		11,552		14,298							.0001
MSUSMSDA-EUROPEAN TA2408094		N/A	Equity/Index	MS-	11/05/2024	05/07/2025	1,065	1,303,400	1278	8,412			8,412		421							.0001
MSUSMSDA-EUROPEAN TA2501209		N/A	Equity/Index	MS-	01/21/2025	09/25/2026	2,038	2,468,181	1304		33,909		30,080		37,076			(3,829)				.0001
MSUSMSDA-EUROPEAN TA2409273		N/A	Equity/Index	MS-	11/27/2024	07/24/2025	244	298,278	1281	2,447			2,447		905							.0001
MSUSMSDA-EUROPEAN TA2501294		N/A	Equity/Index	MS-	01/22/2025	09/09/2026	1,900	2,304,320	1301		33,030		29,249		35,106			(3,781)				.0001
MSUSMSDA-EUROPEAN TA2401023		N/A	Equity/Index	MS-	02/27/2024	02/27/2026	3,033	3,700,000	1267	102,490			46,676		58,840			(12,653)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA - EUROPEAN TA2403566		N/A	Equity/Index	MS-	06/13/2024	06/12/2026	3,848	4,700,000	1268	130,519			78,347		93,016			(16,136)				.0001
MSUSMSDA - EUROPEAN TA2405516		N/A	Equity/Index	MS-	08/22/2024	04/09/2025	765	937,508	1288	6,700			6,700									.0001
MSUSMSDA - EUROPEAN TA2304992		N/A	Equity/Index	MS-	05/23/2023	05/23/2025	1,808	2,200,000	1268	58,520			4,174		3,297			(7,225)				.0001
MSUSMSDA - EUROPEAN TA2500034		N/A	Equity/Index	MS-	01/02/2025	02/20/2026	1,599	1,919,168	1262		26,510		20,862		32,949			(5,649)				.0001
MSUSMSDA - EUROPEAN TA2405815		N/A	Equity/Index	MS-	08/30/2024	04/17/2026	4,528	5,572,066	1268	150,003			96,702		98,593			(22,843)				.0001
MSUSMSDA - EUROPEAN TA2409976		N/A	Equity/Index	MS-	12/06/2024	04/06/2026	234	287,169	1283	5,215			3,995		3,908			(972)				.0001
MSUSMSDA - EUROPEAN TA2407303		N/A	Equity/Index	MS-	10/17/2024	04/15/2025	345	425,575	1287	2,782			2,782		1							.0001
MSUSMSDA - EUROPEAN TA2402768		N/A	Equity/Index	MS-	05/13/2024	05/13/2026	2,203	2,700,000	1273	74,250			41,511		46,727			(9,179)				.0001
MSUSMSDA - EUROPEAN TA2504569		N/A	Equity/Index	MS-	03/03/2025	04/20/2026	243	294,538	1264		4,771		4,447		5,573			(324)				.0001
MSUSMSDA - EUROPEAN TA2308333		N/A	Equity/Index	MS-	10/26/2023	10/24/2025	1,007	1,200,000	1242	31,680			9,001		20,854			(3,933)				.0001
MSUSMSDA - EUROPEAN TA2405818		N/A	Equity/Index	MS-	08/30/2024	06/05/2025	831	1,022,612	1262	16,532			16,532		2,963							.0001
MSUSMSDA - EUROPEAN TA2308820		N/A	Equity/Index	MS-	11/24/2023	11/25/2025	3,429	4,100,000	1242	113,160			36,995		77,958			(13,990)				.0001
MSUSMSDA - EUROPEAN TA2411359		N/A	Equity/Index	MS-	12/27/2024	01/05/2026	816	983,721	1253	15,317			11,518		17,123			(3,716)				.0001
MSUSMSDA - EUROPEAN TA2500479		N/A	Equity/Index	MS-	01/08/2025	09/24/2026	1,664	2,000,910	1309		23,490		20,398		28,469			(3,092)				.0001
MSUSMSDA - EUROPEAN TA2411027		N/A	Equity/Index	MS-	12/23/2024	07/01/2025	162	195,229	1268	1,023			1,023		686							.0001
MSUSMSDA - EUROPEAN TA2309213		N/A	Equity/Index	MS-	12/15/2023	12/16/2025	2,974	3,600,000	1257	100,440			35,733		55,034			(12,417)				.0001
MSUSMSDA - EUROPEAN TA2305950		N/A	Equity/Index	MS-	07/03/2023	07/03/2025	2,295	2,800,000	1272	74,088			9,465		8,822			(9,159)				.0001
MSUSMSDA - EUROPEAN TA2406230		N/A	Equity/Index	MS-	09/13/2024	06/27/2025	1,500	1,875,225	1261	43,799			43,799		7,947							.0001
MSUSMSDA - EUROPEAN TA2501722		N/A	Equity/Index	MS-	01/28/2025	04/29/2026	909	1,102,844	1270		18,388		15,882		19,645			(2,506)				.0001
MSUSMSDA - EUROPEAN TA2308996		N/A	Equity/Index	MS-	12/04/2023	12/04/2025	914	1,100,000	1250	30,580			10,361		18,614			(3,775)				.0001
MSUSMSDA - EUROPEAN TA2411414		N/A	Equity/Index	MS-	12/30/2024	01/16/2026	1,371	1,647,819	1255	24,069			18,320		28,917			(5,686)				.0001
MSUSMSDA - EUROPEAN TA2501844		N/A	Equity/Index	MS-	01/29/2025	09/30/2026	2,529	3,063,251	1303		42,587		38,315		47,040			(4,273)				.0001
MSUSMSDA - EUROPEAN TA2500475		N/A	Equity/Index	MS-	01/08/2025	04/15/2026	2,226	2,676,698	1272		37,278		30,647		45,352			(6,631)				.0001
MSUSMSDA - EUROPEAN TA2401378		N/A	Equity/Index	MS-	03/20/2024	03/20/2026	2,677	3,300,000	1281	91,080			44,164		44,310			(11,260)				.0001
MSUSMSDA - EUROPEAN TA2401787		N/A	Equity/Index	MS-	04/04/2024	03/26/2026	4,224	5,188,001	1278	138,408			69,301		74,063			(17,373)				.0001
MSUSMSDA - EUROPEAN TA2409643		N/A	Equity/Index	MS-	12/04/2024	04/09/2026	4,262	5,234,546	1285	93,878			71,462		69,691			(17,243)				.0001
MSUSMSDA - EUROPEAN TA2501634		N/A	Equity/Index	MS-	01/27/2025	05/13/2026	1,253	1,516,518	1273		23,694		20,518		26,576			(3,176)				.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		38,392							.0001
MSUSMSDA - EUROPEAN TA2404458		N/A	Equity/Index	MS-	07/16/2024	07/16/2026	1,682	2,100,000	1298	57,960			37,447		28,643			(7,156)				.0001
MSUSMSDA - EUROPEAN TA2307988		N/A	Equity/Index	MS-	10/06/2023	10/07/2025	2,613	3,100,000	1237	81,530			21,196		55,778			(10,093)				.0001
MSUSMSDA - EUROPEAN TA2304666		N/A	Equity/Index	MS-	05/09/2023	05/09/2025	2,035	2,500,000	1280	67,500			3,519		834			(8,333)				.0001
MSUSMSDA - EUROPEAN TA2400520		N/A	Equity/Index	MS-	01/31/2024	12/30/2025	3,398	4,139,953	1264	113,527			44,466		58,118			(14,659)				.0001
MSUSMSDA - EUROPEAN TA2308753		N/A	Equity/Index	MS-	11/17/2023	08/26/2025	3,400	4,059,328	1254	86,462			19,736		39,507			(12,083)				.0001
MSUSMSDA - EUROPEAN TA2409226		N/A	Equity/Index	MS-	11/26/2024	07/17/2025	348	425,294	1279	3,479			3,479		1,255							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA - EUROPEAN TA2308363		N/A	Equity/Index	MS-	10/27/2023	10/29/2025	922	1,100,000	1243	29,150			8,437		18,837			(3,599)				.0001
MSUSMSDA - EUROPEAN TA2409128		N/A	Equity/Index	MS-	11/25/2024	04/24/2025	559	682,170	1275	3,319			3,319		75							.0001
MSUSMSDA - EUROPEAN TA2504285		N/A	Equity/Index	MS-	02/28/2025	05/04/2026	160	193,677	1268		3,012		2,807		3,594			(205)				.0001
MSUSMSDA - EUROPEAN TA2406222		N/A	Equity/Index	MS-	09/13/2024	05/20/2025	1,977	2,471,547	1272	43,767			43,767		2,525							.0001
MSUSMSDA - EUROPEAN TA2409218		N/A	Equity/Index	MS-	11/26/2024	05/09/2025	604	738,154	1276	4,182			4,182		327							.0001
MSUSMSDA - EUROPEAN TA2409973		N/A	Equity/Index	MS-	12/06/2024	12/31/2025	2,221	2,725,656	1264	53,058			37,566		38,093			(12,339)				.0001
MSUSMSDA - EUROPEAN TA2308986		N/A	Equity/Index	MS-	12/01/2023	12/01/2025	1,237	1,500,000	1259	41,700			13,996		20,788			(5,162)				.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		3,926							.0001
MSUSMSDA - EUROPEAN TA2409124		N/A	Equity/Index	MS-	11/25/2024	04/08/2025	244	297,763	1277	1,169			1,169									.0001
MSUSMSDA - EUROPEAN TA2503721		N/A	Equity/Index	MS-	02/21/2025	05/26/2026	1,647	2,003,576	1273		33,836		31,164		36,147			(2,671)				.0001
MSUSMSDA - EUROPEAN TA2409437		N/A	Equity/Index	MS-	11/29/2024	08/29/2025	205	251,375	1267	3,398			3,398		1,761							.0001
MSUSMSDA - EUROPEAN TA2404499		N/A	Equity/Index	MS-	07/17/2024	07/17/2026	808	1,000,000	1287	27,600			17,870		16,180			(3,407)				.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		7,504							.0001
MSUSMSDA - EUROPEAN TA2505855		N/A	Equity/Index	MS-	03/21/2025	07/20/2026	412	502,867	1282		8,441		8,302		8,912			(140)				.0001
MSUSMSDA - EUROPEAN TA2410203		N/A	Equity/Index	MS-	12/10/2024	02/06/2026	314	384,873	1269	7,319			5,394		5,611			(1,561)				.0001
MSUSMSDA - EUROPEAN TA2304400		N/A	Equity/Index	MS-	04/21/2023	04/23/2025	816	1,000,000	1278	26,600			803		66			(3,284)				.0001
MSUSMSDA - EUROPEAN TA2304644		N/A	Equity/Index	MS-	05/08/2023	05/08/2025	1,627	2,000,000	1281	54,000			2,741		569			(6,667)				.0001
MSUSMSDA - EUROPEAN TA2411353		N/A	Equity/Index	MS-	12/27/2024	05/15/2026	185	223,025	1286	2,871			2,344		3,244			(516)				.0001
MSUSMSDA - EUROPEAN TA2305896		N/A	Equity/Index	MS-	06/30/2023	07/01/2025	2,868	3,500,000	1272	92,400			11,566		10,978			(11,439)				.0001
MSUSMSDA - EUROPEAN TA2307078		N/A	Equity/Index	MS-	08/22/2023	08/22/2025	1,659	2,000,000	1256	52,600			10,318		17,879			(6,494)				.0001
MSUSMSDA - EUROPEAN TA2400747		N/A	Equity/Index	MS-	02/13/2024	02/13/2026	2,727	3,300,000	1257	91,410			39,874		60,131			(11,285)				.0001
MSUSMSDA - EUROPEAN TA2400025		N/A	Equity/Index	MS-	01/04/2024	01/02/2026	1,657	2,000,000	1253	55,800			21,242		34,723			(6,927)				.0001
MSUSMSDA - EUROPEAN TA2404330		N/A	Equity/Index	MS-	07/12/2024	07/13/2026	1,046	1,300,000	1292	35,750			22,982		19,183			(4,420)				.0001
MSUSMSDA - EUROPEAN TA2501724		N/A	Equity/Index	MS-	01/28/2025	04/27/2026	1,113	1,350,347	1269		22,712		19,603		24,216			(3,108)				.0001
MSUSMSDA - EUROPEAN TA2407841		N/A	Equity/Index	MS-	10/30/2024	04/04/2025	769	947,916	1277	6,776			6,776									.0001
MSUSMSDA - EUROPEAN TA2500476		N/A	Equity/Index	MS-	01/08/2025	02/13/2026	1,631	1,961,229	1257		29,411		23,381		35,829			(6,029)				.0001
MSUSMSDA - EUROPEAN TA2308412		N/A	Equity/Index	MS-	10/31/2023	10/31/2025	1,260	1,500,000	1241	39,750			11,614		27,204			(4,907)				.0001
MSUSMSDA - EUROPEAN TA2409432		N/A	Equity/Index	MS-	11/29/2024	08/08/2025	506	620,467	1267	7,704			7,704		3,576							.0001
MSUSMSDA - EUROPEAN TA2401114		N/A	Equity/Index	MS-	03/01/2024	03/03/2026	2,607	3,200,000	1275	88,640			40,911		44,962			(10,958)				.0001
MSUSMSDA - EUROPEAN TA2308751		N/A	Equity/Index	MS-	11/17/2023	08/22/2025	1,933	2,307,847	1263	43,918			9,813		17,254			(6,176)				.0001
MSUSMSDA - EUROPEAN TA2308295		N/A	Equity/Index	MS-	10/24/2023	10/09/2025	2,318	2,760,599	1238	73,712			19,719		48,374			(9,291)				.0001
MSUSMSDA - EUROPEAN TA2500036		N/A	Equity/Index	MS-	01/02/2025	07/16/2026	965	1,158,222	1296		13,623		11,478		16,886			(2,145)				.0001
MSUSMSDA - EUROPEAN TA2308754		N/A	Equity/Index	MS-	11/17/2023	09/25/2025	2,096	2,502,456	1252	56,927			14,950		30,631			(7,602)				.0001
MSUSMSDA - EUROPEAN TA2411360		N/A	Equity/Index	MS-	12/27/2024	02/18/2026	226	272,452	1263	4,044			3,147		4,556			(877)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2401547		N/A	Equity/Index	MS-	03/22/2024	03/23/2026	4,624	5,700,000	1281	157,320			77,037		77,042			(19,476)				.0001
MSUSMSDA-EUROPEAN TA2409426		N/A	Equity/Index	MS-	11/29/2024	07/03/2025	451	553,025	1266	5,999			5,999		2,137							.0001
MSUSMSDA-EUROPEAN TA2505672		N/A	Equity/Index	MS-	03/18/2025	07/17/2026	184	225,148	1282		3,951		3,845		3,968			(106)				.0001
MSUSMSDA-EUROPEAN TA2405822		N/A	Equity/Index	MS-	08/30/2024	06/06/2025	972	1,196,124	1258	20,915			20,915		4,306							.0001
MSUSMSDA-EUROPEAN TA2505145		N/A	Equity/Index	MS-	03/11/2025	07/17/2026	139	168,041	1285		2,289		2,196		2,852			(93)				.0001
MSUSMSDA-EUROPEAN TA2308711		N/A	Equity/Index	MS-	11/17/2023	11/19/2025	1,340	1,600,000	1242	43,520			13,850		30,054			(5,373)				.0001
MSUSMSDA-EUROPEAN TA2407842		N/A	Equity/Index	MS-	10/30/2024	04/03/2025	560	690,290	1274	5,229			5,229									.0001
MSUSMSDA-EUROPEAN TA2400524		N/A	Equity/Index	MS-	01/31/2024	05/02/2025	5,507	6,709,453	1278	107,331			7,313		1,439			(21,230)				.0001
MSUSMSDA-EUROPEAN TA2411034		N/A	Equity/Index	MS-	12/23/2024	02/25/2026	188	226,563	1270	3,107			2,396		3,475			(653)				.0001
MSUSMSDA-EUROPEAN TA2304401		N/A	Equity/Index	MS-	04/21/2023	04/22/2025	4,079	5,000,000	1278	132,500			3,822		277			(16,380)				.0001
MSUSMSDA-EUROPEAN TA2309367		N/A	Equity/Index	MS-	12/22/2023	12/22/2025	1,480	1,800,000	1263	50,400			18,397		25,309			(6,248)				.0001
MSUSMSDA-EUROPEAN TA2304498		N/A	Equity/Index	MS-	04/28/2023	04/11/2025	2,240	2,755,603	1273	79,408			1,118		11			(10,066)				.0001
MSUSMSDA-EUROPEAN TA2501845		N/A	Equity/Index	MS-	01/29/2025	09/04/2026	1,103	1,336,009	1296		19,470		17,429		21,568			(2,041)				.0001
MSUSMSDA-EUROPEAN TA2306779		N/A	Equity/Index	MS-	08/04/2023	08/05/2025	2,457	3,000,000	1258	92,100			15,940		22,073			(11,386)				.0001
MSUSMSDA-EUROPEAN TA2409278		N/A	Equity/Index	MS-	11/27/2024	06/06/2025	362	442,527	1258	4,770			4,770		1,604							.0001
MSUSMSDA-EUROPEAN TA2500281		N/A	Equity/Index	MS-	01/06/2025	09/10/2026	1,792	2,161,797	1306		27,035		23,318		30,682			(3,717)				.0001
MSUSMSDA-EUROPEAN TA2403877		N/A	Equity/Index	MS-	06/25/2024	06/25/2026	2,126	2,600,000	1270	72,020			44,457		51,130			(8,891)				.0001
MSUSMSDA-EUROPEAN TA2504284		N/A	Equity/Index	MS-	02/28/2025	07/17/2026	139	168,257	1285		2,398		2,259		2,852			(139)				.0001
MSUSMSDA-EUROPEAN TA2400849		N/A	Equity/Index	MS-	02/16/2024	02/19/2026	2,632	3,200,000	1263	88,640			39,396		53,514			(10,943)				.0001
MSUSMSDA-EUROPEAN TA2505384		N/A	Equity/Index	MS-	03/14/2025	04/21/2026	3,360	4,090,061	1264		70,256		67,621		77,298			(2,635)				.0001
MSUSMSDA-EUROPEAN TA2409543		N/A	Equity/Index	MS-	12/03/2024	07/25/2025	204	249,829	1279	2,206			2,206		834							.0001
MSUSMSDA-EUROPEAN TA2401244		N/A	Equity/Index	MS-	03/08/2024	03/09/2026	4,401	5,400,000	1275	150,120			70,620		77,628			(18,584)				.0001
MSUSMSDA-EUROPEAN TA2409980		N/A	Equity/Index	MS-	12/06/2024	09/16/2026	2,306	2,829,969	1314	46,187			38,108		36,144			(6,435)				.0001
MSUSMSDA-EUROPEAN TA2401623		N/A	Equity/Index	MS-	03/26/2024	03/04/2026	3,043	3,743,803	1273	106,397			50,787		54,377			(13,563)				.0001
MSUSMSDA-EUROPEAN TA2305304		N/A	Equity/Index	MS-	06/09/2023	06/09/2025	1,233	1,500,000	1268	39,300			3,730		3,586			(4,865)				.0001
MSUSMSDA-EUROPEAN TA2403037		N/A	Equity/Index	MS-	05/23/2024	05/22/2026	4,903	6,000,000	1272	164,400			94,462		109,050			(20,436)				.0001
MSUSMSDA-EUROPEAN TA2401113		N/A	Equity/Index	MS-	03/01/2024	03/02/2026	2,770	3,400,000	1275	93,840			43,241		47,545			(11,617)				.0001
MSUSMSDA-EUROPEAN TA2411356		N/A	Equity/Index	MS-	12/27/2024	05/15/2026	1,274	1,535,858	1285	20,320			16,588		22,985			(3,650)				.0001
MSUSMSDA-EUROPEAN TA2408099		N/A	Equity/Index	MS-	11/05/2024	07/25/2025	1,084	1,326,653	1282	12,243			12,243		3,982							.0001
MSUSMSDA-EUROPEAN TA2411357		N/A	Equity/Index	MS-	12/27/2024	09/16/2026	217	261,602	1314	3,001			2,560		3,401			(432)				.0001
MSUSMSDA-EUROPEAN TA2400548		N/A	Equity/Index	MS-	02/02/2024	02/04/2026	1,635	2,000,000	1271	55,800			23,652		27,987			(6,889)				.0001
MSUSMSDA-EUROPEAN TA2400847		N/A	Equity/Index	MS-	02/16/2024	02/13/2026	2,879	3,500,000	1263	96,600			42,488		57,779			(12,025)				.0001
MSUSMSDA-EUROPEAN TA2305305		N/A	Equity/Index	MS-	06/09/2023	06/10/2025	1,645	2,000,000	1268	52,600			5,058		4,891			(6,503)				.0001
MSUSMSDA-EUROPEAN TA2408092		N/A	Equity/Index	MS-	11/05/2024	04/22/2025	1,527	1,868,819	1273	12,198			12,198		183							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2503632		N/A	Equity/Index	MS-	02/20/2025	07/17/2026	139	169,693	1285		2,856		2,638		2,852			(218)				.0001
MSUSMSDA-EUROPEAN TA2500953		N/A	Equity/Index	MS-	01/16/2025	09/23/2026	3,506	4,221,960	1308		50,591		44,494		60,555			(6,097)				.0001
MSUSMSDA-EUROPEAN TA2504875		N/A	Equity/Index	MS-	03/07/2025	04/24/2026	3,085	3,747,596	1265		62,697		59,333		70,878			(3,364)				.0001
MSUSMSDA-EUROPEAN TA2501632		N/A	Equity/Index	MS-	01/27/2025	07/10/2026	274	331,625	1289		4,712		4,150		5,271			(562)				.0001
MSUSMSDA-EUROPEAN TA2304966		N/A	Equity/Index	MS-	05/22/2023	05/22/2025	2,125	2,600,000	1275	69,420			4,857		2,461			(8,570)				.0001
MSUSMSDA-EUROPEAN TA2402504		N/A	Equity/Index	MS-	05/03/2024	05/05/2026	4,753	5,800,000	1268	159,500			87,418		107,036			(19,718)				.0001
MSUSMSDA-EUROPEAN TA2305408		N/A	Equity/Index	MS-	06/13/2023	06/13/2025	1,230	1,500,000	1272	39,450			3,950		3,343			(4,870)				.0001
MSUSMSDA-EUROPEAN TA2409225		N/A	Equity/Index	MS-	11/26/2024	07/31/2025	253	309,194	1284	2,430			2,430		930							.0001
MSUSMSDA-EUROPEAN TA2402962		N/A	Equity/Index	MS-	05/21/2024	05/21/2025	849	1,051,062	1272	20,136			20,136		1,129							.0001
MSUSMSDA-EUROPEAN TA2307922		N/A	Equity/Index	MS-	10/03/2023	10/03/2025	1,694	2,000,000	1230	52,600			13,348		40,590			(6,494)				.0001
MSUSMSDA-EUROPEAN TA2402660		N/A	Equity/Index	MS-	05/09/2024	05/08/2026	4,076	5,000,000	1275	137,000			75,964		84,099			(17,007)				.0001
MSUSMSDA-EUROPEAN TA2405821		N/A	Equity/Index	MS-	08/30/2024	06/06/2025	973	1,197,354	1275	15,524			15,524		1,922							.0001
MSUSMSDA-EUROPEAN TA2400730		N/A	Equity/Index	MS-	02/12/2024	02/12/2026	2,784	3,400,000	1268	94,520			41,101		50,827			(11,669)				.0001
MSUSMSDA-EUROPEAN TA2503719		N/A	Equity/Index	MS-	02/21/2025	07/17/2026	138	167,877	1285		2,646		2,458		2,832			(187)				.0001
MSUSMSDA-EUROPEAN TA2308755		N/A	Equity/Index	MS-	11/17/2023	09/16/2025	3,480	4,154,842	1257	88,322			22,313		43,077			(11,953)				.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		11,013							.0001
MSUSMSDA-EUROPEAN TA2502466		N/A	Equity/Index	MS-	02/05/2025	09/04/2026	1,103	1,341,788	1296		20,799		18,846		21,568			(1,953)				.0001
MSUSMSDA-EUROPEAN TA2411355		N/A	Equity/Index	MS-	12/27/2024	01/02/2026	1,445	1,742,005	1254	26,887			20,165		30,022			(6,576)				.0001
MSUSMSDA-EUROPEAN TA2305588		N/A	Equity/Index	MS-	06/16/2023	06/16/2025	816	1,000,000	1278	26,200			2,743		1,784			(3,248)				.0001
MSUSMSDA-EUROPEAN TA2309212		N/A	Equity/Index	MS-	12/15/2023	12/15/2025	826	1,000,000	1257	27,900			9,901		15,211			(3,454)				.0001
MSUSMSDA-EUROPEAN TA2502765		N/A	Equity/Index	MS-	02/10/2025	04/23/2026	2,350	2,859,809	1267		50,254		44,606		52,164			(5,648)				.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		8,979							.0001
MSUSMSDA-EUROPEAN TA2307987		N/A	Equity/Index	MS-	10/06/2023	10/06/2025	1,180	1,400,000	1237	36,680			9,498		25,060			(4,547)				.0001
MSUSMSDA-EUROPEAN TA2306600		N/A	Equity/Index	MS-	07/28/2023	07/28/2025	1,620	2,000,000	1286	53,000			8,602		5,401			(6,561)				.0001
MSUSMSDA-EUROPEAN TA2403838		N/A	Equity/Index	MS-	06/24/2024	06/24/2026	1,227	1,500,000	1270	41,550			25,591		29,594			(5,130)				.0001
MSUSMSDA-EUROPEAN TA2504712		N/A	Equity/Index	MS-	03/05/2025	07/17/2026	139	169,234	1285		2,656		2,517		2,852			(139)				.0001
MSUSMSDA-EUROPEAN TA2409434		N/A	Equity/Index	MS-	11/29/2024	08/14/2025	270	331,079	1268	4,163			4,163		1,984							.0001
MSUSMSDA-EUROPEAN TA2404087		N/A	Equity/Index	MS-	07/02/2024	07/02/2026	2,855	3,500,000	1274	95,900			60,118		66,264			(11,840)				.0001
MSUSMSDA-EUROPEAN TA2405884		N/A	Equity/Index	MS-	09/03/2024	09/24/2025	820	1,010,060	1240	29,068			13,288		15,508			(6,795)				.0001
MSUSMSDA-EUROPEAN TA2403712		N/A	Equity/Index	MS-	06/18/2024	06/18/2026	2,938	3,600,000	1273	99,720			60,681		67,777			(12,328)				.0001
MSUSMSDA-EUROPEAN TA2411361		N/A	Equity/Index	MS-	12/27/2024	12/08/2025	384	462,927	1247	7,519			7,519		8,337							.0001
MSUSMSDA-EUROPEAN TA2308489		N/A	Equity/Index	MS-	11/03/2023	11/05/2025	1,254	1,500,000	1246	39,900			11,932		24,785			(4,926)				.0001
MSUSMSDA-EUROPEAN TA2402882		N/A	Equity/Index	MS-	05/17/2024	05/15/2026	1,777	2,200,000	1286	60,500			34,177		31,157			(7,521)				.0001
MSUSMSDA-EUROPEAN TA2411354		N/A	Equity/Index	MS-	12/27/2024	11/26/2025	159	191,681	1246	3,094			3,094		3,416							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2305758		N/A	Equity/Index	MS-	06/26/2023	06/26/2025	1,322	1,600,000	1261	42,400			5,002		6,822			(5,235)				.0001
MSUSMSDA-EUROPEAN TA2308821		N/A	Equity/Index	MS-	11/24/2023	11/24/2025	1,505	1,800,000	1242	49,680			16,196		34,086			(6,150)				.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		26,658							.0001
MSUSMSDA-EUROPEAN TA2403007		N/A	Equity/Index	MS-	05/22/2024	05/22/2026	2,192	2,700,000	1280	74,250			42,429		43,416			(9,179)				.0001
MSUSMSDA-EUROPEAN TA2400519		N/A	Equity/Index	MS-	01/31/2024	12/26/2025	4,351	5,301,041	1266	141,799			55,042		70,847			(18,415)				.0001
MSUSMSDA-EUROPEAN TA2410204		N/A	Equity/Index	MS-	12/10/2024	12/19/2025	1,067	1,307,833	1259	26,120			18,347		19,475			(6,302)				.0001
MSUSMSDA-EUROPEAN TA2400547		N/A	Equity/Index	MS-	02/02/2024	02/03/2026	3,433	4,200,000	1271	116,760			49,398		58,524			(14,435)				.0001
MSUSMSDA-EUROPEAN TA2404288		N/A	Equity/Index	MS-	07/11/2024	07/10/2026	3,184	3,944,753	1288	108,481			69,291		62,051			(13,411)				.0001
MSUSMSDA-EUROPEAN TA2401786		N/A	Equity/Index	MS-	04/04/2024	03/20/2026	4,787	5,879,489	1282	150,050			74,498		77,749			(18,994)				.0001
MSUSMSDA-EUROPEAN TA2402245		N/A	Equity/Index	MS-	04/26/2024	04/27/2026	4,413	5,390,000	1269	147,686			79,429		96,191			(18,283)				.0001
MSUSMSDA-EUROPEAN TA2308201		N/A	Equity/Index	MS-	10/18/2023	10/17/2025	1,010	1,200,000	1236	32,400			8,857		22,618			(4,006)				.0001
MSUSMSDA-EUROPEAN TA2308292		N/A	Equity/Index	MS-	10/24/2023	09/30/2025	3,100	3,691,914	1235	100,905			26,049		66,464			(12,881)				.0001
MSUSMSDA-EUROPEAN TA2409435		N/A	Equity/Index	MS-	11/29/2024	08/13/2025	733	898,819	1266	11,660			11,660		5,627							.0001
MSUSMSDA-EUROPEAN TA2406129		N/A	Equity/Index	MS-	09/12/2024	09/18/2025	1,192	1,484,982	1267	35,030			16,095		11,537			(8,521)				.0001
MSUSMSDA-EUROPEAN TA2400950		N/A	Equity/Index	MS-	02/23/2024	02/23/2026	818	1,000,000	1270	27,600			12,452		15,026			(3,417)				.0001
MSUSMSDA-EUROPEAN TA2308588		N/A	Equity/Index	MS-	11/10/2023	11/12/2025	2,865	3,400,000	1236	91,120			28,123		70,099			(11,249)				.0001
MSUSMSDA-EUROPEAN TA2500403		N/A	Equity/Index	MS-	01/07/2025	04/15/2026	1,330	1,598,647	1272		22,058		18,095		27,097			(3,963)				.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		7,710							.0001
MSUSMSDA-EUROPEAN TA2405515		N/A	Equity/Index	MS-	08/22/2024	04/09/2025	1,348	1,651,974	1277	15,132			15,132		1							.0001
MSUSMSDA-EUROPEAN TA2501420		N/A	Equity/Index	MS-	01/24/2025	07/10/2026	580	704,294	1289		10,707		9,411		11,158			(1,295)				.0001
MSUSMSDA-EUROPEAN TA2502467		N/A	Equity/Index	MS-	02/05/2025	07/02/2026	351	426,988	1282		7,051		6,306		7,290			(745)				.0001
MSUSMSDA-EUROPEAN TA2408111		N/A	Equity/Index	MS-	11/05/2024	09/12/2025	942	1,152,867	1260	19,032			19,032		10,710							.0001
MSUSMSDA-EUROPEAN TA2401279		N/A	Equity/Index	MS-	03/13/2024	03/13/2026	3,909	4,800,000	1276	132,480			62,964		68,862			(16,378)				.0001
MSUSMSDA-EUROPEAN TA2401628		N/A	Equity/Index	MS-	03/26/2024	03/18/2026	3,311	4,073,523	1272	119,033			58,029		62,837			(14,879)				.0001
MSUSMSDA-EUROPEAN TA2408090		N/A	Equity/Index	MS-	11/05/2024	05/05/2025	1,365	1,670,555	1289	7,836			7,836		164							.0001
MSUSMSDA-EUROPEAN TA2409430		N/A	Equity/Index	MS-	11/29/2024	07/08/2025	366	448,797	1261	5,575			5,575		2,360							.0001
MSUSMSDA-EUROPEAN TA2308587		N/A	Equity/Index	MS-	11/10/2023	11/11/2025	1,264	1,500,000	1236	40,050			12,323		30,796			(4,951)				.0001
MSUSMSDA-EUROPEAN TA2405094		N/A	Equity/Index	MS-	08/07/2024	04/10/2025	491	593,354	1273	4,379			4,379		2							.0001
MSUSMSDA-EUROPEAN TA2307358		N/A	Equity/Index	MS-	09/01/2023	09/03/2025	2,706	3,300,000	1271	87,120			18,549		20,851			(10,770)				.0001
MSUSMSDA-EUROPEAN TA2409977		N/A	Equity/Index	MS-	12/06/2024	04/08/2026	946	1,160,950	1283	21,092			16,178		15,867			(3,914)				.0001
MSUSMSDA-EUROPEAN TA2305163		N/A	Equity/Index	MS-	06/02/2023	06/02/2025	1,152	1,400,000	1267	36,960			3,152		3,076			(4,576)				.0001
MSUSMSDA-EUROPEAN TA2306303		N/A	Equity/Index	MS-	07/17/2023	07/17/2025	1,056	1,300,000	1282	34,580			5,076		3,320			(4,269)				.0001
MSUSMSDA-EUROPEAN TA2305587		N/A	Equity/Index	MS-	06/16/2023	06/17/2025	2,448	3,000,000	1278	78,600			8,325		5,480			(9,730)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2308364		N/A	Equity/Index	MS-	10/27/2023	10/27/2025	1,341	1,600,000	1243	42,240			12,143		27,126			(5,229)				.0001
MSUSMSDA-EUROPEAN TA2410797		N/A	Equity/Index	MS-	12/20/2024	01/28/2026	226	272,149	1265	3,720			2,801		4,192			(835)				.0001
MSUSMSDA-EUROPEAN TA2309347		N/A	Equity/Index	MS-	12/21/2023	11/20/2025	3,319	4,032,751	1240	136,842			45,877		77,378			(17,721)				.0001
MSUSMSDA-EUROPEAN TA2504713		N/A	Equity/Index	MS-	03/05/2025	05/22/2026	523	636,758	1272		10,765		10,132		11,601			(633)				.0001
MSUSMSDA-EUROPEAN TA2400249		N/A	Equity/Index	MS-	01/16/2024	01/16/2026	2,721	3,300,000	1260	92,730			36,888		53,129			(11,448)				.0001
MSUSMSDA-EUROPEAN TA2305613		N/A	Equity/Index	MS-	06/20/2023	06/20/2025	1,641	2,000,000	1271	52,600			5,772		5,249			(6,494)				.0001
MSUSMSDA-EUROPEAN TA2400461		N/A	Equity/Index	MS-	01/29/2024	01/29/2026	1,965	2,400,000	1269	66,960			27,831		34,019			(8,267)				.0001
MSUSMSDA-EUROPEAN TA2308822		N/A	Equity/Index	MS-	11/24/2023	11/26/2025	836	1,000,000	1242	27,700			9,081		19,101			(3,420)				.0001
MSUSMSDA-EUROPEAN TA2406228		N/A	Equity/Index	MS-	09/13/2024	06/20/2025	2,000	2,500,300	1264	54,821			54,821		8,711							.0001
MSUSMSDA-EUROPEAN TA2410796		N/A	Equity/Index	MS-	12/20/2024	02/12/2026	506	609,325	1269	8,147			6,209		9,199			(1,763)				.0001
MSUSMSDA-EUROPEAN TA2306253		N/A	Equity/Index	MS-	07/14/2023	07/14/2025	976	1,200,000	1280	31,920			4,566		3,276			(3,952)				.0001
MSUSMSDA-EUROPEAN TA2411032		N/A	Equity/Index	MS-	12/23/2024	01/27/2026	100	120,512	1265	1,663			1,254		1,847			(375)				.0001
MSUSMSDA-EUROPEAN TA2411030		N/A	Equity/Index	MS-	12/23/2024	02/10/2026	156	187,999	1270	2,494			1,902		2,773			(543)				.0001
MSUSMSDA-EUROPEAN TA2503257		N/A	Equity/Index	MS-	02/14/2025	07/09/2026	299	364,308	1282		6,148		5,638		6,294			(510)				.0001
MSUSMSDA-EUROPEAN TA2402933		N/A	Equity/Index	MS-	05/20/2024	05/20/2026	2,987	3,700,000	1287	101,750			57,863		52,474			(12,579)				.0001
MSUSMSDA-EUROPEAN TA2403916		N/A	Equity/Index	MS-	06/26/2024	06/26/2026	819	1,000,000	1269	27,600			17,075		20,149			(3,407)				.0001
MSUSMSDA-EUROPEAN TA2400421		N/A	Equity/Index	MS-	01/26/2024	01/27/2026	2,957	3,600,000	1265	100,440			41,528		54,859			(12,417)				.0001
MSUSMSDA-EUROPEAN TA2505853		N/A	Equity/Index	MS-	03/21/2025	09/03/2026	1,749	2,134,742	1291		34,488		33,966		36,520			(523)				.0001
MSUSMSDA-EUROPEAN TA2411029		N/A	Equity/Index	MS-	12/23/2024	02/04/2026	93	112,076	1271	1,431			1,087		1,585			(316)				.0001
MSUSMSDA-EUROPEAN TA2409974		N/A	Equity/Index	MS-	12/06/2024	02/03/2026	205	251,580	1271	4,769			3,489		3,479			(1,020)				.0001
MSUSMSDA-EUROPEAN TA2500477		N/A	Equity/Index	MS-	01/08/2025	07/09/2026	559	672,181	1291		8,597		7,306		10,419			(1,291)				.0001
MSUSMSDA-EUROPEAN TA2401918		N/A	Equity/Index	MS-	04/12/2024	04/13/2026	4,726	5,800,000	1275	159,500			82,712		91,170			(19,746)				.0001
MSUSMSDA-EUROPEAN TA2309344		N/A	Equity/Index	MS-	12/21/2023	11/07/2025	2,560	3,110,528	1237	107,443			34,659		60,552			(14,179)				.0001
MSUSMSDA-EUROPEAN TA2501293		N/A	Equity/Index	MS-	01/22/2025	09/22/2026	927	1,124,266	1306		15,356		13,636		16,330			(1,720)				.0001
MSUSMSDA-EUROPEAN TA2304534		N/A	Equity/Index	MS-	05/01/2023	05/01/2025	1,141	1,400,000	1279	37,660			1,550		254			(4,649)				.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		8,678							.0001
MSUSMSDA-EUROPEAN TA2401144		N/A	Equity/Index	MS-	03/05/2024	03/05/2026	5,401	6,600,000	1270	182,820			84,881		102,571			(22,601)				.0001
MSUSMSDA-EUROPEAN TA2404047		N/A	Equity/Index	MS-	07/01/2024	07/01/2026	1,227	1,500,000	1271	41,100			25,709		29,825			(5,074)				.0001
MSUSMSDA-EUROPEAN TA2308756		N/A	Equity/Index	MS-	11/17/2023	09/05/2025	2,000	2,387,840	1259	48,500			11,643		21,703			(6,674)				.0001
MSUSMSDA-EUROPEAN TA2402883		N/A	Equity/Index	MS-	05/17/2024	05/18/2026	1,615	2,000,000	1286	55,000			31,169		28,440			(6,809)				.0001
MSUSMSDA-EUROPEAN TA2502549		N/A	Equity/Index	MS-	02/06/2025	09/04/2026	1,229	1,495,386	1295		23,392		21,232		24,226			(2,160)				.0001
MSUSMSDA-EUROPEAN TA2409127		N/A	Equity/Index	MS-	11/25/2024	04/30/2025	257	313,627	1278	1,475			1,475		53							.0001
MSUSMSDA-EUROPEAN TA2403991		N/A	Equity/Index	MS-	06/28/2024	06/29/2026	2,291	2,800,000	1265	81,200			50,638		59,831			(10,038)				.0001
MSUSMSDA-EUROPEAN TA2306777		N/A	Equity/Index	MS-	08/04/2023	08/06/2025	1,146	1,400,000	1258	43,120			7,512		10,429			(5,323)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2305898		N/A	Equity/Index	MS-	06/30/2023	06/30/2025	819	1,000,000	1272	26,400			3,273		3,085			(3,273)				.0001
MSUSMSDA-EUROPEAN TA2411033		N/A	Equity/Index	MS-	12/23/2024	01/22/2026	174	209,691	1263	2,935			2,205		3,259			(671)				.0001
MSUSMSDA-EUROPEAN TA2505600		N/A	Equity/Index	MS-	03/17/2025	07/17/2026	140	170,869	1285		2,733		2,654		2,873			(79)				.0001
MSUSMSDA-EUROPEAN TA2400952		N/A	Equity/Index	MS-	02/23/2024	02/25/2026	1,227	1,500,000	1270	41,550			18,809		22,730			(5,130)				.0001
MSUSMSDA-EUROPEAN TA2505604		N/A	Equity/Index	MS-	03/17/2025	09/30/2026	82	100,080	1297		1,577		1,538		1,655			(39)				.0001
MSUSMSDA-EUROPEAN TA2405824		N/A	Equity/Index	MS-	08/30/2024	06/23/2025	1,428	1,757,268	1270	25,935			25,935		5,112							.0001
MSUSMSDA-EUROPEAN TA2406229		N/A	Equity/Index	MS-	09/13/2024	06/25/2025	1,000	1,250,150	1259	29,927			29,927		5,727							.0001
MSUSMSDA-EUROPEAN TA2409221		N/A	Equity/Index	MS-	11/26/2024	06/09/2025	205	250,533	1273	1,898			1,898		480							.0001
MSUSMSDA-EUROPEAN TA2305364		N/A	Equity/Index	MS-	06/12/2023	06/12/2025	821	1,000,000	1271	26,300			2,598		2,233			(3,247)				.0001
MSUSMSDA-EUROPEAN TA2403757		N/A	Equity/Index	MS-	06/21/2024	06/22/2026	1,717	2,100,000	1271	57,960			35,588		40,798			(7,165)				.0001
MSUSMSDA-EUROPEAN TA2409281		N/A	Equity/Index	MS-	11/27/2024	08/07/2025	700	855,715	1274	8,675			8,675		3,934							.0001
MSUSMSDA-EUROPEAN TA2403756		N/A	Equity/Index	MS-	06/21/2024	06/18/2026	1,553	1,900,000	1271	52,440			32,087		36,809			(6,519)				.0001
MSUSMSDA-EUROPEAN TA2403678		N/A	Equity/Index	MS-	06/17/2024	06/17/2026	2,044	2,500,000	1270	69,250			41,987		48,539			(8,549)				.0001
MSUSMSDA-EUROPEAN TA2407839		N/A	Equity/Index	MS-	10/30/2024	04/28/2025	1,346	1,659,160	1289	9,960			9,960		64							.0001
MSUSMSDA-EUROPEAN TA2404268		N/A	Equity/Index	MS-	07/10/2024	07/10/2026	1,316	1,633,219	1291	44,750			28,544		24,603			(5,525)				.0001
MSUSMSDA-EUROPEAN TA2410067		N/A	Equity/Index	MS-	12/09/2024	04/16/2025	180	220,621	1276	1,009			1,009		4							.0001
MSUSMSDA-EUROPEAN TA2504283		N/A	Equity/Index	MS-	02/28/2025	04/24/2026	747	904,229	1266		14,115		13,133		16,905			(982)				.0001
MSUSMSDA-EUROPEAN TA2400546		N/A	Equity/Index	MS-	02/02/2024	02/02/2026	490	600,000	1271	16,680			7,044		8,319			(2,065)				.0001
MSUSMSDA-EUROPEAN TA2400532		N/A	Equity/Index	MS-	02/01/2024	01/30/2026	1,631	2,000,000	1274	55,800			23,398		26,160			(6,927)				.0001
MSUSMSDA-EUROPEAN TA2400680		N/A	Equity/Index	MS-	02/09/2024	02/09/2026	1,146	1,400,000	1269	38,780			16,750		20,362			(4,801)				.0001
MSUSMSDA-EUROPEAN TA2402503		N/A	Equity/Index	MS-	05/03/2024	05/04/2026	1,803	2,200,000	1268	60,500			33,121		40,493			(7,490)				.0001
MSUSMSDA-EUROPEAN TA2308297		N/A	Equity/Index	MS-	10/24/2023	10/03/2025	1,466	1,745,918	1227	52,439			13,702		37,679			(6,666)				.0001
MSUSMSDA-EUROPEAN TA2308586		N/A	Equity/Index	MS-	11/10/2023	11/10/2025	1,264	1,500,000	1236	40,050			12,285		30,664			(4,958)				.0001
MSUSMSDA-EUROPEAN TA2504626		N/A	Equity/Index	MS-	03/04/2025	05/22/2026	2,300	2,789,670	1272		44,103		41,415		51,016			(2,688)				.0001
MSUSMSDA-EUROPEAN TA2405819		N/A	Equity/Index	MS-	08/30/2024	06/05/2025	2,377	2,925,089	1273	38,867			38,867		4,950							.0001
MSUSMSDA-EUROPEAN TA2500752		N/A	Equity/Index	MS-	01/14/2025	04/16/2026	4,437	5,308,604	1271		67,156		55,963		91,842			(11,193)				.0001
MSUSMSDA-EUROPEAN TA2408105		N/A	Equity/Index	MS-	11/05/2024	08/01/2025	991	1,212,835	1273	13,765			13,765		5,425							.0001
MSUSMSDA-EUROPEAN TA2504570		N/A	Equity/Index	MS-	03/03/2025	06/03/2026	604	732,102	1273		11,472		10,768		13,382			(704)				.0001
MSUSMSDA-EUROPEAN TA2409428		N/A	Equity/Index	MS-	11/29/2024	07/10/2025	444	544,442	1263	6,568			6,568		2,627							.0001
MSUSMSDA-EUROPEAN TA2307986		N/A	Equity/Index	MS-	10/06/2023	10/08/2025	1,348	1,600,000	1237	42,080			10,982		28,936			(5,202)				.0001
MSUSMSDA-EUROPEAN TA2408095		N/A	Equity/Index	MS-	11/05/2024	05/09/2025	1,029	1,259,342	1276	8,747			8,747		556							.0001
MSUSMSDA-EUROPEAN TA2308362		N/A	Equity/Index	MS-	10/27/2023	10/28/2025	3,520	4,200,000	1243	110,880			31,985		71,545			(13,708)				.0001
MSUSMSDA-EUROPEAN TA2505149		N/A	Equity/Index	MS-	03/11/2025	06/03/2026	83	100,341	1272		1,508		1,441		1,880			(67)				.0001
MSUSMSDA-EUROPEAN TA2500129		N/A	Equity/Index	MS-	01/03/2025	09/11/2026	2,541	3,060,330	1310		35,614		30,676		41,472			(4,938)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2502342		N/A	Equity/Index	MS-	02/04/2025	04/28/2026	861	1,045,375	1269		17,582		15,419		18,801			(2,163)				.0001
MSUSMSDA-EUROPEAN TA2409223		N/A	Equity/Index	MS-	11/26/2024	06/13/2025	366	447,292	1267	4,027			4,027		1,238							.0001
MSUSMSDA-EUROPEAN TA2404089		N/A	Equity/Index	MS-	07/03/2024	07/02/2026	1,107	1,361,957	1279	37,318			23,458		24,147			(4,620)				.0001
MSUSMSDA-EUROPEAN TA2401827		N/A	Equity/Index	MS-	04/05/2024	04/02/2026	2,268	2,800,000	1283	77,000			38,979		37,759			(9,585)				.0001
MSUSMSDA-EUROPEAN TA2503255		N/A	Equity/Index	MS-	02/14/2025	07/06/2026	143	174,234	1282		2,922		2,678		2,982			(244)				.0001
MSUSMSDA-EUROPEAN TA2403758		N/A	Equity/Index	MS-	06/21/2024	06/23/2026	3,188	3,900,000	1271	108,030			66,389		76,021			(13,337)				.0001
MSUSMSDA-EUROPEAN TA2304805		N/A	Equity/Index	MS-	05/15/2023	05/15/2025	2,036	2,500,000	1280	67,250			4,059		1,199			(8,302)				.0001
MSUSMSDA-EUROPEAN TA2410794		N/A	Equity/Index	MS-	12/20/2024	11/28/2025	489	588,854	1251	8,640			8,640		9,545							.0001
MSUSMSDA-EUROPEAN TA2306778		N/A	Equity/Index	MS-	08/04/2023	08/04/2025	901	1,100,000	1258	33,770			5,806		7,993			(4,181)				.0001
MSUSMSDA-EUROPEAN TA2308712		N/A	Equity/Index	MS-	11/17/2023	11/18/2025	2,513	3,000,000	1242	81,300			25,797		56,079			(10,051)				.0001
MSUSMSDA-EUROPEAN TA2400352		N/A	Equity/Index	MS-	01/22/2024	01/22/2026	1,316	1,600,000	1263	44,640			18,125		24,806			(5,511)				.0001
MSUSMSDA-EUROPEAN TA2403294		N/A	Equity/Index	MS-	06/05/2024	05/28/2026	3,206	3,936,102	1275	108,644			63,589		68,975			(13,562)				.0001
MSUSMSDA-EUROPEAN TA2409972		N/A	Equity/Index	MS-	12/06/2024	12/29/2025	263	322,759	1264	6,256			4,420		4,462			(1,463)				.0001
MSUSMSDA-EUROPEAN TA2403992		N/A	Equity/Index	MS-	06/28/2024	06/30/2026	2,046	2,500,000	1265	72,500			45,250		53,555			(8,951)				.0001
MSUSMSDA-EUROPEAN TA2306785		N/A	Equity/Index	MS-	08/07/2023	08/07/2025	1,387	1,700,000	1277	45,390			7,970		6,935			(5,604)				.0001
MSUSMSDA-EUROPEAN TA2409277		N/A	Equity/Index	MS-	11/27/2024	07/03/2025	583	712,688	1266	7,246			7,246		2,762							.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		8,658							.0001
MSUSMSDA-EUROPEAN TA2409219		N/A	Equity/Index	MS-	11/26/2024	05/19/2025	205	250,533	1280	1,367			1,367		150							.0001
MSUSMSDA-EUROPEAN TA2308296		N/A	Equity/Index	MS-	10/24/2023	10/13/2025	1,780	2,119,873	1238	56,782			15,421		37,527			(7,118)				.0001
MSUSMSDA-EUROPEAN TA2409126		N/A	Equity/Index	MS-	11/25/2024	05/12/2025	528	644,340	1284	2,817			2,817		184							.0001
MSUSMSDA-EUROPEAN TA2411026		N/A	Equity/Index	MS-	12/23/2024	07/29/2025	132	159,076	1283	695			695		487							.0001
MSUSMSDA-EUROPEAN TA2411351		N/A	Equity/Index	MS-	12/27/2024	02/05/2026	2,175	2,622,050	1265	36,862			28,426		41,295			(8,253)				.0001
MSUSMSDA-EUROPEAN TA2400327		N/A	Equity/Index	MS-	01/19/2024	01/20/2026	1,482	1,800,000	1262	50,220			20,281		28,105			(6,209)				.0001
MSUSMSDA-EUROPEAN TA2503254		N/A	Equity/Index	MS-	02/14/2025	07/23/2026	729	888,228	1286		14,685		13,499		15,056			(1,186)				.0001
MSUSMSDA-EUROPEAN TA2400518		N/A	Equity/Index	MS-	01/31/2024	12/10/2025	2,228	2,714,484	1247	87,382			32,655		48,816			(11,617)				.0001
MSUSMSDA-EUROPEAN TA2503633		N/A	Equity/Index	MS-	02/20/2025	05/08/2026	1,818	2,219,433	1270		40,458		36,880		40,408			(3,578)				.0001
MSUSMSDA-EUROPEAN TA2410248		N/A	Equity/Index	MS-	12/11/2024	12/19/2025	1,067	1,312,495	1259	27,864			19,625		19,475			(6,741)				.0001
MSUSMSDA-EUROPEAN TA2501025		N/A	Equity/Index	MS-	01/17/2025	07/15/2026	1,310	1,581,498	1291		21,583		18,785		24,717			(2,798)				.0001
MSUSMSDA-EUROPEAN TA2501423		N/A	Equity/Index	MS-	01/24/2025	09/28/2026	2,061	2,502,672	1304		36,236		32,428		37,873			(3,808)				.0001
MSUSMSDA-EUROPEAN TA2502066		N/A	Equity/Index	MS-	01/31/2025	01/29/2027	825	1,000,000	1249		31,100		28,655		34,045			(2,445)				.0001
MSUSMSDA-EUROPEAN TA2500754		N/A	Equity/Index	MS-	01/14/2025	07/13/2026	197	235,699	1290		2,753		2,369		3,717			(385)				.0001
MSUSMSDA-EUROPEAN TA2409275		N/A	Equity/Index	MS-	11/27/2024	07/11/2025	470	574,552	1273	5,264			5,264		1,937							.0001
MSUSMSDA-EUROPEAN TA2409280		N/A	Equity/Index	MS-	11/27/2024	07/11/2025	626	765,254	1266	8,125			8,125		3,323							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2500952		N/A	Equity/Index	MS-	01/16/2025	09/11/2026	1,455	1,752,126	1305		21,227		18,618		25,454			(2,609)				.0001
MSUSMSDA-EUROPEAN TA2411411		N/A	Equity/Index	MS-	12/30/2024	04/10/2026	2,249	2,703,096	1275	35,775			28,774		43,115			(6,924)				.0001
MSUSMSDA-EUROPEAN TA2405930		N/A	Equity/Index	MS-	09/04/2024	04/11/2025	3,228	3,990,002	1288	35,104			35,104									.0001
MSUSMSDA-EUROPEAN TA2309349		N/A	Equity/Index	MS-	12/21/2023	11/21/2025	3,000	3,645,150	1242	121,710			40,920		68,074			(15,738)				.0001
MSUSMSDA-EUROPEAN TA2403218		N/A	Equity/Index	MS-	06/03/2024	06/03/2026	2,040	2,500,000	1273	68,750			40,364		45,277			(8,488)				.0001
MSUSMSDA-EUROPEAN TA2501422		N/A	Equity/Index	MS-	01/24/2025	09/11/2026	82	99,573	1300		1,465		1,306		1,532			(158)				.0001
MSUSMSDA-EUROPEAN TA2501424		N/A	Equity/Index	MS-	01/24/2025	09/29/2026	2,879	3,495,970	1304		50,733		45,410		53,035			(5,323)				.0001
MSUSMSDA-EUROPEAN TA2309309		N/A	Equity/Index	MS-	12/21/2023	12/19/2025	1,070	1,300,000	1262	36,270			13,125		18,453			(4,509)				.0001
MSUSMSDA-EUROPEAN TA2504286		N/A	Equity/Index	MS-	02/28/2025	04/20/2026	3,320	4,018,794	1264		63,809		59,328		76,137			(4,481)				.0001
MSUSMSDA-EUROPEAN TA2403298		N/A	Equity/Index	MS-	06/06/2024	06/05/2026	6,502	8,000,000	1273	231,200			136,560		144,584			(28,582)				.0001
MSUSMSDA-EUROPEAN TA2403523		N/A	Equity/Index	MS-	06/11/2024	06/11/2026	4,428	5,400,000	1267	149,580			89,461		109,517			(18,467)				.0001
MSUSMSDA-EUROPEAN TA2411028		N/A	Equity/Index	MS-	12/23/2024	07/07/2025	120	144,614	1261	953			953		765							.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		43,872							.0001
MSUSMSDA-EUROPEAN TA2307359		N/A	Equity/Index	MS-	09/01/2023	08/29/2025	1,066	1,300,000	1271	34,190			7,093		8,009			(4,256)				.0001
MSUSMSDA-EUROPEAN TA2405816		N/A	Equity/Index	MS-	08/30/2024	04/17/2026	3,301	4,062,145	1267	110,421			71,185		72,782			(16,815)				.0001
MSUSMSDA-EUROPEAN TA2400219		N/A	Equity/Index	MS-	01/12/2024	01/14/2026	1,314	1,600,000	1265	44,800			17,723		23,194			(5,538)				.0001
MSUSMSDA-EUROPEAN TA2306010		N/A	Equity/Index	MS-	07/07/2023	07/09/2025	1,319	1,600,000	1264	42,288			5,743		7,569			(5,221)				.0001
MSUSMSDA-EUROPEAN TA2306602		N/A	Equity/Index	MS-	07/28/2023	07/29/2025	2,106	2,600,000	1286	69,160			11,305		7,123			(8,550)				.0001
MSUSMSDA-EUROPEAN TA2308151		N/A	Equity/Index	MS-	10/16/2023	10/16/2025	1,175	1,400,000	1242	36,820			10,000		23,517			(4,546)				.0001
MSUSMSDA-EUROPEAN TA2400521		N/A	Equity/Index	MS-	01/31/2024	01/06/2026	2,742	3,340,716	1253	103,017			40,973		57,809			(13,170)				.0001
MSUSMSDA-EUROPEAN TA2500133		N/A	Equity/Index	MS-	01/03/2025	09/17/2026	1,927	2,320,840	1310		27,528		23,748		32,075			(3,780)				.0001
MSUSMSDA-EUROPEAN TA2402884		N/A	Equity/Index	MS-	05/17/2024	05/19/2026	3,957	4,900,000	1286	135,240			76,723		69,923			(16,719)				.0001
MSUSMSDA-EUROPEAN TA2409125		N/A	Equity/Index	MS-	11/25/2024	04/28/2025	385	469,831	1278	2,150			2,150		63							.0001
MSUSMSDA-EUROPEAN TA2400681		N/A	Equity/Index	MS-	02/09/2024	02/10/2026	3,683	4,500,000	1269	125,100			54,130		65,720			(15,466)				.0001
MSUSMSDA-EUROPEAN TA2405487		N/A	Equity/Index	MS-	08/21/2024	04/16/2025	1,040	1,276,413	1276	12,835			12,835		22							.0001
MSUSMSDA-EUROPEAN TA2404331		N/A	Equity/Index	MS-	07/12/2024	07/14/2026	1,528	1,900,000	1292	52,250			33,615		28,124			(6,451)				.0001
MSUSMSDA-EUROPEAN TA2501421		N/A	Equity/Index	MS-	01/24/2025	09/16/2026	99	120,216	1302		1,736		1,550		1,811			(186)				.0001
MSUSMSDA-EUROPEAN TA2503256		N/A	Equity/Index	MS-	02/14/2025	07/07/2026	1,994	2,429,529	1282		40,822		37,420		41,686			(3,402)				.0001
MSUSMSDA-EUROPEAN TA2505673		N/A	Equity/Index	MS-	03/18/2025	08/26/2026	211	258,186	1289		4,402		4,293		4,424			(109)				.0001
MSUSMSDA-EUROPEAN TA2406221		N/A	Equity/Index	MS-	09/13/2024	05/14/2025	1,491	1,863,974	1273	31,861			31,861		1,350							.0001
MSUSMSDA-EUROPEAN TA2405514		N/A	Equity/Index	MS-	08/22/2024	04/08/2025	1,171	1,435,061	1277	13,088			13,088									.0001
MSUSMSDA-EUROPEAN TA2309348		N/A	Equity/Index	MS-	12/21/2023	10/24/2025	2,000	2,430,100	1237	83,180			25,651		45,589			(11,207)				.0001
MSUSMSDA-EUROPEAN TA2306672		N/A	Equity/Index	MS-	08/01/2023	08/01/2025	1,216	1,500,000	1285	39,750			6,652		4,406			(4,907)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSUSMSDA-EUROPEAN TA2502067		N/A	Equity/Index	MS-	01/31/2025	02/02/2027	2,433	2,950,000	1249		91,745		84,572		100,726			(7,173)				.0001
MSUSMSDA-EUROPEAN TA2309157		N/A	Equity/Index	MS-	12/12/2023	12/12/2025	1,837	2,200,000	1244	61,160			21,393		42,700			(7,551)				.0001
MSUSMSDA-EUROPEAN TA2305303		N/A	Equity/Index	MS-	06/09/2023	06/11/2025	822	1,000,000	1268	26,300			2,561		2,500			(3,247)				.0001
MSUSMSDA-EUROPEAN TA2305119		N/A	Equity/Index	MS-	05/30/2023	05/30/2025	1,240	1,500,000	1261	39,750			3,217		4,172			(4,907)				.0001
MSUSMSDA-EUROPEAN TA2401586		N/A	Equity/Index	MS-	03/25/2024	03/25/2026	1,868	2,300,000	1279	63,480			31,217		32,264			(7,848)				.0001
MSUSMSDA-EUROPEAN TA2408093		N/A	Equity/Index	MS-	11/05/2024	05/06/2025	1,562	1,911,654	1278	12,220			12,220		570							.0001
MSUSMSDA-EUROPEAN TA2503147		N/A	Equity/Index	MS-	02/12/2025	06/05/2026	400	485,732	1276		7,924		7,144		8,627			(781)				.0001
MSUSMSDA-EUROPEAN TA2308075		N/A	Equity/Index	MS-	10/10/2023	10/10/2025	1,678	2,000,000	1242	52,800			13,906		32,665			(6,519)				.0001
MSUSMSDA-EUROPEAN TA2411235		N/A	Equity/Index	MS-	12/26/2024	05/21/2026	1,300	1,572,441	1286	22,048			17,941		23,204			(3,891)				.0001
MSUSMSDA-EUROPEAN TA2504567		N/A	Equity/Index	MS-	03/03/2025	07/17/2026	139	168,481	1285		2,449		2,312		2,852			(137)				.0001
MSUSMSDA-EUROPEAN TA2410069		N/A	Equity/Index	MS-	12/09/2024	01/14/2026	186	227,975	1266	4,341			3,125		3,263			(977)				.0001
MSUSMSDA-EUROPEAN TA2506126		N/A	Equity/Index	MS-	03/25/2025	09/02/2026	2,100	2,563,869	1290		41,900		41,421		44,461			(479)				.0001
MSUSMSDA-EUROPEAN TA2401919		N/A	Equity/Index	MS-	04/12/2024	04/14/2026	3,586	4,400,000	1275	121,000			62,827		69,364			(14,959)				.0001
MSUSMSDA-EUROPEAN TA2408091		N/A	Equity/Index	MS-	11/05/2024	04/15/2025	1,546	1,892,072	1276	10,975			10,975		25							.0001
MXUSCAST 1 YR TA2408461		N/A	Equity/Index	BOA-	11/12/2024	11/11/2025	248	70,702	285.279999999997	2,304			2,304		2,236							.0001
MXUSCAST 1 YR TA2502507		N/A	Equity/Index	BOA-	02/06/2025	12/24/2025	422	123,933	289.350000000002		4,752		4,752		3,232							.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		7,470							.0001
MXUSCAST 1 YR TA2502914		N/A	Equity/Index	BOA-	02/11/2025	02/05/2026	100	29,559	293.540000000002		1,061		1,061		651							.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		2,582							.0001
MXUSCAST 1 YR TA2506286		N/A	Equity/Index	BOA-	03/28/2025	03/18/2026	616	176,583	284.779999999997		6,289		6,289		6,756							.0001
MXUSCAST 1 YR TA2410660		N/A	Equity/Index	BOA-	12/18/2024	12/16/2025	288	83,039	289.720000000003	2,552			2,552		2,127							.0001
MXUSCAST 1 YR TA2410341		N/A	Equity/Index	BOA-	12/13/2024	12/03/2025	34	9,866	289.040000000002	339			339		255							.0001
MXUSCAST 1 YR TA2504090		N/A	Equity/Index	BOA-	02/26/2025	02/19/2026	186	53,990	294.910000000003		1,406		1,406		1,151							.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		3,899							.0001
MXUSCAST 1 YR TA2504004		N/A	Equity/Index	BOA-	02/25/2025	12/24/2025	418	121,078	289.350000000002		3,716		3,716		3,201							.0001
MXUSCAST 1 YR TA2408558		N/A	Equity/Index	BOA-	11/14/2024	11/12/2025	131	37,241	285.089999999997	1,176			1,176		1,196							.0001
MXUSCAST 1 YR TA2504091		N/A	Equity/Index	BOA-	02/26/2025	02/20/2026	369	107,110	293.160000000003		3,048		3,048		2,525							.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		4,173							.0001
MXUSCAST 1 YR TA2500715		N/A	Equity/Index	BOA-	01/14/2025	01/02/2026	34	9,891	291.07		318		318		239							.0001
MXUSCAST 1 YR TA2501256		N/A	Equity/Index	BOA-	01/22/2025	01/09/2026	15	4,388	292.42		143		143		99							.0001
MXUSCAST 1 YR TA2504858		N/A	Equity/Index	BOA-	03/07/2025	02/24/2026	88	24,820	291.959999999998		479		479		647							.0001
MXUSCAST 1 YR TA2411095		N/A	Equity/Index	BOA-	12/24/2024	12/23/2025	1,287	375,135	289.220000000003	13,578			13,578		9,912							.0001
MXUSCAST 1 YR TA2505525		N/A	Equity/Index	BOA-	03/17/2025	02/24/2026	865	245,193	289.660000000003		5,709		5,709		7,193							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MXUSCAST 1 YR TA2506285		N/A	Equity/Index	BOA	03/28/2025	03/19/2026	646	185,182	285.64		6,337		6,337		6,834							.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		15,772							.0001
MXUSCAST 1 YR TA2505522		N/A	Equity/Index	BOA	03/17/2025	02/17/2026	298	84,471	294.779999999997		1,448		1,448		1,850							.0001
MXUSCAST 1 YR TA2502038		N/A	Equity/Index	BOA	01/31/2025	01/30/2026	165	48,358	292.25		1,653		1,653		1,144							.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		3,201							.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		7,140							.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		1,600							.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		1,661							.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		3,198							.0001
MXUSCAST 1 YR TA2502041		N/A	Equity/Index	BOA	01/31/2025	01/22/2026	49	14,361	292.52		481		481		330							.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		5,658							.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		5,749							.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		1,661							.0001
MXUSCAST 1 YR TA2409531		N/A	Equity/Index	BOA	12/03/2024	11/20/2025	52	15,030	287.100000000002	535			535		428							.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		11,399							.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		3,770							.0001
MXUSCAST 1 YR TA2411185		N/A	Equity/Index	BOA	12/26/2024	12/17/2025	79	22,859	288.959999999998	758			758		611							.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		2,873							.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		977							.0001
MXUSCAST 1 YR TA2408034		N/A	Equity/Index	BOA	11/05/2024	10/15/2025	112	31,489	282.18	959			959		1,173							.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		1,389							.0001
MXUSCAST 1 YR TA2411186		N/A	Equity/Index	BOA	12/26/2024	12/19/2025	65	18,808	288.33	644			644		523							.0001
MXUSCAST 1 YR TA2410266		N/A	Equity/Index	BOA	12/12/2024	11/18/2025	107	31,137	284.24	1,360			1,360		1,035							.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		1,407							.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		5,019							.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		1,908							.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		4,906							.0001
MXUSCAST 1 YR TA2409532		N/A	Equity/Index	BOA	12/03/2024	11/26/2025	38	10,984	287.5	386			386		308							.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		1,418							.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		2,130							.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		1,403							.0001
MXUSCAST 1 YR TA2409270		N/A	Equity/Index	BOA	11/27/2024	11/26/2025	106	30,475	289.24	921			921		775							.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		2,717							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MXUSCAST 1 YR TA2504857		N/A	Equity/Index	BOA	03/07/2025	02/20/2026	245	69,100	292.26		1,299		1,299		1,762							.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		1,791							.0001
MXUSCAST 1 YR TA2502738		N/A	Equity/Index	BOA	02/10/2025	02/06/2026	81	24,029	293.68		897		897		524							.0001
MXUSCAST 1 YR TA2505706		N/A	Equity/Index	BOA	03/19/2025	03/10/2026	726	206,750	280.64999999999998		8,189		8,189		9,457							.0001
MXUSCAST 1 YR TA2502040		N/A	Equity/Index	BOA	01/31/2025	01/23/2026	56	16,412	292.27		556		556		383							.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		2,408							.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		1,413							.0001
MXUSCAST 1 YR TA2410018		N/A	Equity/Index	BOA	12/09/2024	12/04/2025	140	40,473	290.08999999999997	1,266			1,266		987							.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		1,749							.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		1,650							.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		2,247							.0001
MXUSCAST 1 YR TA2503034		N/A	Equity/Index	BOA	02/12/2025	02/05/2026	314	92,665	293.54000000000002		3,250		3,250		2,045							.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		4,474							.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		4,526							.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		1,652							.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		4,753							.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		1,049							.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		4,365							.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		2,436							.0001
MXUSCAST 1 YR TA2408777		N/A	Equity/Index	BOA	11/20/2024	05/16/2025	260	74,646	235	13,153			13,153		13,796							.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		1,661							.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		1,285							.0001
MXUSCAST 1 YR TA2502039		N/A	Equity/Index	BOA	01/31/2025	01/29/2026	54	15,826	291.37		563		563		393							.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		1,660							.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		1,420							.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		2,128							.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		14,002							.0001
MXUSCAST 1 YR TA2411513		N/A	Equity/Index	BOA	12/31/2024	12/11/2025	40	11,551	292.10000000000002	314			314		253							.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		2,864							.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		2,678							.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		3,201							.0001
MXUSCAST 1 YR TA2501257		N/A	Equity/Index	BOA	01/22/2025	11/12/2025	15	4,388	285.08999999999997		189		189		137							.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		1,587							.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		1,857							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MXUSCAST 1 YR TA2409207		N/A	Equity/Index	BOA	11/26/2024	11/06/2025	69	19,958	281.14999999999998	927			927		785							.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		4,506							.0001
MXUSCAST 1 YR TA2506013		N/A	Equity/Index	BOA	03/24/2025	03/17/2026	270	77,447	283.45999999999998		2,965		2,965		3,136							.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		7,731							.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		1,335							.0001
MXUSCAST 1 YR TA2500509		N/A	Equity/Index	BOA	01/10/2025	12/31/2025	40	11,697	288.77999999997		450		450		320							.0001
MXUSCAST 1 YR TA2501573		N/A	Equity/Index	BOA	01/27/2025	01/16/2026	106	30,597	293.24		790		790		675							.0001
MXUSCAST 1 YR TA2409459		N/A	Equity/Index	BOA	12/02/2024	10/24/2025	86	24,817	283.97000000003	971			971		814							.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		1,121							.0001
MXUSCAST 1 YR TA2500353		N/A	Equity/Index	BOA	01/07/2025	12/24/2025	80	23,123	291.48		665		665		540							.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		764							.0001
MXUSCAST 1 YR TA2410781		N/A	Equity/Index	BOA	12/20/2024	12/18/2025	84	24,185	288.33	780			780		675							.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		7,080							.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		4,666							.0001
MXUSCAST 1 YR TA2500444		N/A	Equity/Index	BOA	01/08/2025	01/07/2026	75	21,811	289.04000000002		777		777		599							.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		1,032							.0001
MXUSCAST 1 YR TA2409205		N/A	Equity/Index	BOA	11/26/2024	11/25/2025	86	24,875	288.5	847			847		656							.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		954							.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		5,524							.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		3,630							.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		2,729							.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		3,021							.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		1,148							.0001
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		16,718							.0001
MXUSCAST 1 YR TA2501258		N/A	Equity/Index	BOA	01/22/2025	11/18/2025	12	3,510	284.24		158		158		116							.0001
MXUSCAST 1 YR TA2410265		N/A	Equity/Index	BOA	12/12/2024	12/11/2025	98	28,518	292.10000000002	891			891		620							.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		3,255							.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		6,402							.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		13,141							.0001
MXUSCAST 1 YR TA2501255		N/A	Equity/Index	BOA	01/22/2025	01/14/2026	17	4,973	290.91000000003		175		175		124							.0001
MXUSCAST 2 YR TA2408776		N/A	Equity/Index	BOA	11/20/2024	11/18/2026	250	71,775	284.24	3,510			2,878		3,355			(435)				.0001
MXUSCAST 2 YR TA2410340		N/A	Equity/Index	BOA	12/13/2024	12/10/2026	35	10,157	289.86	459			392		391			(57)				.0001
MXUSCAST 2 YR TA2501875		N/A	Equity/Index	BOA	01/30/2025	01/08/2027	365	106,671	290.81		4,942		4,523		4,008			(419)				.0001
MXUSCAST 2 YR TA2505038		N/A	Equity/Index	BOA	03/10/2025	02/23/2027	262	73,530	291.95999999998		2,190		2,126		2,846			(64)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MXUSCAST 2 YR TA2504005		N/A	Equity/Index	BOA	02/25/2025	02/24/2027	520	150,623	291.95999999998		6,245		5,954		5,637			(292)				.0001
MXUSCAST 2 YR TA2500507		N/A	Equity/Index	BOA	01/10/2025	01/08/2027	1,313	383,947	290.81		18,001		16,065		14,417			(1,937)				.0001
MXUSCAST 2 YR TA2411401		N/A	Equity/Index	BOA	12/30/2024	12/24/2026	154	44,369	289.35000000002	1,896			1,657		1,766			(236)				.0001
MXUSCAST 2 YR TA2410661		N/A	Equity/Index	BOA	12/18/2024	12/17/2026	200	57,666	288.95999999998	2,526			2,169		2,313			(312)				.0001
MXUSCAST 2 YR TA2411515		N/A	Equity/Index	BOA	12/31/2024	12/30/2026	127	36,675	288.11	1,675			1,470		1,527			(205)				.0001
MXUSCAST 2 YR TA2410268		N/A	Equity/Index	BOA	12/12/2024	11/12/2026	57	16,587	285.08999999997	884			746		740			(114)				.0001
MXUSCAST 2 YR TA2501168		N/A	Equity/Index	BOA	01/21/2025	01/15/2027	47	13,711	295.08999999997		544		492		444			(52)				.0001
MXUSCAST 2 YR TA2500713		N/A	Equity/Index	BOA	01/14/2025	01/08/2027	90	26,182	292.42		1,105		989		932			(116)				.0001
MXUSCAST 2 YR TA2409203		N/A	Equity/Index	BOA	11/26/2024	11/25/2026	203	58,716	288.5	2,686			2,225		2,353			(332)				.0001
MXUSCAST 2 YR TA2409530		N/A	Equity/Index	BOA	12/03/2024	11/20/2026	71	20,522	287.10000000002	972			812		863			(122)				.0001
MXUSCAST 2 YR TA2410782		N/A	Equity/Index	BOA	12/20/2024	12/16/2026	444	127,836	289.72000000003	5,372			4,637		4,993			(669)				.0001
MXUSCAST 2 YR TA2501877		N/A	Equity/Index	BOA	01/30/2025	01/22/2027	66	19,289	292.52		851		781		687			(71)				.0001
MXUSCAST 2 YR TA2505036		N/A	Equity/Index	BOA	03/10/2025	02/25/2027	177	49,675	290.16000000003		1,584		1,538		2,053			(46)				.0001
MXUSCAST 2 YR TA2501254		N/A	Equity/Index	BOA	01/22/2025	01/21/2027	237	69,327	291.72000000003		3,176		2,879		2,536			(297)				.0001
MXUSCAST 2 YR TA2501686		N/A	Equity/Index	BOA	01/28/2025	01/27/2027	1,163	338,631	288.64999999998		16,363		14,970		13,940			(1,394)				.0001
MXUSCAST 2 YR TA2504602		N/A	Equity/Index	BOA	03/04/2025	03/03/2027	787	225,657	288.98		9,413		9,063		9,517			(349)				.0001
MXUSCAST 2 YR TA2504481		N/A	Equity/Index	BOA	03/03/2025	02/12/2027	348	100,565	292.36		3,985		3,827		3,705			(157)				.0001
MXUSCAST 2 YR TA2408460		N/A	Equity/Index	BOA	11/12/2024	11/11/2026	355	101,207	285.27999999997	4,491			3,633		4,572			(555)				.0001
MXUSCAST 2 YR TA2410975		N/A	Equity/Index	BOA	12/23/2024	12/18/2026	355	102,673	287.92	4,768			4,122		4,266			(593)				.0001
MXUSCAST 2 YR TA2501876		N/A	Equity/Index	BOA	01/30/2025	01/29/2027	365	106,671	291.37		4,906		4,501		3,980			(404)				.0001
MXUSCAST 2 YR TA2408557		N/A	Equity/Index	BOA	11/14/2024	11/12/2026	165	46,906	285.08999999997	2,039			1,655		2,143			(252)				.0001
MXUSCAST 2 YR TA2410784		N/A	Equity/Index	BOA	12/20/2024	12/11/2026	97	27,928	290.19	1,152			993		1,069			(144)				.0001
MXUSCAST 2 YR TA2500826		N/A	Equity/Index	BOA	01/15/2025	01/14/2027	69	20,194	290.91000000003		953		855		758			(98)				.0001
MXUSCAST 2 YR TA2502592		N/A	Equity/Index	BOA	02/07/2025	02/05/2027	483	142,041	293.54000000002		6,453		6,008		4,891			(445)				.0001
MXUSCAST 2 YR TA2410783		N/A	Equity/Index	BOA	12/20/2024	12/18/2026	95	27,352	288.33	1,205			1,040		1,125			(150)				.0001
MXUSCAST 2 YR TA2500712		N/A	Equity/Index	BOA	01/14/2025	01/13/2027	853	248,146	292.68		10,424		9,335		8,770			(1,088)				.0001
MXUSCAST 2 YR TA2504773		N/A	Equity/Index	BOA	03/06/2025	02/18/2027	675	190,802	294.77999999997		5,522		5,328		6,605			(194)				.0001
MXUSCAST 2 YR TA2500351		N/A	Equity/Index	BOA	01/07/2025	01/06/2027	344	99,430	288.8		4,472		3,962		4,053			(510)				.0001
MXUSCAST 2 YR TA2411400		N/A	Equity/Index	BOA	12/30/2024	12/18/2026	239	68,858	288.33	3,033			2,648		2,831			(381)				.0001
MXUSCAST 2 YR TA2502337		N/A	Equity/Index	BOA	02/04/2025	01/29/2027	73	21,431	291.37		1,023		946		796			(78)				.0001
MXUSCAST 2 YR TA2505192		N/A	Equity/Index	BOA	03/12/2025	02/25/2027	227	63,823	290.27		2,061		2,006		2,623			(55)				.0001
MXUSCAST 2 YR TA2502336		N/A	Equity/Index	BOA	02/04/2025	01/29/2027	48	14,092	292.25		655		605		507			(50)				.0001
MXUSCAST 2 YR TA2409458		N/A	Equity/Index	BOA	12/02/2024	11/27/2026	328	94,651	287.5	4,372			3,654		3,940			(544)				.0001
MXUSCAST 2 YR TA2411096		N/A	Equity/Index	BOA	12/24/2024	12/23/2026	253	73,744	289.22000000003	3,522			3,057		2,914			(436)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MXUSCAST 2 YR TA2500350		N/A	Equity/Index	BOA	01/07/2025	12/31/2026	900	260,136	291.07		10,827		9,582		9,753			(1,245)				.0001
MXUSCAST 2 YR TA2409113		N/A	Equity/Index	BOA	11/25/2024	11/20/2026	72	20,772	287.77	946			781		854			(118)				.0001
MXUSCAST 2 YR TA2409529		N/A	Equity/Index	BOA	12/03/2024	12/02/2026	198	57,230	288.57	2,602			2,180		2,298			(322)				.0001
MXUSCAST 2 YR TA2503035		N/A	Equity/Index	BOA	02/12/2025	02/10/2027	313	92,369	296.660000000003		3,913		3,660		2,838			(253)				.0001
MXUSCAST 2 YR TA2505035		N/A	Equity/Index	BOA	03/10/2025	02/24/2027	212	59,498	289.660000000003		1,931		1,875		2,491			(57)				.0001
MXUSCAST 2 YR TA2503156		N/A	Equity/Index	BOA	02/13/2025	02/11/2027	617	182,052	295.589999999997		7,978		7,473		5,824			(505)				.0001
MXUSCAST 2 YR TA2411188		N/A	Equity/Index	BOA	12/26/2024	12/24/2026	232	67,129	291.48	2,791			2,426		2,463			(346)				.0001
MXUSCAST 2 YR TA2505103		N/A	Equity/Index	BOA	03/11/2025	03/10/2027	1,251	349,592	280.649999999998		15,100		14,685		19,889			(415)				.0001
MXUSCAST 2 YR TA2505037		N/A	Equity/Index	BOA	03/10/2025	02/25/2027	228	63,988	290.27		2,031		1,972		2,634			(60)				.0001
MXUSCAST 2 YR TA2410659		N/A	Equity/Index	BOA	12/18/2024	12/16/2026	610	175,881	289.720000000003	7,509			6,445		6,860			(930)				.0001
MXUSCAST 2 YR TA2410267		N/A	Equity/Index	BOA	12/12/2024	12/03/2026	82	23,862	289.040000000002	1,133			962		936			(142)				.0001
MXUSCAST 2 YR TA2501361		N/A	Equity/Index	BOA	01/23/2025	01/22/2027	526	153,734	292.52		6,806		6,180		5,474			(626)				.0001
MXUSCAST 2 YR TA2500589		N/A	Equity/Index	BOA	01/13/2025	01/08/2027	682	199,608	292.42		8,948		7,996		7,065			(952)				.0001
MXUSCAST 2 YR TA2501575		N/A	Equity/Index	BOA	01/27/2025	01/22/2027	120	34,638	290.74		1,441		1,316		1,331			(125)				.0001
MXUSCAST 2 YR TA2501259		N/A	Equity/Index	BOA	01/22/2025	01/08/2027	22	6,435	292.42		286		259		228			(27)				.0001
MXUSCAST 2 YR TA2408180		N/A	Equity/Index	BOA	11/07/2024	10/30/2026	321	91,845	281.589999999997	4,735			3,789		4,679			(591)				.0001
MXUSCAST 2 YR TA2502737		N/A	Equity/Index	BOA	02/10/2025	02/05/2027	276	81,878	293.540000000002		4,013		3,741		2,795			(272)				.0001
MXUSCAST 2 YR TA2409204		N/A	Equity/Index	BOA	11/26/2024	11/06/2026	96	27,767	286.12	1,357			1,118		1,198			(172)				.0001
MXUSCAST 2 YR TA2506156		N/A	Equity/Index	BOA	03/26/2025	03/10/2027	356	102,304	279.45		5,863		5,822		5,874			(41)				.0001
MXUSCAST 2 YR TA2502335		N/A	Equity/Index	BOA	02/04/2025	01/08/2027	27	7,927	290.81		382		352		296			(30)				.0001
MXUSCAST 2 YR TA2501878		N/A	Equity/Index	BOA	01/30/2025	01/22/2027	60	17,535	290.74		820		752		666			(68)				.0001
MXUSCAST 2 YR TA2502451		N/A	Equity/Index	BOA	02/05/2025	02/04/2027	1,196	351,074	293.58		15,680		14,517		12,113			(1,163)				.0001
MXUSCAST 2 YR TA2502334		N/A	Equity/Index	BOA	02/04/2025	02/03/2027	738	216,662	294.94		9,262		8,562		7,091			(700)				.0001
NASDAQ 100 - CAPPED TA2410611		N/A	Equity/Index	BAR	12/17/2024	12/05/2025	4	87,854	21622	4,050			4,050		1,638							.0001
NASDAQ 100 - CAPPED TA2411409		N/A	Equity/Index	RBC	12/30/2024	12/02/2025	10	210,788	21165	8,970			8,970		4,671							.0001
NASDAQ 100 - CAPPED TA2500639		N/A	Equity/Index	BMO	01/13/2025	12/19/2025	1	20,596	21289		997		997		557							.0001
NASDAQ 100 - CAPPED TA2503661		N/A	Equity/Index	BAR	02/20/2025	02/13/2026	2	43,940	22115		2,470		2,470		953							.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		30,398							.0001
NASDAQ 100 - CAPPED TA2408016		N/A	Equity/Index	RBC	11/04/2024	10/31/2025	18	360,594	19890	14,137			14,137		11,229							.0001
NASDAQ 100 - CAPPED TA2410505		N/A	Equity/Index	RBC	12/16/2024	12/12/2025	27	595,269	21780	22,823			22,823		8,918							.0001
NASDAQ 100 - CAPPED TA2503024		N/A	Equity/Index	BMO	02/11/2025	02/06/2026	9	194,815	21774		7,282		7,282		3,484							.0001
NASDAQ 100 - CAPPED TA2503213		N/A	Equity/Index	BMO	02/13/2025	02/10/2026	11	242,000	21757		9,264		9,264		4,314							.0001
NASDAQ 100 - CAPPED TA2502559		N/A	Equity/Index	RBC	02/06/2025	01/09/2026	25	543,000	21181		24,923		24,923		12,557							.0001
NASDAQ 100 - CAPPED TA2502315		N/A	Equity/Index	BAR	02/03/2025	01/30/2026	7	149,284	21478		5,450		5,450		2,981							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2503392		N/A	Equity/Index	BMO-	02/14/2025	02/11/2026	5	110,696	21694		6,410		6,410		2,709							.0001
NASDAQ 100 - CAPPED TA2410614		N/A	Equity/Index	BAR-	12/17/2024	12/11/2025	4	87,854	21764	4,904			4,904		1,790							.0001
NASDAQ 100 - CAPPED TA2502324		N/A	Equity/Index	BAR-	02/03/2025	01/09/2026	3	63,979	20848		3,752		3,752		2,092							.0001
NASDAQ 100 - CAPPED TA2502319		N/A	Equity/Index	BAR-	02/03/2025	01/13/2026	29	618,461	20785		28,304		28,304		16,705							.0001
NASDAQ 100 - CAPPED TA2411405		N/A	Equity/Index	RBC-	12/30/2024	11/21/2025	21	442,655	20776	17,826			17,826		10,326							.0001
NASDAQ 100 - CAPPED TA2409369		N/A	Equity/Index	RBC-	11/27/2024	11/26/2025	30	622,084	20923	23,552			23,552		14,147							.0001
NASDAQ 100 - CAPPED TA2500400		N/A	Equity/Index	RBC-	01/07/2025	01/02/2026	15	319,227	20976		12,198		12,198		6,989							.0001
NASDAQ 100 - CAPPED TA2505680		N/A	Equity/Index	RBC-	03/18/2025	03/13/2026	6	116,622	19705		6,058		6,058		5,630							.0001
NASDAQ 100 - CAPPED TA2505626		N/A	Equity/Index	RBC-	03/17/2025	03/04/2026	5	99,514	20353		4,102		4,102		3,413							.0001
NASDAQ 100 - CAPPED TA2500911		N/A	Equity/Index	RBC-	01/15/2025	12/23/2025	3	63,757	21503		2,628		2,628		1,289							.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		18,675							.0001
NASDAQ 100 - CAPPED TA2410423		N/A	Equity/Index	RBC-	12/13/2024	11/28/2025	8	174,242	20744	8,237			8,237		4,326							.0001
NASDAQ 100 - CAPPED TA2411297		N/A	Equity/Index	RBC-	12/27/2024	12/12/2025	2	42,946	21780	1,837			1,837		756							.0001
NASDAQ 100 - CAPPED TA2502193		N/A	Equity/Index	BAR-	01/31/2025	01/05/2026	2	42,968	21326		1,892		1,892		967							.0001
NASDAQ 100 - CAPPED TA2410060		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	5	107,340	21622	4,114			4,114		1,880							.0001
NASDAQ 100 - CAPPED TA2501354		N/A	Equity/Index	RBC-	01/22/2025	12/19/2025	6	131,004	21111		6,213		6,213		3,042							.0001
NASDAQ 100 - CAPPED TA2503652		N/A	Equity/Index	BAR-	02/20/2025	01/30/2026	7	153,790	21508		7,146		7,146		3,413							.0001
NASDAQ 100 - CAPPED TA2501671		N/A	Equity/Index	RBC-	01/27/2025	01/05/2026	8	168,708	21326		6,924		6,924		3,782							.0001
NASDAQ 100 - CAPPED TA2500635		N/A	Equity/Index	BMO-	01/13/2025	12/22/2025	3	61,787	21289		2,486		2,486		1,443							.0001
NASDAQ 100 - CAPPED TA2500070		N/A	Equity/Index	RBC-	01/02/2025	12/30/2025	14	292,550	21197		15,355		15,355		8,203							.0001
NASDAQ 100 - CAPPED TA2505836		N/A	Equity/Index	RBC-	03/20/2025	02/20/2026	3	59,100	22068		1,582		1,582		1,223							.0001
NASDAQ 100 - CAPPED TA2411091		N/A	Equity/Index	RBC-	12/23/2024	11/28/2025	2	43,006	20744	2,070			2,070		1,106							.0001
NASDAQ 100 - CAPPED TA2500633		N/A	Equity/Index	BMO-	01/13/2025	12/22/2025	7	144,171	21289		3,943		3,943		2,371							.0001
NASDAQ 100 - CAPPED TA2503653		N/A	Equity/Index	BAR-	02/20/2025	02/06/2026	9	197,730	21491		9,078		9,078		4,424							.0001
NASDAQ 100 - CAPPED TA2504478		N/A	Equity/Index	SG-	02/28/2025	02/27/2026	14	289,915	20551		10,887		10,887		7,757							.0001
NASDAQ 100 - CAPPED TA2410972		N/A	Equity/Index	BMO-	12/20/2024	12/17/2025	11	235,580	22001	8,096			8,096		3,400							.0001
NASDAQ 100 - CAPPED TA2501665		N/A	Equity/Index	RBC-	01/27/2025	01/09/2026	10	210,885	20848		11,885		11,885		6,863							.0001
NASDAQ 100 - CAPPED TA2503586		N/A	Equity/Index	BAR-	02/19/2025	12/18/2025	3	66,510	21209		2,788		2,788		1,308							.0001
NASDAQ 100 - CAPPED TA2506203		N/A	Equity/Index	BAR-	03/26/2025	03/12/2026	3	59,652	19596		3,399		3,399		2,939							.0001
NASDAQ 100 - CAPPED TA2501028		N/A	Equity/Index	BNP-	01/17/2025	01/16/2026	37	792,991	21091		30,531		30,531		17,165							.0001
NASDAQ 100 - CAPPED TA2502501		N/A	Equity/Index	RBC-	02/05/2025	02/03/2026	6	129,726	21298		5,040		5,040		2,665							.0001
NASDAQ 100 - CAPPED TA2505011		N/A	Equity/Index	BAR-	03/07/2025	02/27/2026	3	60,565	20551		3,151		3,151		2,357							.0001
NASDAQ 100 - CAPPED TA2500632		N/A	Equity/Index	BMO-	01/13/2025	01/09/2026	38	782,640	20848		28,440		28,440		18,621							.0001
NASDAQ 100 - CAPPED TA2411228		N/A	Equity/Index	RBC-	12/26/2024	12/16/2025	7	152,378	22097	5,438			5,438		2,024							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2503466		N/A	Equity/Index	BAR-	02/18/2025	02/11/2026	12	265,133	21694		10,338		10,338		4,874							.0001
NASDAQ 100 - CAPPED TA2410609		N/A	Equity/Index	BAR-	12/17/2024	12/05/2025	34	746,759	21425	34,164			34,164		14,821							.0001
NASDAQ 100 - CAPPED TA2502030		N/A	Equity/Index	BMO-	01/30/2025	01/29/2026	23	494,650	21411		18,564		18,564		9,895							.0001
NASDAQ 100 - CAPPED TA2500904		N/A	Equity/Index	RBC-	01/15/2025	01/02/2026	4	85,009	20976		3,859		3,859		2,171							.0001
NASDAQ 100 - CAPPED TA2501176		N/A	Equity/Index	BAR-	01/21/2025	01/16/2026	35	753,331	21441		28,268		28,268		14,728							.0001
NASDAQ 100 - CAPPED TA2409368		N/A	Equity/Index	RBC-	11/27/2024	11/25/2025	44	912,390	20805	41,229			41,229		24,683							.0001
NASDAQ 100 - CAPPED TA2411087		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	7	150,522	21780	3,185			3,185		1,471							.0001
NASDAQ 100 - CAPPED TA2409447		N/A	Equity/Index	BMO-	11/29/2024	11/18/2025	9	188,460	20539	7,948			7,948		4,772							.0001
NASDAQ 100 - CAPPED TA2409166		N/A	Equity/Index	BAR-	11/25/2024	10/31/2025	5	104,219	20033	3,908			3,908		2,661							.0001
NASDAQ 100 - CAPPED TA2504249		N/A	Equity/Index	BMO-	02/27/2025	02/26/2026	23	474,010	21133		16,830		16,830		11,107							.0001
NASDAQ 100 - CAPPED TA2503469		N/A	Equity/Index	BAR-	02/18/2025	02/09/2026	7	154,661	21491		7,377		7,377		3,510							.0001
NASDAQ 100 - CAPPED TA2504166		N/A	Equity/Index	BMO-	02/26/2025	02/06/2026	10	211,050	21491		8,939		8,939		4,941							.0001
NASDAQ 100 - CAPPED TA2502567		N/A	Equity/Index	RBC-	02/06/2025	01/22/2026	8	173,760	21853		7,560		7,560		3,298							.0001
NASDAQ 100 - CAPPED TA2503150		N/A	Equity/Index	RBC-	02/12/2025	12/26/2025	3	65,118	21473		3,733		3,733		1,588							.0001
NASDAQ 100 - CAPPED TA2501036		N/A	Equity/Index	BNP-	01/17/2025	12/12/2025	3	64,297	21780		2,627		2,627		1,128							.0001
NASDAQ 100 - CAPPED TA2500168		N/A	Equity/Index	BAR-	01/03/2025	12/15/2025	3	63,996	21780		1,785		1,785		849							.0001
NASDAQ 100 - CAPPED TA2505511		N/A	Equity/Index	RBC-	03/14/2025	03/06/2026	6	118,333	20053		4,332		4,332		3,754							.0001
NASDAQ 100 - CAPPED TA2504766		N/A	Equity/Index	RBC-	03/05/2025	02/27/2026	23	474,766	20551		17,762		17,762		12,674							.0001
NASDAQ 100 - CAPPED TA2502864		N/A	Equity/Index	RBC-	02/10/2025	02/03/2026	9	195,822	21298		9,018		9,018		4,553							.0001
NASDAQ 100 - CAPPED TA2505244		N/A	Equity/Index	RBC-	03/12/2025	03/10/2026	24	470,040	19431		26,049		26,049		23,838							.0001
NASDAQ 100 - CAPPED TA2411084		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	4	86,013	21615	3,347			3,347		1,492							.0001
NASDAQ 100 - CAPPED TA2500636		N/A	Equity/Index	BMO-	01/13/2025	12/19/2025	15	308,937	21111		12,436		12,436		7,473							.0001
NASDAQ 100 - CAPPED TA2407694		N/A	Equity/Index	BAR-	10/28/2024	10/23/2025	14	285,586	20067	11,516			11,516		8,200							.0001
NASDAQ 100 - CAPPED TA2501357		N/A	Equity/Index	RBC-	01/22/2025	01/16/2026	6	131,004	21091		5,213		5,213		2,769							.0001
NASDAQ 100 - CAPPED TA2505678		N/A	Equity/Index	RBC-	03/18/2025	03/13/2026	17	330,429	19705		11,742		11,742		10,903							.0001
NASDAQ 100 - CAPPED TA2503022		N/A	Equity/Index	BMO-	02/11/2025	12/23/2025	5	108,231	21503		4,149		4,149		1,928							.0001
NASDAQ 100 - CAPPED TA2502862		N/A	Equity/Index	RBC-	02/10/2025	02/04/2026	10	217,580	21567		12,175		12,175		5,546							.0001
NASDAQ 100 - CAPPED TA2500641		N/A	Equity/Index	BMO-	01/13/2025	12/26/2025	7	144,171	21768		5,347		5,347		2,822							.0001
NASDAQ 100 - CAPPED TA2503996		N/A	Equity/Index	BAR-	02/24/2025	02/03/2026	6	128,884	21298		3,191		3,191		1,804							.0001
NASDAQ 100 - CAPPED TA2506091		N/A	Equity/Index	RBC-	03/24/2025	03/20/2026	3	60,532	19754		2,313		2,313		1,915							.0001
NASDAQ 100 - CAPPED TA2502569		N/A	Equity/Index	RBC-	02/06/2025	01/23/2026	3	65,160	21774		2,787		2,787		1,254							.0001
NASDAQ 100 - CAPPED TA2503478		N/A	Equity/Index	BAR-	02/18/2025	01/16/2026	4	88,378	21441		5,330		5,330		2,261							.0001
NASDAQ 100 - CAPPED TA2502448		N/A	Equity/Index	RBC-	02/04/2025	01/22/2026	5	107,631	21853		4,602		4,602		2,061							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2410333		N/A	Equity/Index	RBC-	12/12/2024	11/21/2025	9	194,537	20741	7,758			7,758		4,241							.0001
NASDAQ 100 - CAPPED TA2504770		N/A	Equity/Index	RBC-	03/05/2025	03/03/2026	5	103,210	20426		6,942		6,942		4,751							.0001
NASDAQ 100 - CAPPED TA2408730		N/A	Equity/Index	RBC-	11/19/2024	11/03/2025	4	82,727	20033	4,306			4,306		2,906							.0001
NASDAQ 100 - CAPPED TA2408550		N/A	Equity/Index	BNP-	11/13/2024	11/12/2025	42	887,146	21071	34,519			34,519		18,290							.0001
NASDAQ 100 - CAPPED TA2502860		N/A	Equity/Index	RBC-	02/10/2025	02/06/2026	4	87,032	21774		4,645		4,645		2,033							.0001
NASDAQ 100 - CAPPED TA2505835		N/A	Equity/Index	RBC-	03/20/2025	02/20/2026	2	39,400	21614		1,412		1,412		1,126							.0001
NASDAQ 100 - CAPPED TA2502572		N/A	Equity/Index	RBC-	02/06/2025	01/28/2026	11	238,920	21463		9,172		9,172		4,588							.0001
NASDAQ 100 - CAPPED TA2500905		N/A	Equity/Index	RBC-	01/15/2025	01/02/2026	7	148,766	21326		4,304		4,304		2,371							.0001
NASDAQ 100 - CAPPED TA2503587		N/A	Equity/Index	BAR-	02/19/2025	01/26/2026	4	88,680	21774		2,597		2,597		1,196							.0001
NASDAQ 100 - CAPPED TA2411299		N/A	Equity/Index	RBC-	12/27/2024	12/12/2025	2	42,946	21615	2,429			2,429		971							.0001
NASDAQ 100 - CAPPED TA2411404		N/A	Equity/Index	RBC-	12/30/2024	12/09/2025	12	252,946	21441	9,060			9,060		4,522							.0001
NASDAQ 100 - CAPPED TA2505624		N/A	Equity/Index	RBC-	03/17/2025	03/06/2026	5	99,514	20053		5,312		5,312		4,473							.0001
NASDAQ 100 - CAPPED TA2505010		N/A	Equity/Index	BAR-	03/07/2025	02/27/2026	4	80,753	20551		3,404		3,404		2,584							.0001
NASDAQ 100 - CAPPED TA2503479		N/A	Equity/Index	BAR-	02/18/2025	12/17/2025	2	44,189	22001		2,384		2,384		814							.0001
NASDAQ 100 - CAPPED TA2502318		N/A	Equity/Index	BAR-	02/03/2025	01/13/2026	3	63,979	20785		1,981		1,981		1,211							.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		37,993							.0001
NASDAQ 100 - CAPPED TA2410013		N/A	Equity/Index	BNP-	12/06/2024	12/04/2025	17	367,413	21492	20,322			20,322		8,285							.0001
NASDAQ 100 - CAPPED TA2506199		N/A	Equity/Index	BAR-	03/26/2025	03/06/2026	7	139,188	20201		5,711		5,711		4,768							.0001
NASDAQ 100 - CAPPED TA2505834		N/A	Equity/Index	RBC-	03/20/2025	02/20/2026	15	295,500	21614		8,834		8,834		7,067							.0001
NASDAQ 100 - CAPPED TA2500167		N/A	Equity/Index	BAR-	01/03/2025	12/15/2025	4	85,328	21780		3,457		3,457		1,538							.0001
NASDAQ 100 - CAPPED TA2500908		N/A	Equity/Index	RBC-	01/15/2025	12/19/2025	19	403,794	21289		17,951		17,951		9,017							.0001
NASDAQ 100 - CAPPED TA2503658		N/A	Equity/Index	BAR-	02/20/2025	02/09/2026	3	65,910	21491		3,093		3,093		1,504							.0001
NASDAQ 100 - CAPPED TA2501183		N/A	Equity/Index	BAR-	01/21/2025	01/14/2026	4	86,095	20757		3,436		3,436		2,025							.0001
NASDAQ 100 - CAPPED TA2501180		N/A	Equity/Index	BAR-	01/21/2025	01/02/2026	19	408,951	21326		12,271		12,271		6,558							.0001
NASDAQ 100 - CAPPED TA2506150		N/A	Equity/Index	RBC-	03/25/2025	02/27/2026	9	182,322	20884		4,927		4,927		3,693							.0001
NASDAQ 100 - CAPPED TA2500166		N/A	Equity/Index	BAR-	01/03/2025	12/15/2025	10	213,320	21780		8,872		8,872		3,920							.0001
NASDAQ 100 - CAPPED TA2502568		N/A	Equity/Index	RBC-	02/06/2025	01/23/2026	5	108,600	21774		3,197		3,197		1,515							.0001
NASDAQ 100 - CAPPED TA2505625		N/A	Equity/Index	RBC-	03/17/2025	03/06/2026	5	99,514	20053		4,485		4,485		3,797							.0001
NASDAQ 100 - CAPPED TA2503467		N/A	Equity/Index	BAR-	02/18/2025	02/11/2026	2	44,189	21694		1,360		1,360		660							.0001
NASDAQ 100 - CAPPED TA2501355		N/A	Equity/Index	RBC-	01/22/2025	12/19/2025	3	65,502	21111		3,900		3,900		1,803							.0001
NASDAQ 100 - CAPPED TA2500454		N/A	Equity/Index	BAR-	01/08/2025	01/07/2026	25	528,683	21173		19,528		19,528		11,189							.0001
NASDAQ 100 - CAPPED TA2502861		N/A	Equity/Index	RBC-	02/10/2025	02/06/2026	3	65,274	21774		3,552		3,552		1,546							.0001
NASDAQ 100 - CAPPED TA2501186		N/A	Equity/Index	BAR-	01/21/2025	01/13/2026	4	86,095	20785		4,009		4,009		2,304							.0001
NASDAQ 100 - CAPPED TA2503025		N/A	Equity/Index	BMO-	02/11/2025	02/06/2026	2	43,292	21774		1,873		1,873		876							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2503656		N/A	Equity/Index	BAR	02/20/2025	02/06/2026	1	21,970	21774		1,213		1,213		513							.0001
NASDAQ 100 - CAPPED TA2505001		N/A	Equity/Index	BAR	03/07/2025	02/13/2026	20	403,766	22115		12,473		12,473		7,790							.0001
NASDAQ 100 - CAPPED TA2501702		N/A	Equity/Index	RBC	01/28/2025	01/23/2026	13	277,719	21774		13,875		13,875		6,444							.0001
NASDAQ 100 - CAPPED TA2501177		N/A	Equity/Index	BAR	01/21/2025	01/16/2026	4	86,095	21441		4,733		4,733		2,230							.0001
NASDAQ 100 - CAPPED TA2502558		N/A	Equity/Index	RBC	02/06/2025	01/09/2026	2	43,440	21181		1,361		1,361		719							.0001
NASDAQ 100 - CAPPED TA2502873		N/A	Equity/Index	RBC	02/10/2025	01/16/2026	16	348,128	21441		15,777		15,777		7,478							.0001
NASDAQ 100 - CAPPED TA2409169		N/A	Equity/Index	BAR	11/25/2024	11/12/2025	7	145,906	21071	5,134			5,134		2,918							.0001
NASDAQ 100 - CAPPED TA2504079		N/A	Equity/Index	RBC	02/25/2025	02/12/2026	4	84,630	21719		2,387		2,387		1,285							.0001
NASDAQ 100 - CAPPED TA2501179		N/A	Equity/Index	BAR	01/21/2025	01/06/2026	8	172,190	21560		6,348		6,348		3,156							.0001
NASDAQ 100 - CAPPED TA2505682		N/A	Equity/Index	RBC	03/18/2025	03/17/2026	11	213,807	19812		7,769		7,769		7,190							.0001
NASDAQ 100 - CAPPED TA2501553		N/A	Equity/Index	RBC	01/24/2025	01/21/2026	18	391,016	21567		21,425		21,425		9,632							.0001
NASDAQ 100 - CAPPED TA2500912		N/A	Equity/Index	RBC	01/15/2025	12/23/2025	5	106,262	21503		3,780		3,780		1,904							.0001
NASDAQ 100 - CAPPED TA2506201		N/A	Equity/Index	BAR	03/26/2025	03/06/2026	3	59,652	20201		3,127		3,127		2,593							.0001
NASDAQ 100 - CAPPED TA2505966		N/A	Equity/Index	BAR	03/21/2025	03/06/2026	9	176,743	20201		6,809		6,809		6,115							.0001
NASDAQ 100 - CAPPED TA2410061		N/A	Equity/Index	BAR	12/09/2024	12/05/2025	11	236,148	21622	8,492			8,492		3,932							.0001
NASDAQ 100 - CAPPED TA2503899		N/A	Equity/Index	NTX	02/21/2025	02/18/2026	14	302,471	22165		14,910		14,910		6,257							.0001
NASDAQ 100 - CAPPED TA2501704		N/A	Equity/Index	RBC	01/28/2025	01/23/2026	3	64,089	21901		3,134		3,134		1,410							.0001
NASDAQ 100 - CAPPED TA2409172		N/A	Equity/Index	BAR	11/25/2024	11/20/2025	4	83,375	20667	3,095			3,095		1,937							.0001
NASDAQ 100 - CAPPED TA2407504		N/A	Equity/Index	BMO	10/23/2024	10/15/2025	9	181,689	20160	6,966			6,966		5,075							.0001
NASDAQ 100 - CAPPED TA2503651		N/A	Equity/Index	BAR	02/20/2025	01/30/2026	1	21,970	21478		1,337		1,337		590							.0001
NASDAQ 100 - CAPPED TA2408560		N/A	Equity/Index	BMO	11/14/2024	11/04/2025	20	419,685	19964	18,030			18,030		12,191							.0001
NASDAQ 100 - CAPPED TA2409171		N/A	Equity/Index	BAR	11/25/2024	11/14/2025	11	229,281	20394	9,926			9,926		6,361							.0001
NASDAQ 100 - CAPPED TA2408163		N/A	Equity/Index	BMO	11/06/2024	10/23/2025	15	311,175	20067	12,868			12,868		8,787							.0001
NASDAQ 100 - CAPPED TA2503476		N/A	Equity/Index	BAR	02/18/2025	01/30/2026	20	441,888	21478		20,547		20,547		9,699							.0001
NASDAQ 100 - CAPPED TA2409448		N/A	Equity/Index	BMO	11/29/2024	11/12/2025	5	104,700	21071	4,119			4,119		2,188							.0001
NASDAQ 100 - CAPPED TA2501030		N/A	Equity/Index	BNP	01/17/2025	01/15/2026	15	321,483	21238		12,190		12,190		6,631							.0001
NASDAQ 100 - CAPPED TA2506208		N/A	Equity/Index	BAR	03/26/2025	03/20/2026	18	357,913	19754		13,509		13,509		11,783							.0001
NASDAQ 100 - CAPPED TA2502876		N/A	Equity/Index	RBC	02/10/2025	01/16/2026	2	43,516	21441		2,475		2,475		1,116							.0001
NASDAQ 100 - CAPPED TA2500907		N/A	Equity/Index	RBC	01/15/2025	12/26/2025	3	63,757	21473		2,318		2,318		1,164							.0001
NASDAQ 100 - CAPPED TA2408874		N/A	Equity/Index	BAR	11/21/2024	11/07/2025	14	287,280	21117	11,419			11,419		6,371							.0001
NASDAQ 100 - CAPPED TA2408089		N/A	Equity/Index	BAR	11/05/2024	11/04/2025	20	406,400	19964	16,242			16,242		12,174							.0001
NASDAQ 100 - CAPPED TA2506273		N/A	Equity/Index	BAR	03/27/2025	03/03/2026	11	217,987	20426		8,494		8,494		7,159							.0001
NASDAQ 100 - CAPPED TA2505972		N/A	Equity/Index	BAR	03/21/2025	03/18/2026	14	274,933	19483		10,249		10,249		9,600							.0001
NASDAQ 100 - CAPPED TA2500584		N/A	Equity/Index	BNP	01/10/2025	12/10/2025	6	125,085	21368		3,314		3,314		1,936							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2502503		N/A	Equity/Index	RBC-	02/05/2025	02/04/2026	46	994,566	21567		37,415		37,415		18,779							.0001
NASDAQ 100 - CAPPED TA2505013		N/A	Equity/Index	BAR-	03/07/2025	03/04/2026	30	605,649	20353		22,488		22,488		17,494							.0001
NASDAQ 100 - CAPPED TA2501706		N/A	Equity/Index	RBC-	01/28/2025	01/22/2026	2	42,726	21853		2,066		2,066		943							.0001
NASDAQ 100 - CAPPED TA2503657		N/A	Equity/Index	BAR-	02/20/2025	02/09/2026	4	87,880	21491		2,427		2,427		1,258							.0001
NASDAQ 100 - CAPPED TA2500169		N/A	Equity/Index	BAR-	01/03/2025	11/28/2025	6	127,992	20744		5,901		5,901		3,281							.0001
NASDAQ 100 - CAPPED TA2501711		N/A	Equity/Index	RBC-	01/28/2025	12/16/2025	2	42,726	22097		1,114		1,114		481							.0001
NASDAQ 100 - CAPPED TA2504995		N/A	Equity/Index	BAR-	03/07/2025	02/06/2026	9	181,695	21774		6,017		6,017		3,912							.0001
NASDAQ 100 - CAPPED TA2500396		N/A	Equity/Index	RBC-	01/07/2025	12/19/2025	8	170,254	21289		7,295		7,295		3,717							.0001
NASDAQ 100 - CAPPED TA2500162		N/A	Equity/Index	BAR-	01/03/2025	01/02/2026	11	234,652	20976		9,054		9,054		5,189							.0001
NASDAQ 100 - CAPPED TA2411229		N/A	Equity/Index	RBC-	12/26/2024	12/16/2025	5	108,842	22097	4,505			4,505		1,616							.0001
NASDAQ 100 - CAPPED TA2503663		N/A	Equity/Index	BAR-	02/20/2025	02/18/2026	8	175,760	22165		9,296		9,296		3,652							.0001
NASDAQ 100 - CAPPED TA2504077		N/A	Equity/Index	RBC-	02/25/2025	02/19/2026	2	42,315	22176		1,940		1,940		894							.0001
NASDAQ 100 - CAPPED TA2502561		N/A	Equity/Index	RBC-	02/06/2025	01/15/2026	12	260,640	21238		7,897		7,897		4,168							.0001
NASDAQ 100 - CAPPED TA2500171		N/A	Equity/Index	BAR-	01/03/2025	12/31/2025	6	127,992	21012		7,253		7,253		3,781							.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		38,770							.0001
NASDAQ 100 - CAPPED TA2503649		N/A	Equity/Index	BAR-	02/20/2025	01/23/2026	1	21,970	21901		1,268		1,268		487							.0001
NASDAQ 100 - CAPPED TA2504999		N/A	Equity/Index	BAR-	03/07/2025	02/13/2026	3	60,565	22115		1,089		1,089		727							.0001
NASDAQ 100 - CAPPED TA2410334		N/A	Equity/Index	RBC-	12/12/2024	11/21/2025	32	691,689	20741	29,489			29,489		15,927							.0001
NASDAQ 100 - CAPPED TA2411295		N/A	Equity/Index	RBC-	12/27/2024	12/18/2025	33	708,610	21209	27,058			27,058		13,888							.0001
NASDAQ 100 - CAPPED TA2501178		N/A	Equity/Index	BAR-	01/21/2025	01/06/2026	4	86,095	21560		2,521		2,521		1,289							.0001
NASDAQ 100 - CAPPED TA2505621		N/A	Equity/Index	RBC-	03/17/2025	02/27/2026	30	597,084	20551		23,322		23,322		19,132							.0001
NASDAQ 100 - CAPPED TA2500902		N/A	Equity/Index	RBC-	01/15/2025	01/13/2026	8	170,018	20785		6,593		6,593		4,004							.0001
NASDAQ 100 - CAPPED TA2502870		N/A	Equity/Index	RBC-	02/10/2025	02/02/2026	5	108,790	21478		5,049		5,049		2,430							.0001
NASDAQ 100 - CAPPED TA2504072		N/A	Equity/Index	RBC-	02/25/2025	02/24/2026	41	867,458	21352		32,178		32,178		18,425							.0001
NASDAQ 100 - CAPPED TA2501556		N/A	Equity/Index	RBC-	01/24/2025	12/24/2025	6	130,339	21798		4,720		4,720		2,036							.0001
NASDAQ 100 - CAPPED TA2505973		N/A	Equity/Index	BAR-	03/21/2025	03/18/2026	6	117,829	19483		5,099		5,099		4,773							.0001
NASDAQ 100 - CAPPED TA2506209		N/A	Equity/Index	BAR-	03/26/2025	03/20/2026	4	79,536	19754		4,425		4,425		3,813							.0001
NASDAQ 100 - CAPPED TA2504163		N/A	Equity/Index	BMO-	02/26/2025	12/31/2025	16	337,680	21012		9,397		9,397		5,521							.0001
NASDAQ 100 - CAPPED TA2505177		N/A	Equity/Index	BAR-	03/11/2025	03/06/2026	16	311,804	20053		16,148		16,148		14,223							.0001
NASDAQ 100 - CAPPED TA2501037		N/A	Equity/Index	BNP-	01/17/2025	12/29/2025	4	85,729	21473		2,036		2,036		1,076							.0001
NASDAQ 100 - CAPPED TA2502320		N/A	Equity/Index	BAR-	02/03/2025	01/23/2026	2	42,653	21774		2,159		2,159		992							.0001
NASDAQ 100 - CAPPED TA2502855		N/A	Equity/Index	RBC-	02/10/2025	02/05/2026	22	478,676	21658		18,219		18,219		8,730							.0001
NASDAQ 100 - CAPPED TA2506210		N/A	Equity/Index	BAR-	03/26/2025	03/24/2026	13	258,493	20180		9,388		9,388		8,046							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2408873		N/A	Equity/Index	BAR-	11/21/2024	11/18/2025	17	348,840	20539	14,808			14,808		9,733							.0001
NASDAQ 100 - CAPPED TA2411233		N/A	Equity/Index	RBC-	12/26/2024	12/05/2025	10	217,683	21622	9,547			9,547		3,888							.0001
NASDAQ 100 - CAPPED TA2500579		N/A	Equity/Index	BNP-	01/10/2025	01/07/2026	15	312,714	21173		10,814		10,814		6,665							.0001
NASDAQ 100 - CAPPED TA2501713		N/A	Equity/Index	RBC-	01/28/2025	12/16/2025	2	42,726	22097		1,469		1,469		607							.0001
NASDAQ 100 - CAPPED TA2502571		N/A	Equity/Index	RBC-	02/06/2025	01/28/2026	2	43,440	21463		990		990		515							.0001
NASDAQ 100 - CAPPED TA2503152		N/A	Equity/Index	RBC-	02/12/2025	01/30/2026	19	412,414	21508		18,770		18,770		9,027							.0001
NASDAQ 100 - CAPPED TA2505345		N/A	Equity/Index	RBC-	03/13/2025	03/11/2026	9	172,755	19377		6,323		6,323		6,226							.0001
NASDAQ 100 - CAPPED TA2505753		N/A	Equity/Index	RBC-	03/19/2025	03/18/2026	24	475,128	19483		18,455		18,455		16,396							.0001
NASDAQ 100 - CAPPED TA2411086		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	4	86,013	21615	3,749			3,749		1,627							.0001
NASDAQ 100 - CAPPED TA2501359		N/A	Equity/Index	RBC-	01/22/2025	01/12/2026	3	65,502	20848		3,191		3,191		1,722							.0001
NASDAQ 100 - CAPPED TA2502446		N/A	Equity/Index	RBC-	02/04/2025	01/27/2026	7	150,684	21127		6,881		6,881		3,693							.0001
NASDAQ 100 - CAPPED TA2504245		N/A	Equity/Index	BMO-	02/27/2025	02/20/2026	7	144,264	21614		7,036		7,036		4,083							.0001
NASDAQ 100 - CAPPED TA2502869		N/A	Equity/Index	RBC-	02/10/2025	11/20/2025	6	130,548	20667		5,812		5,812		3,056							.0001
NASDAQ 100 - CAPPED TA2503151		N/A	Equity/Index	RBC-	02/12/2025	01/23/2026	4	86,824	21901		3,684		3,684		1,590							.0001
NASDAQ 100 - CAPPED TA2411590		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	3	63,037	21768	2,880			2,880		1,394							.0001
NASDAQ 100 - CAPPED TA2410613		N/A	Equity/Index	BAR-	12/17/2024	12/11/2025	15	329,453	21764	12,493			12,493		5,130							.0001
NASDAQ 100 - CAPPED TA2503393		N/A	Equity/Index	BMO-	02/14/2025	02/13/2026	15	332,087	22031		12,723		12,723		5,351							.0001
NASDAQ 100 - CAPPED TA2411227		N/A	Equity/Index	RBC-	12/26/2024	12/24/2025	38	827,196	21798	30,655			30,655		12,893							.0001
NASDAQ 100 - CAPPED TA2411403		N/A	Equity/Index	RBC-	12/30/2024	12/26/2025	6	126,473	21473	4,724			4,724		2,454							.0001
NASDAQ 100 - CAPPED TA2504246		N/A	Equity/Index	BMO-	02/27/2025	02/24/2026	9	185,482	21352		6,417		6,417		4,087							.0001
NASDAQ 100 - CAPPED TA2502554		N/A	Equity/Index	RBC-	02/06/2025	01/02/2026	2	43,440	21326		2,499		2,499		1,130							.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		44,755							.0001
NASDAQ 100 - CAPPED TA2408015		N/A	Equity/Index	RBC-	11/04/2024	10/30/2025	15	300,495	20388	11,055			11,055		8,106							.0001
NASDAQ 100 - CAPPED TA2502447		N/A	Equity/Index	RBC-	02/04/2025	01/12/2026	5	107,631	20848		5,171		5,171		2,870							.0001
NASDAQ 100 - CAPPED TA2503023		N/A	Equity/Index	BMO-	02/11/2025	01/22/2026	2	43,292	21853		2,299		2,299		974							.0001
NASDAQ 100 - CAPPED TA2500394		N/A	Equity/Index	RBC-	01/07/2025	12/19/2025	4	85,127	21111		3,758		3,758		1,983							.0001
NASDAQ 100 - CAPPED TA2502713		N/A	Equity/Index	BMO-	02/07/2025	01/30/2026	5	103,023	21508		4,818		4,818		2,425							.0001
NASDAQ 100 - CAPPED TA2411589		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	13	273,158	21768	10,365			10,365		5,241							.0001
NASDAQ 100 - CAPPED TA2409527		N/A	Equity/Index	BMO-	12/02/2024	11/14/2025	5	105,853	20394	3,331			3,331		2,131							.0001
NASDAQ 100 - CAPPED TA2410337		N/A	Equity/Index	RBC-	12/12/2024	11/14/2025	15	324,229	20897	14,921			14,921		7,478							.0001
NASDAQ 100 - CAPPED TA2411089		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	12	258,038	21780	10,724			10,724		4,447							.0001
NASDAQ 100 - CAPPED TA2505002		N/A	Equity/Index	BAR-	03/07/2025	02/20/2026	4	80,753	21614		1,948		1,948		1,368							.0001
NASDAQ 100 - CAPPED TA2503900		N/A	Equity/Index	NTX-	02/21/2025	02/12/2026	12	259,261	21719		9,442		9,442		4,712							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2503020		N/A	Equity/Index	BMO	02/11/2025	01/07/2026	12	259,754	21173		11,022		11,022		5,647							.0001
NASDAQ 100 - CAPPED TA2501353		N/A	Equity/Index	RBC	01/22/2025	12/26/2025	7	152,838	21473		8,710		8,710		3,686							.0001
NASDAQ 100 - CAPPED TA2505632		N/A	Equity/Index	RBC	03/17/2025	02/24/2026	5	99,514	21352		2,349		2,349		1,819							.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		32,291							.0001
NASDAQ 100 - CAPPED TA2505510		N/A	Equity/Index	RBC	03/14/2025	03/04/2026	10	197,221	20353		5,376		5,376		4,588							.0001
NASDAQ 100 - CAPPED TA2411298		N/A	Equity/Index	RBC	12/27/2024	12/12/2025	12	257,676	21615	10,961			10,961		4,784							.0001
NASDAQ 100 - CAPPED TA2506206		N/A	Equity/Index	BAR	03/26/2025	03/17/2026	4	79,536	19812		4,374		4,374		3,756							.0001
NASDAQ 100 - CAPPED TA2408690		N/A	Equity/Index	RBC	11/18/2024	11/11/2025	10	205,261	21107	7,279			7,279		4,244							.0001
NASDAQ 100 - CAPPED TA2501666		N/A	Equity/Index	RBC	01/27/2025	01/09/2026	22	463,947	21181		19,521		19,521		11,050							.0001
NASDAQ 100 - CAPPED TA2410973		N/A	Equity/Index	BMO	12/20/2024	12/16/2025	21	449,743	22097	15,247			15,247		6,191							.0001
NASDAQ 100 - CAPPED TA2503212		N/A	Equity/Index	BMO	02/13/2025	02/04/2026	9	198,000	21567		7,727		7,727		3,722							.0001
NASDAQ 100 - CAPPED TA2506269		N/A	Equity/Index	BAR	03/27/2025	03/13/2026	20	396,340	19705		17,342		17,342		15,342							.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		39,080							.0001
NASDAQ 100 - CAPPED TA2504076		N/A	Equity/Index	RBC	02/25/2025	02/20/2026	2	42,315	21614		1,762		1,762		938							.0001
NASDAQ 100 - CAPPED TA2411092		N/A	Equity/Index	RBC	12/23/2024	11/28/2025	22	473,070	20930	14,781			14,781		8,016							.0001
NASDAQ 100 - CAPPED TA2410066		N/A	Equity/Index	BAR	12/09/2024	12/02/2025	5	107,340	21165	4,753			4,753		2,382							.0001
NASDAQ 100 - CAPPED TA2409170		N/A	Equity/Index	BAR	11/25/2024	11/14/2025	9	187,594	20897	6,767			6,767		4,019							.0001
NASDAQ 100 - CAPPED TA2500170		N/A	Equity/Index	BAR	01/03/2025	11/28/2025	3	63,996	20744		3,032		3,032		1,678							.0001
NASDAQ 100 - CAPPED TA2500312		N/A	Equity/Index	BAR	01/06/2025	12/12/2025	7	151,001	21615		6,463		6,463		2,878							.0001
NASDAQ 100 - CAPPED TA2502565		N/A	Equity/Index	RBC	02/06/2025	01/16/2026	5	108,600	21441		4,860		4,860		2,337							.0001
NASDAQ 100 - CAPPED TA2408652		N/A	Equity/Index	BMO	11/15/2024	11/14/2025	22	448,646	20897	16,248			16,248		10,307							.0001
NASDAQ 100 - CAPPED TA2500071		N/A	Equity/Index	RBC	01/02/2025	12/30/2025	4	83,586	21197		4,305		4,305		2,310							.0001
NASDAQ 100 - CAPPED TA2501867		N/A	Equity/Index	BAR	01/29/2025	01/16/2026	12	256,848	21441		11,135		11,135		5,634							.0001
NASDAQ 100 - CAPPED TA2503995		N/A	Equity/Index	BAR	02/24/2025	02/02/2026	7	150,364	21478		6,570		6,570		3,402							.0001
NASDAQ 100 - CAPPED TA2502323		N/A	Equity/Index	BAR	02/03/2025	01/09/2026	9	191,936	20848		8,735		8,735		5,081							.0001
NASDAQ 100 - CAPPED TA2502189		N/A	Equity/Index	BAR	01/31/2025	01/29/2026	7	150,388	21411		5,671		5,671		3,032							.0001
NASDAQ 100 - CAPPED TA2409526		N/A	Equity/Index	BMO	12/02/2024	11/19/2025	9	190,535	20685	7,850			7,850		4,677							.0001
NASDAQ 100 - CAPPED TA2501552		N/A	Equity/Index	RBC	01/24/2025	01/21/2026	28	608,247	21567		22,825		22,825		11,104							.0001
NASDAQ 100 - CAPPED TA2505969		N/A	Equity/Index	BAR	03/21/2025	03/13/2026	8	157,105	19225		6,253		6,253		5,865							.0001
NASDAQ 100 - CAPPED TA2410065		N/A	Equity/Index	BAR	12/09/2024	11/28/2025	15	322,020	20744	12,751			12,751		7,191							.0001
NASDAQ 100 - CAPPED TA2409708		N/A	Equity/Index	BMO	12/05/2024	12/03/2025	4	85,808	21229	3,442			3,442		1,730							.0001
NASDAQ 100 - CAPPED TA2503021		N/A	Equity/Index	BMO	02/11/2025	12/23/2025	2	43,292	21503		1,324		1,324		632							.0001
NASDAQ 100 - CAPPED TA2503211		N/A	Equity/Index	BMO	02/13/2025	11/19/2025	15	330,000	20685		14,953		14,953		7,623							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2503472		N/A	Equity/Index	BAR-	02/18/2025	02/06/2026	20	441,888	21491		20,513		20,513		9,788							.0001
NASDAQ 100 - CAPPED TA2502856		N/A	Equity/Index	RBC-	02/10/2025	02/05/2026	23	500,434	21658		27,684		27,684		12,365							.0001
NASDAQ 100 - CAPPED TA2408451		N/A	Equity/Index	RBC-	11/11/2024	10/24/2025	13	273,975	20352	11,345			11,345		7,032							.0001
NASDAQ 100 - CAPPED TA2502029		N/A	Equity/Index	BMO-	01/30/2025	01/28/2026	22	473,143	21463		17,656		17,656		9,296							.0001
NASDAQ 100 - CAPPED TA2504820		N/A	Equity/Index	BNP-	03/06/2025	02/20/2026	32	640,800	21614		21,527		21,527		15,231							.0001
NASDAQ 100 - CAPPED TA2408017		N/A	Equity/Index	RBC-	11/04/2024	10/31/2025	5	100,165	20033	3,869			3,869		3,005							.0001
NASDAQ 100 - CAPPED TA2409167		N/A	Equity/Index	BAR-	11/25/2024	11/03/2025	5	104,219	20033	2,905			2,905		2,025							.0001
NASDAQ 100 - CAPPED TA2504248		N/A	Equity/Index	BMO-	02/27/2025	02/25/2026	7	144,264	21087		7,405		7,405		4,757							.0001
NASDAQ 100 - CAPPED TA2503648		N/A	Equity/Index	BAR-	02/20/2025	01/23/2026	2	43,940	21901		1,649		1,649		707							.0001
NASDAQ 100 - CAPPED TA2410336		N/A	Equity/Index	RBC-	12/12/2024	11/14/2025	10	216,153	20394	10,391			10,391		5,941							.0001
NASDAQ 100 - CAPPED TA2503018		N/A	Equity/Index	BMO-	02/11/2025	01/16/2026	9	194,815	21441		10,746		10,746		5,004							.0001
NASDAQ 100 - CAPPED TA2503646		N/A	Equity/Index	BAR-	02/20/2025	01/23/2026	2	43,940	21774		981		981		474							.0001
NASDAQ 100 - CAPPED TA2409537		N/A	Equity/Index	RBC-	12/03/2024	11/28/2025	6	126,942	20744	5,694			5,694		3,244							.0001
NASDAQ 100 - CAPPED TA2503477		N/A	Equity/Index	BAR-	02/18/2025	01/30/2026	3	66,283	21478		3,983		3,983		1,731							.0001
NASDAQ 100 - CAPPED TA2504075		N/A	Equity/Index	RBC-	02/25/2025	02/20/2026	6	126,945	21614		4,557		4,557		2,475							.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		47,989							.0001
NASDAQ 100 - CAPPED TA2503593		N/A	Equity/Index	BAR-	02/19/2025	02/18/2026	29	642,929	22165		24,005		24,005		10,180							.0001
NASDAQ 100 - CAPPED TA2501663		N/A	Equity/Index	RBC-	01/27/2025	01/23/2026	6	126,531	21774		4,321		4,321		2,219							.0001
NASDAQ 100 - CAPPED TA2500069		N/A	Equity/Index	RBC-	01/02/2025	12/30/2025	21	438,824	21197		15,939		15,939		9,071							.0001
NASDAQ 100 - CAPPED TA2503992		N/A	Equity/Index	BAR-	02/24/2025	02/20/2026	14	300,728	21614		11,127		11,127		5,908							.0001
NASDAQ 100 - CAPPED TA2503991		N/A	Equity/Index	BAR-	02/24/2025	02/20/2026	6	128,884	22068		6,467		6,467		2,865							.0001
NASDAQ 100 - CAPPED TA2505514		N/A	Equity/Index	RBC-	03/14/2025	03/10/2026	19	374,720	19431		14,425		14,425		12,928							.0001
NASDAQ 100 - CAPPED TA2408562		N/A	Equity/Index	BMO-	11/14/2024	10/31/2025	7	146,890	19890	6,352			6,352		4,326							.0001
NASDAQ 100 - CAPPED TA2500759		N/A	Equity/Index	RBC-	01/14/2025	01/02/2026	5	103,787	21326		5,472		5,472		2,915							.0001
NASDAQ 100 - CAPPED TA2408452		N/A	Equity/Index	RBC-	11/11/2024	10/28/2025	12	252,900	20351	10,479			10,479		6,534							.0001
NASDAQ 100 - CAPPED TA2501182		N/A	Equity/Index	BAR-	01/21/2025	01/14/2026	4	86,095	20757		4,355		4,355		2,490							.0001
NASDAQ 100 - CAPPED TA2503465		N/A	Equity/Index	BAR-	02/18/2025	02/12/2026	2	44,189	21719		1,719		1,719		808							.0001
NASDAQ 100 - CAPPED TA2502866		N/A	Equity/Index	RBC-	02/10/2025	12/09/2025	7	152,306	21441		6,833		6,833		2,972							.0001
NASDAQ 100 - CAPPED TA2500311		N/A	Equity/Index	BAR-	01/06/2025	12/12/2025	5	107,858	21780		4,634		4,634		1,952							.0001
NASDAQ 100 - CAPPED TA2502872		N/A	Equity/Index	RBC-	02/10/2025	01/12/2026	7	152,306	20848		3,675		3,675		2,090							.0001
NASDAQ 100 - CAPPED TA2411153		N/A	Equity/Index	RBC-	12/24/2024	11/21/2025	34	738,990	20755	32,992			32,992		17,304							.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		27,721							.0001
NASDAQ 100 - CAPPED TA2411407		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	8	168,630	21111	7,445			7,445		4,056							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2506272		N/A	Equity/Index	BAR-	03/27/2025	03/26/2026	12	237,804	19917		12,653		12,653		11,076							.0001
NASDAQ 100 - CAPPED TA2500073		N/A	Equity/Index	RBC-	01/02/2025	12/05/2025	2	41,793	21622		1,638		1,638		778							.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		23,812							.0001
NASDAQ 100 - CAPPED TA2411085		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	4	86,013	21615	3,651			3,651		1,595							.0001
NASDAQ 100 - CAPPED TA2407836		N/A	Equity/Index	RBC-	10/30/2024	10/24/2025	9	184,644	20352	7,311			7,311		4,868							.0001
NASDAQ 100 - CAPPED TA2502879		N/A	Equity/Index	RBC-	02/10/2025	11/28/2025	7	152,306	20930		7,228		7,228		3,544							.0001
NASDAQ 100 - CAPPED TA2408840		N/A	Equity/Index	RBC-	11/20/2024	10/31/2025	5	102,679	20033	2,935			2,935		2,130							.0001
NASDAQ 100 - CAPPED TA2409520		N/A	Equity/Index	BMO-	12/02/2024	11/07/2025	21	444,581	21117	12,982			12,982		6,888							.0001
NASDAQ 100 - CAPPED TA2409536		N/A	Equity/Index	RBC-	12/03/2024	12/02/2025	4	84,628	21165	3,104			3,104		1,653							.0001
NASDAQ 100 - CAPPED TA2500900		N/A	Equity/Index	RBC-	01/15/2025	01/14/2026	18	382,541	20757		14,863		14,863		9,090							.0001
NASDAQ 100 - CAPPED TA2503590		N/A	Equity/Index	BAR-	02/19/2025	02/13/2026	11	243,870	22031		9,243		9,243		3,908							.0001
NASDAQ 100 - CAPPED TA2500313		N/A	Equity/Index	BAR-	01/06/2025	12/26/2025	15	323,573	21473		14,140		14,140		6,759							.0001
NASDAQ 100 - CAPPED TA2501667		N/A	Equity/Index	RBC-	01/27/2025	01/16/2026	2	42,177	21091		1,553		1,553		923							.0001
NASDAQ 100 - CAPPED TA2410059		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	11	236,148	21622	12,361			12,361		5,167							.0001
NASDAQ 100 - CAPPED TA2503592		N/A	Equity/Index	BAR-	02/19/2025	02/13/2026	5	110,850	22115		6,084		6,084		2,296							.0001
NASDAQ 100 - CAPPED TA2506152		N/A	Equity/Index	RBC-	03/25/2025	03/20/2026	22	445,676	19754		17,621		17,621		14,391							.0001
NASDAQ 100 - CAPPED TA2501669		N/A	Equity/Index	RBC-	01/27/2025	12/08/2025	5	105,443	21622		4,201		4,201		1,995							.0001
NASDAQ 100 - CAPPED TA2503395		N/A	Equity/Index	BMO-	02/14/2025	01/16/2026	2	44,278	21441		2,095		2,095		945							.0001
NASDAQ 100 - CAPPED TA2408731		N/A	Equity/Index	RBC-	11/19/2024	10/31/2025	6	124,090	20033	5,668			5,668		3,897							.0001
NASDAQ 100 - CAPPED TA2503027		N/A	Equity/Index	BMO-	02/11/2025	02/05/2026	1	21,646	21658		1,166		1,166		535							.0001
NASDAQ 100 - CAPPED TA2411230		N/A	Equity/Index	RBC-	12/26/2024	12/16/2025	5	108,842	22097	5,628			5,628		1,880							.0001
NASDAQ 100 - CAPPED TA2410328		N/A	Equity/Index	RBC-	12/12/2024	12/11/2025	21	453,921	21764	17,455			17,455		7,316							.0001
NASDAQ 100 - CAPPED TA2503394		N/A	Equity/Index	BMO-	02/14/2025	01/16/2026	10	221,392	21441		13,169		13,169		5,645							.0001
NASDAQ 100 - CAPPED TA2408457		N/A	Equity/Index	RBC-	11/11/2024	11/04/2025	3	63,225	19964	2,964			2,964		1,995							.0001
NASDAQ 100 - CAPPED TA2505629		N/A	Equity/Index	RBC-	03/17/2025	03/04/2026	5	99,514	20353		3,532		3,532		2,945							.0001
NASDAQ 100 - CAPPED TA2502188		N/A	Equity/Index	BAR-	01/31/2025	01/30/2026	26	558,584	21508		20,836		20,836		10,971							.0001
NASDAQ 100 - CAPPED TA2505975		N/A	Equity/Index	BAR-	03/21/2025	03/19/2026	12	235,657	19737		12,245		12,245		11,362							.0001
NASDAQ 100 - CAPPED TA2505967		N/A	Equity/Index	BAR-	03/21/2025	03/11/2026	18	353,486	19377		9,252		9,252		8,471							.0001
NASDAQ 100 - CAPPED TA2500455		N/A	Equity/Index	BAR-	01/08/2025	01/06/2026	33	697,861	21560		24,847		24,847		13,017							.0001
NASDAQ 100 - CAPPED TA2501032		N/A	Equity/Index	BNP-	01/17/2025	12/26/2025	12	257,186	21473		7,497		7,497		3,866							.0001
NASDAQ 100 - CAPPED TA2503391		N/A	Equity/Index	BMO-	02/14/2025	02/11/2026	9	199,252	21694		13,658		13,658		5,455							.0001
NASDAQ 100 - CAPPED TA2504771		N/A	Equity/Index	RBC-	03/05/2025	03/04/2026	24	495,408	20353		19,472		19,472		14,259							.0001
NASDAQ 100 - CAPPED TA2500072		N/A	Equity/Index	RBC-	01/02/2025	12/05/2025	8	167,171	21425		6,761		6,761		3,388							.0001
NASDAQ 100 - CAPPED TA2506200		N/A	Equity/Index	BAR-	03/26/2025	03/06/2026	14	278,377	20201		11,719		11,719		9,779							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2505005		N/A	Equity/Index	BAR-	03/07/2025	02/24/2026	3	60,565	21352		1,529		1,529		1,102							.0001
NASDAQ 100 - CAPPED TA2410329		N/A	Equity/Index	RBC-	12/12/2024	12/10/2025	22	475,536	21368	17,957			17,957		8,561							.0001
NASDAQ 100 - CAPPED TA2503660		N/A	Equity/Index	BAR-	02/20/2025	02/13/2026	14	307,580	22115		11,265		11,265		4,818							.0001
NASDAQ 100 - CAPPED TA2502858		N/A	Equity/Index	RBC-	02/10/2025	02/06/2026	3	65,274	21491		3,699		3,699		1,720							.0001
NASDAQ 100 - CAPPED TA2503154		N/A	Equity/Index	RBC-	02/12/2025	02/10/2026	18	390,708	21757		21,246		21,246		9,415							.0001
NASDAQ 100 - CAPPED TA2411234		N/A	Equity/Index	RBC-	12/26/2024	12/08/2025	10	217,683	21622	9,555			9,555		3,912							.0001
NASDAQ 100 - CAPPED TA2501710		N/A	Equity/Index	RBC-	01/28/2025	12/16/2025	2	42,726	22097		918		918		405							.0001
NASDAQ 100 - CAPPED TA2506202		N/A	Equity/Index	BAR-	03/26/2025	03/09/2026	4	79,536	20201		3,254		3,254		2,757							.0001
NASDAQ 100 - CAPPED TA2409525		N/A	Equity/Index	BMO-	12/02/2024	11/25/2025	9	190,535	20805	10,456			10,456		5,663							.0001
NASDAQ 100 - CAPPED TA2411088		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	6	129,019	21780	4,619			4,619		1,982							.0001
NASDAQ 100 - CAPPED TA2500583		N/A	Equity/Index	BNP-	01/10/2025	11/12/2025	4	83,390	21071		3,071		3,071		1,742							.0001
NASDAQ 100 - CAPPED TA2506271		N/A	Equity/Index	BAR-	03/27/2025	03/11/2026	14	277,438	19377		8,293		8,293		7,265							.0001
NASDAQ 100 - CAPPED TA2504765		N/A	Equity/Index	RBC-	03/05/2025	02/25/2026	15	309,630	21087		10,981		10,981		7,267							.0001
NASDAQ 100 - CAPPED TA2502190		N/A	Equity/Index	BAR-	01/31/2025	01/29/2026	6	128,904	21411		7,086		7,086		3,492							.0001
NASDAQ 100 - CAPPED TA2503897		N/A	Equity/Index	NTX-	02/21/2025	02/19/2026	8	172,840	22176		8,507		8,507		3,573							.0001
NASDAQ 100 - CAPPED TA2504244		N/A	Equity/Index	BMO-	02/27/2025	02/20/2026	8	164,873	21614		6,339		6,339		3,816							.0001
NASDAQ 100 - CAPPED TA2502555		N/A	Equity/Index	RBC-	02/06/2025	01/02/2026	2	43,440	21326		2,609		2,609		1,166							.0001
NASDAQ 100 - CAPPED TA2411232		N/A	Equity/Index	RBC-	12/26/2024	12/05/2025	7	152,378	21622	6,125			6,125		2,548							.0001
NASDAQ 100 - CAPPED TA2410011		N/A	Equity/Index	BNP-	12/06/2024	12/04/2025	11	237,738	21492	8,943			8,943		4,067							.0001
NASDAQ 100 - CAPPED TA2504073		N/A	Equity/Index	RBC-	02/25/2025	02/20/2026	17	359,678	21614		18,596		18,596		9,573							.0001
NASDAQ 100 - CAPPED TA2409168		N/A	Equity/Index	BAR-	11/25/2024	11/03/2025	2	41,688	20033	1,944			1,944		1,294							.0001
NASDAQ 100 - CAPPED TA2500959		N/A	Equity/Index	BMO-	01/16/2025	01/15/2026	16	337,460	21238		12,367		12,367		7,083							.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		27,118							.0001
NASDAQ 100 - CAPPED TA2504250		N/A	Equity/Index	BMO-	02/27/2025	02/26/2026	19	391,574	21133		19,980		19,980		12,771							.0001
NASDAQ 100 - CAPPED TA2408689		N/A	Equity/Index	RBC-	11/18/2024	11/14/2025	39	800,518	20394	31,430			31,430		21,491							.0001
NASDAQ 100 - CAPPED TA2502573		N/A	Equity/Index	RBC-	02/06/2025	01/28/2026	7	152,040	21463		8,525		8,525		3,969							.0001
NASDAQ 100 - CAPPED TA2506122		N/A	Equity/Index	RBC-	03/25/2025	03/06/2026	30	608,160	20201		33,248		33,248		26,022							.0001
NASDAQ 100 - CAPPED TA2408230		N/A	Equity/Index	RBC-	11/07/2024	11/06/2025	9	189,549	20781	7,469			7,469		4,296							.0001
NASDAQ 100 - CAPPED TA2502714		N/A	Equity/Index	BMO-	02/07/2025	01/30/2026	14	288,463	21508		17,306		17,306		8,266							.0001
NASDAQ 100 - CAPPED TA2502553		N/A	Equity/Index	RBC-	02/06/2025	01/02/2026	2	43,440	21326		2,023		2,023		961							.0001
NASDAQ 100 - CAPPED TA2502317		N/A	Equity/Index	BAR-	02/03/2025	01/30/2026	15	319,894	21508		11,636		11,636		6,329							.0001
NASDAQ 100 - CAPPED TA2505346		N/A	Equity/Index	RBC-	03/13/2025	03/05/2026	18	345,510	20628		10,668		10,668		10,110							.0001
NASDAQ 100 - CAPPED TA2504764		N/A	Equity/Index	RBC-	03/05/2025	02/20/2026	9	185,778	22068		6,619		6,619		3,668							.0001
NASDAQ 100 - CAPPED TA2408836		N/A	Equity/Index	RBC-	11/20/2024	11/11/2025	11	225,894	21107	8,139			8,139		4,669							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2408875		N/A	Equity/Index	BAR	11/21/2024	11/13/2025	8	164,160	21036	5,574			5,574		3,388							.0001
NASDAQ 100 - CAPPED TA2501356		N/A	Equity/Index	RBC	01/22/2025	12/19/2025	4	87,336	21289		3,960		3,960		1,858							.0001
NASDAQ 100 - CAPPED TA2506147		N/A	Equity/Index	RBC	03/25/2025	02/20/2026	12	243,096	21614		8,195		8,195		5,651							.0001
NASDAQ 100 - CAPPED TA2410331		N/A	Equity/Index	RBC	12/12/2024	12/10/2025	9	194,537	21368	7,837			7,837		3,689							.0001
NASDAQ 100 - CAPPED TA2501701		N/A	Equity/Index	RBC	01/28/2025	01/27/2026	46	982,698	21127		37,320		37,320		21,280							.0001
NASDAQ 100 - CAPPED TA2505622		N/A	Equity/Index	RBC	03/17/2025	03/13/2026	21	417,959	19225		24,405		24,405		21,571							.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		25,041							.0001
NASDAQ 100 - CAPPED TA2502875		N/A	Equity/Index	RBC	02/10/2025	01/16/2026	3	65,274	21441		1,664		1,664		838							.0001
NASDAQ 100 - CAPPED TA2504624		N/A	Equity/Index	RBC	03/04/2025	03/03/2026	10	201,580	20426		10,828		10,828		8,241							.0001
NASDAQ 100 - CAPPED TA2506204		N/A	Equity/Index	BAR	03/26/2025	03/13/2026	10	198,841	19705		5,831		5,831		5,089							.0001
NASDAQ 100 - CAPPED TA2410425		N/A	Equity/Index	RBC	12/13/2024	12/10/2025	14	304,924	21368	17,310			17,310		7,267							.0001
NASDAQ 100 - CAPPED TA2503588		N/A	Equity/Index	BAR	02/19/2025	01/28/2026	3	66,510	21463		2,099		2,099		1,036							.0001
NASDAQ 100 - CAPPED TA2502563		N/A	Equity/Index	RBC	02/06/2025	01/16/2026	7	152,040	21091		7,244		7,244		3,766							.0001
NASDAQ 100 - CAPPED TA2503475		N/A	Equity/Index	BAR	02/18/2025	01/20/2026	2	44,189	21441		1,133		1,133		568							.0001
NASDAQ 100 - CAPPED TA2503650		N/A	Equity/Index	BAR	02/20/2025	01/30/2026	8	175,760	21478		5,440		5,440		2,763							.0001
NASDAQ 100 - CAPPED TA2504247		N/A	Equity/Index	BMO	02/27/2025	02/24/2026	7	144,264	21352		7,113		7,113		4,376							.0001
NASDAQ 100 - CAPPED TA2502551		N/A	Equity/Index	RBC	02/06/2025	01/02/2026	2	43,440	21326		1,054		1,054		538							.0001
NASDAQ 100 - CAPPED TA2411151		N/A	Equity/Index	RBC	12/24/2024	12/19/2025	8	173,880	21289	7,154			7,154		3,464							.0001
NASDAQ 100 - CAPPED TA2410610		N/A	Equity/Index	BAR	12/17/2024	12/05/2025	8	175,708	21622	6,756			6,756		2,859							.0001
NASDAQ 100 - CAPPED TA2500582		N/A	Equity/Index	BNP	01/10/2025	11/17/2025	9	187,628	20394		5,575		5,575		3,783							.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		28,987							.0001
NASDAQ 100 - CAPPED TA2502192		N/A	Equity/Index	BAR	01/31/2025	12/15/2025	5	107,420	21780		4,417		4,417		1,922							.0001
NASDAQ 100 - CAPPED TA2410507		N/A	Equity/Index	RBC	12/16/2024	12/12/2025	5	110,235	21615	4,202			4,202		1,772							.0001
NASDAQ 100 - CAPPED TA2500634		N/A	Equity/Index	BMO	01/13/2025	12/22/2025	4	82,383	21289		3,232		3,232		1,883							.0001
NASDAQ 100 - CAPPED TA2500640		N/A	Equity/Index	BMO	01/13/2025	12/19/2025	4	82,383	21289		4,061		4,061		2,256							.0001
NASDAQ 100 - CAPPED TA2505965		N/A	Equity/Index	BAR	03/21/2025	03/06/2026	7	137,467	20053		6,953		6,953		6,252							.0001
NASDAQ 100 - CAPPED TA2501670		N/A	Equity/Index	RBC	01/27/2025	12/08/2025	3	63,266	21622		2,461		2,461		1,174							.0001
NASDAQ 100 - CAPPED TA2501868		N/A	Equity/Index	BAR	01/29/2025	01/23/2026	6	128,424	21774		6,621		6,621		2,976							.0001
NASDAQ 100 - CAPPED TA2504996		N/A	Equity/Index	BAR	03/07/2025	02/09/2026	3	60,565	21491		2,179		2,179		1,500							.0001
NASDAQ 100 - CAPPED TA2501184		N/A	Equity/Index	BAR	01/21/2025	01/14/2026	3	64,571	20757		3,831		3,831		2,129							.0001
NASDAQ 100 - CAPPED TA2500309		N/A	Equity/Index	BAR	01/06/2025	12/03/2025	6	129,429	21229		3,943		3,943		2,022							.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		53,121							.0001
NASDAQ 100 - CAPPED TA2411149		N/A	Equity/Index	RBC	12/24/2024	12/19/2025	5	108,675	21111	6,309			6,309		2,964							.0001
NASDAQ 100 - CAPPED TA2502711		N/A	Equity/Index	BMO	02/07/2025	01/30/2026	2	41,209	21478		1,885		1,885		959							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2502502		N/A	Equity/Index	RBC-	02/05/2025	02/03/2026	13	281,073	21298		15,829		15,829		7,860							.0001
NASDAQ 100 - CAPPED TA2410010		N/A	Equity/Index	BNP-	12/06/2024	11/26/2025	29	626,763	20923	24,960			24,960		13,020							.0001
NASDAQ 100 - CAPPED TA2411591		N/A	Equity/Index	BMO-	12/31/2024	12/24/2025	6	126,073	21798	5,714			5,714		2,730							.0001
NASDAQ 100 - CAPPED TA2501555		N/A	Equity/Index	RBC-	01/24/2025	01/16/2026	13	282,400	21441		15,661		15,661		7,254							.0001
NASDAQ 100 - CAPPED TA2501707		N/A	Equity/Index	RBC-	01/28/2025	01/16/2026	2	42,726	21441		1,560		1,560		824							.0001
NASDAQ 100 - CAPPED TA2409173		N/A	Equity/Index	BAR-	11/25/2024	11/21/2025	44	917,125	20761	35,700			35,700		21,874							.0001
NASDAQ 100 - CAPPED TA2500580		N/A	Equity/Index	BNP-	01/10/2025	01/05/2026	18	375,256	21326		14,745		14,745		8,598							.0001
NASDAQ 100 - CAPPED TA2411410		N/A	Equity/Index	RBC-	12/30/2024	12/02/2025	3	63,236	21165	3,431			3,431		1,683							.0001
NASDAQ 100 - CAPPED TA2409370		N/A	Equity/Index	RBC-	11/27/2024	11/17/2025	17	352,514	20394	10,574			10,574		7,177							.0001
NASDAQ 100 - CAPPED TA2410259		N/A	Equity/Index	BAR-	12/11/2024	12/09/2025	12	261,120	21441	14,611			14,611		6,171							.0001
NASDAQ 100 - CAPPED TA2501714		N/A	Equity/Index	RBC-	01/28/2025	01/12/2026	4	85,452	20848		3,880		3,880		2,244							.0001
NASDAQ 100 - CAPPED TA2501181		N/A	Equity/Index	BAR-	01/21/2025	01/02/2026	4	86,095	21326		3,793		3,793		1,888							.0001
NASDAQ 100 - CAPPED TA2411588		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	10	210,122	21768	6,753			6,753		3,511							.0001
NASDAQ 100 - CAPPED TA2501185		N/A	Equity/Index	BAR-	01/21/2025	01/13/2026	8	172,190	20785		6,861		6,861		4,016							.0001
NASDAQ 100 - CAPPED TA2500757		N/A	Equity/Index	RBC-	01/14/2025	01/08/2026	4	83,030	21181		4,264		4,264		2,403							.0001
NASDAQ 100 - CAPPED TA2503214		N/A	Equity/Index	BMO-	02/13/2025	02/10/2026	8	176,000	21757		9,829		9,829		4,221							.0001
NASDAQ 100 - CAPPED TA2501712		N/A	Equity/Index	RBC-	01/28/2025	12/16/2025	2	42,726	22097		1,592		1,592		646							.0001
NASDAQ 100 - CAPPED TA2501038		N/A	Equity/Index	BNP-	01/17/2025	12/29/2025	5	107,161	21473		4,597		4,597		2,232							.0001
NASDAQ 100 - CAPPED TA2502557		N/A	Equity/Index	RBC-	02/06/2025	01/09/2026	5	108,600	20848		6,570		6,570		3,399							.0001
NASDAQ 100 - CAPPED TA2502871		N/A	Equity/Index	RBC-	02/10/2025	01/08/2026	5	108,790	21181		5,196		5,196		2,562							.0001
NASDAQ 100 - CAPPED TA2408162		N/A	Equity/Index	BMO-	11/06/2024	10/22/2025	14	290,430	20384	11,602			11,602		7,454							.0001
NASDAQ 100 - CAPPED TA2503654		N/A	Equity/Index	BAR-	02/20/2025	02/06/2026	1	21,970	21491		1,269		1,269		576							.0001
NASDAQ 100 - CAPPED TA2502880		N/A	Equity/Index	RBC-	02/10/2025	01/30/2026	5	108,790	21478		4,228		4,228		2,083							.0001
NASDAQ 100 - CAPPED TA2503647		N/A	Equity/Index	BAR-	02/20/2025	01/23/2026	1	21,970	21774		973		973		419							.0001
NASDAQ 100 - CAPPED TA2410424		N/A	Equity/Index	RBC-	12/13/2024	11/28/2025	16	348,484	20930	13,885			13,885		7,146							.0001
NASDAQ 100 - CAPPED TA2410327		N/A	Equity/Index	RBC-	12/12/2024	12/11/2025	46	994,302	21764	35,883			35,883		15,247							.0001
NASDAQ 100 - CAPPED TA2410257		N/A	Equity/Index	BAR-	12/11/2024	12/09/2025	19	413,440	21441	15,782			15,782		7,346							.0001
NASDAQ 100 - CAPPED TA2506207		N/A	Equity/Index	BAR-	03/26/2025	03/20/2026	4	79,536	19678		4,473		4,473		3,868							.0001
NASDAQ 100 - CAPPED TA2505009		N/A	Equity/Index	BAR-	03/07/2025	02/26/2026	17	343,201	21133		13,380		13,380		9,659							.0001
NASDAQ 100 - CAPPED TA2502881		N/A	Equity/Index	RBC-	02/10/2025	12/22/2025	3	65,274	21289		2,989		2,989		1,397							.0001
NASDAQ 100 - CAPPED TA2500581		N/A	Equity/Index	BNP-	01/10/2025	01/05/2026	4	83,390	21326		2,239		2,239		1,371							.0001
NASDAQ 100 - CAPPED TA2500456		N/A	Equity/Index	BAR-	01/08/2025	12/31/2025	24	507,535	21012		19,272		19,272		11,163							.0001
NASDAQ 100 - CAPPED TA2500642		N/A	Equity/Index	BMO-	01/13/2025	12/26/2025	11	226,554	21768		5,777		5,777		3,179							.0001
NASDAQ 100 - CAPPED TA2408837		N/A	Equity/Index	RBC-	11/20/2024	11/12/2025	7	143,751	21071	3,900			3,900		2,359							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2505008		N/A	Equity/Index	BAR-	03/07/2025	02/26/2026	7	141,318	21133		4,634		4,634		3,381							.0001
NASDAQ 100 - CAPPED TA2500638		N/A	Equity/Index	BMO-	01/13/2025	12/19/2025	2	41,192	21289		1,612		1,612		935							.0001
NASDAQ 100 - CAPPED TA2410338		N/A	Equity/Index	RBC-	12/12/2024	11/26/2025	27	583,612	20744	23,261			23,261		12,818							.0001
NASDAQ 100 - CAPPED TA2411587		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	10	210,122	21473	10,145			10,145		5,273							.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		21,395							.0001
NASDAQ 100 - CAPPED TA2501035		N/A	Equity/Index	BNP-	01/17/2025	12/12/2025	12	257,186	21615		10,777		10,777		4,854							.0001
NASDAQ 100 - CAPPED TA2505516		N/A	Equity/Index	RBC-	03/14/2025	03/12/2026	24	473,330	19596		17,997		17,997		16,004							.0001
NASDAQ 100 - CAPPED TA2411302		N/A	Equity/Index	RBC-	12/27/2024	12/23/2025	5	107,365	21503	3,978			3,978		1,904							.0001
NASDAQ 100 - CAPPED TA2504476		N/A	Equity/Index	SG-	02/28/2025	02/13/2026	36	745,495	22115		25,775		25,775		14,242							.0001
NASDAQ 100 - CAPPED TA2501041		N/A	Equity/Index	BNP-	01/17/2025	01/05/2026	10	214,322	21326		9,376		9,376		4,777							.0001
NASDAQ 100 - CAPPED TA2505628		N/A	Equity/Index	RBC-	03/17/2025	03/06/2026	3	59,708	20053		3,128		3,128		2,636							.0001
NASDAQ 100 - CAPPED TA2408229		N/A	Equity/Index	RBC-	11/07/2024	11/05/2025	8	168,488	20227	7,044			7,044		4,580							.0001
NASDAQ 100 - CAPPED TA2503993		N/A	Equity/Index	BAR-	02/24/2025	02/20/2026	2	42,961	21614		2,317		2,317		1,136							.0001
NASDAQ 100 - CAPPED TA2408838		N/A	Equity/Index	RBC-	11/20/2024	11/14/2025	6	123,215	20897	4,509			4,509		2,751							.0001
NASDAQ 100 - CAPPED TA2500399		N/A	Equity/Index	RBC-	01/07/2025	12/30/2025	14	297,945	21197		11,127		11,127		6,047							.0001
NASDAQ 100 - CAPPED TA2505513		N/A	Equity/Index	RBC-	03/14/2025	03/06/2026	5	98,611	20201		4,068		4,068		3,489							.0001
NASDAQ 100 - CAPPED TA2506090		N/A	Equity/Index	RBC-	03/24/2025	03/20/2026	36	726,379	19754		28,683		28,683		23,748							.0001
NASDAQ 100 - CAPPED TA2500163		N/A	Equity/Index	BAR-	01/03/2025	01/02/2026	27	575,964	20976		22,225		22,225		12,735							.0001
NASDAQ 100 - CAPPED TA2410969		N/A	Equity/Index	BMO-	12/20/2024	12/19/2025	39	835,237	21111	31,733			31,733		17,099							.0001
NASDAQ 100 - CAPPED TA2411148		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	6	130,410	21111	6,131			6,131		3,042							.0001
NASDAQ 100 - CAPPED TA2502868		N/A	Equity/Index	RBC-	02/10/2025	12/17/2025	4	87,032	22001		2,501		2,501		1,007							.0001
NASDAQ 100 - CAPPED TA2500643		N/A	Equity/Index	BMO-	01/13/2025	12/26/2025	9	185,362	21473		7,077		7,077		4,000							.0001
NASDAQ 100 - CAPPED TA2503028		N/A	Equity/Index	BMO-	02/11/2025	01/05/2026	1	21,646	21326		1,258		1,258		573							.0001
NASDAQ 100 - CAPPED TA2502859		N/A	Equity/Index	RBC-	02/10/2025	02/06/2026	9	195,822	21774		7,364		7,364		3,437							.0001
NASDAQ 100 - CAPPED TA2501709		N/A	Equity/Index	RBC-	01/28/2025	01/16/2026	2	42,726	21441		2,308		2,308		1,132							.0001
NASDAQ 100 - CAPPED TA2411296		N/A	Equity/Index	RBC-	12/27/2024	12/12/2025	5	107,365	21780	3,846			3,846		1,652							.0001
NASDAQ 100 - CAPPED TA2501554		N/A	Equity/Index	RBC-	01/24/2025	01/20/2026	11	238,954	21441		7,184		7,184		3,706							.0001
NASDAQ 100 - CAPPED TA2410064		N/A	Equity/Index	BAR-	12/09/2024	11/28/2025	12	257,616	20930	11,708			11,708		6,175							.0001
NASDAQ 100 - CAPPED TA2500901		N/A	Equity/Index	RBC-	01/15/2025	01/13/2026	13	276,280	20785		15,787		15,787		9,027							.0001
NASDAQ 100 - CAPPED TA2410506		N/A	Equity/Index	RBC-	12/16/2024	12/12/2025	30	661,410	21780	27,001			27,001		10,415							.0001
NASDAQ 100 - CAPPED TA2408729		N/A	Equity/Index	RBC-	11/19/2024	11/05/2025	21	434,315	20227	17,770			17,770		12,023							.0001
NASDAQ 100 - CAPPED TA2503664		N/A	Equity/Index	BAR-	02/20/2025	02/19/2026	9	197,730	22176		7,183		7,183		3,152							.0001
NASDAQ 100 - CAPPED TA2500398		N/A	Equity/Index	RBC-	01/07/2025	12/26/2025	8	170,254	21473		7,135		7,135		3,511							.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		57,302							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2407837		N/A	Equity/Index	RBC-	10/30/2024	10/28/2025	41	841,156	20351	33,328			33,328		22,326							.0001
NASDAQ 100 - CAPPED TA2502316		N/A	Equity/Index	BAR-	02/03/2025	01/30/2026	18	383,873	21508		20,311		20,311		10,129							.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		41,955							.0001
NASDAQ 100 - CAPPED TA2500308		N/A	Equity/Index	BAR-	01/06/2025	01/02/2026	13	280,430	21326		10,711		10,711		5,517							.0001
NASDAQ 100 - CAPPED TA2504997		N/A	Equity/Index	BAR-	03/07/2025	02/10/2026	16	323,013	21757		10,759		10,759		7,217							.0001
NASDAQ 100 - CAPPED TA2505832		N/A	Equity/Index	RBC-	03/20/2025	02/20/2026	4	78,800	21614		1,417		1,417		1,113							.0001
NASDAQ 100 - CAPPED TA2506274		N/A	Equity/Index	BAR-	03/27/2025	03/06/2026	10	198,170	20053		8,241		8,241		7,155							.0001
NASDAQ 100 - CAPPED TA2500395		N/A	Equity/Index	RBC-	01/07/2025	12/19/2025	9	191,536	21289		7,058		7,058		3,692							.0001
NASDAQ 100 - CAPPED TA2506211		N/A	Equity/Index	BAR-	03/26/2025	03/24/2026	10	198,841	20180		10,474		10,474		8,756							.0001
NASDAQ 100 - CAPPED TA2410332		N/A	Equity/Index	RBC-	12/12/2024	12/04/2025	10	216,153	21492	8,490			8,490		3,840							.0001
NASDAQ 100 - CAPPED TA2411152		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	16	347,760	21289	19,808			19,808		8,839							.0001
NASDAQ 100 - CAPPED TA2500165		N/A	Equity/Index	BAR-	01/03/2025	12/26/2025	2	42,664	21473		1,813		1,813		901							.0001
NASDAQ 100 - CAPPED TA2501869		N/A	Equity/Index	BAR-	01/29/2025	01/27/2026	26	556,504	21127		21,447		21,447		12,159							.0001
NASDAQ 100 - CAPPED TA2502191		N/A	Equity/Index	BAR-	01/31/2025	12/11/2025	4	85,936	21764		3,631		3,631		1,564							.0001
NASDAQ 100 - CAPPED TA2506212		N/A	Equity/Index	BAR-	03/26/2025	03/25/2026	13	258,493	20288		9,279		9,279		7,794							.0001
NASDAQ 100 - CAPPED TA2500397		N/A	Equity/Index	RBC-	01/07/2025	12/26/2025	5	106,409	21473		3,052		3,052		1,590							.0001
NASDAQ 100 - CAPPED TA2408835		N/A	Equity/Index	RBC-	11/20/2024	11/07/2025	6	123,215	21102	4,661			4,661		2,633							.0001
NASDAQ 100 - CAPPED TA2408872		N/A	Equity/Index	BAR-	11/21/2024	11/20/2025	29	595,080	20667	22,755			22,755		14,859							.0001
NASDAQ 100 - CAPPED TA2505681		N/A	Equity/Index	RBC-	03/18/2025	03/13/2026	5	97,185	19705		5,145		5,145		4,781							.0001
NASDAQ 100 - CAPPED TA2411300		N/A	Equity/Index	RBC-	12/27/2024	12/11/2025	17	365,041	21764	13,105			13,105		5,635							.0001
NASDAQ 100 - CAPPED TA2506275		N/A	Equity/Index	BAR-	03/27/2025	03/13/2026	10	198,170	19705		5,752		5,752		5,089							.0001
NASDAQ 100 - CAPPED TA2409446		N/A	Equity/Index	BMO-	11/29/2024	11/20/2025	14	293,160	20667	15,406			15,406		8,760							.0001
NASDAQ 100 - CAPPED TA2503424		N/A	Equity/Index	RBC-	02/18/2025	02/13/2026	30	663,030	22031		36,325		36,325		14,208							.0001
NASDAQ 100 - CAPPED TA2505974		N/A	Equity/Index	BAR-	03/21/2025	03/18/2026	28	549,867	19483		29,895		29,895		27,900							.0001
NASDAQ 100 - CAPPED TA2506270		N/A	Equity/Index	BAR-	03/27/2025	03/26/2026	15	297,255	19917		10,995		10,995		9,715							.0001
NASDAQ 100 - CAPPED TA2408454		N/A	Equity/Index	RBC-	11/11/2024	10/30/2025	26	547,950	20388	22,618			22,618		14,050							.0001
NASDAQ 100 - CAPPED TA2502566		N/A	Equity/Index	RBC-	02/06/2025	01/21/2026	4	86,880	21567		2,509		2,509		1,241							.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		29,305							.0001
NASDAQ 100 - CAPPED TA2501673		N/A	Equity/Index	RBC-	01/27/2025	12/26/2025	15	316,328	21473		12,687		12,687		6,576							.0001
NASDAQ 100 - CAPPED TA2503655		N/A	Equity/Index	BAR-	02/20/2025	02/06/2026	3	65,910	21774		2,922		2,922		1,304							.0001
NASDAQ 100 - CAPPED TA2505004		N/A	Equity/Index	BAR-	03/07/2025	02/23/2026	10	201,883	21614		7,008		7,008		4,823							.0001
NASDAQ 100 - CAPPED TA2502552		N/A	Equity/Index	RBC-	02/06/2025	01/02/2026	6	130,320	21326		4,049		4,049		2,033							.0001
NASDAQ 100 - CAPPED TA2505344		N/A	Equity/Index	RBC-	03/13/2025	03/11/2026	18	345,510	19377		12,235		12,235		12,040							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2505631		N/A	Equity/Index	RBC-	03/17/2025	03/10/2026	4	79,611	19431		3,092		3,092		2,722							.0001
NASDAQ 100 - CAPPED TA2503895		N/A	Equity/Index	NTX-	02/21/2025	02/20/2026	21	453,706	22068		22,810		22,810		9,871							.0001
NASDAQ 100 - CAPPED TA2506205		N/A	Equity/Index	BAR-	03/26/2025	03/17/2026	5	99,420	19812		4,260		4,260		3,693							.0001
NASDAQ 100 - CAPPED TA2500067		N/A	Equity/Index	RBC-	01/02/2025	12/31/2025	12	250,757	21012		9,309		9,309		5,517							.0001
NASDAQ 100 - CAPPED TA2411408		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	5	105,394	21111	4,216			4,216		2,318							.0001
NASDAQ 100 - CAPPED TA2505512		N/A	Equity/Index	RBC-	03/14/2025	03/06/2026	33	650,829	20201		23,323		23,323		20,051							.0001
NASDAQ 100 - CAPPED TA2501870		N/A	Equity/Index	BAR-	01/29/2025	01/27/2026	13	278,252	21127		15,613		15,613		8,376							.0001
NASDAQ 100 - CAPPED TA2408161		N/A	Equity/Index	BMO-	11/06/2024	11/04/2025	16	331,920	19964	13,853			13,853		9,753							.0001
NASDAQ 100 - CAPPED TA2501672		N/A	Equity/Index	RBC-	01/27/2025	01/15/2026	10	210,885	21238		7,603		7,603		4,387							.0001
NASDAQ 100 - CAPPED TA2501551		N/A	Equity/Index	RBC-	01/24/2025	01/22/2026	18	391,016	21853		14,181		14,181		6,441							.0001
NASDAQ 100 - CAPPED TA2407505		N/A	Equity/Index	BMO-	10/23/2024	10/21/2025	7	141,314	20361	5,274			5,274		3,747							.0001
NASDAQ 100 - CAPPED TA2500310		N/A	Equity/Index	BAR-	01/06/2025	12/03/2025	4	86,286	21229		3,321		3,321		1,649							.0001
NASDAQ 100 - CAPPED TA2505633		N/A	Equity/Index	RBC-	03/17/2025	03/13/2026	4	79,611	19225		3,160		3,160		2,812							.0001
NASDAQ 100 - CAPPED TA2502500		N/A	Equity/Index	RBC-	02/05/2025	11/10/2025	3	64,863	21117		2,977		2,977		1,351							.0001
NASDAQ 100 - CAPPED TA2410422		N/A	Equity/Index	RBC-	12/13/2024	12/05/2025	8	174,242	21425	6,665			6,665		3,008							.0001
NASDAQ 100 - CAPPED TA2503471		N/A	Equity/Index	BAR-	02/18/2025	02/06/2026	2	44,189	21491		1,756		1,756		859							.0001
NASDAQ 100 - CAPPED TA2502867		N/A	Equity/Index	RBC-	02/10/2025	01/27/2026	6	130,548	21127		7,560		7,560		3,762							.0001
NASDAQ 100 - CAPPED TA2411147		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	5	108,675	21111	4,253			4,253		2,186							.0001
NASDAQ 100 - CAPPED TA2500755		N/A	Equity/Index	RBC-	01/14/2025	01/13/2026	38	788,782	20785		28,971		28,971		19,018							.0001
NASDAQ 100 - CAPPED TA2500756		N/A	Equity/Index	RBC-	01/14/2025	01/09/2026	7	145,302	20848		7,798		7,798		4,732							.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		52,777							.0001
NASDAQ 100 - CAPPED TA2501703		N/A	Equity/Index	RBC-	01/28/2025	01/23/2026	9	192,267	21901		6,609		6,609		3,171							.0001
NASDAQ 100 - CAPPED TA2506151		N/A	Equity/Index	RBC-	03/25/2025	03/02/2026	22	445,676	20884		17,333		17,333		12,942							.0001
NASDAQ 100 - CAPPED TA2505515		N/A	Equity/Index	RBC-	03/14/2025	03/10/2026	13	256,387	19431		14,549		14,549		12,921							.0001
NASDAQ 100 - CAPPED TA2410759		N/A	Equity/Index	RBC-	12/19/2024	12/18/2025	29	613,031	21209	24,678			24,678		12,878							.0001
NASDAQ 100 - CAPPED TA2500906		N/A	Equity/Index	RBC-	01/15/2025	12/26/2025	19	403,794	21473		16,972		16,972		8,330							.0001
NASDAQ 100 - CAPPED TA2506092		N/A	Equity/Index	RBC-	03/24/2025	03/03/2026	10	201,772	20426		10,573		10,573		8,241							.0001
NASDAQ 100 - CAPPED TA2505007		N/A	Equity/Index	BAR-	03/07/2025	02/26/2026	7	141,318	21133		3,020		3,020		2,234							.0001
NASDAQ 100 - CAPPED TA2411593		N/A	Equity/Index	BMO-	12/31/2024	12/10/2025	6	126,073	21368	4,283			4,283		2,368							.0001
NASDAQ 100 - CAPPED TA2410971		N/A	Equity/Index	BMO-	12/20/2024	12/17/2025	18	385,494	22001	14,109			14,109		5,842							.0001
NASDAQ 100 - CAPPED TA2500402		N/A	Equity/Index	RBC-	01/07/2025	01/02/2026	4	85,127	21326		4,573		4,573		2,242							.0001
NASDAQ 100 - CAPPED TA2500401		N/A	Equity/Index	RBC-	01/07/2025	01/02/2026	11	234,100	21326		8,615		8,615		4,564							.0001
NASDAQ 100 - CAPPED TA2505006		N/A	Equity/Index	BAR-	03/07/2025	02/24/2026	9	181,695	21352		6,638		6,638		4,694							.0001
NASDAQ 100 - CAPPED TA2505014		N/A	Equity/Index	BAR-	03/07/2025	03/06/2026	31	625,837	20053		24,170		24,170		19,518							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2503470		N/A	Equity/Index	BAR-	02/18/2025	02/06/2026	2	44,189	21774		1,995		1,995		869							.0001
NASDAQ 100 - CAPPED TA2503026		N/A	Equity/Index	BMO-	02/11/2025	02/05/2026	2	43,292	21658		2,800		2,800		1,216							.0001
NASDAQ 100 - CAPPED TA2411585		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	5	105,061	21473	3,538			3,538		1,965							.0001
NASDAQ 100 - CAPPED TA2502712		N/A	Equity/Index	BMO-	02/07/2025	01/30/2026	14	288,463	21478		17,384		17,384		8,360							.0001
NASDAQ 100 - CAPPED TA2501664		N/A	Equity/Index	RBC-	01/27/2025	01/09/2026	4	84,354	20848		2,528		2,528		1,582							.0001
NASDAQ 100 - CAPPED TA2503464		N/A	Equity/Index	BAR-	02/18/2025	02/13/2026	4	88,378	22031		5,755		5,755		2,125							.0001
NASDAQ 100 - CAPPED TA2503153		N/A	Equity/Index	RBC-	02/12/2025	02/10/2026	4	86,824	21757		3,253		3,253		1,547							.0001
NASDAQ 100 - CAPPED TA2500393		N/A	Equity/Index	RBC-	01/07/2025	12/12/2025	6	127,691	21780		3,513		3,513		1,639							.0001
NASDAQ 100 - CAPPED TA2410608		N/A	Equity/Index	BAR-	12/17/2024	12/16/2025	15	329,453	22097	12,858			12,858		4,701							.0001
NASDAQ 100 - CAPPED TA2502031		N/A	Equity/Index	BMO-	01/30/2025	01/23/2026	24	516,156	21774		21,404		21,404		10,209							.0001
NASDAQ 100 - CAPPED TA2410612		N/A	Equity/Index	BAR-	12/17/2024	11/28/2025	25	549,088	20930	26,203			26,203		12,865							.0001
NASDAQ 100 - CAPPED TA2501715		N/A	Equity/Index	RBC-	01/28/2025	01/20/2026	10	213,630	21441		6,212		6,212		3,369							.0001
NASDAQ 100 - CAPPED TA2411406		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	4	84,315	21289	3,045			3,045		1,642							.0001
NASDAQ 100 - CAPPED TA2410335		N/A	Equity/Index	RBC-	12/12/2024	11/21/2025	9	194,537	20741	11,753			11,753		5,842							.0001
NASDAQ 100 - CAPPED TA2408732		N/A	Equity/Index	RBC-	11/19/2024	10/14/2025	3	62,045	20439	2,473			2,473		1,541							.0001
NASDAQ 100 - CAPPED TA2502863		N/A	Equity/Index	RBC-	02/10/2025	02/04/2026	8	174,064	21567		6,686		6,686		3,266							.0001
NASDAQ 100 - CAPPED TA2505509		N/A	Equity/Index	RBC-	03/14/2025	03/02/2026	8	157,777	20884		5,707		5,707		4,706							.0001
NASDAQ 100 - CAPPED TA2504769		N/A	Equity/Index	RBC-	03/05/2025	03/03/2026	5	103,210	20426		5,873		5,873		4,120							.0001
NASDAQ 100 - CAPPED TA2411301		N/A	Equity/Index	RBC-	12/27/2024	12/23/2025	7	150,311	21503	8,195			8,195		3,560							.0001
NASDAQ 100 - CAPPED TA2501033		N/A	Equity/Index	BNP-	01/17/2025	12/26/2025	6	128,593	21473		5,516		5,516		2,669							.0001
NASDAQ 100 - CAPPED TA2501040		N/A	Equity/Index	BNP-	01/17/2025	12/29/2025	2	42,864	21473		2,441		2,441		1,098							.0001
NASDAQ 100 - CAPPED TA2501360		N/A	Equity/Index	RBC-	01/22/2025	01/21/2026	26	567,684	21567		21,552		21,552		10,311							.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		61,871							.0001
NASDAQ 100 - CAPPED TA2411586		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	3	63,037	21473	2,257			2,257		1,243							.0001
NASDAQ 100 - CAPPED TA2505000		N/A	Equity/Index	BAR-	03/07/2025	02/13/2026	5	100,942	22115		2,194		2,194		1,454							.0001
NASDAQ 100 - CAPPED TA2411592		N/A	Equity/Index	BMO-	12/31/2024	12/10/2025	7	147,085	21368	5,314			5,314		2,912							.0001
NASDAQ 100 - CAPPED TA2504477		N/A	Equity/Index	SG-	02/28/2025	02/24/2026	13	269,207	21352		13,159		13,159		8,119							.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		20,712							.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		33,201							.0001
NASDAQ 100 - CAPPED TA2502322		N/A	Equity/Index	BAR-	02/03/2025	01/23/2026	3	63,979	21901		2,549		2,549		1,195							.0001
NASDAQ 100 - CAPPED TA2410062		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	13	279,084	21425	10,977			10,977		5,293							.0001
NASDAQ 100 - CAPPED TA2503589		N/A	Equity/Index	BAR-	02/19/2025	01/29/2026	4	88,680	21411		3,565		3,565		1,733							.0001
NASDAQ 100 - CAPPED TA2500910		N/A	Equity/Index	RBC-	01/15/2025	12/23/2025	11	233,775	21503		6,647		6,647		3,437							.0001
NASDAQ 100 - CAPPED TA2506149		N/A	Equity/Index	RBC-	03/25/2025	02/27/2026	11	222,838	20884		4,971		4,971		3,713							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2504768		N/A	Equity/Index	RBC-	03/05/2025	03/03/2026	71	1,465,582	20426		56,750		56,750		41,180							.0001
NASDAQ 100 - CAPPED TA2411083		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	7	150,522	21615	5,495			5,495		2,481							.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		41,430							.0001
NASDAQ 100 - CAPPED TA2501029		N/A	Equity/Index	BNP-	01/17/2025	01/15/2026	12	257,186	21238		14,397		14,397		7,258							.0001
NASDAQ 100 - CAPPED TA2504078		N/A	Equity/Index	RBC-	02/25/2025	02/19/2026	4	84,630	22176		2,791		2,791		1,355							.0001
NASDAQ 100 - CAPPED TA2502564		N/A	Equity/Index	RBC-	02/06/2025	01/16/2026	5	108,600	21441		3,335		3,335		1,681							.0001
NASDAQ 100 - CAPPED TA2501034		N/A	Equity/Index	BNP-	01/17/2025	12/26/2025	3	64,297	21768		3,485		3,485		1,439							.0001
NASDAQ 100 - CAPPED TA2410760		N/A	Equity/Index	RBC-	12/19/2024	12/18/2025	30	634,170	21209	23,998			23,998		12,626							.0001
NASDAQ 100 - CAPPED TA2410330		N/A	Equity/Index	RBC-	12/12/2024	12/02/2025	20	432,305	21165	17,610			17,610		8,714							.0001
NASDAQ 100 - CAPPED TA2505517		N/A	Equity/Index	RBC-	03/14/2025	03/12/2026	10	197,221	19596		11,122		11,122		9,798							.0001
NASDAQ 100 - CAPPED TA2505012		N/A	Equity/Index	BAR-	03/07/2025	02/27/2026	4	80,753	20884		3,994		3,994		2,902							.0001
NASDAQ 100 - CAPPED TA2503030		N/A	Equity/Index	BMO-	02/11/2025	12/30/2025	5	108,231	21197		3,417		3,417		1,770							.0001
NASDAQ 100 - CAPPED TA2502865		N/A	Equity/Index	RBC-	02/10/2025	02/03/2026	7	152,306	21298		8,842		8,842		4,264							.0001
NASDAQ 100 - CAPPED TA2502857		N/A	Equity/Index	RBC-	02/10/2025	02/06/2026	12	261,096	21491		10,135		10,135		5,043							.0001
NASDAQ 100 - CAPPED TA2410258		N/A	Equity/Index	BAR-	12/11/2024	12/09/2025	32	696,320	21441	28,348			28,348		13,035							.0001
NASDAQ 100 - CAPPED TA2500758		N/A	Equity/Index	RBC-	01/14/2025	01/02/2026	10	207,574	21326		8,317		8,317		4,702							.0001
NASDAQ 100 - CAPPED TA2503896		N/A	Equity/Index	NTX-	02/21/2025	02/20/2026	10	216,051	22068		7,533		7,533		3,507							.0001
NASDAQ 100 - CAPPED TA2501662		N/A	Equity/Index	RBC-	01/27/2025	01/23/2026	14	295,239	21901		9,904		9,904		4,933							.0001
NASDAQ 100 - CAPPED TA2502560		N/A	Equity/Index	RBC-	02/06/2025	01/09/2026	2	43,440	21181		2,586		2,586		1,231							.0001
NASDAQ 100 - CAPPED TA2503029		N/A	Equity/Index	BMO-	02/11/2025	01/05/2026	2	43,292	21326		1,971		1,971		961							.0001
NASDAQ 100 - CAPPED TA2503390		N/A	Equity/Index	BMO-	02/14/2025	02/11/2026	3	66,417	21694		3,771		3,771		1,603							.0001
NASDAQ 100 - CAPPED TA2503994		N/A	Equity/Index	BAR-	02/24/2025	02/19/2026	5	107,403	22176		3,684		3,684		1,751							.0001
NASDAQ 100 - CAPPED TA2502710		N/A	Equity/Index	BMO-	02/07/2025	01/30/2026	2	41,209	21478		1,299		1,299		686							.0001
NASDAQ 100 - CAPPED TA2503019		N/A	Equity/Index	BMO-	02/11/2025	02/10/2026	39	844,200	21757		31,632		31,632		15,295							.0001
NASDAQ 100 - CAPPED TA2500074		N/A	Equity/Index	RBC-	01/02/2025	12/05/2025	1	20,896	21622		1,016		1,016		461							.0001
NASDAQ 100 - CAPPED TA2503591		N/A	Equity/Index	BAR-	02/19/2025	02/13/2026	2	44,340	22031		2,010		2,010		819							.0001
NASDAQ 100 - CAPPED TA2503474		N/A	Equity/Index	BAR-	02/18/2025	01/20/2026	2	44,189	21441		2,063		2,063		960							.0001
NASDAQ 100 - CAPPED TA2505003		N/A	Equity/Index	BAR-	03/07/2025	02/20/2026	4	80,753	21614		2,431		2,431		1,688							.0001
NASDAQ 100 - CAPPED TA2410063		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	4	85,872	21425	3,167			3,167		1,546							.0001
NASDAQ 100 - CAPPED TA2408453		N/A	Equity/Index	RBC-	11/11/2024	10/29/2025	5	105,375	20551	4,278			4,278		2,550							.0001
NASDAQ 100 - CAPPED TA2505833		N/A	Equity/Index	RBC-	03/20/2025	02/20/2026	4	78,800	21614		1,691		1,691		1,342							.0001
NASDAQ 100 - CAPPED TA2500760		N/A	Equity/Index	RBC-	01/14/2025	12/30/2025	11	228,332	21197		9,303		9,303		5,392							.0001
NASDAQ 100 - CAPPED TA2505968		N/A	Equity/Index	BAR-	03/21/2025	03/12/2026	8	157,105	19596		3,616		3,616		3,291							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2500903		N/A	Equity/Index	RBC-	01/15/2025	01/08/2026	8	170,018	21181		6,334		6,334		3,528							.0001
NASDAQ 100 - CAPPED TA2408839		N/A	Equity/Index	RBC-	11/20/2024	11/19/2025	19	390,180	20685	16,594			16,594		10,484							.0001
NASDAQ 100 - CAPPED TA2503473		N/A	Equity/Index	BAR-	02/18/2025	02/02/2026	4	88,378	21478		4,108		4,108		1,944							.0001
NASDAQ 100 - CAPPED TA2410012		N/A	Equity/Index	BNP-	12/06/2024	12/04/2025	14	302,575	21492	12,150			12,150		5,446							.0001
NASDAQ 100 - CAPPED TA2408691		N/A	Equity/Index	RBC-	11/18/2024	10/29/2025	11	225,787	20551	8,678			8,678		5,611							.0001
NASDAQ 100 - CAPPED TA2411094		N/A	Equity/Index	RBC-	12/23/2024	11/28/2025	7	150,522	20930	8,775			8,775		4,224							.0001
NASDAQ 100 - CAPPED TA2502445		N/A	Equity/Index	RBC-	02/04/2025	02/03/2026	31	667,314	21298		25,726		25,726		13,767							.0001
NASDAQ 100 - CAPPED TA2506153		N/A	Equity/Index	RBC-	03/25/2025	03/20/2026	15	303,870	19754		17,572		17,572		14,246							.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		16,704							.0001
NASDAQ 100 - CAPPED TA2502877		N/A	Equity/Index	RBC-	02/10/2025	01/23/2026	5	108,790	21774		4,733		4,733		2,089							.0001
NASDAQ 100 - CAPPED TA2409524		N/A	Equity/Index	BMO-	12/02/2024	11/21/2025	43	910,332	20741	38,019			38,019		21,994							.0001
NASDAQ 100 - CAPPED TA2500164		N/A	Equity/Index	BAR-	01/03/2025	12/26/2025	10	213,320	21768		7,507		7,507		3,565							.0001
NASDAQ 100 - CAPPED TA2503425		N/A	Equity/Index	RBC-	02/18/2025	02/13/2026	22	486,222	22115		18,162		18,162		7,525							.0001
NASDAQ 100 - CAPPED TA2411231		N/A	Equity/Index	RBC-	12/26/2024	12/16/2025	4	87,073	22097	4,586			4,586		1,521							.0001
NASDAQ 100 - CAPPED TA2502321		N/A	Equity/Index	BAR-	02/03/2025	01/23/2026	14	298,568	21901		12,201		12,201		5,689							.0001
NASDAQ 100 - CAPPED TA2502449		N/A	Equity/Index	RBC-	02/04/2025	01/30/2026	16	344,420	21478		13,030		13,030		6,665							.0001
NASDAQ 100 - CAPPED TA2501039		N/A	Equity/Index	BNP-	01/17/2025	12/29/2025	2	42,864	21473		1,889		1,889		912							.0001
NASDAQ 100 - CAPPED TA2501705		N/A	Equity/Index	RBC-	01/28/2025	01/22/2026	2	42,726	21853		1,753		1,753		824							.0001
NASDAQ 100 - CAPPED TA2504998		N/A	Equity/Index	BAR-	03/07/2025	02/12/2026	3	60,565	21719		1,174		1,174		816							.0001
NASDAQ 100 - CAPPED TA2411093		N/A	Equity/Index	RBC-	12/23/2024	11/28/2025	12	258,038	20930	10,188			10,188		5,359							.0001
NASDAQ 100 - CAPPED TA2409371		N/A	Equity/Index	RBC-	11/27/2024	11/19/2025	34	705,029	20685	27,561			27,561		17,199							.0001
NASDAQ 100 - CAPPED TA2504074		N/A	Equity/Index	RBC-	02/25/2025	02/20/2026	3	63,473	22068		2,129		2,129		1,059							.0001
NASDAQ 100 - CAPPED TA2503585		N/A	Equity/Index	BAR-	02/19/2025	12/11/2025	4	88,680	21764		2,233		2,233		947							.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		76,532							.0001
NASDAQ 100 - CAPPED TA2410607		N/A	Equity/Index	BAR-	12/17/2024	12/16/2025	45	988,358	22097	36,174			36,174		13,449							.0001
NASDAQ 100 - CAPPED TA2500392		N/A	Equity/Index	RBC-	01/07/2025	11/18/2025	13	276,663	20539		12,929		12,929		7,411							.0001
NASDAQ 100 - CAPPED TA2410970		N/A	Equity/Index	BMO-	12/20/2024	12/18/2025	8	171,331	21209	9,524			9,524		4,584							.0001
NASDAQ 100 - CAPPED TA2502878		N/A	Equity/Index	RBC-	02/10/2025	01/23/2026	2	43,516	21774		2,445		2,445		1,017							.0001
NASDAQ 100 - CAPPED TA2500631		N/A	Equity/Index	BMO-	01/13/2025	01/07/2026	38	782,640	21173		27,277		27,277		16,909							.0001
NASDAQ 100 - CAPPED TA2504164		N/A	Equity/Index	BMO-	02/26/2025	01/16/2026	9	189,945	21441		9,930		9,930		5,153							.0001
NASDAQ 100 - CAPPED TA2505630		N/A	Equity/Index	RBC-	03/17/2025	02/20/2026	3	59,708	21614		1,874		1,874		1,410							.0001
NASDAQ 100 - CAPPED TA2500637		N/A	Equity/Index	BMO-	01/13/2025	12/19/2025	14	288,341	21289		7,871		7,871		4,717							.0001
NASDAQ 100 - CAPPED TA2505971		N/A	Equity/Index	BAR-	03/21/2025	03/17/2026	8	157,105	19812		5,594		5,594		5,198							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CAPPED TA2501031		N/A	Equity/Index	BNP	01/17/2025	01/09/2026	11	235,754	20848		14,619		14,619		7,833							.0001
NASDAQ 100 - CAPPED TA2503898		N/A	Equity/Index	NTX	02/21/2025	02/18/2026	14	302,471	22165		10,378		10,378		4,688							.0001
NASDAQ 100 - CAPPED TA2506148		N/A	Equity/Index	RBC	03/25/2025	02/24/2026	11	222,838	21352		7,946		7,946		5,642							.0001
NASDAQ 100 - CAPPED TA2503659		N/A	Equity/Index	BAR	02/20/2025	02/13/2026	1	21,970	22031		963		963		407							.0001
NASDAQ 100 - CAPPED TA2501708		N/A	Equity/Index	RBC	01/28/2025	01/16/2026	2	42,726	21441		1,806		1,806		935							.0001
NASDAQ 100 - CAPPED TA2503468		N/A	Equity/Index	BAR	02/18/2025	02/10/2026	4	88,378	21757		3,426		3,426		1,589							.0001
NASDAQ 100 - CAPPED TA2505623		N/A	Equity/Index	RBC	03/17/2025	03/11/2026	5	99,514	19377		6,815		6,815		5,930							.0001
NASDAQ 100 - CAPPED TA2411090		N/A	Equity/Index	RBC	12/23/2024	12/12/2025	2	43,006	21780	2,240			2,240		868							.0001
NASDAQ 100 - CAPPED TA2504167		N/A	Equity/Index	BMO	02/26/2025	02/25/2026	27	569,835	21087		21,332		21,332		13,172							.0001
NASDAQ 100 - CAPPED TA2409523		N/A	Equity/Index	BMO	12/02/2024	11/26/2025	21	444,581	20744	17,904			17,904		10,673							.0001
NASDAQ 100 - CAPPED TA2505970		N/A	Equity/Index	BAR	03/21/2025	03/13/2026	8	157,105	19705		4,383		4,383		4,071							.0001
NASDAQ 100 - CAPPED TA2408455		N/A	Equity/Index	RBC	11/11/2024	11/07/2025	12	252,900	21117	9,599			9,599		5,028							.0001
NASDAQ 100 - CAPPED TA2502562		N/A	Equity/Index	RBC	02/06/2025	01/15/2026	16	347,520	21238		13,689		13,689		7,019							.0001
NASDAQ 100 - CAPPED TA2505627		N/A	Equity/Index	RBC	03/17/2025	03/05/2026	3	59,708	20628		2,907		2,907		2,358							.0001
NASDAQ 100 - CAPPED TA2502556		N/A	Equity/Index	RBC	02/06/2025	01/09/2026	2	43,440	20848		1,382		1,382		781							.0001
NASDAQ 100 - CAPPED TA2407838		N/A	Equity/Index	RBC	10/30/2024	10/16/2025	7	143,612	20174	5,801			5,801		3,955							.0001
NASDAQ 100 - CAPPED TA2505679		N/A	Equity/Index	RBC	03/18/2025	03/13/2026	28	544,236	19705		19,980		19,980		18,561							.0001
NASDAQ 100 - CAPPED TA2409445		N/A	Equity/Index	BMO	11/29/2024	11/13/2025	9	188,460	21036	7,474			7,474		4,011							.0001
NASDAQ 100 - CAPPED TA2505634		N/A	Equity/Index	RBC	03/17/2025	02/20/2026	2	39,806	21614		1,566		1,566		1,161							.0001
NASDAQ 100 - CAPPED TA2501358		N/A	Equity/Index	RBC	01/22/2025	01/16/2026	9	196,506	21441		7,550		7,550		3,709							.0001
NASDAQ 100 - CAPPED TA2505635		N/A	Equity/Index	RBC	03/17/2025	03/06/2026	2	39,806	20201		2,080		2,080		1,735							.0001
NASDAQ 100 - CAPPED TA2501668		N/A	Equity/Index	RBC	01/27/2025	01/16/2026	2	42,177	21091		1,852		1,852		1,076							.0001
NASDAQ 100 - CAPPED TA2502570		N/A	Equity/Index	RBC	02/06/2025	01/26/2026	4	86,880	21774		2,560		2,560		1,218							.0001
NASDAQ 100 - CAPPED TA2502874		N/A	Equity/Index	RBC	02/10/2025	01/16/2026	8	174,064	21441		4,040		4,040		2,042							.0001
NASDAQ 100 - CAPPED TA2500909		N/A	Equity/Index	RBC	01/15/2025	12/19/2025	13	276,280	21111		12,039		12,039		6,450							.0001
NASDAQ 100 - CAPPED TA2409522		N/A	Equity/Index	BMO	12/02/2024	11/26/2025	18	381,069	20923	14,323			14,323		8,297							.0001
NASDAQ 100 - CAPPED TA2408456		N/A	Equity/Index	RBC	11/11/2024	10/31/2025	4	84,300	20033	3,589			3,589		2,404							.0001
NASDAQ 100 - CAPPED TA2504165		N/A	Equity/Index	BMO	02/26/2025	02/03/2026	18	379,890	21298		16,126		16,126		9,206							.0001
NASDAQ 100 - CAPPED TA2504819		N/A	Equity/Index	BNP	03/06/2025	02/06/2026	31	620,775	21491		21,746		21,746		15,350							.0001
NASDAQ 100 - CAPPED TA2503662		N/A	Equity/Index	BAR	02/20/2025	02/18/2026	25	549,250	22165		19,989		19,989		8,776							.0001
RUSSELL 2000 - CAPPED TA2501569		N/A	Equity/Index	RBC	01/24/2025	01/16/2026	18	41,546	2276		1,668		1,668		685							.0001
RUSSELL 2000 - CAPPED TA2410625		N/A	Equity/Index	RBC	12/17/2024	12/16/2025	120	280,090	2362	9,396			9,396		2,803							.0001
RUSSELL 2000 - CAPPED TA2504084		N/A	Equity/Index	RBC	02/25/2025	02/03/2026	14	30,447	2258		634		634		344							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2501863		N/A	Equity/Index	BNP-	01/29/2025	12/26/2025	35	79,730	2245		4,336		4,336		1,735							.0001
RUSSELL 2000 - CAPPED TA2500380		N/A	Equity/Index	RBC-	01/07/2025	11/28/2025	15	33,747	2435		1,156		1,156		296							.0001
RUSSELL 2000 - CAPPED TA2506214		N/A	Equity/Index	RBC-	03/26/2025	03/19/2026	40	82,706	2082		3,057		3,057		2,518							.0001
RUSSELL 2000 - CAPPED TA2408722		N/A	Equity/Index	SG-	11/19/2024	11/13/2025	132	305,026	2369	9,986			9,986		2,615							.0001
RUSSELL 2000 - CAPPED TA2505619		N/A	Equity/Index	BNP-	03/17/2025	02/13/2026	15	31,047	2280		1,046		1,046		763							.0001
RUSSELL 2000 - CAPPED TA2501558		N/A	Equity/Index	RBC-	01/24/2025	12/30/2025	27	62,319	2228		2,648		2,648		1,156							.0001
RUSSELL 2000 - CAPPED TA2502505		N/A	Equity/Index	SG-	02/05/2025	02/04/2026	117	270,387	2290		10,181		10,181		4,133							.0001
RUSSELL 2000 - CAPPED TA2504474		N/A	Equity/Index	BAR-	02/28/2025	02/25/2026	20	43,022	2170		1,533		1,533		1,019							.0001
RUSSELL 2000 - CAPPED TA2410014		N/A	Equity/Index	BNP-	12/06/2024	12/05/2025	113	272,353	2396	9,860			9,860		2,186							.0001
RUSSELL 2000 - CAPPED TA2500383		N/A	Equity/Index	RBC-	01/07/2025	11/21/2025	19	42,746	2407		1,166		1,166		330							.0001
RUSSELL 2000 - CAPPED TA2503384		N/A	Equity/Index	BMO-	02/14/2025	02/03/2026	59	134,358	2258		5,490		5,490		2,478							.0001
RUSSELL 2000 - CAPPED TA2503584		N/A	Equity/Index	RBC-	02/19/2025	02/18/2026	176	402,572	2290		14,613		14,613		6,352							.0001
RUSSELL 2000 - CAPPED TA2504762		N/A	Equity/Index	SG-	03/05/2025	02/25/2026	124	260,071	2170		8,067		8,067		6,219							.0001
RUSSELL 2000 - CAPPED TA2501716		N/A	Equity/Index	BMO-	01/28/2025	01/27/2026	116	264,921	2284		9,510		9,510		4,116							.0001
RUSSELL 2000 - CAPPED TA2502441		N/A	Equity/Index	BNP-	02/04/2025	01/09/2026	53	121,402	2189		3,716		3,716		1,853							.0001
RUSSELL 2000 - CAPPED TA2504473		N/A	Equity/Index	BAR-	02/28/2025	02/24/2026	45	96,800	2178		4,603		4,603		2,985							.0001
RUSSELL 2000 - CAPPED TA2500460		N/A	Equity/Index	BNP-	01/08/2025	12/19/2025	34	75,728	2242		3,739		3,739		1,669							.0001
RUSSELL 2000 - CAPPED TA2410325		N/A	Equity/Index	RBC-	12/12/2024	11/14/2025	10	23,611	2337	1,248			1,248		295							.0001
RUSSELL 2000 - CAPPED TA2505017		N/A	Equity/Index	BMO-	03/07/2025	02/09/2026	23	47,886	2280		1,352		1,352		916							.0001
RUSSELL 2000 - CAPPED TA2408721		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	49	113,229	2304	4,063			4,063		1,317							.0001
RUSSELL 2000 - CAPPED TA2410015		N/A	Equity/Index	BNP-	12/06/2024	11/04/2025	57	137,381	2219	6,427			6,427		2,240							.0001
RUSSELL 2000 - CAPPED TA2504462		N/A	Equity/Index	BAR-	02/28/2025	02/13/2026	25	53,778	2280		1,021		1,021		597							.0001
RUSSELL 2000 - CAPPED TA2503487		N/A	Equity/Index	RBC-	02/18/2025	02/02/2026	44	100,613	2288		4,998		4,998		2,039							.0001
RUSSELL 2000 - CAPPED TA2503385		N/A	Equity/Index	BMO-	02/14/2025	02/03/2026	10	22,773	2258		1,133		1,133		500							.0001
RUSSELL 2000 - CAPPED TA2410623		N/A	Equity/Index	RBC-	12/17/2024	12/11/2025	28	65,354	2394	2,084			2,084		562							.0001
RUSSELL 2000 - CAPPED TA2504459		N/A	Equity/Index	BAR-	02/28/2025	02/06/2026	20	43,022	2280		1,336		1,336		772							.0001
RUSSELL 2000 - CAPPED TA2505520		N/A	Equity/Index	NTX-	03/14/2025	03/05/2026	134	273,749	2101		9,606		9,606		8,087							.0001
RUSSELL 2000 - CAPPED TA2411239		N/A	Equity/Index	RBC-	12/26/2024	12/19/2025	28	63,826	2242	3,215			3,215		1,341							.0001
RUSSELL 2000 - CAPPED TA2502325		N/A	Equity/Index	BMO-	02/03/2025	01/30/2026	41	92,611	2307		3,144		3,144		1,358							.0001
RUSSELL 2000 - CAPPED TA2411238		N/A	Equity/Index	RBC-	12/26/2024	12/19/2025	67	152,727	2242	5,651			5,651		2,490							.0001
RUSSELL 2000 - CAPPED TA2502590		N/A	Equity/Index	BMO-	02/06/2025	01/30/2026	48	110,645	2307		4,406		4,406		1,747							.0001
RUSSELL 2000 - CAPPED TA2505617		N/A	Equity/Index	BNP-	03/17/2025	02/13/2026	114	235,957	2280		3,641		3,641		2,720							.0001
RUSSELL 2000 - CAPPED TA2411050		N/A	Equity/Index	BNP-	12/23/2024	12/05/2025	44	98,447	2396	2,893			2,893		906							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2502907		N/A	Equity/Index	BMO-	02/10/2025	02/05/2026	13	29,869	2316		1,404		1,404		546							.0001
RUSSELL 2000 - CAPPED TA2501613		N/A	Equity/Index	BMO-	01/27/2025	01/02/2026	18	41,195	2268		2,063		2,063		815							.0001
RUSSELL 2000 - CAPPED TA2505178		N/A	Equity/Index	SG-	03/11/2025	03/06/2026	208	421,907	2075		14,539		14,539		13,095							.0001
RUSSELL 2000 - CAPPED TA2503582		N/A	Equity/Index	RBC-	02/19/2025	01/16/2026	22	50,322	2276		2,512		2,512		1,013							.0001
RUSSELL 2000 - CAPPED TA2500315		N/A	Equity/Index	RBC-	01/06/2025	12/30/2025	33	75,253	2228		3,882		3,882		1,676							.0001
RUSSELL 2000 - CAPPED TA2411598		N/A	Equity/Index	BMO-	12/31/2024	12/30/2025	392	874,223	2228	32,701			32,701		15,656							.0001
RUSSELL 2000 - CAPPED TA2505977		N/A	Equity/Index	SG-	03/21/2025	03/11/2026	66	135,412	2024		5,423		5,423		4,604							.0001
RUSSELL 2000 - CAPPED TA2502890		N/A	Equity/Index	BMO-	02/10/2025	12/22/2025	13	29,869	2242		873		873		377							.0001
RUSSELL 2000 - CAPPED TA2410324		N/A	Equity/Index	RBC-	12/12/2024	11/14/2025	28	66,110	2337	2,682			2,682		689							.0001
RUSSELL 2000 - CAPPED TA2408834		N/A	Equity/Index	BNP-	11/20/2024	11/19/2025	84	194,510	2325	6,972			6,972		2,089							.0001
RUSSELL 2000 - CAPPED TA2410157		N/A	Equity/Index	RBC-	12/10/2024	12/09/2025	121	290,461	2393	10,375			10,375		2,413							.0001
RUSSELL 2000 - CAPPED TA2408724		N/A	Equity/Index	SG-	11/19/2024	10/31/2025	48	110,918	2210	4,835			4,835		1,929							.0001
RUSSELL 2000 - CAPPED TA2504594		N/A	Equity/Index	RBC-	03/03/2025	02/06/2026	26	55,172	2280		1,216		1,216		729							.0001
RUSSELL 2000 - CAPPED TA2501268		N/A	Equity/Index	RBC-	01/22/2025	01/16/2026	11	25,411	2276		1,301		1,301		503							.0001
RUSSELL 2000 - CAPPED TA2502887		N/A	Equity/Index	BMO-	02/10/2025	12/12/2025	11	25,274	2361		1,109		1,109		334							.0001
RUSSELL 2000 - CAPPED TA2506215		N/A	Equity/Index	RBC-	03/26/2025	03/20/2026	40	82,706	2069		4,312		4,312		3,599							.0001
RUSSELL 2000 - CAPPED TA2408726		N/A	Equity/Index	SG-	11/19/2024	10/16/2025	24	55,459	2287	2,026			2,026		611							.0001
RUSSELL 2000 - CAPPED TA2409699		N/A	Equity/Index	BAR-	12/05/2024	11/12/2025	32	77,120	2392	2,856			2,856		559							.0001
RUSSELL 2000 - CAPPED TA2501562		N/A	Equity/Index	RBC-	01/24/2025	01/23/2026	96	221,578	2315		7,783		7,783		3,024							.0001
RUSSELL 2000 - CAPPED TA2501566		N/A	Equity/Index	RBC-	01/24/2025	01/21/2026	38	87,708	2318		3,061		3,061		1,175							.0001
RUSSELL 2000 - CAPPED TA2502899		N/A	Equity/Index	BMO-	02/10/2025	01/21/2026	29	66,630	2318		1,779		1,779		702							.0001
RUSSELL 2000 - CAPPED TA2408018		N/A	Equity/Index	BNP-	11/04/2024	10/21/2025	65	144,658	2240	4,772			4,772		2,094							.0001
RUSSELL 2000 - CAPPED TA2503386		N/A	Equity/Index	BMO-	02/14/2025	01/23/2026	20	45,545	2308		2,159		2,159		849							.0001
RUSSELL 2000 - CAPPED TA2505983		N/A	Equity/Index	SG-	03/21/2025	03/13/2026	89	182,601	1994		7,373		7,373		6,462							.0001
RUSSELL 2000 - CAPPED TA2505754		N/A	Equity/Index	SG-	03/19/2025	03/13/2026	34	70,788	1994		4,314		4,314		3,449							.0001
RUSSELL 2000 - CAPPED TA2501615		N/A	Equity/Index	BMO-	01/27/2025	01/22/2026	11	25,175	2304		1,205		1,205		466							.0001
RUSSELL 2000 - CAPPED TA2502906		N/A	Equity/Index	BMO-	02/10/2025	02/05/2026	51	117,178	2316		4,134		4,134		1,666							.0001
RUSSELL 2000 - CAPPED TA2501607		N/A	Equity/Index	BMO-	01/27/2025	01/09/2026	80	183,088	2189		10,383		10,383		4,851							.0001
RUSSELL 2000 - CAPPED TA2409654		N/A	Equity/Index	BAR-	12/04/2024	12/02/2025	112	271,837	2434	9,653			9,653		1,753							.0001
RUSSELL 2000 - CAPPED TA2500897		N/A	Equity/Index	BMO-	01/15/2025	01/07/2026	90	203,310	2250		5,423		5,423		3,402							.0001
RUSSELL 2000 - CAPPED TA2503488		N/A	Equity/Index	RBC-	02/18/2025	01/16/2026	42	96,039	2276		4,825		4,825		1,949							.0001
RUSSELL 2000 - CAPPED TA2501859		N/A	Equity/Index	BNP-	01/29/2025	01/06/2026	23	52,394	2267		2,764		2,764		1,077							.0001
RUSSELL 2000 - CAPPED TA2502904		N/A	Equity/Index	BMO-	02/10/2025	01/29/2026	37	85,011	2283		3,131		3,131		1,323							.0001
RUSSELL 2000 - CAPPED TA2500062		N/A	Equity/Index	RBC-	01/02/2025	12/26/2025	170	377,383	2245		13,246		13,246		6,351							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2504456		N/A	Equity/Index	BAR-	02/28/2025	02/03/2026	11	23,662	2258		751		751		444							.0001
RUSSELL 2000 - CAPPED TA2500746		N/A	Equity/Index	BMO-	01/14/2025	12/19/2025	14	31,069	2222		1,521		1,521		737							.0001
RUSSELL 2000 - CAPPED TA2506155		N/A	Equity/Index	SG-	03/25/2025	02/27/2026	19	39,856	2163		1,705		1,705		971							.0001
RUSSELL 2000 - CAPPED TA2411052		N/A	Equity/Index	BNP-	12/23/2024	12/05/2025	28	62,648	2409	1,656			1,656		510							.0001
RUSSELL 2000 - CAPPED TA2502185		N/A	Equity/Index	RBC-	01/31/2025	01/28/2026	62	141,794	2289		6,906		6,906		2,787							.0001
RUSSELL 2000 - CAPPED TA2409542		N/A	Equity/Index	BMO-	12/03/2024	11/25/2025	80	193,672	2442	6,657			6,657		1,270							.0001
RUSSELL 2000 - CAPPED TA2504083		N/A	Equity/Index	RBC-	02/25/2025	02/03/2026	14	30,447	2258		986		986		541							.0001
RUSSELL 2000 - CAPPED TA2500314		N/A	Equity/Index	RBC-	01/06/2025	12/30/2025	111	253,124	2228		9,738		9,738		4,413							.0001
RUSSELL 2000 - CAPPED TA2410624		N/A	Equity/Index	RBC-	12/17/2024	12/11/2025	26	60,686	2394	2,590			2,590		654							.0001
RUSSELL 2000 - CAPPED TA2500898		N/A	Equity/Index	BMO-	01/15/2025	01/05/2026	80	180,720	2268		5,010		5,010		3,045							.0001
RUSSELL 2000 - CAPPED TA2502184		N/A	Equity/Index	RBC-	01/31/2025	01/29/2026	224	512,288	2283		25,178		25,178		10,303							.0001
RUSSELL 2000 - CAPPED TA2503149		N/A	Equity/Index	SG-	02/12/2025	02/11/2026	129	291,430	2276		10,414		10,414		4,824							.0001
RUSSELL 2000 - CAPPED TA2505518		N/A	Equity/Index	NTX-	03/14/2025	03/12/2026	48	98,059	2026		5,270		5,270		4,630							.0001
RUSSELL 2000 - CAPPED TA2409653		N/A	Equity/Index	BAR-	12/04/2024	11/28/2025	62	150,481	2435	5,342			5,342		954							.0001
RUSSELL 2000 - CAPPED TA2500745		N/A	Equity/Index	BMO-	01/14/2025	12/19/2025	284	630,264	2222		24,356		24,356		12,241							.0001
RUSSELL 2000 - CAPPED TA2501567		N/A	Equity/Index	RBC-	01/24/2025	01/12/2026	33	76,167	2189		3,461		3,461		1,660							.0001
RUSSELL 2000 - CAPPED TA2502908		N/A	Equity/Index	BMO-	02/10/2025	02/06/2026	33	75,821	2307		2,710		2,710		1,112							.0001
RUSSELL 2000 - CAPPED TA2501611		N/A	Equity/Index	BMO-	01/27/2025	01/08/2026	15	34,329	2239		1,476		1,476		648							.0001
RUSSELL 2000 - CAPPED TA2502898		N/A	Equity/Index	BMO-	02/10/2025	01/20/2026	16	36,762	2276		862		862		368							.0001
RUSSELL 2000 - CAPPED TA2505980		N/A	Equity/Index	SG-	03/21/2025	03/13/2026	44	90,275	2044		4,834		4,834		4,024							.0001
RUSSELL 2000 - CAPPED TA2505985		N/A	Equity/Index	SG-	03/21/2025	03/18/2026	68	139,516	2050		7,261		7,261		6,267							.0001
RUSSELL 2000 - CAPPED TA2500899		N/A	Equity/Index	BMO-	01/15/2025	01/05/2026	38	85,842	2268		1,683		1,683		1,039							.0001
RUSSELL 2000 - CAPPED TA2500379		N/A	Equity/Index	RBC-	01/07/2025	11/28/2025	13	29,247	2435		593		593		162							.0001
RUSSELL 2000 - CAPPED TA2502883		N/A	Equity/Index	BMO-	02/10/2025	12/09/2025	33	75,821	2393		2,445		2,445		708							.0001
RUSSELL 2000 - CAPPED TA2503668		N/A	Equity/Index	BAR-	02/20/2025	01/30/2026	40	90,200	2307		3,216		3,216		1,361							.0001
RUSSELL 2000 - CAPPED TA2505981		N/A	Equity/Index	SG-	03/21/2025	03/13/2026	62	127,205	2044		4,918		4,918		4,123							.0001
RUSSELL 2000 - CAPPED TA2503670		N/A	Equity/Index	BAR-	02/20/2025	02/18/2026	194	437,470	2290		15,646		15,646		7,060							.0001
RUSSELL 2000 - CAPPED TA2502442		N/A	Equity/Index	BNP-	02/04/2025	01/09/2026	30	68,718	2189		3,103		3,103		1,485							.0001
RUSSELL 2000 - CAPPED TA2501014		N/A	Equity/Index	BNP-	01/17/2025	01/14/2026	55	125,389	2219		4,791		4,791		2,329							.0001
RUSSELL 2000 - CAPPED TA2502504		N/A	Equity/Index	SG-	02/05/2025	01/30/2026	51	117,861	2288		4,730		4,730		1,801							.0001
RUSSELL 2000 - CAPPED TA2503667		N/A	Equity/Index	BAR-	02/20/2025	01/30/2026	13	29,315	2288		1,474		1,474		620							.0001
RUSSELL 2000 - CAPPED TA2506096		N/A	Equity/Index	BMO-	03/24/2025	03/09/2026	30	63,134	2075		1,515		1,515		1,132							.0001
RUSSELL 2000 - CAPPED TA2501557		N/A	Equity/Index	RBC-	01/24/2025	12/30/2025	29	66,935	2228		3,580		3,580		1,495							.0001
RUSSELL 2000 - CAPPED TA2410326		N/A	Equity/Index	RBC-	12/12/2024	11/28/2025	35	82,638	2426	2,988			2,988		610							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2502326		N/A	Equity/Index	BMO-	02/03/2025	01/30/2026	45	101,646	2307		4,600		4,600		1,923							.0001
RUSSELL 2000 - CAPPED TA2504467		N/A	Equity/Index	BAR-	02/28/2025	02/20/2026	31	66,684	2195		2,312		2,312		1,495							.0001
RUSSELL 2000 - CAPPED TA2410526		N/A	Equity/Index	RBC-	12/16/2024	12/12/2025	50	118,435	2347	4,368			4,368		1,229							.0001
RUSSELL 2000 - CAPPED TA2500316		N/A	Equity/Index	RBC-	01/06/2025	01/02/2026	110	250,844	2232		9,605		9,605		4,328							.0001
RUSSELL 2000 - CAPPED TA2503486		N/A	Equity/Index	RBC-	02/18/2025	02/06/2026	21	48,020	2280		1,751		1,751		766							.0001
RUSSELL 2000 - CAPPED TA2501016		N/A	Equity/Index	BNP-	01/17/2025	01/09/2026	70	159,586	2189		9,216		9,216		4,406							.0001
RUSSELL 2000 - CAPPED TA2506213		N/A	Equity/Index	RBC-	03/26/2025	03/03/2026	39	80,638	2102		3,983		3,983		3,244							.0001
RUSSELL 2000 - CAPPED TA2504469		N/A	Equity/Index	BAR-	02/28/2025	02/20/2026	10	21,511	2195		996		996		633							.0001
RUSSELL 2000 - CAPPED TA2502444		N/A	Equity/Index	BNP-	02/04/2025	01/16/2026	7	16,034	2267		1,005		1,005		383							.0001
RUSSELL 2000 - CAPPED TA2502591		N/A	Equity/Index	BMO-	02/06/2025	02/03/2026	20	46,102	2258		2,343		2,343		1,000							.0001
RUSSELL 2000 - CAPPED TA2410161		N/A	Equity/Index	RBC-	12/10/2024	11/25/2025	35	84,018	2442	3,043			3,043		557							.0001
RUSSELL 2000 - CAPPED TA2502896		N/A	Equity/Index	BMO-	02/10/2025	01/16/2026	11	25,274	2276		586		586		248							.0001
RUSSELL 2000 - CAPPED TA2504455		N/A	Equity/Index	BAR-	02/28/2025	02/02/2026	5	10,756	2288		337		337		191							.0001
RUSSELL 2000 - CAPPED TA2504595		N/A	Equity/Index	RBC-	03/03/2025	02/05/2026	21	44,562	2316		1,510		1,510		885							.0001
RUSSELL 2000 - CAPPED TA2500066		N/A	Equity/Index	RBC-	01/02/2025	12/16/2025	57	126,534	2362		3,657		3,657		1,331							.0001
RUSSELL 2000 - CAPPED TA2504763		N/A	Equity/Index	SG-	03/05/2025	03/03/2026	425	891,373	2102		30,426		30,426		24,758							.0001
RUSSELL 2000 - CAPPED TA2501189		N/A	Equity/Index	BMO-	01/21/2025	01/02/2026	29	67,077	2268		2,741		2,741		1,095							.0001
RUSSELL 2000 - CAPPED TA2500063		N/A	Equity/Index	RBC-	01/02/2025	12/26/2025	70	155,393	2280		5,206		5,206		2,314							.0001
RUSSELL 2000 - CAPPED TA2504471		N/A	Equity/Index	BAR-	02/28/2025	02/20/2026	9	19,360	2262		597		597		359							.0001
RUSSELL 2000 - CAPPED TA2503583		N/A	Equity/Index	RBC-	02/19/2025	02/13/2026	48	109,792	2280		5,450		5,450		2,312							.0001
RUSSELL 2000 - CAPPED TA2505755		N/A	Equity/Index	SG-	03/19/2025	03/17/2026	247	514,254	2068		18,140		18,140		15,518							.0001
RUSSELL 2000 - CAPPED TA2410159		N/A	Equity/Index	RBC-	12/10/2024	11/21/2025	117	280,859	2364	11,451			11,451		2,656							.0001
RUSSELL 2000 - CAPPED TA2411236		N/A	Equity/Index	RBC-	12/26/2024	12/19/2025	73	166,404	2222	6,309			6,309		2,907							.0001
RUSSELL 2000 - CAPPED TA2411120		N/A	Equity/Index	BAR-	12/24/2024	12/02/2025	30	67,476	2434	2,315			2,315		623							.0001
RUSSELL 2000 - CAPPED TA2411051		N/A	Equity/Index	BNP-	12/23/2024	12/05/2025	126	281,917	2409	8,106			8,106		2,445							.0001
RUSSELL 2000 - CAPPED TA2504457		N/A	Equity/Index	BAR-	02/28/2025	02/04/2026	7	15,058	2290		279		279		159							.0001
RUSSELL 2000 - CAPPED TA2502897		N/A	Equity/Index	BMO-	02/10/2025	01/16/2026	49	112,582	2276		4,552		4,552		1,881							.0001
RUSSELL 2000 - CAPPED TA2411306		N/A	Equity/Index	BMO-	12/27/2024	12/23/2025	125	280,574	2237	9,969			9,969		4,789							.0001
RUSSELL 2000 - CAPPED TA2502884		N/A	Equity/Index	BMO-	02/10/2025	12/10/2025	13	29,869	2383		1,192		1,192		343							.0001
RUSSELL 2000 - CAPPED TA2501565		N/A	Equity/Index	RBC-	01/24/2025	01/21/2026	34	78,475	2318		3,475		3,475		1,282							.0001
RUSSELL 2000 - CAPPED TA2501568		N/A	Equity/Index	RBC-	01/24/2025	01/16/2026	53	122,329	2276		6,154		6,154		2,424							.0001
RUSSELL 2000 - CAPPED TA2411307		N/A	Equity/Index	BMO-	12/27/2024	12/17/2025	78	175,078	2334	5,353			5,353		2,072							.0001
RUSSELL 2000 - CAPPED TA2411118		N/A	Equity/Index	BAR-	12/24/2024	12/23/2025	438	985,145	2237	35,951			35,951		16,904							.0001
RUSSELL 2000 - CAPPED TA2408231		N/A	Equity/Index	RBC-	11/07/2024	10/30/2025	49	116,816	2233	4,774			4,774		1,663							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2505015		N/A	Equity/Index	BMO-	03/07/2025	03/06/2026	46	95,772	2067		3,731		3,731		2,971							.0001
RUSSELL 2000 - CAPPED TA2410527		N/A	Equity/Index	RBC-	12/16/2024	12/10/2025	35	82,905	2383	2,202			2,202		578							.0001
RUSSELL 2000 - CAPPED TA2504169		N/A	Equity/Index	BAR-	02/26/2025	01/09/2026	51	110,619	2189		5,439		5,439		3,115							.0001
RUSSELL 2000 - CAPPED TA2501861		N/A	Equity/Index	BNP-	01/29/2025	01/23/2026	43	97,954	2315		3,513		3,513		1,373							.0001
RUSSELL 2000 - CAPPED TA2504468		N/A	Equity/Index	BAR-	02/28/2025	02/20/2026	32	68,835	2195		2,630		2,630		1,694							.0001
RUSSELL 2000 - CAPPED TA2502589		N/A	Equity/Index	BMO-	02/06/2025	01/27/2026	60	138,306	2284		5,539		5,539		2,291							.0001
RUSSELL 2000 - CAPPED TA2410528		N/A	Equity/Index	RBC-	12/16/2024	12/10/2025	30	71,061	2383	2,510			2,510		628							.0001
RUSSELL 2000 - CAPPED TA2504593		N/A	Equity/Index	RBC-	03/03/2025	02/06/2026	44	93,368	2307		2,689		2,689		1,585							.0001
RUSSELL 2000 - CAPPED TA2503665		N/A	Equity/Index	BAR-	02/20/2025	01/30/2026	20	45,100	2288		1,227		1,227		548							.0001
RUSSELL 2000 - CAPPED TA2502909		N/A	Equity/Index	BMO-	02/10/2025	02/06/2026	30	68,928	2307		3,298		3,298		1,307							.0001
RUSSELL 2000 - CAPPED TA2505246		N/A	Equity/Index	SG-	03/12/2025	03/10/2026	143	290,719	2019		10,478		10,478		9,897							.0001
RUSSELL 2000 - CAPPED TA2500893		N/A	Equity/Index	BMO-	01/15/2025	01/13/2026	60	135,540	2194		4,013		4,013		2,709							.0001
RUSSELL 2000 - CAPPED TA2408441		N/A	Equity/Index	RBC-	11/11/2024	11/07/2025	67	163,292	2400	6,001			6,001		1,115							.0001
RUSSELL 2000 - CAPPED TA2504463		N/A	Equity/Index	BAR-	02/28/2025	02/13/2026	165	354,932	2280		10,786		10,786		6,304							.0001
RUSSELL 2000 - CAPPED TA2407777		N/A	Equity/Index	BMO-	10/30/2024	10/28/2025	153	344,801	2244	12,234			12,234		4,942							.0001
RUSSELL 2000 - CAPPED TA2501860		N/A	Equity/Index	BNP-	01/29/2025	01/16/2026	40	91,120	2276		3,736		3,736		1,540							.0001
RUSSELL 2000 - CAPPED TA2505245		N/A	Equity/Index	SG-	03/12/2025	03/06/2026	62	126,046	2075		4,458		4,458		3,889							.0001
RUSSELL 2000 - CAPPED TA2501265		N/A	Equity/Index	RBC-	01/22/2025	01/21/2026	346	799,277	2318		28,645		28,645		10,698							.0001
RUSSELL 2000 - CAPPED TA2506154		N/A	Equity/Index	SG-	03/25/2025	03/24/2026	207	434,224	2109		15,475		15,475		12,287							.0001
RUSSELL 2000 - CAPPED TA2502903		N/A	Equity/Index	BMO-	02/10/2025	01/28/2026	18	41,357	2289		1,512		1,512		630							.0001
RUSSELL 2000 - CAPPED TA2504475		N/A	Equity/Index	BAR-	02/28/2025	02/26/2026	6	12,907	2174		618		618		404							.0001
RUSSELL 2000 - CAPPED TA2501192		N/A	Equity/Index	BMO-	01/21/2025	12/26/2025	85	196,605	2245		8,282		8,282		3,436							.0001
RUSSELL 2000 - CAPPED TA2410165		N/A	Equity/Index	RBC-	12/10/2024	11/05/2025	18	43,209	2261	1,775			1,775		556							.0001
RUSSELL 2000 - CAPPED TA2501011		N/A	Equity/Index	BNP-	01/17/2025	01/16/2026	110	250,778	2267		9,065		9,065		4,057							.0001
RUSSELL 2000 - CAPPED TA2501610		N/A	Equity/Index	BMO-	01/27/2025	12/19/2025	37	84,678	2242		3,527		3,527		1,488							.0001
RUSSELL 2000 - CAPPED TA2502186		N/A	Equity/Index	RBC-	01/31/2025	01/20/2026	99	226,413	2276		6,261		6,261		2,709							.0001
RUSSELL 2000 - CAPPED TA2410162		N/A	Equity/Index	RBC-	12/10/2024	10/31/2025	40	96,020	2210	4,500			4,500		1,598							.0001
RUSSELL 2000 - CAPPED TA2502888		N/A	Equity/Index	BMO-	02/10/2025	12/15/2025	19	43,654	2347		1,918		1,918		607							.0001
RUSSELL 2000 - CAPPED TA2505616		N/A	Equity/Index	BNP-	03/17/2025	02/13/2026	164	339,447	2441		636		636		453							.0001
RUSSELL 2000 - CAPPED TA2411121		N/A	Equity/Index	BAR-	12/24/2024	12/02/2025	24	53,981	2434	1,292			1,292		355							.0001
RUSSELL 2000 - CAPPED TA2410160		N/A	Equity/Index	RBC-	12/10/2024	11/14/2025	51	122,426	2304	4,483			4,483		1,278							.0001
RUSSELL 2000 - CAPPED TA2502187		N/A	Equity/Index	RBC-	01/31/2025	01/20/2026	18	41,166	2276		1,638		1,638		687							.0001
RUSSELL 2000 - CAPPED TA2501606		N/A	Equity/Index	BMO-	01/27/2025	01/09/2026	50	114,430	2189		6,731		6,731		3,123							.0001
RUSSELL 2000 - CAPPED TA2505179		N/A	Equity/Index	SG-	03/11/2025	03/06/2026	47	95,335	2067		4,458		4,458		3,713							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2502443		N/A	Equity/Index	BNP-	02/04/2025	02/03/2026	82	187,829	2258		7,251		7,251		3,207							.0001
RUSSELL 2000 - CAPPED TA2408439		N/A	Equity/Index	RBC-	11/11/2024	10/29/2025	48	116,986	2238	4,993			4,993		1,590							.0001
RUSSELL 2000 - CAPPED TA2502889		N/A	Equity/Index	BMO-	02/10/2025	12/19/2025	12	27,571	2222		1,187		1,187		517							.0001
RUSSELL 2000 - CAPPED TA2506278		N/A	Equity/Index	BAR-	03/27/2025	03/26/2026	65	134,241	2074		6,886		6,886		5,848							.0001
RUSSELL 2000 - CAPPED TA2502905		N/A	Equity/Index	BMO-	02/10/2025	02/04/2026	23	52,845	2290		2,594		2,594		1,056							.0001
RUSSELL 2000 - CAPPED TA2503013		N/A	Equity/Index	RBC-	02/11/2025	02/10/2026	164	373,264	2288		13,264		13,264		5,879							.0001
RUSSELL 2000 - CAPPED TA2502901		N/A	Equity/Index	BMO-	02/10/2025	01/23/2026	19	43,654	2308		2,072		2,072		795							.0001
RUSSELL 2000 - CAPPED TA2505984		N/A	Equity/Index	SG-	03/21/2025	03/18/2026	65	133,361	2050		5,097		5,097		4,283							.0001
RUSSELL 2000 - CAPPED TA2506277		N/A	Equity/Index	BAR-	03/27/2025	03/13/2026	73	150,763	2044		4,221		4,221		3,549							.0001
RUSSELL 2000 - CAPPED TA2502900		N/A	Equity/Index	BMO-	02/10/2025	01/23/2026	21	48,250	2308		1,307		1,307		528							.0001
RUSSELL 2000 - CAPPED TA2410323		N/A	Equity/Index	RBC-	12/12/2024	12/09/2025	62	146,387	2393	5,119			5,119		1,237							.0001
RUSSELL 2000 - CAPPED TA2410164		N/A	Equity/Index	RBC-	12/10/2024	11/19/2025	23	55,212	2325	1,594			1,594		448							.0001
RUSSELL 2000 - CAPPED TA2409652		N/A	Equity/Index	BAR-	12/04/2024	11/26/2025	81	196,596	2426	7,049			7,049		1,290							.0001
RUSSELL 2000 - CAPPED TA2504085		N/A	Equity/Index	RBC-	02/25/2025	02/20/2026	25	54,369	2195		2,617		2,617		1,561							.0001
RUSSELL 2000 - CAPPED TA2500064		N/A	Equity/Index	RBC-	01/02/2025	12/26/2025	30	66,597	2280		2,989		2,989		1,272							.0001
RUSSELL 2000 - CAPPED TA2504465		N/A	Equity/Index	BAR-	02/28/2025	02/18/2026	17	36,569	2290		1,403		1,403		797							.0001
RUSSELL 2000 - CAPPED TA2505016		N/A	Equity/Index	BMO-	03/07/2025	02/24/2026	40	83,280	2178		2,902		2,902		2,151							.0001
RUSSELL 2000 - CAPPED TA2501614		N/A	Equity/Index	BMO-	01/27/2025	01/02/2026	12	27,463	2268		638		638		271							.0001
RUSSELL 2000 - CAPPED TA2504251		N/A	Equity/Index	SG-	02/27/2025	02/26/2026	120	257,567	2174		9,344		9,344		5,969							.0001
RUSSELL 2000 - CAPPED TA2503669		N/A	Equity/Index	BAR-	02/20/2025	02/13/2026	161	363,055	2280		13,173		13,173		6,026							.0001
RUSSELL 2000 - CAPPED TA2501561		N/A	Equity/Index	RBC-	01/24/2025	12/12/2025	46	106,173	2347		3,901		3,901		1,234							.0001
RUSSELL 2000 - CAPPED TA2501191		N/A	Equity/Index	BMO-	01/21/2025	12/26/2025	26	60,138	2245		1,745		1,745		753							.0001
RUSSELL 2000 - CAPPED TA2503481		N/A	Equity/Index	RBC-	02/18/2025	02/13/2026	12	27,440	2282		998		998		441							.0001
RUSSELL 2000 - CAPPED TA2504168		N/A	Equity/Index	BAR-	02/26/2025	10/31/2025	50	108,450	2210		3,938		3,938		2,018							.0001
RUSSELL 2000 - CAPPED TA2500317		N/A	Equity/Index	RBC-	01/06/2025	12/26/2025	88	200,675	2245		8,245		8,245		3,536							.0001
RUSSELL 2000 - CAPPED TA2504592		N/A	Equity/Index	RBC-	03/03/2025	02/27/2026	28	59,416	2140		2,134		2,134		1,514							.0001
RUSSELL 2000 - CAPPED TA2504466		N/A	Equity/Index	BAR-	02/28/2025	02/19/2026	30	64,533	2282		1,914		1,914		1,122							.0001
RUSSELL 2000 - CAPPED TA2502891		N/A	Equity/Index	BMO-	02/10/2025	12/30/2025	27	62,035	2228		1,522		1,522		687							.0001
RUSSELL 2000 - CAPPED TA2501266		N/A	Equity/Index	RBC-	01/22/2025	01/09/2026	19	43,891	2189		1,002		1,002		496							.0001
RUSSELL 2000 - CAPPED TA2501608		N/A	Equity/Index	BMO-	01/27/2025	01/23/2026	20	45,772	2308		1,622		1,622		650							.0001
RUSSELL 2000 - CAPPED TA2503581		N/A	Equity/Index	RBC-	02/19/2025	11/06/2025	23	52,609	2393		1,489		1,489		392							.0001
RUSSELL 2000 - CAPPED TA2411119		N/A	Equity/Index	BAR-	12/24/2024	12/17/2025	208	467,832	2334	14,776			14,776		5,511							.0001
RUSSELL 2000 - CAPPED TA2504454		N/A	Equity/Index	BAR-	02/28/2025	02/02/2026	5	10,756	2288		200		200		114							.0001
RUSSELL 2000 - CAPPED TA2501188		N/A	Equity/Index	BMO-	01/21/2025	01/02/2026	19	43,947	2232		1,927		1,927		829							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2502895		N/A	Equity/Index	BMO-	02/10/2025	01/15/2026	19	43,654	2263		1,643		1,643		701							.0001
RUSSELL 2000 - CAPPED TA2410966		N/A	Equity/Index	BMO-	12/20/2024	12/12/2025	60	135,585	2361	4,054			4,054		1,401							.0001
RUSSELL 2000 - CAPPED TA2500894		N/A	Equity/Index	BMO-	01/15/2025	01/13/2026	36	81,324	2194		3,232		3,232		2,133							.0001
RUSSELL 2000 - CAPPED TA2502892		N/A	Equity/Index	BMO-	02/10/2025	12/31/2025	17	39,059	2230		1,154		1,154		518							.0001
RUSSELL 2000 - CAPPED TA2506093		N/A	Equity/Index	BMO-	03/24/2025	03/04/2026	23	48,402	2080		1,834		1,834		1,409							.0001
RUSSELL 2000 - CAPPED TA2501862		N/A	Equity/Index	BNP-	01/29/2025	01/12/2026	74	168,572	2189		3,827		3,827		1,951							.0001
RUSSELL 2000 - CAPPED TA2501015		N/A	Equity/Index	BNP-	01/17/2025	01/14/2026	36	82,073	2219		4,026		4,026		1,881							.0001
RUSSELL 2000 - CAPPED TA2503148		N/A	Equity/Index	SG-	02/12/2025	01/30/2026	114	257,543	2307		9,768		9,768		4,154							.0001
RUSSELL 2000 - CAPPED TA2504461		N/A	Equity/Index	BAR-	02/28/2025	02/11/2026	7	15,058	2276		450		450		264							.0001
RUSSELL 2000 - CAPPED TA2501267		N/A	Equity/Index	RBC-	01/22/2025	01/09/2026	5	11,550	2239		655		655		265							.0001
RUSSELL 2000 - CAPPED TA2411304		N/A	Equity/Index	BMO-	12/27/2024	12/12/2025	63	141,409	2347	5,657			5,657		1,989							.0001
RUSSELL 2000 - CAPPED TA2410965		N/A	Equity/Index	BMO-	12/20/2024	12/12/2025	271	612,392	2347	18,745			18,745		6,713							.0001
RUSSELL 2000 - CAPPED TA2503483		N/A	Equity/Index	RBC-	02/18/2025	02/10/2026	17	38,873	2288		1,405		1,405		609							.0001
RUSSELL 2000 - CAPPED TA2506094		N/A	Equity/Index	BMO-	03/24/2025	03/04/2026	9	18,940	2080		739		739		568							.0001
RUSSELL 2000 - CAPPED TA2503480		N/A	Equity/Index	RBC-	02/18/2025	02/13/2026	134	306,411	2282		15,115		15,115		6,408							.0001
RUSSELL 2000 - CAPPED TA2502885		N/A	Equity/Index	BMO-	02/10/2025	12/11/2025	32	73,523	2394		1,430		1,430		430							.0001
RUSSELL 2000 - CAPPED TA2411240		N/A	Equity/Index	RBC-	12/26/2024	12/24/2025	183	417,149	2260	15,132			15,132		6,468							.0001
RUSSELL 2000 - CAPPED TA2503998		N/A	Equity/Index	BAR-	02/24/2025	02/20/2026	10	21,875	2195		1,087		1,087		632							.0001
RUSSELL 2000 - CAPPED TA2501866		N/A	Equity/Index	BNP-	01/29/2025	12/23/2025	39	88,842	2237		3,799		3,799		1,609							.0001
RUSSELL 2000 - CAPPED TA2411309		N/A	Equity/Index	BMO-	12/27/2024	12/26/2025	73	163,855	2280	5,487			5,487		2,431							.0001
RUSSELL 2000 - CAPPED TA2504086		N/A	Equity/Index	RBC-	02/25/2025	02/06/2026	29	63,068	2280		1,526		1,526		813							.0001
RUSSELL 2000 - CAPPED TA2501563		N/A	Equity/Index	RBC-	01/24/2025	01/22/2026	68	156,951	2304		5,589		5,589		2,215							.0001
RUSSELL 2000 - CAPPED TA2502882		N/A	Equity/Index	BMO-	02/10/2025	12/08/2025	35	80,416	2409		2,498		2,498		694							.0001
RUSSELL 2000 - CAPPED TA2506217		N/A	Equity/Index	RBC-	03/26/2025	03/25/2026	52	107,517	2095		3,957		3,957		3,202							.0001
RUSSELL 2000 - CAPPED TA2500896		N/A	Equity/Index	BMO-	01/15/2025	01/09/2026	11	24,849	2189		994		994		657							.0001
RUSSELL 2000 - CAPPED TA2501858		N/A	Equity/Index	BNP-	01/29/2025	01/02/2026	45	102,510	2268		5,584		5,584		2,133							.0001
RUSSELL 2000 - CAPPED TA2500459		N/A	Equity/Index	BNP-	01/08/2025	01/02/2026	44	98,001	2268		3,664		3,664		1,673							.0001
RUSSELL 2000 - CAPPED TA2504081		N/A	Equity/Index	RBC-	02/25/2025	02/09/2026	23	50,019	2280		1,018		1,018		537							.0001
RUSSELL 2000 - CAPPED TA2500065		N/A	Equity/Index	RBC-	01/02/2025	12/26/2025	21	46,618	2245		2,217		2,217		1,013							.0001
RUSSELL 2000 - CAPPED TA2504596		N/A	Equity/Index	RBC-	03/03/2025	02/13/2026	18	38,196	2282		1,192		1,192		729							.0001
RUSSELL 2000 - CAPPED TA2503997		N/A	Equity/Index	BAR-	02/24/2025	02/20/2026	124	271,250	2195		9,992		9,992		5,923							.0001
RUSSELL 2000 - CAPPED TA2408232		N/A	Equity/Index	RBC-	11/07/2024	11/04/2025	102	243,168	2219	10,053			10,053		3,707							.0001
RUSSELL 2000 - CAPPED TA2503014		N/A	Equity/Index	RBC-	02/11/2025	01/16/2026	85	193,460	2276		4,028		4,028		1,797							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2411308		N/A	Equity/Index	BMO-	12/27/2024	11/18/2025	68	152,632	2306	5,192			5,192		1,946							.0001
RUSSELL 2000 - CAPPED TA2504082		N/A	Equity/Index	RBC-	02/25/2025	02/09/2026	24	52,194	2280		1,778		1,778		948							.0001
RUSSELL 2000 - CAPPED TA2500378		N/A	Equity/Index	RBC-	01/07/2025	12/31/2025	64	143,987	2230		5,395		5,395		2,522							.0001
RUSSELL 2000 - CAPPED TA2409698		N/A	Equity/Index	BAR-	12/05/2024	11/03/2025	62	149,420	2210	5,803			5,803		2,154							.0001
RUSSELL 2000 - CAPPED TA2505620		N/A	Equity/Index	BNP-	03/17/2025	02/20/2026	72	149,026	2195		4,907		4,907		3,758							.0001
RUSSELL 2000 - CAPPED TA2500381		N/A	Equity/Index	RBC-	01/07/2025	11/28/2025	24	53,995	2426		1,575		1,575		426							.0001
RUSSELL 2000 - CAPPED TA2505978		N/A	Equity/Index	SG-	03/21/2025	03/11/2026	84	172,343	2024		4,108		4,108		3,394							.0001
RUSSELL 2000 - CAPPED TA2501609		N/A	Equity/Index	BMO-	01/27/2025	12/19/2025	39	89,255	2242		2,579		2,579		1,126							.0001
RUSSELL 2000 - CAPPED TA2504458		N/A	Equity/Index	BAR-	02/28/2025	02/04/2026	8	17,209	2290		382		382		219							.0001
RUSSELL 2000 - CAPPED TA2407473		N/A	Equity/Index	BMO-	10/22/2024	10/09/2025	325	726,144	2201	26,384			26,384		11,773							.0001
RUSSELL 2000 - CAPPED TA2408727		N/A	Equity/Index	SG-	11/19/2024	10/15/2025	22	50,838	2250	1,945			1,945		660							.0001
RUSSELL 2000 - CAPPED TA2502902		N/A	Equity/Index	BMO-	02/10/2025	01/23/2026	44	101,094	2315		3,689		3,689		1,444							.0001
RUSSELL 2000 - CAPPED TA2409651		N/A	Equity/Index	BAR-	12/04/2024	11/26/2025	68	165,044	2424	5,931			5,931		1,094							.0001
RUSSELL 2000 - CAPPED TA2408720		N/A	Equity/Index	SG-	11/19/2024	11/18/2025	324	748,699	2306	26,772			26,772		8,694							.0001
RUSSELL 2000 - CAPPED TA2504171		N/A	Equity/Index	BAR-	02/26/2025	02/24/2026	50	108,450	2178		4,031		4,031		2,496							.0001
RUSSELL 2000 - CAPPED TA2408440		N/A	Equity/Index	RBC-	11/11/2024	10/31/2025	60	146,232	2207	6,360			6,360		2,262							.0001
RUSSELL 2000 - CAPPED TA2409697		N/A	Equity/Index	BAR-	12/05/2024	11/20/2025	24	57,840	2326	3,344			3,344		775							.0001
RUSSELL 2000 - CAPPED TA2501564		N/A	Equity/Index	RBC-	01/24/2025	01/21/2026	99	228,502	2318		10,815		10,815		3,933							.0001
RUSSELL 2000 - CAPPED TA2408725		N/A	Equity/Index	SG-	11/19/2024	10/24/2025	37	85,500	2208	3,424			3,424		1,370							.0001
RUSSELL 2000 - CAPPED TA2506216		N/A	Equity/Index	RBC-	03/26/2025	03/24/2026	64	132,329	2109		4,743		4,743		3,826							.0001
RUSSELL 2000 - CAPPED TA2500377		N/A	Equity/Index	RBC-	01/07/2025	01/06/2026	190	427,462	2267		15,320		15,320		6,723							.0001
RUSSELL 2000 - CAPPED TA2502440		N/A	Equity/Index	BNP-	02/04/2025	01/05/2026	10	22,906	2268		1,206		1,206		463							.0001
RUSSELL 2000 - CAPPED TA2502033		N/A	Equity/Index	BMO-	01/30/2025	01/28/2026	110	253,000	2289		9,290		9,290		3,853							.0001
RUSSELL 2000 - CAPPED TA2411303		N/A	Equity/Index	BMO-	12/27/2024	12/12/2025	47	105,496	2347	1,852			1,852		704							.0001
RUSSELL 2000 - CAPPED TA2503666		N/A	Equity/Index	BAR-	02/20/2025	01/30/2026	5	11,275	2288		405		405		178							.0001
RUSSELL 2000 - CAPPED TA2408438		N/A	Equity/Index	RBC-	11/11/2024	10/28/2025	46	112,111	2244	4,767			4,767		1,479							.0001
RUSSELL 2000 - CAPPED TA2501013		N/A	Equity/Index	BNP-	01/17/2025	01/15/2026	13	29,637	2263		1,470		1,470		623							.0001
RUSSELL 2000 - CAPPED TA2504597		N/A	Equity/Index	RBC-	03/03/2025	01/28/2026	34	72,148	2289		1,547		1,547		910							.0001
RUSSELL 2000 - CAPPED TA2505519		N/A	Equity/Index	NTX-	03/14/2025	03/11/2026	71	145,046	2024		5,511		5,511		4,743							.0001
RUSSELL 2000 - CAPPED TA2410158		N/A	Equity/Index	RBC-	12/10/2024	12/02/2025	73	175,237	2434	6,444			6,444		1,245							.0001
RUSSELL 2000 - CAPPED TA2504470		N/A	Equity/Index	BAR-	02/28/2025	02/20/2026	8	17,209	2195		838		838		530							.0001
RUSSELL 2000 - CAPPED TA2505982		N/A	Equity/Index	SG-	03/21/2025	03/13/2026	68	139,516	2044		3,989		3,989		3,266							.0001
RUSSELL 2000 - CAPPED TA2504080		N/A	Equity/Index	RBC-	02/25/2025	02/24/2026	111	241,397	2178		8,852		8,852		5,481							.0001
RUSSELL 2000 - CAPPED TA2503482		N/A	Equity/Index	RBC-	02/18/2025	02/13/2026	68	155,492	2280		5,673		5,673		2,514							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2503017		N/A	Equity/Index	RBC-	02/11/2025	02/06/2026	35	79,660	2280		2,855		2,855		1,277							.0001
RUSSELL 2000 - CAPPED TA2500457		N/A	Equity/Index	BNP-	01/08/2025	01/07/2026	104	231,639	2250		8,179		8,179		3,952							.0001
RUSSELL 2000 - CAPPED TA2505986		N/A	Equity/Index	SG-	03/21/2025	03/19/2026	267	547,804	2082		23,061		23,061		20,550							.0001
RUSSELL 2000 - CAPPED TA2503484		N/A	Equity/Index	RBC-	02/18/2025	02/10/2026	22	50,306	2288		2,461		2,461		1,025							.0001
RUSSELL 2000 - CAPPED TA2506095		N/A	Equity/Index	BMO-	03/24/2025	03/04/2026	31	65,238	2080		3,510		3,510		2,715							.0001
RUSSELL 2000 - CAPPED TA2409695		N/A	Equity/Index	BAR-	12/05/2024	12/04/2025	64	154,240	2427	5,492			5,492		1,056							.0001
RUSSELL 2000 - CAPPED TA2501560		N/A	Equity/Index	RBC-	01/24/2025	12/12/2025	74	170,799	2361		5,972		5,972		1,835							.0001
RUSSELL 2000 - CAPPED TA2503389		N/A	Equity/Index	BMO-	02/14/2025	02/11/2026	8	18,218	2276		672		672		300							.0001
RUSSELL 2000 - CAPPED TA2411243		N/A	Equity/Index	RBC-	12/26/2024	12/03/2025	16	36,472	2416	993			993		280							.0001
RUSSELL 2000 - CAPPED TA2501187		N/A	Equity/Index	BMO-	01/21/2025	01/16/2026	127	293,751	2276		10,966		10,966		4,505							.0001
RUSSELL 2000 - CAPPED TA2500577		N/A	Equity/Index	SG-	01/10/2025	01/08/2026	210	458,766	2239		14,939		14,939		8,252							.0001
RUSSELL 2000 - CAPPED TA2501012		N/A	Equity/Index	BNP-	01/17/2025	01/15/2026	49	111,710	2263		4,051		4,051		1,817							.0001
RUSSELL 2000 - CAPPED TA2502893		N/A	Equity/Index	BMO-	02/10/2025	12/31/2025	13	29,869	2230		1,169		1,169		515							.0001
RUSSELL 2000 - CAPPED TA2506097		N/A	Equity/Index	BMO-	03/24/2025	03/09/2026	16	33,671	2075		1,761		1,761		1,368							.0001
RUSSELL 2000 - CAPPED TA2501190		N/A	Equity/Index	BMO-	01/21/2025	01/02/2026	19	43,947	2268		2,364		2,364		896							.0001
RUSSELL 2000 - CAPPED TA2409264		N/A	Equity/Index	BMO-	11/26/2024	11/25/2025	175	423,920	2442	14,872			14,872		2,600							.0001
RUSSELL 2000 - CAPPED TA2501864		N/A	Equity/Index	BNP-	01/29/2025	12/17/2025	32	72,896	2334		1,888		1,888		665							.0001
RUSSELL 2000 - CAPPED TA2502886		N/A	Equity/Index	BMO-	02/10/2025	12/11/2025	12	27,571	2394		824		824		242							.0001
RUSSELL 2000 - CAPPED TA2501612		N/A	Equity/Index	BMO-	01/27/2025	01/08/2026	12	27,463	2239		1,436		1,436		611							.0001
RUSSELL 2000 - CAPPED TA2505618		N/A	Equity/Index	BNP-	03/17/2025	02/13/2026	53	109,699	2280		2,912		2,912		2,144							.0001
RUSSELL 2000 - CAPPED TA2502894		N/A	Equity/Index	BMO-	02/10/2025	01/12/2026	22	50,547	2189		2,254		2,254		1,086							.0001
RUSSELL 2000 - CAPPED TA2506280		N/A	Equity/Index	BAR-	03/27/2025	03/06/2026	58	119,785	2075		5,893		5,893		4,981							.0001
RUSSELL 2000 - CAPPED TA2410321		N/A	Equity/Index	RBC-	12/12/2024	12/10/2025	42	99,165	2383	3,513			3,513		880							.0001
RUSSELL 2000 - CAPPED TA2409696		N/A	Equity/Index	BAR-	12/05/2024	11/20/2025	24	57,840	2326	2,304			2,304		601							.0001
RUSSELL 2000 - CAPPED TA2504000		N/A	Equity/Index	BAR-	02/24/2025	02/18/2026	35	76,563	2290		2,452		2,452		1,274							.0001
RUSSELL 2000 - CAPPED TA2503387		N/A	Equity/Index	BMO-	02/14/2025	01/23/2026	30	68,318	2315		2,366		2,366		952							.0001
RUSSELL 2000 - CAPPED TA2410322		N/A	Equity/Index	RBC-	12/12/2024	12/10/2025	31	73,194	2383	3,532			3,532		815							.0001
RUSSELL 2000 - CAPPED TA2504460		N/A	Equity/Index	BAR-	02/28/2025	02/06/2026	12	25,813	2307		733		733		410							.0001
RUSSELL 2000 - CAPPED TA2503388		N/A	Equity/Index	BMO-	02/14/2025	02/11/2026	22	50,100	2276		2,483		2,483		1,076							.0001
RUSSELL 2000 - CAPPED TA2506276		N/A	Equity/Index	BAR-	03/27/2025	03/26/2026	120	247,830	2074		9,140		9,140		7,735							.0001
RUSSELL 2000 - CAPPED TA2411241		N/A	Equity/Index	RBC-	12/26/2024	12/18/2025	54	123,093	2232	4,613			4,613		2,072							.0001
RUSSELL 2000 - CAPPED TA2500382		N/A	Equity/Index	RBC-	01/07/2025	11/21/2025	18	40,496	2407		720		720		209							.0001
RUSSELL 2000 - CAPPED TA2503016		N/A	Equity/Index	RBC-	02/11/2025	01/16/2026	30	68,280	2267		3,552		3,552		1,477							.0001
RUSSELL 2000 - CAPPED TA2501865		N/A	Equity/Index	BNP-	01/29/2025	12/18/2025	26	59,228	2232		2,344		2,344		1,009							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - CAPPED TA2505979		N/A	Equity/Index	SG-	03/21/2025	03/12/2026	77	157,981	2026		3,795		3,795		3,099							.0001
RUSSELL 2000 - CAPPED TA2503015		N/A	Equity/Index	RBC-	02/11/2025	01/16/2026	45	102,420	2276		3,994		3,994		1,712							.0001
RUSSELL 2000 - CAPPED TA2501559		N/A	Equity/Index	RBC-	01/24/2025	12/30/2025	7	16,157	2228		806		806		342							.0001
RUSSELL 2000 - CAPPED TA2500458		N/A	Equity/Index	BNP-	01/08/2025	01/06/2026	19	42,319	2267		894		894		437							.0001
RUSSELL 2000 - CAPPED TA2502439		N/A	Equity/Index	BNP-	02/04/2025	01/05/2026	38	87,043	2268		3,597		3,597		1,450							.0001
RUSSELL 2000 - CAPPED TA2503999		N/A	Equity/Index	BAR-	02/24/2025	02/19/2026	16	35,000	2282		1,136		1,136		598							.0001
RUSSELL 2000 - CAPPED TA2411599		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	165	367,976	2245	13,454			13,454		6,202							.0001
RUSSELL 2000 - CAPPED TA2411242		N/A	Equity/Index	RBC-	12/26/2024	12/03/2025	53	120,814	2416	2,487			2,487		735							.0001
RUSSELL 2000 - CAPPED TA2504170		N/A	Equity/Index	BAR-	02/26/2025	01/27/2026	55	119,295	2284		2,866		2,866		1,509							.0001
RUSSELL 2000 - CAPPED TA2408723		N/A	Equity/Index	SG-	11/19/2024	11/11/2025	242	559,214	2435	16,437			16,437		3,400							.0001
RUSSELL 2000 - CAPPED TA2504472		N/A	Equity/Index	BAR-	02/28/2025	02/20/2026	12	25,813	2262		883		883		528							.0001
RUSSELL 2000 - CAPPED TA2411237		N/A	Equity/Index	RBC-	12/26/2024	12/19/2025	21	47,870	2222	2,480			2,480		1,083							.0001
RUSSELL 2000 - CAPPED TA2502032		N/A	Equity/Index	BMO-	01/30/2025	01/29/2026	91	209,300	2283		7,741		7,741		3,254							.0001
RUSSELL 2000 - CAPPED TA2410163		N/A	Equity/Index	RBC-	12/10/2024	12/04/2025	41	98,421	2427	4,571			4,571		859							.0001
RUSSELL 2000 - CAPPED TA2500895		N/A	Equity/Index	BMO-	01/15/2025	01/09/2026	63	142,317	2189		4,239		4,239		2,865							.0001
RUSSELL 2000 - CAPPED TA2411305		N/A	Equity/Index	BMO-	12/27/2024	12/12/2025	33	74,072	2361	2,321			2,321		823							.0001
RUSSELL 2000 - CAPPED TA2506279		N/A	Equity/Index	BAR-	03/27/2025	03/11/2026	63	130,111	2024		5,320		5,320		4,549							.0001
RUSSELL 2000 - CAPPED TA2503485		N/A	Equity/Index	RBC-	02/18/2025	02/06/2026	72	164,639	2280		6,524		6,524		2,830							.0001
RUSSELL 2000 - CAPPED TA2504464		N/A	Equity/Index	BAR-	02/28/2025	02/13/2026	6	12,907	2280		425		425		247							.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		564							.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		24,836							.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		1,439							.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		9,495							.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		3,416							.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		1,592							.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		1,858							.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		163							.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		885							.0001
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		1,815							.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		1,119							.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		1,307							.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		668							.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		1,307							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2403808		N/A	Equity/Index	RBC-	06/21/2024	06/13/2025	260	1,422,418	5412	46,657			46,657		75,892							.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		2,126							.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		1,574							.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		1,712							.0001
S&P 500 - ASIAN CAPPED TA2403308		N/A	Equity/Index	RBC-	06/06/2024	05/23/2025	355	1,901,103	5310	61,525			61,525		109,531							.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		1,831							.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		1,748							.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		2,771							.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		2,849							.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		957							.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		3,117							.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		2,118							.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		3,107							.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		2,072							.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		1,429							.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		486							.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		776							.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		9,715							.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		978							.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		246							.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		783							.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		501							.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		66,256							.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		687							.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		1,642							.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		1,063							.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		8,008							.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		1,205							.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		2,323							.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		3,018							.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		476							.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		2,306							.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		57,288							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2502805		N/A	Equity/Index	CIBC	02/10/2025	02/02/2026	5	30,303	6041		731		731		202							.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		4,792							.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		477							.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		4,829							.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		1,320							.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		2,944							.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		1,668							.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		2,369							.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		1,025							.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		4,707							.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		1,279							.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		972							.0001
S&P 500 - ASIAN CAPPED TA2403307		N/A	Equity/Index	RBC	06/06/2024	05/16/2025	335	1,793,999	5271	55,741			55,741		90,906							.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		6,365							.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		694							.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		943							.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		474							.0001
S&P 500 - ASIAN CAPPED TA2402171		N/A	Equity/Index	BMO	04/25/2024	04/25/2025	238	1,200,000	5048	38,759			38,759		75,935							.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		1,624							.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		775							.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		6,247							.0001
S&P 500 - ASIAN CAPPED TA2404371		N/A	Equity/Index	BMO	07/12/2024	06/30/2025	80	450,830	5460	20,093			20,093		23,553							.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		1,546							.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		295							.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		655							.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		1,653							.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		77,964							.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		1,209							.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		1,880							.0001
S&P 500 - ASIAN CAPPED TA2402892		N/A	Equity/Index	BMO	05/17/2024	05/19/2025	189	1,000,000	5303	30,300			30,300		59,632							.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		906							.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		1,840							.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		438							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2503523		N/A	Equity/Index	BMO-	02/19/2025	02/13/2026	6	36,734	6115		1,003		1,003		175							.0001
S&P 500 - ASIAN CAPPED TA2505204		N/A	Equity/Index	BMO-	03/12/2025	03/05/2026	7	39,175	5843		808		808		777							.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		244							.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		586							.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		22,675							.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		1,318							.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		594							.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		269							.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		1,608							.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		3,023							.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		961							.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		2,393							.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		236							.0001
S&P 500 - ASIAN CAPPED TA2503514		N/A	Equity/Index	BMO-	02/19/2025	02/11/2026	5	30,612	6069		965		965		179							.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		885							.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		7,453							.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		3,023							.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		922							.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		1,084							.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		1,316							.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		55,140							.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		2,067							.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		2,222							.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		1,413							.0001
S&P 500 - ASIAN CAPPED TA2403405		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	75	400,000	5347	11,580			11,580		21,811							.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		987							.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		818							.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		1,265							.0001
S&P 500 - ASIAN CAPPED TA2402741		N/A	Equity/Index	RBC-	05/10/2024	05/09/2025	385	2,010,543	5187	67,556			67,556		128,068							.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		47,675							.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		342							.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		5,687							.0001
S&P 500 - ASIAN CAPPED TA2402109		N/A	Equity/Index	RBC-	04/19/2024	04/17/2025	305	1,521,233	5033	45,960			45,960		98,647							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2504728		N/A	Equity/Index	BMO	03/05/2025	03/02/2026	24	138,206	5955		2,742		2,742		1,732							.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		726							.0001
S&P 500 - ASIAN CAPPED TA2503534		N/A	Equity/Index	BMO	02/19/2025	02/18/2026	5	30,612	6130		824		824		139							.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		646							.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		1,316							.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		1,109							.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		759							.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		2,854							.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		864							.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		406							.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		424							.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		1,134							.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		68,794							.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		243							.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		3,054							.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		411							.0001
S&P 500 - ASIAN CAPPED TA2503531		N/A	Equity/Index	BMO	02/19/2025	02/17/2026	6	36,734	6115		950		950		187							.0001
S&P 500 - ASIAN CAPPED TA2504721		N/A	Equity/Index	BMO	03/05/2025	02/27/2026	5	28,793	5955		568		568		357							.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		1,980							.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		2,103							.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		840							.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		1,219							.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		1,452							.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		52,707							.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		834							.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		2,441							.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		1,708							.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		673							.0001
S&P 500 - ASIAN CAPPED TA2402108		N/A	Equity/Index	RBC	04/19/2024	04/11/2025	330	1,645,925	5171	37,973			37,973		114,801							.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		1,036							.0001
S&P 500 - ASIAN CAPPED TA2505785		N/A	Equity/Index	BMO	03/20/2025	03/17/2026	6	34,107	5675		902		902		799							.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		1,620							.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		890							.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		894							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2410493		N/A	Equity/Index	BMO	12/16/2024	12/11/2025	26	157,963	6084	3,565			3,565		346							.0001
S&P 500 - ASIAN CAPPED TA2403404		N/A	Equity/Index	RBC	06/07/2024	06/06/2025	75	400,000	5347	11,568			11,568		21,658							.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		450							.0001
S&P 500 - ASIAN CAPPED TA2401825		N/A	Equity/Index	RBC	04/05/2024	04/04/2025	115	600,000	5204	19,560			19,560		39,680							.0001
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		7,086							.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		1,452							.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		4,138							.0001
S&P 500 - ASIAN CAPPED TA2403807		N/A	Equity/Index	RBC	06/21/2024	06/06/2025	175	957,397	5322	31,574			31,574		46,989							.0001
S&P 500 - ASIAN CAPPED TA2401826		N/A	Equity/Index	RBC	04/05/2024	04/07/2025	38	200,000	5204	6,530			6,530		13,224							.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		1,007							.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		1,242							.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		256							.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		2,296							.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		3,407							.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		1,865							.0001
S&P 500 - ASIAN CAPPED TA2402891		N/A	Equity/Index	BMO	05/17/2024	05/16/2025	113	600,000	5303	18,180			18,180		35,779							.0001
S&P 500 - ASIAN CAPPED TA2502817		N/A	Equity/Index	CIBC	02/10/2025	02/05/2026	5	30,303	6061		844		844		194							.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		28,423							.0001
S&P 500 - ASIAN CAPPED TA2504218		N/A	Equity/Index	CIBC	02/27/2025	02/20/2026	6	35,621	6013		689		689		281							.0001
S&P 500 - ASIAN CAPPED TA2402510		N/A	Equity/Index	BMO	05/03/2024	04/25/2025	288	1,471,824	5044	48,036			48,036		88,166							.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		1,988							.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		1,082							.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		297							.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		577							.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		20,995							.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		311							.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		855							.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		3,957							.0001
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		9,696							.0001
S&P 500 - ASIAN CAPPED TA2503524		N/A	Equity/Index	BMO	02/19/2025	02/13/2026	5	30,612	6115		911		911		152							.0001
S&P 500 - ASIAN CAPPED TA2404370		N/A	Equity/Index	BMO	07/12/2024	06/27/2025	450	2,535,921	5467	107,955			107,955		128,281							.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		3,471							.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		6,434							.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		1,213							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2410035		N/A	Equity/Index	BMO	12/09/2024	12/05/2025	37	225,048	6090	7,955			7,955		534							.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		1,574							.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		14,751							.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		7,683							.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		11,978							.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		30,329							.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		2,157							.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		1,535							.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		894							.0001
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		1,296							.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		7,525							.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		536							.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		773							.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		1,362							.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		64,459							.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		675							.0001
S&P 500 - ASIAN CAPPED TA2500661		N/A	Equity/Index	CIBC	01/13/2025	01/08/2026	8	46,484	5918		904		904		476							.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		469							.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		320							.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		1,251							.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		1,447							.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		1,199							.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		33,142							.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		2,254							.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		7,447							.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		3,406							.0001
S&P 500 - ASIAN CAPPED TA2403309		N/A	Equity/Index	RBC	06/06/2024	05/30/2025	340	1,820,775	5281	57,606			57,606		95,151							.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		502							.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		815							.0001
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		25,570							.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		1,533							.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		3,574							.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		684							.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		542							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2504235		N/A	Equity/Index	CIBC	02/27/2025	02/26/2026	28	166,232	5956		4,593		4,593		2,071							.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		3,019							.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		5,862							.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		881							.0001
S&P 500 - ASIAN CAPPED TA2402511		N/A	Equity/Index	BMO	05/03/2024	04/29/2025	254	1,298,067	5096	33,307			33,307		62,541							.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		4,036							.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		1,190							.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		14,592							.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		2,210							.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		1,832							.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		1,194							.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		84,894							.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		17,952							.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		1,211							.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		3,168							.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		6,491							.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		1,553							.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		1,098							.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		1,937							.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		1,144							.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		2,088							.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		936							.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		758							.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		383							.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		621							.0001
S&P 500 - ASIAN CAPPED TA2402107		N/A	Equity/Index	RBC	04/19/2024	04/04/2025	230	1,147,160	5193	20,610			20,610		61,229							.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		1,922							.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		2,266							.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		378							.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		25,941							.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		985							.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		2,029							.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		24,068							.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		2,471							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2505769		N/A	Equity/Index	BMO	03/20/2025	03/13/2026	11	62,530	5522		2,049		2,049		1,882							.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		2,533							.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		1,427							.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		1,000							.0001
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		6,181							.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		3,965							.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		1,410							.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		2,146							.0001
S&P 500 - ASIAN CAPPED TA2504729		N/A	Equity/Index	BMO	03/05/2025	03/02/2026	8	46,069	5955		963		963		602							.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		1,288							.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		593							.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		4,155							.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		881							.0001
S&P 500 - ASIAN CAPPED TA2403809		N/A	Equity/Index	RBC	06/21/2024	06/20/2025	385	2,106,273	5468	61,777			61,777		102,660							.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		598							.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		1,222							.0001
S&P 500 - ASIAN CAPPED TA2504725		N/A	Equity/Index	BMO	03/05/2025	02/27/2026	8	46,069	5955		949		949		575							.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		920							.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		112,567							.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		1,993							.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		522							.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		354							.0001
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		371							.0001
S&P 500 - ASIAN CAPPED TA2402740		N/A	Equity/Index	RBC	05/10/2024	05/02/2025	301	1,571,879	5087	65,814			65,814		110,504							.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		988							.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		1,240							.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		2,677							.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		4,659							.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		1,121							.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		1,278							.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		11,028							.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		5,271							.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		23,174							.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		724							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2506315		N/A	Equity/Index	RBC-	03/28/2025	03/27/2026	23	129,740	5693		2,999		2,999		2,746							.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		541							.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		783							.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		5,056							.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		3,168							.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		302							.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		1,130							.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		1,655							.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		54,213							.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		11,656							.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		2,404							.0001
S&P 500 - ASIAN CAPPED TA2401824		N/A	Equity/Index	RBC-	04/05/2024	04/04/2025	58	300,000	5204	10,065			10,065		19,840							.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		2,758							.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		698							.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		1,048							.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		665							.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		38,919							.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		1,806							.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		308							.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		603							.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		1,541							.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		6,083							.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		1,652							.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		532							.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		15,959							.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		1,827							.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		1,458							.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		473							.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		1,106							.0001
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		3,299							.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		6,961							.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		184							.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		558							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2405565		N/A	Equity/Index	RBC-	08/23/2024	08/21/2025	130	732,492	5604	28,904			28,904		25,734							.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		1,132							.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		6,644							.0001
S&P 500 - ASIAN CAPPED TA2505211		N/A	Equity/Index	BMO-	03/12/2025	03/06/2026	9	50,368	5770		954		954		943							.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		2,274							.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		263							.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		6,701							.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		949							.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		6,545							.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		907							.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		976							.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		1,406							.0001
S&P 500 - ASIAN CAPPED TA2504722		N/A	Equity/Index	BMO-	03/05/2025	02/27/2026	6	34,552	5862		854		854		596							.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		32,389							.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		1,993							.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		810							.0001
S&P 500 - ASIAN CAPPED TA2504732		N/A	Equity/Index	BMO-	03/05/2025	03/03/2026	8	46,069	5850		983		983		710							.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		2,188							.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		901							.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		288							.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		5,173							.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		2,492							.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		2,112							.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		5,530							.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		732							.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		482							.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		709							.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		3,856							.0001
S&P 500 - ASIAN CAPPED TA2505783		N/A	Equity/Index	BMO-	03/20/2025	03/17/2026	6	34,107	5675		782		782		696							.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		759							.0001
S&P 500 - ASIAN CAPPED TA2403406		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	37	200,000	5347	5,798			5,798		10,925							.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		507							.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		1,366							.0001
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		852							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - ASIAN CAPPED TA2504231		N/A	Equity/Index	CIBC	02/27/2025	02/25/2026	8	47,495	5955		1,211		1,211		571							.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		34,560							.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		21,879							.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		39,454							.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		63,916							.0001
S&P 500 - CAPPED TA2403598		N/A	Equity/Index	TOCC	06/13/2024	06/02/2025	200	1,084,346	5278	73,367			73,367		78,260							.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		9,318							.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		8,024							.0001
S&P 500 - CAPPED TA2402614		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	200	1,036,952	5128	63,849			63,849		90,656							.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		146,300							.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		1,285							.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		13,469							.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		5,162							.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		2,785							.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		134,464							.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		18,612							.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		39,716							.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		75,193							.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		72,018							.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		12,427							.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		68,476							.0001
S&P 500 - CAPPED TA2503861		N/A	Equity/Index	NTX	02/21/2025	02/10/2026	52	313,061	6066		18,986		18,986		9,488							.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		132,783							.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		70,525							.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		44,879							.0001
S&P 500 - CAPPED TA2401875		N/A	Equity/Index	JPM	04/10/2024	04/08/2025	1,372	7,068,558	5202	129,115			129,115		204,081							.0001
S&P 500 - CAPPED TA2402202		N/A	Equity/Index	TOCC	04/25/2024	04/10/2025	100	505,030	5161	26,824			26,824		44,266							.0001
S&P 500 - CAPPED TA2401906		N/A	Equity/Index	TOCC	04/11/2024	04/09/2025	200	1,033,518	5210	34,015			34,015		52,747							.0001
S&P 500 - CAPPED TA2401904		N/A	Equity/Index	TOCC	04/11/2024	04/09/2025	1,600	8,268,144	5210	150,569			150,569		234,258							.0001
S&P 500 - CAPPED TA2408255		N/A	Equity/Index	RBC	11/07/2024	05/23/2025	380	2,272,742	5679	75,453			75,453		39,383							.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		32,842							.0001
S&P 500 - CAPPED TA2401932		N/A	Equity/Index	RBC	04/12/2024	04/09/2025	267	1,374,922	5210	73,679			73,679		106,062							.0001
S&P 500 - CAPPED TA2403310		N/A	Equity/Index	TOCC	06/06/2024	05/02/2025	100	535,650	5064	21,726			21,726		26,988							.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		6,531							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500097		N/A	Equity/Index	TOCC-	01/03/2025	01/05/2026	100	594,247	5942		14,680		14,680		10,217							.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		279,996							.0001
S&P 500 - CAPPED TA2402199		N/A	Equity/Index	TOCC-	04/25/2024	04/08/2025	300	1,515,090	5202	36,263			36,263		63,728							.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		38,459							.0001
S&P 500 - CAPPED TA2402288		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	2,300	11,775,425	5048	520,250			520,250		776,640							.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		35,217							.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		23,642							.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		12,376							.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		15,641							.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		50,440							.0001
S&P 500 - CAPPED TA2403782		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	421	2,300,000	5465	67,759			67,759		71,155							.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		16,873							.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		3,239							.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		536							.0001
S&P 500 - CAPPED TA2403107		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	329	1,746,414	5307	104,615			104,615		120,122							.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		52,989							.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		6,846							.0001
S&P 500 - CAPPED TA2402616		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	1,600	8,295,616	5128	157,001			157,001		220,671							.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		5,327							.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		7,745							.0001
S&P 500 - CAPPED TA2402153		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	753	3,813,666	4967	168,258			168,258		259,019							.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		11,792							.0001
S&P 500 - CAPPED TA2403644		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5432	13,576			13,576		14,945							.0001
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		355,938							.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		80,678							.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		42,455							.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		19,748							.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		260,972							.0001
S&P 500 - CAPPED TA2403193		N/A	Equity/Index	BMO-	05/31/2024	05/28/2025	706	3,682,143	5306	197,143			197,143		255,206							.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		10,746							.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		115,625							.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		191,967							.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		33,516							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503874		N/A	Equity/Index	NTX	02/21/2025	02/19/2026	184	1,107,754	6144		33,589		33,589		18,459							.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		17,949							.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		5,628							.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		96,766							.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		7,250							.0001
S&P 500 - CAPPED TA2404021		N/A	Equity/Index	BAR	06/28/2024	06/30/2025	73	400,000	5460	18,411			18,411		18,359							.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		60,693							.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		14,214							.0001
S&P 500 - CAPPED TA2403552		N/A	Equity/Index	TOCC	06/12/2024	06/12/2025	900	4,878,927	5421	106,619			106,619		119,635							.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		131,900							.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		99,147							.0001
S&P 500 - CAPPED TA2403064		N/A	Equity/Index	TOCC	05/23/2024	05/16/2025	200	1,059,284	5303	30,709			30,709		38,406							.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		31,708							.0001
S&P 500 - CAPPED TA2403656		N/A	Equity/Index	TOCC	06/14/2024	06/13/2025	100	543,160	5432	29,081			29,081		29,171							.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		48,879							.0001
S&P 500 - CAPPED TA2403201		N/A	Equity/Index	BMO	05/31/2024	04/30/2025	192	1,001,376	5036	27,064			27,064		35,167							.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		104,111							.0001
S&P 500 - CAPPED TA2403856		N/A	Equity/Index	RBC	06/24/2024	06/24/2025	184	1,000,000	5448	50,340			50,340		49,929							.0001
S&P 500 - CAPPED TA2404837		N/A	Equity/Index	BNP	07/29/2024	06/30/2025	88	480,083	5460	38,629			38,629		28,804							.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		12,886							.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		12,957							.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		122,454							.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		22,074							.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		11,222							.0001
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		50,194							.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		28,049							.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		37,450							.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		4,543							.0001
S&P 500 - CAPPED TA2501154		N/A	Equity/Index	BAR	01/17/2025	01/09/2026	6	36,066	6244		376		376		193							.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		52,566							.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		6,950							.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		18,470							.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		17,551							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404507		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	72	400,000	5588	11,000			11,000		10,258							.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		19,012							.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		18,270							.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		5,912							.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		98,689							.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		8,354							.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		11,302							.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		19,217							.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		294,146							.0001
S&P 500 - CAPPED TA2402140		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	282	1,428,897	4967	80,906			80,906		128,080							.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		26,714							.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		35,669							.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		23,515							.0001
S&P 500 - CAPPED TA2402144		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	162	820,856	5022	44,856			44,856		72,245							.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		8,237							.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		28,170							.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		82,113							.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		10,879							.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		7,696							.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		25,051							.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		28,448							.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		133,774							.0001
S&P 500 - CAPPED TA2403664		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	400	2,172,640	5432	107,814			107,814		111,234							.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		36,287							.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		129,254							.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		3,394							.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		22,798							.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		12,975							.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		610,038							.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		5,400							.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		3,503							.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		1,990							.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		6,294							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2409861		N/A	Equity/Index	RBC-	12/05/2024	11/04/2025	80	486,668	6126	8,327			8,327		3,727							.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		73,005							.0001
S&P 500 - CAPPED TA2402626		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5128	26,163			26,163		37,155							.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		10,945							.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		48,208							.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		132,939							.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		37,582							.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		66,530							.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		132,473							.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		63,657							.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		220,696							.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		56,067							.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		985							.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		35,565							.0001
S&P 500 - CAPPED TA2404430		N/A	Equity/Index	BAR-	07/15/2024	07/15/2025	107	600,000	5631	10,968			10,968		10,183							.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		55,960							.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		54,847							.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		17,508							.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		67,896							.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		13,190							.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		24,098							.0001
S&P 500 - CAPPED TA2506437		N/A	Equity/Index	NTX-	03/28/2025	05/09/2025	26	145,080	5382		7,698		7,698		8,149							.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		251,951							.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		3,953							.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		85,337							.0001
S&P 500 - CAPPED TA2403271		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	700	3,707,970	5278	222,464			222,464		266,806							.0001
S&P 500 - CAPPED TA2402947		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	2,554	13,559,876	5297	551,664			551,664		678,645							.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		4,517							.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		3,537							.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		13,519							.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		16,927							.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		15,045							.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		17,544							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402354		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	133	678,525	5100	36,277			36,277		55,725							.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		117,563							.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		7,047							.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		142,830							.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		165,541							.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		136,183							.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		59,581							.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		34,172							.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		127,057							.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		3,619							.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		123,546							.0001
S&P 500 - CAPPED TA2403065		N/A	Equity/Index	TOCC-	05/23/2024	05/16/2025	100	529,642	5303	18,769			18,769		23,509							.0001
S&P 500 - CAPPED TA2402712		N/A	Equity/Index	TOCC-	05/09/2024	04/24/2025	500	2,601,140	5072	117,648			117,648		167,826							.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		14,781							.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		15,898							.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		50,517							.0001
S&P 500 - CAPPED TA2403100		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	261	1,385,453	5307	39,017			39,017		47,708							.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		108,910							.0001
S&P 500 - CAPPED TA2408655		N/A	Equity/Index	BAR-	11/15/2024	10/28/2025	143	839,739	5824	35,227			35,227		23,445							.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		211,511							.0001
S&P 500 - CAPPED TA2402613		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	300	1,555,428	5128	88,358			88,358		126,425							.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		29,180							.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		18,838							.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		6,366							.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		7,698							.0001
S&P 500 - CAPPED TA2403597		N/A	Equity/Index	TOCC-	06/13/2024	06/02/2025	200	1,084,346	5278	34,163			34,163		38,800							.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		158,668							.0001
S&P 500 - CAPPED TA2403135		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5305	31,019			31,019		36,023							.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		6,677							.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		31,598							.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		3,092							.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		2,455							.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		62,868							.0001
S&P 500 - CAPPED TA2403399		N/A	Equity/Index	BNP-	06/07/2024	06/09/2025	112	600,000	5347	50,501			50,501		43,158							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406899		N/A	Equity/Index	BAR-	10/04/2024	10/02/2025	97	554,708	5710	32,397			32,397		23,056							.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		14,771							.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		27,388							.0001
S&P 500 - CAPPED TA2402443		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	1,210	6,070,570	5116	314,503			314,503		531,856							.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		5,170							.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		84,304							.0001
S&P 500 - CAPPED TA2403802		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	110	600,000	5465	27,337			27,337		27,423							.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		3,678							.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		137,484							.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		18,682							.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		43,438							.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		15,138							.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		19,703							.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		30,306							.0001
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		79,336							.0001
S&P 500 - CAPPED TA2403555		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	200	1,084,206	5421	32,801			32,801		36,997							.0001
S&P 500 - CAPPED TA2403747		N/A	Equity/Index	BMO-	06/20/2024	06/16/2025	141	770,661	5432	45,384			45,384		42,404							.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		6,112							.0001
S&P 500 - CAPPED TA2403601		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	100	542,173	5347	16,660			16,660		18,713							.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		4,156							.0001
S&P 500 - CAPPED TA2402087		N/A	Equity/Index	TOCC-	04/19/2024	04/16/2025	800	3,982,712	5051	161,148			161,148		276,516							.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		7,580							.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		32,773							.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		8,842							.0001
S&P 500 - CAPPED TA2402946		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	81	430,051	5297	15,406			15,406		19,028							.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		16,129							.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		5,174							.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		10,410							.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		16,996							.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		13,894							.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		73,057							.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		20,472							.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		11,085							.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		98,169							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411064		N/A	Equity/Index	NGFP-	12/23/2024	11/21/2025	22	130,928	5951	10,803			10,803		4,311							.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		19,746							.0001
S&P 500 - CAPPED TA2403050		N/A	Equity/Index	TOCC-	05/23/2024	05/02/2025	200	1,059,284	5128	50,267			50,267		64,024							.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		556							.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		8,965							.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		76,869							.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		17,554							.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		4,280							.0001
S&P 500 - CAPPED TA2408913		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	2	11,913	6352	255			255		76							.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		726							.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		7,125							.0001
S&P 500 - CAPPED TA2407916		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	100	572,880	5729	14,668			14,668		12,317							.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		3,581							.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		256,344							.0001
S&P 500 - CAPPED TA2402162		N/A	Equity/Index	BAR-	04/24/2024	04/11/2025	315	1,595,358	5199	60,723			60,723		102,079							.0001
S&P 500 - CAPPED TA2402137		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	2,157	10,929,541	4967	309,616			309,616		467,114							.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		30,171							.0001
S&P 500 - CAPPED TA2401779		N/A	Equity/Index	BMO-	04/04/2024	04/02/2025	1,540	8,080,226	5206	349,873			349,873		544,331							.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		9,917							.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		10,667							.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		1,155							.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		1,908							.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		494,351							.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		9,029							.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		10,011							.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		52,801							.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		223,998							.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		4,814							.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		36,418							.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		53,899							.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		11,877							.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		49,609							.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		135,214							.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		10,906							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411215		N/A	Equity/Index	BMO-	12/26/2024	12/23/2025	32	194,496	5974	12,216			12,216		5,903							.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		30,706							.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		41,637							.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		12,005							.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		215,493							.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		19,438							.0001
S&P 500 - CAPPED TA2506259		N/A	Equity/Index	BAR-	03/27/2025	03/24/2026	14	79,868	5768		3,558		3,558		3,257							.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		6,916							.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		25,009							.0001
S&P 500 - CAPPED TA2402809		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5064	20,052			20,052		26,989							.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		18,288							.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		4,175							.0001
S&P 500 - CAPPED TA2403110		N/A	Equity/Index	BMO-	05/24/2024	05/21/2025	1,459	7,744,737	5321	330,668			330,668		398,654							.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		26,065							.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		15,670							.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		14,599							.0001
S&P 500 - CAPPED TA2401876		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	1,002	5,162,314	5202	138,436			138,436		219,970							.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		7,115							.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		104,262							.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		16,083							.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		5,754							.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		58,921							.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		4,564							.0001
S&P 500 - CAPPED TA2402706		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	200	1,040,456	4967	21,713			21,713		29,968							.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		25,833							.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		12,458							.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		81,349							.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		98,517							.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		6,855							.0001
S&P 500 - CAPPED TA2403200		N/A	Equity/Index	BMO-	05/31/2024	04/23/2025	235	1,225,643	5071	28,858			28,858		38,250							.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		38,000							.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		23,840							.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		15,539							.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		69,417							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2501166		N/A	Equity/Index	BAR-	01/17/2025	01/15/2026	8	48,088	5950		2,711		2,711		1,548							.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		12,238							.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		201,564							.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		33,934							.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		30,737							.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		23,378							.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		40,676							.0001
S&P 500 - CAPPED TA2403197		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	113	589,352	5267	32,904			32,904		42,699							.0001
S&P 500 - CAPPED TA2403652		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	1,100	5,974,760	5432	243,447			243,447		260,611							.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		34,249							.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		165,289							.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		8,675							.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		9,769							.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		1,320							.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		26,119							.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		5,718							.0001
S&P 500 - CAPPED TA2401763		N/A	Equity/Index	BAR-	04/03/2024	04/01/2025	1,651	8,630,454	5244	159,024			159,024		259,075							.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		767							.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		6,012							.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		14,622							.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		527,513							.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		16,141							.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		140,746							.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		32,877							.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		60,782							.0001
S&P 500 - CAPPED TA2402941		N/A	Equity/Index	BMO-	05/20/2024	05/15/2025	1,225	6,503,856	5308	262,714			262,714		322,664							.0001
S&P 500 - CAPPED TA2403104		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	319	1,693,332	5307	90,979			90,979		107,931							.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		11,605							.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		83,099							.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		97,712							.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		10,943							.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		66,307							.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		121,862							.0001
S&P 500 - CAPPED TA2404003		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	879	4,800,000	5460	96,000			96,000		100,855							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502998		N/A	Equity/Index	BAR-	02/11/2025	02/06/2026	535	3,249,098	6026		125,971		125,971		74,359							.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		32,098							.0001
S&P 500 - CAPPED TA2402557		N/A	Equity/Index	BMO-	05/03/2024	04/16/2025	180	923,179	5051	84,731			84,731		103,333							.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		7,191							.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		8,119							.0001
S&P 500 - CAPPED TA2403124		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	300	1,592,916	5305	32,915			32,915		40,183							.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		136,071							.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		96,248							.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		8,417							.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		5,556							.0001
S&P 500 - CAPPED TA2408378		N/A	Equity/Index	BMO-	11/08/2024	05/07/2025	27	161,847	5457	402			402		321							.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		36,413							.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		101,230							.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		9,867							.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		23,876							.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		102,555							.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		7,677							.0001
S&P 500 - CAPPED TA2402191		N/A	Equity/Index	TOCC-	04/25/2024	04/24/2025	1,000	5,050,300	5072	300,696			300,696		486,355							.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		10,618							.0001
S&P 500 - CAPPED TA2403860		N/A	Equity/Index	BMO-	06/24/2024	06/18/2025	90	493,200	5487	28,161			28,161		24,780							.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		278,869							.0001
S&P 500 - CAPPED TA2403253		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	300	1,589,130	5278	89,390			89,390		108,740							.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		16,434							.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		79,218							.0001
S&P 500 - CAPPED TA2402675		N/A	Equity/Index	BMO-	05/09/2024	05/07/2025	140	728,596	5188	62,196			62,196		66,475							.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		199,637							.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		15,154							.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		9,219							.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		2,987							.0001
S&P 500 - CAPPED TA2405903		N/A	Equity/Index	RBC-	09/03/2024	08/28/2025	48	265,912	5592	8,680			8,680		8,315							.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		43,031							.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		9,848							.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		48,339							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407522		N/A	Equity/Index	BMO-	10/24/2024	10/24/2025	189	1,100,000	5810	50,292			50,292		33,977							.0001
S&P 500 - CAPPED TA2401933		N/A	Equity/Index	RBC-	04/12/2024	04/09/2025	785	4,042,373	5210	220,036			220,036		314,103							.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		23,829							.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		17,274							.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		85,245							.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		33,091							.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		11,299							.0001
S&P 500 - CAPPED TA2403270		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	800	4,237,680	5278	236,780			236,780		288,265							.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		50,307							.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		32,184							.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		11,198							.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		30,751							.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		65,283							.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		254,371							.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		4,957							.0001
S&P 500 - CAPPED TA2402184		N/A	Equity/Index	TOCC-	04/25/2024	04/22/2025	1,900	9,595,570	5011	418,562			418,562		658,953							.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		9,617							.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		46,856							.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		17,144							.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		35,364							.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		27,354							.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		306,323							.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		28,506							.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		12,907							.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		77,842							.0001
S&P 500 - CAPPED TA2402585		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	100	516,622	5064	29,068			29,068		41,883							.0001
S&P 500 - CAPPED TA2404386		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	100	563,569	5432	31,588			31,588		27,718							.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		3,227							.0001
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		80,400							.0001
S&P 500 - CAPPED TA2403947		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	164	900,000	5483	30,222			30,222		30,591							.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		36,009							.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		23,449							.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		47,093							.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		68,957							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410586		N/A	Equity/Index	TOCC-	12/17/2024	12/17/2025	500	3,025,305	6051	59,303			59,303		33,672							.0001
S&P 500 - CAPPED TA2403109		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	64	339,728	5307	21,146			21,146		23,881							.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		97,945							.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		56,028							.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		62,250							.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		88,433							.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		368,756							.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		9,613							.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		1,113							.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		4,849							.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		13,996							.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		14,738							.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		87,450							.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		54,446							.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		17,449							.0001
S&P 500 - CAPPED TA2403165		N/A	Equity/Index	BMO-	05/29/2024	05/27/2025	1,903	10,028,810	5305	207,427			207,427		255,639							.0001
S&P 500 - CAPPED TA2403051		N/A	Equity/Index	TOCC-	05/23/2024	05/05/2025	300	1,588,926	5128	50,924			50,924		64,983							.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		109,365							.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		13,147							.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		14,576							.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		15,097							.0001
S&P 500 - CAPPED TA2403596		N/A	Equity/Index	TOCC-	06/13/2024	06/12/2025	100	542,103	5421	44,472			44,472		33,629							.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		159,500							.0001
S&P 500 - CAPPED TA2402825		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	1,200	6,287,928	5223	126,523			126,523		168,538							.0001
S&P 500 - CAPPED TA2402818		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	1,700	8,907,898	5223	253,887			253,887		339,387							.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		6,547							.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		2,581							.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		97,669							.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		10,201							.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		50,746							.0001
S&P 500 - CAPPED TA2403409		N/A	Equity/Index	TOCC-	06/07/2024	06/04/2025	500	2,680,525	5291	164,833			164,833		186,439							.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		33,748							.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		42,682							.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		14,905							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502408		N/A	Equity/Index	BAR-	02/04/2025	01/05/2026	29	175,147	5942		5,661		5,661		3,601							.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		32,917							.0001
S&P 500 - CAPPED TA2402556		N/A	Equity/Index	BMO-	05/03/2024	04/17/2025	380	1,948,933	5160	152,281			152,281		178,816							.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		1,846							.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		17,037							.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		54,818							.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		77,654							.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		81,812							.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		29,325							.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		141,019							.0001
S&P 500 - CAPPED TA2403645		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5432	15,106			15,106		16,693							.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		1,126							.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		458,207							.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		18,310							.0001
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		151,529							.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		5,429							.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		15,425							.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		68,115							.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		17,802							.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		6,094							.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		9,163							.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		1,792							.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		75,589							.0001
S&P 500 - CAPPED TA2403911		N/A	Equity/Index	TOCC-	06/26/2024	06/24/2025	100	547,200	5448	29,442			29,442		28,591							.0001
S&P 500 - CAPPED TA2402918		N/A	Equity/Index	BMO-	05/17/2024	05/14/2025	643	3,405,669	5247	202,783			202,783		247,339							.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		14,929							.0001
S&P 500 - CAPPED TA2402781		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	100	522,100	5214	27,703			27,703		37,605							.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		26,091							.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		2,841							.0001
S&P 500 - CAPPED TA2403945		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	1,423	7,800,000	5483	174,640			174,640		179,487							.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		57,885							.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		256,714							.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		30,967							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408399		N/A	Equity/Index	BMO-	11/08/2024	06/25/2025	110	659,376	5469	51,077			51,077		32,307							.0001
S&P 500 - CAPPED TA2402208		N/A	Equity/Index	TOCC-	04/25/2024	04/16/2025	100	505,030	5051	13,039			13,039		20,623							.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		2,190							.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		2,726							.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		33,220							.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		23,217							.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		255,230							.0001
S&P 500 - CAPPED TA2403066		N/A	Equity/Index	TOCC-	05/23/2024	05/16/2025	200	1,059,284	5303	42,793			42,793		53,446							.0001
S&P 500 - CAPPED TA2408413		N/A	Equity/Index	BMO-	11/08/2024	06/30/2025	92	551,478	5460	35,609			35,609		24,955							.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		7,342							.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		16,976							.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		59,188							.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		19,129							.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		1,836							.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		11,091							.0001
S&P 500 - CAPPED TA2403657		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	300	1,629,480	5432	90,194			90,194		89,307							.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		146,685							.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		65,883							.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		87,589							.0001
S&P 500 - CAPPED TA2403779		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	238	1,300,000	5465	26,989			26,989		27,969							.0001
S&P 500 - CAPPED TA2402619		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	500	2,592,380	5128	71,738			71,738		101,366							.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		2,537							.0001
S&P 500 - CAPPED TA2402100		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	200	995,678	5123	38,253			38,253		68,513							.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		29,941							.0001
S&P 500 - CAPPED TA2404037		N/A	Equity/Index	BMO-	06/28/2024	06/25/2025	686	3,772,815	5469	225,193			225,193		200,842							.0001
S&P 500 - CAPPED TA2402085		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	1,800	8,961,102	5123	219,412			219,412		383,896							.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		30,913							.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		9,006							.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		10,049							.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		3,327							.0001
S&P 500 - CAPPED TA2403798		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	201	1,100,000	5465	33,923			33,923		35,023							.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		18,323							.0001
S&P 500 - CAPPED TA2401873		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,448	7,498,120	5204	438,831			438,831		597,729							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503308		N/A	Equity/Index	BAR-	02/14/2025	02/13/2026	98	600,000	6115		34,550		34,550		15,758							.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		23,273							.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		95,892							.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		235,206							.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		512,372							.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		23,470							.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		1,094							.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		244,288							.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		25,264							.0001
S&P 500 - CAPPED TA2403634		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	800	4,345,280	5462	342,782			342,782		245,512							.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		7,754							.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		1,042							.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		172,689							.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		6,440							.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		46,353							.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		10,788							.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		54,612							.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		39,665							.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		42,894							.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		7,880							.0001
S&P 500 - CAPPED TA2403336		N/A	Equity/Index	TOCC-	06/06/2024	05/21/2025	100	535,650	5321	16,868			16,868		20,127							.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		17,503							.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		56,008							.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		32,313							.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		109,698							.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		23,024							.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		30,709							.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		34,382							.0001
S&P 500 - CAPPED TA2402286		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	200	1,023,950	5048	28,597			28,597		42,091							.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		9,688							.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		107,010							.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		93,751							.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		13,568							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403351		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	500	2,676,480	5353	126,943			126,943		147,319							.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		248,751							.0001
S&P 500 - CAPPED TA2403266		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	1,200	6,356,520	5278	183,451			183,451		226,543							.0001
S&P 500 - CAPPED TA2402978		N/A	Equity/Index	SG-	05/21/2024	04/25/2025	495	2,628,326	5100	79,042			79,042		102,749							.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		115,160							.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		8,997							.0001
S&P 500 - CAPPED TA2403312		N/A	Equity/Index	TOCC-	06/06/2024	05/05/2025	100	535,650	5128	15,879			15,879		19,643							.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		14,651							.0001
S&P 500 - CAPPED TA2402583		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	1,500	7,749,330	5064	323,783			323,783		463,472							.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		65,938							.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		33,256							.0001
S&P 500 - CAPPED TA2401870		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	2,077	10,755,246	5204	282,264			282,264		453,854							.0001
S&P 500 - CAPPED TA2403497		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	200	1,072,158	5361	21,885			21,885		25,861							.0001
S&P 500 - CAPPED TA2406557		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	89	508,635	5714	29,741			29,741		20,594							.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		116,931							.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		38,244							.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		21,901							.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		61,113							.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		135,922							.0001
S&P 500 - CAPPED TA2403541		N/A	Equity/Index	BMO-	06/12/2024	06/10/2025	1,739	9,450,213	5361	424,490			424,490		463,584							.0001
S&P 500 - CAPPED TA2403736		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	292	1,600,000	5473	32,321			32,321		33,156							.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		8,630							.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		16,877							.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		41,936							.0001
S&P 500 - CAPPED TA2403589		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	300	1,630,122	5434	89,852			89,852		88,966							.0001
S&P 500 - CAPPED TA2403286		N/A	Equity/Index	BMO-	06/05/2024	05/23/2025	303	1,611,896	5305	98,233			98,233		112,092							.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		2,007							.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		20,028							.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		16,293							.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		245,712							.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		2,062							.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		24,582							.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		31,802							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403654		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	200	1,086,320	5432	51,635			51,635		53,647							.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		11,642							.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		54,449							.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		2,566							.0001
S&P 500 - CAPPED TA2402987		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	76	403,541	5223	18,254			18,254		22,793							.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		2,473							.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		105,446							.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		164,927							.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		373,463							.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		21,448							.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		15,459							.0001
S&P 500 - CAPPED TA2403946		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	182	1,000,000	5483	29,511			29,511		30,102							.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		412,648							.0001
S&P 500 - CAPPED TA2411663		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	80	470,640	5999	10,057			10,057		6,457							.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		2,199							.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		10,035							.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		14,790							.0001
S&P 500 - CAPPED TA2402819		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	400	2,095,976	5223	73,670			73,670		98,695							.0001
S&P 500 - CAPPED TA2403530		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	600	3,225,192	5375	88,929			88,929		103,291							.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		33,472							.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		54,044							.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		1,673							.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		85,047							.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		49,737							.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		16,686							.0001
S&P 500 - CAPPED TA2403177		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	696	3,649,650	5306	99,904			99,904		127,215							.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		31,853							.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		89,046							.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		5,313							.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		2,139							.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		53,845							.0001
S&P 500 - CAPPED TA2401931		N/A	Equity/Index	RBC-	04/12/2024	04/09/2025	1,126	5,798,360	5210	236,640			236,640		366,744							.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		22,528							.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		152,635							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405696		N/A	Equity/Index	TOCC-	08/27/2024	08/27/2025	400	2,250,320	5626	72,690			72,690		65,066							.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		35,362							.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		9,484							.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		7,590							.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		4,405							.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		49,772							.0001
S&P 500 - CAPPED TA2403142		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5268	41,925			41,925		51,172							.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		90,250							.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		14,871							.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		10,920							.0001
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		77,332							.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		17,808							.0001
S&P 500 - CAPPED TA2403028		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	1,100	5,853,243	5308	341,919			341,919		394,361							.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		6,178							.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		82,889							.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		51,934							.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		5,254							.0001
S&P 500 - CAPPED TA2409494		N/A	Equity/Index	RBC-	12/02/2024	11/25/2025	118	713,635	6708	359			359		35							.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		16,856							.0001
S&P 500 - CAPPED TA2402193		N/A	Equity/Index	TOCC-	04/25/2024	04/03/2025	100	505,030	5211	8,413			8,413		15,293							.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		4,249							.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		27,961							.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		11,953							.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		20,240							.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		37,910							.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		9,882							.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		2,805							.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		6,580							.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		163,957							.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		67,563							.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		45,203							.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		41,094							.0001
S&P 500 - CAPPED TA2402102		N/A	Equity/Index	TOCC-	04/19/2024	04/04/2025	200	995,678	5204	15,965			15,965		30,121							.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		10,262							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404991		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	75	400,000	5347	11,976			11,976		14,124							.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		13,189							.0001
S&P 500 - CAPPED TA2405235		N/A	Equity/Index	RBC-	08/12/2024	08/08/2025	69	370,275	5319	11,299			11,299		12,874							.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		58,274							.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		285,840							.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		16,991							.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		6,312							.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		7,253							.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		10,521							.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		110,761							.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		16,872							.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		415,872							.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		17,878							.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		2,683							.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		14,400							.0001
S&P 500 - CAPPED TA2404084		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	240	1,314,480	5460	78,586			78,586		71,949							.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		8,182							.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		78,720							.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		6,857							.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		2,848							.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		110,860							.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		13,434							.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		87,404							.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		3,331							.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		14,442							.0001
S&P 500 - CAPPED TA2501812		N/A	Equity/Index	RBC-	01/29/2025	01/23/2026	137	828,275	6101		35,175		35,175		17,817							.0001
S&P 500 - CAPPED TA2402874		N/A	Equity/Index	TOCC-	05/16/2024	05/14/2025	600	3,186,594	5247	140,559			140,559		176,984							.0001
S&P 500 - CAPPED TA2402923		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	132	699,142	5308	36,712			36,712		44,666							.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		15,965							.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		250,772							.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		20,002							.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		7,872							.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		20,207							.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		12,415							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407166		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	396	2,300,000	5815	75,210			75,210		53,203							.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		25,919							.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		8,214							.0001
S&P 500 - CAPPED TA2403538		N/A	Equity/Index	BMO-	06/12/2024	06/06/2025	248	1,347,701	5347	84,546			84,546		86,507							.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		25,811							.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		15,391							.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		18,188							.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		63,989							.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		27,070							.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		69,893							.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		12,474							.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		72,060							.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		10,644							.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		1,508							.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		40,760							.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		8,493							.0001
S&P 500 - CAPPED TA2403726		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	276	1,513,559	5432	91,638			91,638		83,503							.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		85,546							.0001
S&P 500 - CAPPED TA2403108		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	964	5,117,153	5307	310,630			310,630		354,751							.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		6,851							.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		98,881							.0001
S&P 500 - CAPPED TA2403699		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	49	267,560	5353	9,097			9,097		9,758							.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		58,284							.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		159,845							.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		31,141							.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		13,583							.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		39,104							.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		32,935							.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		14,203							.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		10,688							.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		31,931							.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		27,307							.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		26,944							.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		10,610							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500085		N/A	Equity/Index	TOCC-	01/03/2025	01/02/2026	400	2,376,988	5942		73,930		73,930		49,866							.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		5,843							.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		17,948							.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		74,535							.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		19,235							.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		25,351							.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		20,000							.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		111,729							.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		22,206							.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		3,690							.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		10,931							.0001
S&P 500 - CAPPED TA2500172		N/A	Equity/Index	RBC-	01/03/2025	12/26/2025	69	410,222	6279		2,463		2,463		1,205							.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		47,876							.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		58,259							.0001
S&P 500 - CAPPED TA2402714		N/A	Equity/Index	TOCC-	05/09/2024	04/11/2025	400	2,080,912	5123	46,838			46,838		69,256							.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		3,641							.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		51,292							.0001
S&P 500 - CAPPED TA2403698		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	102	556,961	5530	16,427			16,427		16,499							.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		18,099							.0001
S&P 500 - CAPPED TA2402349		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	102	520,373	5100	13,441			13,441		20,127							.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		12,958							.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		38,312							.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		88,790							.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		605,126							.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		257,227							.0001
S&P 500 - CAPPED TA2401741		N/A	Equity/Index	TOCC-	04/02/2024	04/02/2025	300	1,561,743	5231	130,961			130,961		114,627							.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		158,664							.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		308,912							.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		28,711							.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		7,646							.0001
S&P 500 - CAPPED TA2403952		N/A	Equity/Index	BOA-	06/27/2024	06/03/2025	250	1,369,798	5283	73,708			73,708		77,542							.0001
S&P 500 - CAPPED TA2408379		N/A	Equity/Index	BMO-	11/08/2024	05/07/2025	58	347,671	5343	11,852			11,852		10,158							.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		11,341							.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		23,483							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502999		N/A	Equity/Index	BAR-	02/11/2025	02/06/2026	260	1,579,001	6026		70,637		70,637		40,356							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		33,656							0001
S&P 500 - CAPPED TA2403666		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	200	1,086,320	5432	60,143			60,143		59,888							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		77,097							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		10,573							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		130,996							0001
S&P 500 - CAPPED TA2402151		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	1,364	6,908,155	4967	137,314			137,314		201,124							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		158,437							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		9,521							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		29,150							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		107,146							0001
S&P 500 - CAPPED TA2402838		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	110	582,076	5221	21,343			21,343		27,305							0001
S&P 500 - CAPPED TA2505299		N/A	Equity/Index	BAR-	03/13/2025	03/11/2026	125	691,976	5572		28,905		28,905		30,184							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		35,714							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		8,355							0001
S&P 500 - CAPPED TA2402587		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	900	4,649,598	5064	299,606			299,606		434,792							0001
S&P 500 - CAPPED TA2404031		N/A	Equity/Index	BMO-	06/28/2024	06/16/2025	100	549,973	5432	19,196			19,196		19,756							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		18,078							0001
S&P 500 - CAPPED TA2403179		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	697	3,654,894	5306	152,873			152,873		193,402							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		23,947							0001
S&P 500 - CAPPED TA2505026		N/A	Equity/Index	BMO-	03/07/2025	05/09/2025	61	351,619	5382		29,481		29,481		19,035							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		158,811							0001
S&P 500 - CAPPED TA2402123		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	1,145	5,716,195	5011	340,477			340,477		586,410							0001
S&P 500 - CAPPED TA2403258		N/A	Equity/Index	TOCC-	06/04/2024	05/29/2025	900	4,767,390	5267	285,242			285,242		344,405							0001
S&P 500 - CAPPED TA2402995		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	621	3,297,355	5303	141,644			141,644		172,849							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		5,473							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		53,877							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		4,058							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		4,504							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		41,258							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		193,491							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		59,604							0001
S&P 500 - CAPPED TA2403583		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	100	543,374	5434	13,496			13,496		14,926							0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503186		N/A	Equity/Index	BAR-	02/13/2025	02/11/2026	245	1,490,274	6069		83,295		83,295		41,719							.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		5,715							.0001
S&P 500 - CAPPED TA2403660		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	600	3,258,960	5432	71,991			71,991		79,124							.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		27,138							.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		24,975							.0001
S&P 500 - CAPPED TA2403493		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	72	385,371	5347	22,139			22,139		24,611							.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		5,556							.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		35,014							.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		6,132							.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		7,767							.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		45,927							.0001
S&P 500 - CAPPED TA2405426		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	53	300,000	5608	7,302			7,302		6,663							.0001
S&P 500 - CAPPED TA2403359		N/A	Equity/Index	TOCC-	06/06/2024	05/22/2025	100	535,041	5307	46,211			46,211		39,568							.0001
S&P 500 - CAPPED TA2404012		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	751	4,100,000	5460	169,204			169,204		171,570							.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		10,670							.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		2,225							.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		40,015							.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		67,226							.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		31,687							.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		104,226							.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		2,270							.0001
S&P 500 - CAPPED TA2403048		N/A	Equity/Index	TOCC-	05/23/2024	05/02/2025	100	529,642	5128	11,169			11,169		14,301							.0001
S&P 500 - CAPPED TA2403182		N/A	Equity/Index	BNP-	05/30/2024	04/04/2025	161	844,244	5204	24,459			24,459		36,430							.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		24,180							.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		87,851							.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		59,915							.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		59,098							.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		64,045							.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		204,651							.0001
S&P 500 - CAPPED TA2402027		N/A	Equity/Index	BAR-	04/18/2024	04/17/2025	100	500,000	5011	9,345			9,345		14,496							.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		27,550							.0001
S&P 500 - CAPPED TA2401780		N/A	Equity/Index	BMO-	04/04/2024	04/02/2025	1,566	8,216,645	5206	476,502			476,502		635,974							.0001
S&P 500 - CAPPED TA2403112		N/A	Equity/Index	BMO-	05/24/2024	04/24/2025	182	966,102	5072	20,712			20,712		26,237							.0001
S&P 500 - CAPPED TA2403705		N/A	Equity/Index	BMO-	06/17/2024	06/12/2025	89	485,976	5421	28,442			28,442		27,173							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405242		N/A	Equity/Index	RBC-	08/12/2024	08/07/2025	36	193,187	5200	5,845			5,845		6,667							.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		52,904							.0001
S&P 500 - CAPPED TA2502308		N/A	Equity/Index	RBC-	02/03/2025	01/30/2026	55	329,175	6071		6,927		6,927		4,366							.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		21,049							.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		18,703							.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		10,410							.0001
S&P 500 - CAPPED TA2401984		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	3,700	18,694,916	5123	750,676			750,676		1,261,644							.0001
S&P 500 - CAPPED TA2403489		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	245	1,311,333	5353	79,253			79,253		85,998							.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		75,989							.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		173,872							.0001
S&P 500 - CAPPED TA2402534		N/A	Equity/Index	TOCC-	05/03/2024	04/24/2025	200	1,024,412	5072	44,255			44,255		67,129							.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		6,817							.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		24,521							.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		8,718							.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		26,879							.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		13,959							.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		81,161							.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		17,308							.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		24,300							.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		14,596							.0001
S&P 500 - CAPPED TA2403132		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	7,300	38,760,956	5305	1,595,820			1,595,820		1,954,876							.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		7,507							.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		108,020							.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		384,927							.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		3,295							.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		164,256							.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		434,369							.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		89,519							.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		129,610							.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		20,888							.0001
S&P 500 - CAPPED TA2403097		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	789	4,188,209	5307	80,683			80,683		98,318							.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		17,353							.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		9,484							.0001
S&P 500 - CAPPED TA2404079		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	597	3,269,769	5460	98,624			98,624		100,257							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500420		N/A	Equity/Index	BAR-	01/07/2025	01/02/2026	38	227,050	6209		7,008		7,008		3,357							0001
S&P 500 - CAPPED TA2403785		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	220	1,200,000	5465	40,128			40,128		41,873							0001
S&P 500 - CAPPED TA2411698		N/A	Equity/Index	RBC-	12/31/2024	12/10/2025	52	305,916	6035	15,181			15,181		7,824							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		10,926							0001
S&P 500 - CAPPED TA2403202		N/A	Equity/Index	BMO-	05/31/2024	04/30/2025	64	333,792	5036	16,092			16,092		21,504							0001
S&P 500 - CAPPED TA2402618		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5128	12,198			12,198		17,178							0001
S&P 500 - CAPPED TA2408251		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	111	663,880	5268	34,911			34,911		30,249							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		34,532							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		17,667							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		7,596							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		8,635							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		35,070							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		16,337							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		1,076							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		133,225							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		15,944							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		9,874							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		11,016							0001
S&P 500 - CAPPED TA2402806		N/A	Equity/Index	TOCC-	05/14/2024	05/01/2025	300	1,571,982	5018	70,328			70,328		94,497							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		5,348							0001
S&P 500 - CAPPED TA2403818		N/A	Equity/Index	TOCC-	06/21/2024	06/16/2025	200	1,093,016	5432	45,849			45,849		47,474							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		13,695							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		125,227							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		3,025							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		122,912							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		24,655							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		11,208							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		18,130							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		14,637							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		5,431							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		31,245							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		25,554							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		13,564							0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408577		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	740	4,400,000	5949	197,954			197,954		110,052							.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		23,334							.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		7,999							.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		17,193							.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		21,397							.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		79,831							.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		20,175							.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		69,489							.0001
S&P 500 - CAPPED TA2403707		N/A	Equity/Index	BMO-	06/17/2024	06/12/2025	40	218,416	5421	14,376			14,376		12,897							.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		116,303							.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		2,413							.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		19,371							.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		19,320							.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		34,492							.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		13,755							.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		3,816							.0001
S&P 500 - CAPPED TA2403022		N/A	Equity/Index	TOCC-	05/22/2024	05/16/2025	1,000	5,321,130	5303	230,236			230,236		281,877							.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		185,596							.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		11,112							.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		15,053							.0001
S&P 500 - CAPPED TA2403665		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	200	1,086,320	5432	58,173			58,173		58,647							.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		1,913							.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		523,773							.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		6,138							.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		533,633							.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		205,290							.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		115,240							.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		16,631							.0001
S&P 500 - CAPPED TA2404510		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	54	300,000	5588	15,929			15,929		12,763							.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		4,891							.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		8,275							.0001
S&P 500 - CAPPED TA2401899		N/A	Equity/Index	TOCC-	04/11/2024	04/04/2025	200	1,033,518	5204	57,019			57,019		81,485							.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		332							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2501986		N/A	Equity/Index	BAR	01/30/2025	12/30/2025	10	60,690	5907		2,770		2,770		1,675							.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		38,777							.0001
S&P 500 - CAPPED TA2402922		N/A	Equity/Index	BMO	05/17/2024	05/15/2025	3,271	17,324,950	5308	687,074			687,074		864,301							.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		104,594							.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		111,556							.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		403,345							.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		45,640							.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		42,731							.0001
S&P 500 - CAPPED TA2403703		N/A	Equity/Index	BMO	06/17/2024	06/12/2025	83	453,213	5421	13,450			13,450		14,174							.0001
S&P 500 - CAPPED TA2402926		N/A	Equity/Index	RBC	05/17/2024	05/16/2025	566	3,000,000	5303	56,850			56,850		71,538							.0001
S&P 500 - CAPPED TA2402342		N/A	Equity/Index	RBC	04/30/2024	04/25/2025	4,542	23,171,899	5100	985,523			985,523		1,512,411							.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		108,202							.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		3,705							.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		129,101							.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		12,324							.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		37,547							.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		11,439							.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		2,382							.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		102,756							.0001
S&P 500 - CAPPED TA2403265		N/A	Equity/Index	TOCC	06/04/2024	05/30/2025	1,800	9,534,780	5278	191,098			191,098		235,093							.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		37,830							.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		223,313							.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		19,917							.0001
S&P 500 - CAPPED TA2500434		N/A	Equity/Index	RBC	01/07/2025	05/23/2025	33	194,835	5643		14,971		14,971		5,043							.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		5,545							.0001
S&P 500 - CAPPED TA2402627		N/A	Equity/Index	TOCC	05/07/2024	05/02/2025	200	1,036,952	5128	56,833			56,833		80,969							.0001
S&P 500 - CAPPED TA2409872		N/A	Equity/Index	RBC	12/05/2024	11/11/2025	287	1,745,921	6600	930			930		105							.0001
S&P 500 - CAPPED TA2403605		N/A	Equity/Index	TOCC	06/13/2024	06/06/2025	200	1,084,346	5353	32,655			32,655		36,678							.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		74,029							.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		30,910							.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		4,772							.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		104,908							.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		15,214							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500220		N/A	Equity/Index	TOCC-	01/06/2025	01/06/2026	500	2,987,690	5975		102,188		102,188		64,143							.0001
S&P 500 - CAPPED TA2402810		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5064	22,740			22,740		30,627							.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		55,535							.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		18,966							.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		6,950							.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		3,471							.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		2,139							.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		195,088							.0001
S&P 500 - CAPPED TA2404404		N/A	Equity/Index	TOCC-	07/12/2024	06/27/2025	200	1,127,138	5460	50,347			50,347		46,592							.0001
S&P 500 - CAPPED TA2403977		N/A	Equity/Index	BOA-	06/27/2024	06/23/2025	100	547,919	5465	26,905			26,905		25,841							.0001
S&P 500 - CAPPED TA2403408		N/A	Equity/Index	TOCC-	06/07/2024	06/04/2025	200	1,072,210	5291	64,891			64,891		73,712							.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		119,775							.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		18,921							.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		6,222							.0001
S&P 500 - CAPPED TA2403658		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	900	4,888,440	5432	274,892			274,892		270,397							.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		1,436							.0001
S&P 500 - CAPPED TA2403025		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	200	1,064,226	5308	38,063			38,063		46,758							.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		229,745							.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		53,117							.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		10,919							.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		26,426							.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		27,999							.0001
S&P 500 - CAPPED TA2503121		N/A	Equity/Index	RBC-	02/12/2025	01/26/2026	51	308,448	6101		13,448		13,448		6,761							.0001
S&P 500 - CAPPED TA2401831		N/A	Equity/Index	TOCC-	04/05/2024	04/01/2025	100	521,308	5244	28,100			28,100		36,831							.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		21,353							.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		1,658							.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		3,860							.0001
S&P 500 - CAPPED TA2403335		N/A	Equity/Index	TOCC-	06/06/2024	05/21/2025	200	1,071,300	5321	22,097			22,097		26,512							.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		397							.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		11,435							.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		47,615							.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		30,117							.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		27,401							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408347		N/A	Equity/Index	BNP-	11/08/2024	10/22/2025	79	473,917	5851	21,768			21,768		12,665							.0001
S&P 500 - CAPPED TA2403338		N/A	Equity/Index	TOCC-	06/06/2024	05/23/2025	100	535,650	5268	20,011			20,011		23,849							.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		14,038							.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		16,192							.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		70,843							.0001
S&P 500 - CAPPED TA2404378		N/A	Equity/Index	TOCC-	07/12/2024	06/06/2025	200	1,127,138	5347	63,077			63,077		59,656							.0001
S&P 500 - CAPPED TA2403727		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	97	531,939	5619	10,671			10,671		10,247							.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		16,058							.0001
S&P 500 - CAPPED TA2408394		N/A	Equity/Index	BMO-	11/08/2024	06/17/2025	47	281,734	5922	9,334			9,334		2,344							.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		295,330							.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		2,214							.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		189,446							.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		36,205							.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		176,025							.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		30,439							.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		25,616							.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		35,579							.0001
S&P 500 - CAPPED TA2404011		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	55	300,000	5460	11,634			11,634		11,886							.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		1,073							.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		6,889							.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		19,446							.0001
S&P 500 - CAPPED TA2403942		N/A	Equity/Index	BMO-	06/27/2024	06/27/2025	164	900,000	5483	76,159			76,159		50,347							.0001
S&P 500 - CAPPED TA2403063		N/A	Equity/Index	TOCC-	05/23/2024	05/14/2025	100	529,642	5247	32,094			32,094		38,791							.0001
S&P 500 - CAPPED TA2402185		N/A	Equity/Index	TOCC-	04/25/2024	04/22/2025	1,000	5,050,300	5011	297,316			297,316		475,573							.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		2,327							.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		49,681							.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		13,319							.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		250							.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		1,092							.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		7,972							.0001
S&P 500 - CAPPED TA2402983		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	95	504,426	5214	18,913			18,913		23,761							.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		20,681							.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		9,159							.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		206							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403904		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	383	2,100,000	5478	117,557			117,557		108,045							.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		4,353							.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		286,345							.0001
S&P 500 - CAPPED TA2401814		N/A	Equity/Index	BNP-	04/05/2024	04/07/2025	250	1,300,000	5204	114,216			114,216		103,476							.0001
S&P 500 - CAPPED TA2402205		N/A	Equity/Index	TOCC-	04/25/2024	04/11/2025	100	505,030	5199	22,855			22,855		38,411							.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		56,141							.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		131,973							.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		6,805							.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		168,698							.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		54,299							.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		5,643							.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		91,360							.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		9,104							.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		8,124							.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		14,386							.0001
S&P 500 - CAPPED TA2402484		N/A	Equity/Index	BAR-	05/02/2024	04/25/2025	357	1,803,207	5100	99,314			99,314		162,668							.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		13,769							.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		19,460							.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		25,997							.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		105,573							.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		24,040							.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		9,620							.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		14,256							.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		15,862							.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		58,850							.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		208,261							.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		122,296							.0001
S&P 500 - CAPPED TA2403704		N/A	Equity/Index	BMO-	06/17/2024	06/12/2025	286	1,561,674	5421	69,238			69,238		71,564							.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		8,850							.0001
S&P 500 - CAPPED TA2403252		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	600	3,178,260	5278	130,977			130,977		162,262							.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		191,443							.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		17,421							.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		980							.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		1,456							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408168		N/A	Equity/Index	BAR-	11/06/2024	11/04/2025	693	4,102,560	5713	255,322			255,322		171,046							.0001
S&P 500 - CAPPED TA2403881		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	100	546,930	5469	11,172			11,172		11,873							.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		198,680							.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		143,171							.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		69,615							.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		40,286							.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		266,005							.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		13,220							.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		1,669							.0001
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		25,515							.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		19,239							.0001
S&P 500 - CAPPED TA2403527		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	200	1,075,064	5375	21,609			21,609		25,276							.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		266,358							.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		7,526							.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		22,159							.0001
S&P 500 - CAPPED TA2402539		N/A	Equity/Index	TOCC-	05/03/2024	04/30/2025	100	512,206	5036	27,878			27,878		41,582							.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		19,279							.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		64,430							.0001
S&P 500 - CAPPED TA2404026		N/A	Equity/Index	BMO-	06/28/2024	06/12/2025	150	824,960	5421	25,379			25,379		26,040							.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		81,036							.0001
S&P 500 - CAPPED TA2403092		N/A	Equity/Index	TOCC-	05/24/2024	05/27/2025	100	530,472	5330	42,364			42,364		38,475							.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		20,731							.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		3,074							.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		18,317							.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		17,067							.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		27,651							.0001
S&P 500 - CAPPED TA2402824		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	1,200	6,287,928	5223	380,431			380,431		493,138							.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		17,101							.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		42,177							.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		5,013							.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		25,613							.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		14,882							.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		7,587							.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		165,674							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404869		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	800	4,337,368	5459	181,236			181,236		199,837							.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		3,278							.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		18,019							.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		8,195							.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		51,597							.0001
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		125,804							.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		404,081							.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		48,935							.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		27,723							.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		23,493							.0001
S&P 500 - CAPPED TA2402949		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	393	2,086,543	5297	110,763			110,763		133,155							.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		26,792							.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		35,368							.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		12,022							.0001
S&P 500 - CAPPED TA2403349		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	4,000	21,411,840	5353	868,382			868,382		1,027,123							.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		158,189							.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		88,545							.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		211,027							.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		12,189							.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		33,989							.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		57,119							.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		26,166							.0001
S&P 500 - CAPPED TA2403456		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	430	2,300,000	5347	108,790			108,790		126,141							.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		46,825							.0001
S&P 500 - CAPPED TA2403643		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	1,000	5,431,600	5432	120,056			120,056		131,953							.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		22,140							.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		10,342							.0001
S&P 500 - CAPPED TA2402783		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	600	3,132,600	5214	188,043			188,043		249,387							.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		230,280							.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		119,422							.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		56,521							.0001
S&P 500 - CAPPED TA2403853		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	55	300,000	5448	11,628			11,628		12,188							.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		15,635							.0001
S&P 500 - CAPPED TA2402098		N/A	Equity/Index	TOCC-	04/19/2024	04/16/2025	200	995,678	5051	54,107			54,107		94,230							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404675		N/A	Equity/Index	SG-	07/23/2024	07/21/2025	95	530,145	5505	18,430			18,430		17,517							.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		41,795							.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		8,822							.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		346,072							.0001
S&P 500 - CAPPED TA2401985		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	200	1,010,536	5123	53,349			53,349		88,482							.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		54,771							.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		14,885							.0001
S&P 500 - CAPPED TA2403556		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	2,500	13,552,575	5421	547,339			547,339		599,293							.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		15,063							.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		6,444							.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		5,782							.0001
S&P 500 - CAPPED TA2403491		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	183	979,486	5353	39,938			39,938		46,098							.0001
S&P 500 - CAPPED TA2401941		N/A	Equity/Index	RBC-	04/12/2024	04/11/2025	1,000	5,149,520	5199	300,800			300,800		418,087							.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		57,097							.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		86,867							.0001
S&P 500 - CAPPED TA2402645		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	881	4,566,223	5181	257,525			257,525		362,200							.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		10,724							.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		27,519							.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		24,576							.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		8,777							.0001
S&P 500 - CAPPED TA2402101		N/A	Equity/Index	TOCC-	04/19/2024	04/04/2025	200	995,678	5204	19,627			19,627		37,336							.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		21,199							.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		25,800							.0001
S&P 500 - CAPPED TA2403318		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	100	535,650	5214	24,970			24,970		30,172							.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		27,004							.0001
S&P 500 - CAPPED TA2403362		N/A	Equity/Index	TOCC-	06/06/2024	05/29/2025	100	535,041	5319	45,928			45,928		39,604							.0001
S&P 500 - CAPPED TA2403525		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	100	537,532	5375	10,167			10,167		11,912							.0001
S&P 500 - CAPPED TA2402580		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	1,600	8,265,952	5064	161,817			161,817		226,722							.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		51,700							.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		19,332							.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		30,455							.0001
S&P 500 - CAPPED TA2403072		N/A	Equity/Index	TOCC-	05/23/2024	05/21/2025	600	3,177,852	5321	85,965			85,965		107,089							.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		181,475							.0001
S&P 500 - CAPPED TA2405862		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	71	400,000	5648	21,505			21,505		16,903							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411011		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	100	597,407	5974	14,758			14,758		9,541							.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		11,856							.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		65,878							.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		138,379							.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		15,321							.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		130,943							.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		13,128							.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		17,326							.0001
S&P 500 - CAPPED TA2403901		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	164	900,000	5478	27,918			27,918		28,293							.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		12,647							.0001
S&P 500 - CAPPED TA2402156		N/A	Equity/Index	BAR-	04/24/2024	04/22/2025	2,465	12,484,313	5011	239,598			239,598		356,420							.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		36,104							.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		79,563							.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		242,310							.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		22,474							.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		4,410							.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		16,044							.0001
S&P 500 - CAPPED TA2401764		N/A	Equity/Index	BAR-	04/03/2024	04/01/2025	779	4,072,152	5244	107,432			107,432		178,882							.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		14,645							.0001
S&P 500 - CAPPED TA2402827		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	100	523,994	5223	18,536			18,536		24,753							.0001
S&P 500 - CAPPED TA2408408		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	27	161,847	5727	3,607			3,607		2,167							.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		163,632							.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		72,373							.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		8,508							.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		98,675							.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		11,486							.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		24,966							.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		161,363							.0001
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		164,128							.0001
S&P 500 - CAPPED TA2404456		N/A	Equity/Index	BNP-	07/15/2024	06/24/2025	196	1,105,661	5448	113,972			113,972		64,337							.0001
S&P 500 - CAPPED TA2403033		N/A	Equity/Index	BMO-	05/22/2024	05/20/2025	123	654,499	5308	54,987			54,987		47,755							.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		58,374							.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		72,715							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405044		N/A	Equity/Index	RBC-	08/05/2024	08/01/2025	70	365,098	5347	20,142			20,142		25,509							.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		45,190							.0001
S&P 500 - CAPPED TA2403330		N/A	Equity/Index	TOCC-	06/06/2024	05/19/2025	200	1,071,300	5303	21,371			21,371		25,663							.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		11,836							.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		45,410							.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		16,808							.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		55,511							.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		8,827							.0001
S&P 500 - CAPPED TA2403111		N/A	Equity/Index	BMO-	05/24/2024	05/21/2025	561	2,977,928	5321	171,043			171,043		196,548							.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		7,321							.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		17,056							.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		93,630							.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		11,708							.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		29,339							.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		13,379							.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		26,160							.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		20,028							.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		117,024							.0001
S&P 500 - CAPPED TA2404380		N/A	Equity/Index	TOCC-	07/12/2024	06/06/2025	100	563,569	5353	26,357			26,357		25,676							.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		127,853							.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		13,383							.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		18,995							.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		6,374							.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		13,391							.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		143,653							.0001
S&P 500 - CAPPED TA2403716		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	91	500,000	5487	10,225			10,225		10,501							.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		157,966							.0001
S&P 500 - CAPPED TA2500776		N/A	Equity/Index	BMO-	01/14/2025	01/12/2026	56	327,835	5827		6,637		6,637		5,135							.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		67,005							.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		13,344							.0001
S&P 500 - CAPPED TA2403892		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	114	622,850	5473	25,305			25,305		25,730							.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		15,442							.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		101,805							.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		93,396							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402676		N/A	Equity/Index	BMO-	05/09/2024	05/08/2025	200	1,040,852	5188	89,018			89,018		95,253							.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		24,728							.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		19,100							.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		31,499							.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		23,709							.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		34,471							.0001
S&P 500 - CAPPED TA2402700		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	1,300	6,762,964	5188	126,497			126,497		175,212							.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		19,000							.0001
S&P 500 - CAPPED TA2404029		N/A	Equity/Index	BMO-	06/28/2024	06/13/2025	150	824,960	5432	42,888			42,888		41,401							.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		25,371							.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		17,093							.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		23,252							.0001
S&P 500 - CAPPED TA2408245		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	154	921,059	5303	73,920			73,920		54,629							.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		20,286							.0001
S&P 500 - CAPPED TA2403287		N/A	Equity/Index	BMO-	06/05/2024	05/16/2025	151	803,288	5297	49,093			49,093		55,879							.0001
S&P 500 - CAPPED TA2402612		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	200	1,036,952	5128	56,811			56,811		81,092							.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		108,408							.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		41,254							.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		21,098							.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		28,297							.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		25,950							.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		311,756							.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		13,105							.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		1,884							.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		44,425							.0001
S&P 500 - CAPPED TA2505031		N/A	Equity/Index	BMO-	03/07/2025	03/04/2026	114	657,125	6144		33,123		33,123		21,084							.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		17,162							.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		6,490							.0001
S&P 500 - CAPPED TA2401855		N/A	Equity/Index	BMO-	04/08/2024	04/03/2025	48	250,296	5211	15,027			15,027		19,326							.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		9,497							.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		234,651							.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		11,318							.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		19,768							.0001
S&P 500 - CAPPED TA2401976		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	1,459	7,494,299	5199	432,754			432,754		607,547							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505298		N/A	Equity/Index	BAR	03/13/2025	03/11/2026	680	3,764,348	5572		136,014		136,014		141,690							.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		130,225							.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		44,446							.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		32,974							.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		4,056							.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		17,978							.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		23,119							.0001
S&P 500 - CAPPED TA2403061		N/A	Equity/Index	TOCC	05/23/2024	05/12/2025	200	1,059,284	5223	45,019			45,019		56,521							.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		10,544							.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		114,750							.0001
S&P 500 - CAPPED TA2403492		N/A	Equity/Index	BMO	06/10/2024	06/06/2025	102	545,943	5347	31,837			31,837		35,217							.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		13,770							.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		106,834							.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		12,759							.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		96,115							.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		17,670							.0001
S&P 500 - CAPPED TA2403451		N/A	Equity/Index	RBC	06/07/2024	06/06/2025	168	900,000	5347	27,360			27,360		32,392							.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		86,735							.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		408,063							.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		11,480							.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		31,100							.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		24,290							.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		38,585							.0001
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		39,305							.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		8,598							.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		16,174							.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		33,584							.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		91,489							.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		121,541							.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		162,831							.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		19,728							.0001
S&P 500 - CAPPED TA2403695		N/A	Equity/Index	BMO	06/17/2024	06/06/2025	40	218,416	5347	7,718			7,718		8,285							.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		33,042							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403810		N/A	Equity/Index	TOCC-	06/21/2024	06/05/2025	100	546,508	5354	31,585			31,585		32,105							.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		10,300							.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		2,709							.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		173,226							.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		20,308							.0001
S&P 500 - CAPPED TA2403545		N/A	Equity/Index	BMO-	06/12/2024	05/30/2025	361	1,961,775	5278	62,868			62,868		70,339							.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		15,826							.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		16,736							.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		234,880							.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		731,859							.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		50,991							.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		6,144							.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		97,423							.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		21,451							.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		219,879							.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		76,118							.0001
S&P 500 - CAPPED TA2408270		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	158	944,982	5278	78,093			78,093		59,935							.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		20,313							.0001
S&P 500 - CAPPED TA2402440		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	851	4,269,467	5116	166,124			166,124		275,549							.0001
S&P 500 - CAPPED TA2402531		N/A	Equity/Index	TOCC-	05/03/2024	04/15/2025	100	512,206	5062	9,659			9,659		14,623							.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		101,000							.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		38,105							.0001
S&P 500 - CAPPED TA2403967		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	230	1,260,214	5432	65,244			65,244		63,049							.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		50,749							.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		27,803							.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		7,801							.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		7,279							.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		17,365							.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		16,260							.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		66,187							.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		48,934							.0001
S&P 500 - CAPPED TA2402878		N/A	Equity/Index	TOCC-	05/16/2024	05/13/2025	300	1,593,297	5221	97,997			97,997		119,969							.0001
S&P 500 - CAPPED TA2403021		N/A	Equity/Index	TOCC-	05/22/2024	05/16/2025	300	1,596,339	5297	96,242			96,242		110,224							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406359		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	600	3,428,184	5714	66,171			66,171		55,785							.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		75,710							.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		122,282							.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		306,931							.0001
S&P 500 - CAPPED TA2408265		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	133	795,460	5278	19,574			19,574		17,800							.0001
S&P 500 - CAPPED TA2403264		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	1,200	6,356,520	5235	402,379			402,379		486,690							.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		141,195							.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		13,707							.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		1,611							.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		97,094							.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		18,975							.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		46,117							.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		127,015							.0001
S&P 500 - CAPPED TA2402763		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	300	1,565,052	5188	45,371			45,371		62,299							.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		26,918							.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		38,451							.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		155,437							.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		42,467							.0001
S&P 500 - CAPPED TA2402189		N/A	Equity/Index	TOCC-	04/25/2024	04/24/2025	1,000	5,050,300	5072	92,776			92,776		143,262							.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		39,625							.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		122,088							.0001
S&P 500 - CAPPED TA2403023		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	1,900	10,110,147	5308	206,655			206,655		254,061							.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		14,473							.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		33,424							.0001
S&P 500 - CAPPED TA2402291		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	2,500	12,799,375	5048	818,014			818,014		1,234,325							.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		12,599							.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		14,851							.0001
S&P 500 - CAPPED TA2403697		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	53	289,401	5347	14,851			14,851		15,623							.0001
S&P 500 - CAPPED TA2403447		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	617	3,300,000	5347	73,260			73,260		86,136							.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		81,723							.0001
S&P 500 - CAPPED TA2402535		N/A	Equity/Index	TOCC-	05/03/2024	04/24/2025	100	512,206	5072	29,839			29,839		45,517							.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		133,913							.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		21,089							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403261		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	200	1,059,420	5235	47,483			47,483		58,626							.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		44,808							.0001
S&P 500 - CAPPED TA2404402		N/A	Equity/Index	TOCC-	07/12/2024	06/26/2025	100	563,569	5478	18,246			18,246		17,475							.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		8,483							.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		22,805							.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		3,851							.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		425,666							.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		10,885							.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		15,378							.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		83,978							.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		23,508							.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		89,215							.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		23,901							.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		209,057							.0001
S&P 500 - CAPPED TA2403609		N/A	Equity/Index	TOCC-	06/13/2024	06/10/2025	1,300	7,048,249	5361	314,828			314,828		348,507							.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		26,848							.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		11,702							.0001
S&P 500 - CAPPED TA2411654		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	46	270,618	5969	10,909			10,909		6,383							.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		8,606							.0001
S&P 500 - CAPPED TA2403894		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	243	1,327,655	5473	74,895			74,895		68,875							.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		17,058							.0001
S&P 500 - CAPPED TA2403944		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	55	300,000	5483	6,183			6,183		6,363							.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		2,900							.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		11,257							.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		11,466							.0001
S&P 500 - CAPPED TA2501620		N/A	Equity/Index	RBC-	01/29/2025	01/27/2026	66	399,023	6012		17,627		17,627		10,061							.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		6,028							.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		91,485							.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		21,700							.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		169,132							.0001
S&P 500 - CAPPED TA2403662		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	2,000	10,863,200	5432	442,551			442,551		474,716							.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		30,987							.0001
S&P 500 - CAPPED TA2401975		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	1,498	7,694,627	5199	427,574			427,574		613,083							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405578		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	231	1,300,000	5635	71,110			71,110		55,137							.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		135,653							.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		25,114							.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		28,010							.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		9,642							.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		12,263							.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		225,889							.0001
S&P 500 - CAPPED TA2403786		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	110	600,000	5465	21,594			21,594		22,407							.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		13,959							.0001
S&P 500 - CAPPED TA2408374		N/A	Equity/Index	BMO-	11/08/2024	05/06/2025	87	521,507	5181	25,531			25,531		23,702							.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		121,544							.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		1,303							.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		80,496							.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		25,161							.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		16,186							.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		31,374							.0001
S&P 500 - CAPPED TA2403301		N/A	Equity/Index	BMO-	06/06/2024	06/06/2025	280	1,500,000	5353	124,350			124,350		105,304							.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		13,343							.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		15,411							.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		3,451							.0001
S&P 500 - CAPPED TA2403858		N/A	Equity/Index	BMO-	06/24/2024	06/18/2025	1,712	9,381,760	5487	404,717			404,717		394,841							.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		28,223							.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		13,752							.0001
S&P 500 - CAPPED TA2402336		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	14	71,424	5550	310			310		467							.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		37,348							.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		13,958							.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		36,939							.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		6,080							.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		13,193							.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		54,824							.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		319,374							.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		19,464							.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		25,156							.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		10,175							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406772		N/A	Equity/Index	BAR-	10/02/2024	09/30/2025	23	131,129	5762	6,789			6,789		4,753							.0001
S&P 500 - CAPPED TA2403284		N/A	Equity/Index	BMO-	06/05/2024	05/30/2025	252	1,340,587	5278	81,356			81,356		95,442							.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		279,878							.0001
S&P 500 - CAPPED TA2403647		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	800	4,345,280	5432	132,780			132,780		146,797							.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		3,010							.0001
S&P 500 - CAPPED TA2407330		N/A	Equity/Index	BAR-	10/17/2024	09/19/2025	114	666,683	5703	17,833			17,833		13,559							.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		44,448							.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		86,871							.0001
S&P 500 - CAPPED TA2403595		N/A	Equity/Index	TOCC-	06/13/2024	06/11/2025	100	542,103	5375	47,453			47,453		36,993							.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		15,043							.0001
S&P 500 - CAPPED TA2402442		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	292	1,464,964	5116	74,755			74,755		126,393							.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		26,872							.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		7,328							.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		67,823							.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		17,525							.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		163,399							.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		7,086							.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		43,351							.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		47,147							.0001
S&P 500 - CAPPED TA2402289		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	200	1,023,950	5048	56,949			56,949		85,581							.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		104,701							.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		13,668							.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		62,967							.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		36,264							.0001
S&P 500 - CAPPED TA2408401		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	35	209,802	5841	4,332			4,332		2,011							.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		185,108							.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		42,875							.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		178,389							.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		8,548							.0001
S&P 500 - CAPPED TA2402820		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	3,900	20,435,766	5223	821,986			821,986		1,101,083							.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		117,481							.0001
S&P 500 - CAPPED TA2408384		N/A	Equity/Index	BMO-	11/08/2024	05/19/2025	33	197,813	5303	13,307			13,307		10,425							.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		103,037							.0001
S&P 500 - CAPPED TA2403445		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	804	4,300,000	5347	89,010			89,010		104,786							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408999		N/A	Equity/Index	BAR	11/22/2024	11/06/2025	120	716,310	5929	29,228			29,228		16,642							.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		105,611							.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		9,215							.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		31,470							.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		51,556							.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		12,102							.0001
S&P 500 - CAPPED TA2404016		N/A	Equity/Index	BAR	06/28/2024	06/30/2025	952	5,200,000	5460	116,323			116,323		122,030							.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		1,206							.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		1,239							.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		14,178							.0001
S&P 500 - CAPPED TA2403183		N/A	Equity/Index	BNP	05/30/2024	04/04/2025	163	854,731	5204	37,762			37,762		54,947							.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		43,688							.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		6,326							.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		187,490							.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		39,772							.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		9,403							.0001
S&P 500 - CAPPED TA2403640		N/A	Equity/Index	TOCC	06/14/2024	06/13/2025	1,100	5,974,760	5432	117,970			117,970		129,741							.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		115,448							.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		10,066							.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		6,154							.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		11,939							.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		2,463							.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		41,451							.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		44,694							.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		13,589							.0001
S&P 500 - CAPPED TA2403683		N/A	Equity/Index	TOCC	06/17/2024	06/17/2025	400	2,189,292	5473	43,242			43,242		45,737							.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		436,927							.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		22,778							.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		23,416							.0001
S&P 500 - CAPPED TA2403256		N/A	Equity/Index	TOCC	06/04/2024	05/29/2025	1,500	7,945,650	5267	348,938			348,938		434,754							.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		20,287							.0001
S&P 500 - CAPPED TA2402220		N/A	Equity/Index	BNP	04/26/2024	04/25/2025	784	4,000,000	5141	326,760			326,760		393,098							.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		90,251							.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		2,335							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406671		N/A	Equity/Index	BAR-	09/27/2024	09/12/2025	42	241,563	5626	11,085			11,085		8,773							.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		10,618							.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		237,187							.0001
S&P 500 - CAPPED TA2405166		N/A	Equity/Index	BMO-	08/09/2024	08/11/2025	150	800,000	5344	72,034			72,034		69,917							.0001
S&P 500 - CAPPED TA2402116		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	195	973,500	5011	26,304			26,304		42,115							.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		10,077							.0001
S&P 500 - CAPPED TA2403599		N/A	Equity/Index	TOCC-	06/13/2024	06/03/2025	100	542,173	5283	27,575			27,575		31,014							.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		15,987							.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		10,944							.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		278,017							.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		39,224							.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		177,881							.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		1,673							.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		23,279							.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		12,157							.0001
S&P 500 - CAPPED TA2403413		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	1,600	8,577,680	5354	349,609			349,609		410,475							.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		32,509							.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		10,191							.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		42,943							.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		15,422							.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		151,778							.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		109,341							.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		75,556							.0001
S&P 500 - CAPPED TA2403029		N/A	Equity/Index	BMO-	05/22/2024	04/02/2025	100	532,113	5319	39,831			39,831		29,593							.0001
S&P 500 - CAPPED TA2402644		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	130	673,790	5181	37,396			37,396		52,702							.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		143,246							.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		72,550							.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		38,134							.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		53,384							.0001
S&P 500 - CAPPED TA2403859		N/A	Equity/Index	BMO-	06/24/2024	06/18/2025	60	328,800	5487	17,155			17,155		15,758							.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		85,347							.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		36,870							.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		136,800							.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		390,893							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406109		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	90	500,000	5554	9,475			9,475		9,401							.0001
S&P 500 - CAPPED TA2401868		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,015	5,255,934	5147	304,642			304,642		452,581							.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		938							.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		15,100							.0001
S&P 500 - CAPPED TA2403895		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	646	3,529,486	5473	203,871			203,871		185,245							.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		92,667							.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		4,712							.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		367,214							.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		299,652							.0001
S&P 500 - CAPPED TA2402190		N/A	Equity/Index	TOCC-	04/25/2024	04/24/2025	2,000	10,100,600	5072	422,071			422,071		671,304							.0001
S&P 500 - CAPPED TA2403880		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	700	3,828,510	5469	75,898			75,898		80,638							.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		1,706							.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		80,304							.0001
S&P 500 - CAPPED TA2402249		N/A	Equity/Index	SG-	04/26/2024	04/24/2025	343	1,752,576	5072	48,637			48,637		72,514							.0001
S&P 500 - CAPPED TA2402769		N/A	Equity/Index	TOCC-	05/13/2024	05/13/2025	200	1,044,284	5260	82,408			82,408		84,465							.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		71,711							.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		4,240							.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		68,987							.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		68,681							.0001
S&P 500 - CAPPED TA2401833		N/A	Equity/Index	TOCC-	04/05/2024	04/02/2025	400	2,085,232	5206	118,166			118,166		162,465							.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		19,871							.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		25,393							.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		143,397							.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		21,834							.0001
S&P 500 - CAPPED TA2401968		N/A	Equity/Index	SG-	04/15/2024	04/10/2025	87	446,884	5161	25,149			25,149		36,925							.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		3,755							.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		25,604							.0001
S&P 500 - CAPPED TA2506190		N/A	Equity/Index	NTX-	03/26/2025	03/24/2026	56	319,592	5768		12,519		12,519		11,459							.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		31,165							.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		235,733							.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		67,684							.0001
S&P 500 - CAPPED TA2403099		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	299	1,587,167	5307	35,240			35,240		43,029							.0001
S&P 500 - CAPPED TA2401856		N/A	Equity/Index	BMO-	04/08/2024	04/03/2025	45	234,653	5211	15,163			15,163		18,151							.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		144,577							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403448		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	56	300,000	5347	7,500			7,500		8,850							.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		16,536							.0001
S&P 500 - CAPPED TA2402764		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	4,200	21,910,728	5188	883,031			883,031		1,218,762							.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		165,096							.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		44,893							.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		53,956							.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		33,858							.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		16,996							.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		129,193							.0001
S&P 500 - CAPPED TA2402624		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	1,600	8,295,616	5128	340,185			340,185		482,900							.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		93,736							.0001
S&P 500 - CAPPED TA2403345		N/A	Equity/Index	TOCC-	06/06/2024	06/04/2025	200	1,071,300	5291	38,091			38,091		45,004							.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		40,373							.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		13,714							.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		123,069							.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		89,507							.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		19,848							.0001
S&P 500 - CAPPED TA2403003		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	191	1,014,162	5303	54,303			54,303		64,785							.0001
S&P 500 - CAPPED TA2403655		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	1,100	5,974,760	5432	296,467			296,467		304,676							.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		8,078							.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		9,646							.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		5,812							.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		8,844							.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		23,128							.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		5,584							.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		86,720							.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		157,923							.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		13,393							.0001
S&P 500 - CAPPED TA2501789		N/A	Equity/Index	BAR-	01/28/2025	01/23/2026	55	333,795	6101		20,222		20,222		8,783							.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		95,454							.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		460,046							.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		10,116							.0001
S&P 500 - CAPPED TA2402951		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	1,931	10,252,200	5297	615,699			615,699		711,449							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406678		N/A	Equity/Index	BAR-	09/27/2024	09/19/2025	100	575,150	5714	25,108			25,108		18,728							.0001
S&P 500 - CAPPED TA2403354		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	100	535,296	5353	31,992			31,992		34,977							.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		39,261							.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		25,755							.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		3,282							.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		23,587							.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		51,389							.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		14,486							.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		68,027							.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		22,840							.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		21,742							.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		13,815							.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		21,608							.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		227,431							.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		205,521							.0001
S&P 500 - CAPPED TA2403720		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	73	400,000	5487	14,452			14,452		14,463							.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		28,882							.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		32,445							.0001
S&P 500 - CAPPED TA2403780		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	1,153	6,300,000	5465	141,688			141,688		146,953							.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		14,409							.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		30,393							.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		185,975							.0001
S&P 500 - CAPPED TA2403040		N/A	Equity/Index	TOCC-	05/23/2024	05/23/2025	300	1,580,352	5268	131,336			131,336		128,847							.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		176,518							.0001
S&P 500 - CAPPED TA2403848		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	55	300,000	5448	7,563			7,563		8,034							.0001
S&P 500 - CAPPED TA2404403		N/A	Equity/Index	TOCC-	07/12/2024	06/27/2025	300	1,690,707	5460	52,532			52,532		50,260							.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		82,457							.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		226,809							.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		78,206							.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		2,814							.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		62,397							.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		27,847							.0001
S&P 500 - CAPPED TA2403027		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	100	532,113	5308	30,623			30,623		35,491							.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		9,835							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2504587		N/A	Equity/Index	RBC-	03/03/2025	02/27/2026	362	2,138,877	5862		82,326		82,326		62,076							.0001
S&P 500 - CAPPED TA2403737		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	1,188	6,500,000	5473	146,444			146,444		150,259							.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		5,759							.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		18,322							.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		121,369							.0001
S&P 500 - CAPPED TA2404214		N/A	Equity/Index	BAR-	07/08/2024	06/27/2025	218	1,213,979	5651	87,377			87,377		43,257							.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		2,756							.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		29,879							.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		12,833							.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		31,228							.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		34,275							.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		24,671							.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		32,172							.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		1,318							.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		38,120							.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		11,713							.0001
S&P 500 - CAPPED TA2402778		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	200	1,044,200	5214	36,663			36,663		49,910							.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		103,814							.0001
S&P 500 - CAPPED TA2403814		N/A	Equity/Index	TOCC-	06/21/2024	06/11/2025	100	546,508	5375	25,085			25,085		26,433							.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		15,751							.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		15,298							.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		26,884							.0001
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		72,634							.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		21,754							.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		4,923							.0001
S&P 500 - CAPPED TA2402925		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	625	3,310,331	5308	194,306			194,306		226,688							.0001
S&P 500 - CAPPED TA2403180		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	1,211	6,350,181	5306	355,041			355,041		437,724							.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		30,070							.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		25,962							.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		14,488							.0001
S&P 500 - CAPPED TA2408235		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	29	173,446	5521	8,560			8,560		5,379							.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		28,136							.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		16,723							.0001
S&P 500 - CAPPED TA2404406		N/A	Equity/Index	TOCC-	07/12/2024	06/27/2025	200	1,127,138	5483	49,851			49,851		45,305							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403907		N/A	Equity/Index	TOCC-	06/26/2024	06/20/2025	1,200	6,566,400	5465	286,759			286,759		286,740							.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		26,946							.0001
S&P 500 - CAPPED TA2403539		N/A	Equity/Index	BMO-	06/12/2024	06/06/2025	212	1,152,067	5353	57,456			57,456		62,115							.0001
S&P 500 - CAPPED TA2408269		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	32	191,389	5278	12,717			12,717		10,471							.0001
S&P 500 - CAPPED TA2402115		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	1,594	7,957,742	5011	149,278			149,278		231,920							.0001
S&P 500 - CAPPED TA2401944		N/A	Equity/Index	TOCC-	04/12/2024	04/11/2025	9,300	47,647,713	5123	884,482			884,482		1,364,134							.0001
S&P 500 - CAPPED TA2403114		N/A	Equity/Index	BMO-	05/24/2024	04/24/2025	82	435,277	5072	27,025			27,025		34,591							.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		7,054							.0001
S&P 500 - CAPPED TA2404215		N/A	Equity/Index	BAR-	07/08/2024	06/12/2025	94	523,459	5421	50,912			50,912		31,378							.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		69,475							.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		16,371							.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		248,965							.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		14,610							.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		102,318							.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		10,510							.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		24,425							.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		12,653							.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		1,870							.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		21,217							.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		20,508							.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		123,357							.0001
S&P 500 - CAPPED TA2406443		N/A	Equity/Index	BAR-	09/20/2024	08/15/2025	101	574,387	5554	23,377			23,377		20,006							.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		329,103							.0001
S&P 500 - CAPPED TA2403279		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	379	2,016,200	5283	99,139			99,139		118,457							.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		270,463							.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		5,874							.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		7,167							.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		2,015							.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		22,494							.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		7,722							.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		6,182							.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		12,268							.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		254,468							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405448		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	200	1,120,444	5554	38,899			38,899		36,728							.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		86,173							.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		16,405							.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		43,697							.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		30,870							.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		2,477							.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		205,160							.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		47,328							.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		43,849							.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		6,738							.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		27,748							.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		63,858							.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		19,380							.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		20,721							.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		41,339							.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		3,225							.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		194,245							.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		21,783							.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		6,217							.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		29,184							.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		265,664							.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		3,410							.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		48,006							.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		9,130							.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		31,224							.0001
S&P 500 - CAPPED TA2403463		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	75	400,000	5347	11,600			11,600		13,748							.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		6,535							.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		8,245							.0001
S&P 500 - CAPPED TA2408267		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	57	340,911	5278	31,080			31,080		22,776							.0001
S&P 500 - CAPPED TA2403815		N/A	Equity/Index	TOCC-	06/21/2024	06/12/2025	300	1,639,524	5421	73,280			73,280		75,404							.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		947							.0001
S&P 500 - CAPPED TA2402127		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	62	309,523	5022	17,010			17,010		29,276							.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		119,285							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410734		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	100	586,708	5867	14,083			14,083		10,406							.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		18,354							.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		58,554							.0001
S&P 500 - CAPPED TA2403123		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	700	3,716,804	5305	71,271			71,271		86,910							.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		103,069							.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		38,421							.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		886							.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		4,178							.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		156,033							.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		8,363							.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		5,665							.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		16,784							.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		12,251							.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		40,791							.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		11,621							.0001
S&P 500 - CAPPED TA2404109		N/A	Equity/Index	BOA-	07/03/2024	06/30/2025	92	508,455	5460	15,504			15,504		15,428							.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		21,365							.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		13,242							.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		262,384							.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		122,909							.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		10,192							.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		24,999							.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		42,201							.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		156,518							.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		28,357							.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		68,855							.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		19,915							.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		77,606							.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		81,122							.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		1,687							.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		143,721							.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		14,026							.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		223,687							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410145		N/A	Equity/Index	TOCC-	12/10/2024	12/10/2025	200	1,206,982	6035	39,349			39,349		20,833							.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		5,662							.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		5,496							.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		34,470							.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		53,607							.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		24,299							.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		19,265							.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		4,331							.0001
S&P 500 - CAPPED TA2403149		N/A	Equity/Index	TOCC-	05/28/2024	05/22/2025	200	1,061,944	5307	46,005			46,005		56,272							.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		56,254							.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		112,277							.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		11,758							.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		9,721							.0001
S&P 500 - CAPPED TA2403488		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	178	952,724	5353	60,429			60,429		64,102							.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		917							.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		658,710							.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		14,200							.0001
S&P 500 - CAPPED TA2403317		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	200	1,071,300	5214	41,087			41,087		49,911							.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		34,527							.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		44,845							.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		135,856							.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		23,740							.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		28,293							.0001
S&P 500 - CAPPED TA2404110		N/A	Equity/Index	BOA-	07/03/2024	06/30/2025	217	1,199,292	5460	41,877			41,877		41,370							.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		35,873							.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		523,082							.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		108,194							.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		23,238							.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		53,218							.0001
S&P 500 - CAPPED TA2401903		N/A	Equity/Index	TOCC-	04/11/2024	04/08/2025	200	1,033,518	5202	56,339			56,339		80,445							.0001
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		201,703							.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		14,701							.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		10,283							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2409402		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	116	700,000	6032	23,898			23,898		12,393							.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		15,446							.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		106,947							.0001
S&P 500 - CAPPED TA2404382		N/A	Equity/Index	TOCC-	07/12/2024	06/09/2025	100	563,569	5347	18,048			18,048		17,971							.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		18,519							.0001
S&P 500 - CAPPED TA2402709		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	100	520,228	5011	15,247			15,247		21,566							.0001
S&P 500 - CAPPED TA2403560		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	600	3,252,618	5421	181,395			181,395		183,276							.0001
S&P 500 - CAPPED TA2403667		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	600	3,258,960	5432	183,315			183,315		181,366							.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		156,044							.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		20,944							.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		49,615							.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		19,157							.0001
S&P 500 - CAPPED TA2403147		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5268	64,237			64,237		75,826							.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		10,926							.0001
S&P 500 - CAPPED TA2402195		N/A	Equity/Index	TOCC-	04/25/2024	04/04/2025	100	505,030	5147	12,773			12,773		22,397							.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		118,488							.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		100,799							.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		91,510							.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		48,406							.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		14,151							.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		278,576							.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		31,771							.0001
S&P 500 - CAPPED TA2404064		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	722	3,937,470	5483	218,492			218,492		203,748							.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		9,187							.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		10,556							.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		39,527							.0001
S&P 500 - CAPPED TA2402327		N/A	Equity/Index	TOCC-	04/30/2024	04/30/2025	300	1,510,707	5081	122,558			122,558		168,836							.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		22,267							.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		8,362							.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		8,085							.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		2,196							.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		3,568							.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		89,122							.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		6,786							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505236		N/A	Equity/Index	BAR-	03/12/2025	03/10/2026	1,926	10,779,822	5615		600,296		600,296		593,587							.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		140,789							.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		11,863							.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		26,902							.0001
S&P 500 - CAPPED TA2402817		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	3,000	15,719,820	5223	300,737			300,737		401,670							.0001
S&P 500 - CAPPED TA2402160		N/A	Equity/Index	BAR-	04/24/2024	04/17/2025	370	1,873,913	4967	84,094			84,094		130,152							.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		6,199							.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		17,385							.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		16,871							.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		63,506							.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		78,509							.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		6,870							.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		415,802							.0001
S&P 500 - CAPPED TA2404059		N/A	Equity/Index	BMO-	07/01/2024	06/26/2025	563	3,070,354	5478	176,985			176,985		162,831							.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		1,494							.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		2,586							.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		40,265							.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		33,438							.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		167,378							.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		22,812							.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		2,389							.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		92,789							.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		4,499							.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		152,579							.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		115,162							.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		6,228							.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		18,188							.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		14,302							.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		6,996							.0001
S&P 500 - CAPPED TA2403057		N/A	Equity/Index	TOCC-	05/23/2024	05/09/2025	100	529,642	5223	15,745			15,745		19,857							.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		481,374							.0001
S&P 500 - CAPPED TA2402476		N/A	Equity/Index	BAR-	05/02/2024	04/30/2025	1,169	5,904,619	5036	109,863			109,863		165,093							.0001
S&P 500 - CAPPED TA2403030		N/A	Equity/Index	BMO-	05/22/2024	04/11/2025	143	760,922	5536	39,411			39,411		19,597							.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		102,499							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502837		N/A	Equity/Index	BAR-	02/10/2025	02/05/2026	24	145,577	6061		3,053		3,053		1,884							.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		54,816							.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		49,238							.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		24,384							.0001
S&P 500 - CAPPED TA2405059		N/A	Equity/Index	BNP-	08/06/2024	05/23/2025	200	1,055,156	5464	65,220			65,220		54,560							.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		5,969							.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		164,810							.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		1,080							.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		13,318							.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		14,573							.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		22,481							.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		13,063							.0001
S&P 500 - CAPPED TA2402713		N/A	Equity/Index	TOCC-	05/09/2024	04/24/2025	200	1,040,456	5072	68,005			68,005		96,941							.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		8,779							.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		212,503							.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		63,460							.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		65,426							.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		7,206							.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		41,463							.0001
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		188,711							.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		8,463							.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		59,693							.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		8,190							.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		54,833							.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		5,342							.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		49,230							.0001
S&P 500 - CAPPED TA2404397		N/A	Equity/Index	TOCC-	07/12/2024	06/23/2025	100	563,569	5465	14,115			14,115		13,675							.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		46,771							.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		194,813							.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		17,533							.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		77,141							.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		15,508							.0001
S&P 500 - CAPPED TA2401970		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	405	2,080,323	5199	38,925			38,925		58,805							.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		12,077							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406000		N/A	Equity/Index	BAR-	09/06/2024	09/03/2025	1,008	5,449,046	5529	290,375			290,375		308,645							.0001
S&P 500 - CAPPED TA2403105		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	412	2,186,999	5307	121,573			121,573		143,050							.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		21,935							.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		6,423							.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		25,406							.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		132,852							.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		29,672							.0001
S&P 500 - CAPPED TA2404944		N/A	Equity/Index	BAR-	08/01/2024	08/01/2025	92	500,000	5447	14,425			14,425		15,646							.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		385,860							.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		227,841							.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		14,805							.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		311,589							.0001
S&P 500 - CAPPED TA2404080		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	353	1,933,381	5460	66,089			66,089		66,876							.0001
S&P 500 - CAPPED TA2408248		N/A	Equity/Index	RBC-	11/07/2024	05/22/2025	112	669,861	5307	35,222			35,222		29,595							.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		45,613							.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		116,029							.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		127,611							.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		24,279							.0001
S&P 500 - CAPPED TA2403578		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	200	1,086,748	5434	89,250			89,250		65,610							.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		144,937							.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		11,215							.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		7,239							.0001
S&P 500 - CAPPED TA2403889		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	105	573,678	5465	28,419			28,419		27,810							.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		15,541							.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		49,560							.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		12,457							.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		10,447							.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		24,305							.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		8,747							.0001
S&P 500 - CAPPED TA2404400		N/A	Equity/Index	TOCC-	07/12/2024	06/24/2025	100	563,569	5448	30,642			30,642		27,160							.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		43,701							.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		16,040							.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		28,674							.0001
S&P 500 - CAPPED TA2403455		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	94	500,000	5347	22,550			22,550		26,286							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2409553		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	83	500,000	6050	17,061			17,061		8,605							.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		7,886							.0001
S&P 500 - CAPPED TA2403062		N/A	Equity/Index	TOCC-	05/23/2024	05/14/2025	200	1,059,284	5247	30,357			30,357		38,145							.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		3,108							.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		8,459							.0001
S&P 500 - CAPPED TA2503079		N/A	Equity/Index	RBC-	02/12/2025	02/10/2026	72	435,456	6066		27,433		27,433		13,149							.0001
S&P 500 - CAPPED TA2401945		N/A	Equity/Index	TOCC-	04/12/2024	04/14/2025	4,700	24,080,027	5123	447,466			447,466		685,300							.0001
S&P 500 - CAPPED TA2403787		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	165	900,000	5465	33,526			33,526		34,659							.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		141,367							.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		10,714							.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		49,354							.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		261,157							.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		28,827							.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		11,772							.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		633,435							.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		11,111							.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		12,993							.0001
S&P 500 - CAPPED TA2403776		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	659	3,600,000	5465	304,561			304,561		204,316							.0001
S&P 500 - CAPPED TA2403267		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	500	2,648,550	5278	81,368			81,368		100,465							.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		5,344							.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		7,822							.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		165,021							.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		33,728							.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		7,193							.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		35,566							.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		19,004							.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		14,146							.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		28,357							.0001
S&P 500 - CAPPED TA2402154		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	560	2,836,193	4967	162,467			162,467		254,866							.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		55,784							.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		191,691							.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		22,461							.0001
S&P 500 - CAPPED TA2403163		N/A	Equity/Index	BMO-	05/29/2024	05/23/2025	370	1,949,900	5305	106,342			106,342		129,582							.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		107,891							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503117		N/A	Equity/Index	RBC-	02/12/2025	01/23/2026	40	241,920	6119		8,803		8,803		4,513							.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		181,177							.0001
S&P 500 - CAPPED TA2401852		N/A	Equity/Index	BMO-	04/08/2024	04/03/2025	699	3,644,936	5211	155,017			155,017		240,285							.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		32,194							.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		26,159							.0001
S&P 500 - CAPPED TA2505732		N/A	Equity/Index	NTX-	03/19/2025	03/17/2026	43	242,950	5675		11,068		11,068		10,605							.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		26,061							.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		4,265							.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		27,932							.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		241,752							.0001
S&P 500 - CAPPED TA2402120		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	79	394,392	5011	19,929			19,929		33,907							.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		128,642							.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		29,282							.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		33,063							.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		17,521							.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		30,031							.0001
S&P 500 - CAPPED TA2403249		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	1,100	5,826,810	5278	120,412			120,412		147,863							.0001
S&P 500 - CAPPED TA2402119		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	5,016	25,041,427	5011	1,047,792			1,047,792		1,748,612							.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		148,691							.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		2,338							.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		41,983							.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		10,496							.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		53,028							.0001
S&P 500 - CAPPED TA2401936		N/A	Equity/Index	RBC-	04/12/2024	04/10/2025	3,514	18,095,413	5161	764,752			764,752		1,182,908							.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		3,808							.0001
S&P 500 - CAPPED TA2402129		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	43	214,669	5022	14,374			14,374		24,744							.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		21,483							.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		149,038							.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		64,575							.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		25,219							.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		26,565							.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		159,247							.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		23,736							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407327		N/A	Equity/Index	BAR-	10/17/2024	09/17/2025	88	514,633	5635	25,186			25,186		18,567							.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		40,089							.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		84,360							.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		84,922							.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		52,999							.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		4,296							.0001
S&P 500 - CAPPED TA2505994		N/A	Equity/Index	RBC-	03/21/2025	05/09/2025	24	135,505	5382		8,391		8,391		7,532							.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		25,958							.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		34,686							.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		93,061							.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		5,045							.0001
S&P 500 - CAPPED TA2408390		N/A	Equity/Index	BMO-	11/08/2024	05/29/2025	64	383,637	5267	21,706			21,706		18,347							.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		11,708							.0001
S&P 500 - CAPPED TA2403982		N/A	Equity/Index	BOA-	06/27/2024	06/25/2025	380	2,082,092	5469	123,599			123,599		110,515							.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		15,720							.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		51,885							.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		11,253							.0001
S&P 500 - CAPPED TA2402335		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	37	188,763	5345	4,537			4,537		7,138							.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		39,263							.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		132,029							.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		46,413							.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		24,129							.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		41,397							.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		8,723							.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		22,919							.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		78,320							.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		15,385							.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		133,098							.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		56,510							.0001
S&P 500 - CAPPED TA2408243		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	42	251,198	5303	6,507			6,507		5,889							.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		65,931							.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		484,914							.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		24,033							.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		150,249							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403980		N/A	Equity/Index	BOA-	06/27/2024	06/25/2025	103	564,357	5469	17,346			17,346		17,737							.0001
S&P 500 - CAPPED TA2404019		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	110	600,000	5460	20,160			20,160		20,848							.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		1,215							.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		17,071							.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		106,059							.0001
S&P 500 - CAPPED TA2402779		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	2,100	10,964,100	5214	437,631			437,631		597,024							.0001
S&P 500 - CAPPED TA2408250		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	127	759,574	5268	34,531			34,531		30,467							.0001
S&P 500 - CAPPED TA2405001		N/A	Equity/Index	RBC-	08/02/2024	07/11/2025	80	426,102	5615	13,434			13,434		15,021							.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		107,054							.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		284,446							.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		129,492							.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		12,199							.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		46,083							.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		16,700							.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		34,840							.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		6,963							.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		22,148							.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		4,357							.0001
S&P 500 - CAPPED TA2402478		N/A	Equity/Index	BAR-	05/02/2024	04/30/2025	348	1,757,748	5036	74,890			74,890		116,914							.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		108,568							.0001
S&P 500 - CAPPED TA2402480		N/A	Equity/Index	BAR-	05/02/2024	04/11/2025	288	1,454,688	5123	35,637			35,637		59,444							.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		19,752							.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		39,062							.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		4,174							.0001
S&P 500 - CAPPED TA2403002		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	2,330	12,371,718	5303	501,672			501,672		614,270							.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		56,427							.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		63,963							.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		31,515							.0001
S&P 500 - CAPPED TA2403357		N/A	Equity/Index	TOCC-	06/06/2024	05/16/2025	100	535,041	5364	42,019			42,019		34,128							.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		1,519							.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		57,033							.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		180,325							.0001
S&P 500 - CAPPED TA2402186		N/A	Equity/Index	TOCC-	04/25/2024	04/23/2025	1,100	5,555,330	5071	101,976			101,976		157,544							.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		6,813							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411202		N/A	Equity/Index	BMO-	12/26/2024	12/11/2025	67	403,926	6287	21,877			21,877		5,431							.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		8,077							.0001
S&P 500 - CAPPED TA2403741		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	55	300,000	5473	14,957			14,957		14,354							.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		373,877							.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		25,037							.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		90,066							.0001
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		59,037							.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		108,101							.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		32,310							.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		4,848							.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		22,216							.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		364							.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		37,097							.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		5,312							.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		28,351							.0001
S&P 500 - CAPPED TA2403791		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	1,372	7,500,000	5465	373,271			373,271		364,461							.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		166,204							.0001
S&P 500 - CAPPED TA2403717		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	1,895	10,400,000	5487	230,156			230,156		236,648							.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		98,439							.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		15,214							.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		894							.0001
S&P 500 - CAPPED TA2404081		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	699	3,828,423	5460	169,221			169,221		169,339							.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		14,468							.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		26,898							.0001
S&P 500 - CAPPED TA2402609		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	300	1,555,428	5128	47,363			47,363		66,742							.0001
S&P 500 - CAPPED TA2402760		N/A	Equity/Index	TOCC-	05/10/2024	05/07/2025	300	1,565,052	5188	67,625			67,625		93,275							.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		78,158							.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		7,269							.0001
S&P 500 - CAPPED TA2402642		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	165	855,195	5181	30,499			30,499		43,366							.0001
S&P 500 - CAPPED TA2401853		N/A	Equity/Index	BMO-	04/08/2024	04/03/2025	168	876,036	5211	48,817			48,817		67,042							.0001
S&P 500 - CAPPED TA2402703		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	700	3,641,596	5188	153,283			153,283		213,990							.0001
S&P 500 - CAPPED TA2402997		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	514	2,729,212	5303	152,082			152,082		177,669							.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		94,495							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408344		N/A	Equity/Index	BNP	11/08/2024	10/22/2025	146	875,847	5851	21,396			21,396		14,010							.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		24,545							.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		60,037							.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		24,697							.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		14,865							.0001
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		43,046							.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		58,366							.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		7,443							.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		94,181							.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		351,998							.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		1,711							.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		17,589							.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		71,547							.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		16,230							.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		168,394							.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		126,005							.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		21,294							.0001
S&P 500 - CAPPED TA2402089		N/A	Equity/Index	TOCC	04/19/2024	04/14/2025	800	3,982,712	5123	97,836			97,836		170,291							.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		217,887							.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		38,371							.0001
S&P 500 - CAPPED TA2403195		N/A	Equity/Index	BMO	05/31/2024	05/29/2025	123	641,507	5267	17,267			17,267		22,337							.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		79,527							.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		15,852							.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		175,362							.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		10,661							.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		18,504							.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		68,370							.0001
S&P 500 - CAPPED TA2403529		N/A	Equity/Index	TOCC	06/11/2024	06/11/2025	100	537,532	5375	13,291			13,291		15,475							.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		15,421							.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		56,479							.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		17,926							.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		23,139							.0001
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		95,716							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500196		N/A	Equity/Index	RBC-	01/03/2025	12/31/2025	50	297,263	6202		6,893		6,893		3,433							.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		29,874							.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		79,879							.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		170,901							.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		51,065							.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		26,717							.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		49,503							.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		2,620							.0001
S&P 500 - CAPPED TA2403350		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	100	535,296	5353	24,207			24,207		28,251							.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		64,266							.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		388,430							.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		135,076							.0001
S&P 500 - CAPPED TA2408914		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	1	5,956	5917	192			192		122							.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		90,036							.0001
S&P 500 - CAPPED TA2402285		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	900	4,607,775	5048	88,124			88,124		128,276							.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		22,540							.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		114,460							.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		7,693							.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		11,446							.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		19,936							.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		39,072							.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		75,508							.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		94,788							.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		26,509							.0001
S&P 500 - CAPPED TA2402173		N/A	Equity/Index	BNP-	04/25/2024	04/25/2025	198	1,000,000	5048	42,399			42,399		67,236							.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		132,202							.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		193,168							.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		283,335							.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		137,869							.0001
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		69,375							.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		10,252							.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		20,492							.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		286,284							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410436		N/A	Equity/Index	BAR-	12/13/2024	12/10/2025	42	254,262	6035	16,703			16,703		6,649							.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		1,104							.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		12,782							.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		54,738							.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		95,987							.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		2,458							.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		116,212							.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		5,211							.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		25,973							.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		92,558							.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		11,415							.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		13,731							.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		39,053							.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		1,885							.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		123,357							.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		8,130							.0001
S&P 500 - CAPPED TA2402586		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	300	1,549,866	5064	91,766			91,766		132,392							.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		7,330							.0001
S&P 500 - CAPPED TA2402625		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5128	22,555			22,555		32,009							.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		1,857							.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		52,232							.0001
S&P 500 - CAPPED TA2403964		N/A	Equity/Index	BOA-	06/27/2024	06/12/2025	154	843,795	5421	50,515			50,515		46,715							.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		1,771,001							.0001
S&P 500 - CAPPED TA2411263		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	134	800,000	5971	27,487			27,487		16,959							.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		69,613							.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		127,149							.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		27,965							.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		33,326							.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		13,838							.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		604,567							.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		1,655							.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		9,145							.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		31,974							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503892		N/A	Equity/Index	RBC-	02/21/2025	09/10/2025	32	192,606	5900		13,481		13,481		4,774							.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		54,891							.0001
S&P 500 - CAPPED TA2402986		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	131	695,577	5223	29,666			29,666		37,127							.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		104,388							.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		69,228							.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		21,179							.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		52,127							.0001
S&P 500 - CAPPED TA2403843		N/A	Equity/Index	BOA-	06/24/2024	06/18/2025	151	828,320	5487	69,590			69,590		44,285							.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		27,716							.0001
S&P 500 - CAPPED TA2403501		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	100	536,079	5361	15,527			15,527		18,225							.0001
S&P 500 - CAPPED TA2402334		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	42	214,271	5275	6,783			6,783		10,644							.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		51,212							.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		11,885							.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		68,718							.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		95,139							.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		28,045							.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		205,891							.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		43,844							.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		20,063							.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		8,220							.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		25,409							.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		76,598							.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		45,851							.0001
S&P 500 - CAPPED TA2402901		N/A	Equity/Index	BNP-	05/17/2024	05/16/2025	566	3,000,000	5303	248,101			248,101		218,799							.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		15,946							.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		20,278							.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		4,721							.0001
S&P 500 - CAPPED TA2402991		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	1,319	7,003,560	5303	144,365			144,365		179,316							.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		34,590							.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		15,533							.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		52,695							.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		25,213							.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		100,507							.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		84,311							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406404		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	526	3,000,000	5703	130,620			130,620		102,343							.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		75,229							.0001
S&P 500 - CAPPED TA2401729		N/A	Equity/Index	RBC-	04/01/2024	04/01/2025	191	1,000,000	5244	85,080			85,080		70,517							.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		1,425							.0001
S&P 500 - CAPPED TA2408266		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	66	394,739	5278	14,925			14,925		13,302							.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		3,988							.0001
S&P 500 - CAPPED TA2402143		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	307	1,555,572	5011	85,662			85,662		137,527							.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		7,859							.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		284,943							.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		154,996							.0001
S&P 500 - CAPPED TA2402981		N/A	Equity/Index	SG-	05/21/2024	04/28/2025	84	446,019	5100	17,165			17,165		22,268							.0001
S&P 500 - CAPPED TA2403812		N/A	Equity/Index	TOCC-	06/21/2024	06/06/2025	200	1,093,016	5353	56,369			56,369		58,927							.0001
S&P 500 - CAPPED TA2406744		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	34	194,407	5928	7,329			7,329		4,376							.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		25,330							.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		39,833							.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		468,546							.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		15,390							.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		7,868							.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		15,081							.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		85,928							.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		20,148							.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		44,262							.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		93,491							.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		16,240							.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		222,510							.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		78,358							.0001
S&P 500 - CAPPED TA2403457		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	243	1,300,000	5347	69,290			69,290		78,931							.0001
S&P 500 - CAPPED TA2402979		N/A	Equity/Index	SG-	05/21/2024	04/25/2025	758	4,024,791	5100	193,593			193,593		251,785							.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		289,728							.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		90,388							.0001
S&P 500 - CAPPED TA2402117		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	122	609,062	5011	20,390			20,390		33,287							.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		4,664							.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		97,033							.0001
S&P 500 - CAPPED TA2403363		N/A	Equity/Index	TOCC-	06/06/2024	05/30/2025	100	535,041	5278	48,960			48,960		43,175							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407653		N/A	Equity/Index	SG-	10/25/2024	10/22/2025	576	3,364,589	5851	190,218			190,218		110,295							.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		8,739							.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		8,956							.0001
S&P 500 - CAPPED TA2402221		N/A	Equity/Index	BNP-	04/26/2024	04/28/2025	235	1,200,000	5141	98,388			98,388		118,403							.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		2,703							.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		19,749							.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		3,404							.0001
S&P 500 - CAPPED TA2403024		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	600	3,192,678	5308	89,355			89,355		109,573							.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		1,665							.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		90,616							.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		122,935							.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		60,403							.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		9,637							.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		18,294							.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		3,099							.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		3,755							.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		169,201							.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		8,165							.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		11,454							.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		74,011							.0001
S&P 500 - CAPPED TA2402630		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	600	3,110,856	5128	194,331			194,331		274,885							.0001
S&P 500 - CAPPED TA2403215		N/A	Equity/Index	RBC-	05/31/2024	05/30/2025	95	500,000	5278	9,625			9,625		11,944							.0001
S&P 500 - CAPPED TA2401942		N/A	Equity/Index	BMO-	04/12/2024	04/11/2025	937	4,800,000	5123	431,518			431,518		467,366							.0001
S&P 500 - CAPPED TA2404390		N/A	Equity/Index	TOCC-	07/12/2024	06/16/2025	100	563,569	5432	31,359			31,359		27,719							.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		40,859							.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		2,616							.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		13,753							.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		11,608							.0001
S&P 500 - CAPPED TA2408386		N/A	Equity/Index	BMO-	11/08/2024	05/20/2025	41	245,768	5308	8,580			8,580		7,462							.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		14,466							.0001
S&P 500 - CAPPED TA2410565		N/A	Equity/Index	BAR-	12/16/2024	12/09/2025	9	54,720	6406	441			441		137							.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		18,312							.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		71,603							.0001
S&P 500 - CAPPED TA2401908		N/A	Equity/Index	TOCC-	04/11/2024	04/09/2025	700	3,617,313	5210	199,182			199,182		279,000							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503170		N/A	Equity/Index	NTX-	02/13/2025	02/13/2026	785	4,800,000	6115		306,719		306,719		129,030							.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		135,436							.0001
S&P 500 - CAPPED TA2402188		N/A	Equity/Index	TOCC-	04/25/2024	04/23/2025	200	1,010,060	5071	56,707			56,707		92,046							.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		14,126							.0001
S&P 500 - CAPPED TA2402766		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	300	1,565,052	5188	87,020			87,020		119,809							.0001
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		107,830							.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		137,383							.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		65,752							.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		107,497							.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		94,538							.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		3,725							.0001
S&P 500 - CAPPED TA2401849		N/A	Equity/Index	RBC-	04/08/2024	04/08/2025	231	1,200,000	5230	101,004			101,004		90,600							.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		38,224							.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		5,813							.0001
S&P 500 - CAPPED TA2403355		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	1,600	8,564,736	5353	518,745			518,745		563,877							.0001
S&P 500 - CAPPED TA2404030		N/A	Equity/Index	BMO-	06/28/2024	06/13/2025	100	549,973	5434	23,364			23,364		23,522							.0001
S&P 500 - CAPPED TA2402927		N/A	Equity/Index	RBC-	05/17/2024	05/16/2025	1,131	6,000,000	5303	241,500			241,500		301,030							.0001
S&P 500 - CAPPED TA2403143		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	700	3,716,804	5268	156,349			156,349		191,268							.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		93,104							.0001
S&P 500 - CAPPED TA2402611		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	2,900	15,035,804	5128	616,933			616,933		872,913							.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		20,097							.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		108,988							.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		3,270							.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		133,135							.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		73,825							.0001
S&P 500 - CAPPED TA2403819		N/A	Equity/Index	TOCC-	06/21/2024	06/17/2025	2,600	14,209,208	5473	613,406			613,406		611,574							.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		37,729							.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		26,901							.0001
S&P 500 - CAPPED TA2401986		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	200	1,010,536	5123	55,853			55,853		91,829							.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		24,792							.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		25,386							.0001
S&P 500 - CAPPED TA2402282		N/A	Equity/Index	TOCC-	04/29/2024	04/23/2025	600	3,071,850	5071	180,597			180,597		275,390							.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		15,561							.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		12,550							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403688		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473	15,990			15,990		16,844							.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		154,376							.0001
S&P 500 - CAPPED TA2402615		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	800	4,147,808	5128	259,068			259,068		367,280							.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		6,856							.0001
S&P 500 - CAPPED TA2401977		N/A	Equity/Index	BMO-	04/15/2024	04/09/2025	311	1,597,856	5210	128,026			128,026		128,106							.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		38,899							.0001
S&P 500 - CAPPED TA2403031		N/A	Equity/Index	BMO-	05/22/2024	05/08/2025	329	1,750,652	5285	149,748			149,748		128,592							.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		12,111							.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		25,079							.0001
S&P 500 - CAPPED TA2404551		N/A	Equity/Index	TOCC-	07/18/2024	07/14/2025	100	555,562	5615	15,347			15,347		14,511							.0001
S&P 500 - CAPPED TA2401967		N/A	Equity/Index	SG-	04/15/2024	04/10/2025	428	2,198,465	5161	93,051			93,051		143,709							.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		90,137							.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		29,859							.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		147,522							.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		123,254							.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		14,770							.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		61,522							.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		30,241							.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		21,664							.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		35,674							.0001
S&P 500 - CAPPED TA2403136		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5305	32,090			32,090		36,821							.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		111,985							.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		1,089,027							.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		13,850							.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		4,356							.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		92,476							.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		64,933							.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		16,809							.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		149,909							.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		284,401							.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		58,202							.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		12,547							.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		1,597							.0001
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		63,381							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404867		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	500	2,710,855	5459	76,398			76,398		86,412							.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		28,132							.0001
S&P 500 - CAPPED TA2402628		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	400	2,073,904	5128	117,850			117,850		168,344							.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		13,964							.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		205,447							.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		2,117							.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		90,378							.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		6,283							.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		6,957							.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		209,248							.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		6,681							.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		6,966							.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		481,443							.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		65,500							.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		23,810							.0001
S&P 500 - CAPPED TA2403855		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	73	400,000	5448	19,276			19,276		19,304							.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		34,691							.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		101,219							.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		50,705							.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		2,199							.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		21,098							.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		7,929							.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		37,957							.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		313,156							.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		1,899							.0001
S&P 500 - CAPPED TA2402546		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	500	2,561,030	5018	151,303			151,303		225,244							.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		23,772							.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		93,620							.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		48,142							.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		13,496							.0001
S&P 500 - CAPPED TA2405528		N/A	Equity/Index	BNP-	08/22/2024	08/15/2025	136	762,042	5554	34,388			34,388		30,964							.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		21,859							.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		9,367							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405721		N/A	Equity/Index	BAR-	08/28/2024	08/28/2025	376	2,100,000	5592	91,875			91,875		81,874							.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		3,267							.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		81,090							.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		60,679							.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		30,941							.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		19,216							.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		54,933							.0001
S&P 500 - CAPPED TA2402155		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	279	1,413,032	4967	92,190			92,190		145,686							.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		1,919							.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		16,276							.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		9,794							.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		5,044							.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		17,143							.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		285,532							.0001
S&P 500 - CAPPED TA2404040		N/A	Equity/Index	BMO-	06/28/2024	06/26/2025	171	940,454	5478	56,208			56,208		49,576							.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		40,967							.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		13,754							.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		19,486							.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		22,875							.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		127,083							.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		88,330							.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		38,390							.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		162,669							.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		77,546							.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		179,778							.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		4,283							.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		2,079							.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		8,898							.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		115,945							.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		18,547							.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		1,682							.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		32,606							.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		21,025							.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		20,654							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2409948		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	131	800,000	6090	25,992			25,992		12,340							.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		313,648							.0001
S&P 500 - CAPPED TA2403260		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	2,300	12,183,330	5235	515,328			515,328		634,135							.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		31,339							.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		60,568							.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		12,721							.0001
S&P 500 - CAPPED TA2408389		N/A	Equity/Index	BMO-	11/08/2024	05/29/2025	84	503,524	5455	4,392			4,392		3,624							.0001
S&P 500 - CAPPED TA2402204		N/A	Equity/Index	TOCC-	04/25/2024	04/11/2025	100	505,030	5199	8,552			8,552		14,372							.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		74,896							.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		37,192							.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		618,578							.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		310,207							.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		188,094							.0001
S&P 500 - CAPPED TA2410303		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	100	605,125	6051	20,455			20,455		10,501							.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		91,213							.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		45,288							.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		29,572							.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		6,183							.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		28,749							.0001
S&P 500 - CAPPED TA2404108		N/A	Equity/Index	BOA-	07/03/2024	06/27/2025	588	3,249,694	5460	147,988			147,988		141,750							.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		8,368							.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		450,526							.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		1,268							.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		7,629							.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		65,973							.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		242,986							.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		12,483							.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		152,547							.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		32,175							.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		34,447							.0001
S&P 500 - CAPPED TA2402482		N/A	Equity/Index	BAR-	05/02/2024	04/11/2025	102	515,202	5199	12,458			12,458		21,529							.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		82,152							.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		174,183							.0001
S&P 500 - CAPPED TA2404395		N/A	Equity/Index	TOCC-	07/12/2024	06/20/2025	100	563,569	5465	30,873			30,873		26,487							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405231		N/A	Equity/Index	BNP-	08/12/2024	08/12/2025	75	400,000	5344	12,731			12,731		14,751							.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		6,107							.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		21,710							.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		77,304							.0001
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		70,734							.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		16,757							.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		25,748							.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		64,063							.0001
S&P 500 - CAPPED TA2403322		N/A	Equity/Index	TOCC-	06/06/2024	05/12/2025	100	535,650	5223	11,844			11,844		14,429							.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		177,867							.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		13,427							.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		187,404							.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		40,915							.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		33,667							.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		22,728							.0001
S&P 500 - CAPPED TA2403053		N/A	Equity/Index	TOCC-	05/23/2024	05/05/2025	100	529,642	5128	28,137			28,137		35,701							.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		20,043							.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		54,312							.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		56,261							.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		281,247							.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		44,882							.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		33,020							.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		29,316							.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		17,633							.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		14,329							.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		10,521							.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		355,175							.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		16,726							.0001
S&P 500 - CAPPED TA2403133		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5305	28,794			28,794		34,095							.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		9,270							.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		11,716							.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		53,615							.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		143,339							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500370		N/A	Equity/Index	TOCC-	01/07/2025	01/07/2026	100	590,903	5909		49,400		49,400		25,151							.0001
S&P 500 - CAPPED TA2408252		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	31	185,408	5268	15,744			15,744		11,995							.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		19,231							.0001
S&P 500 - CAPPED TA2403553		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	100	542,103	5421	13,404			13,404		15,043							.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		37,966							.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		97,281							.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		103,571							.0001
S&P 500 - CAPPED TA2505480		N/A	Equity/Index	BAR-	03/14/2025	03/06/2026	54	303,947	6507		211		211		69							.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		12,095							.0001
S&P 500 - CAPPED TA2402643		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	2,223	11,521,809	5181	486,170			486,170		690,966							.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		123,190							.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		2,439							.0001
S&P 500 - CAPPED TA2403334		N/A	Equity/Index	TOCC-	06/06/2024	05/20/2025	100	535,650	5308	32,107			32,107		35,850							.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		84,401							.0001
S&P 500 - CAPPED TA2403313		N/A	Equity/Index	TOCC-	06/06/2024	05/07/2025	100	535,650	5188	17,349			17,349		21,285							.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		8,774							.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		16,356							.0001
S&P 500 - CAPPED TA2401971		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	591	3,035,731	5199	81,032			81,032		124,575							.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		29,176							.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		94,396							.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		8,090							.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		11,176							.0001
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		37,838							.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		320,089							.0001
S&P 500 - CAPPED TA2403329		N/A	Equity/Index	TOCC-	06/06/2024	05/15/2025	100	535,650	5308	16,591			16,591		19,914							.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		26,243							.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		15,459							.0001
S&P 500 - CAPPED TA2403128		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5305	17,742			17,742		21,625							.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		2,641							.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		9,722							.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		9,629							.0001
S&P 500 - CAPPED TA2402821		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	700	3,667,958	5223	156,783			156,783		209,950							.0001
S&P 500 - CAPPED TA2403101		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	80	424,660	5307	13,002			13,002		15,893							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2409366		N/A	Equity/Index	BMO-	11/27/2024	11/18/2025	50	299,850	5894	28,097			28,097		10,939							.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		26,534							.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		70,350							.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		126,654							.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		376,156							.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		31,509							.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		131,826							.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		9,564							.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		11,969							.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		2,519							.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		19,323							.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		32,784							.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		1,353							.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		170,745							.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		54,196							.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		85,029							.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		73,646							.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		68,371							.0001
S&P 500 - CAPPED TA2402542		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	300	1,536,618	5018	43,061			43,061		62,156							.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		86,434							.0001
S&P 500 - CAPPED TA2504438		N/A	Equity/Index	BMO-	02/28/2025	02/26/2026	71	414,530	5956		16,950		16,950		12,462							.0001
S&P 500 - CAPPED TA2402621		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	200	1,036,952	5128	31,567			31,567		44,714							.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		45,569							.0001
S&P 500 - CAPPED TA2403612		N/A	Equity/Index	TOCC-	06/13/2024	06/11/2025	300	1,626,519	5375	97,802			97,802		100,469							.0001
S&P 500 - CAPPED TA2402841		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	145	767,282	5221	41,444			41,444		52,377							.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		43,150							.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		67,302							.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		20,795							.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		21,113							.0001
S&P 500 - CAPPED TA2408388		N/A	Equity/Index	BMO-	11/08/2024	05/20/2025	33	197,813	5308	19,776			19,776		12,620							.0001
S&P 500 - CAPPED TA2403526		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	500	2,687,660	5375	52,428			52,428		61,375							.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		107,778							.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		2,007							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2506144		N/A	Equity/Index	NTX-	03/25/2025	03/23/2026	91	524,479	5668		22,138		22,138		19,789							.0001
S&P 500 - CAPPED TA2403129		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5305	18,441			18,441		22,500							.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		319,357							.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		18,862							.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		921,074							.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		309,639							.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		22,511							.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		85,102							.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		8,406							.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		18,731							.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		12,788							.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		26,667							.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		15,718							.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		1,577							.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		110,340							.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		4,500							.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		88,413							.0001
S&P 500 - CAPPED TA2407162		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	120	700,000	5815	16,870			16,870		12,394							.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		391,491							.0001
S&P 500 - CAPPED TA2403970		N/A	Equity/Index	BOA-	06/27/2024	06/16/2025	100	547,919	5432	13,899			13,899		14,436							.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		9,740							.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		13,133							.0001
S&P 500 - CAPPED TA2403587		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	400	2,173,496	5434	107,314			107,314		110,412							.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		294,838							.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		9,461							.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		10,678							.0001
S&P 500 - CAPPED TA2401832		N/A	Equity/Index	TOCC-	04/05/2024	04/02/2025	2,200	11,468,776	5206	485,376			485,376		774,325							.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		111,551							.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		13,009							.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		6,610							.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		132,925							.0001
S&P 500 - CAPPED TA2402920		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	326	1,726,669	5308	46,579			46,579		59,142							.0001
S&P 500 - CAPPED TA2404393		N/A	Equity/Index	TOCC-	07/12/2024	06/20/2025	200	1,127,138	5465	37,319			37,319		35,458							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403689		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	200	1,094,646	5473	33,473			33,473		35,047							.0001
S&P 500 - CAPPED TA2403963		N/A	Equity/Index	BOA-	06/27/2024	06/11/2025	150	821,879	5375	52,172			52,172		49,638							.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		25,752							.0001
S&P 500 - CAPPED TA2402605		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	200	1,036,952	5128	21,201			21,201		29,641							.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		18,382							.0001
S&P 500 - CAPPED TA2402172		N/A	Equity/Index	BNP-	04/25/2024	04/25/2025	396	2,000,000	5048	37,001			37,001		56,693							.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		36,940							.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		60,090							.0001
S&P 500 - CAPPED TA2404010		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	220	1,200,000	5460	40,308			40,308		41,689							.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		20,675							.0001
S&P 500 - CAPPED TA2404394		N/A	Equity/Index	TOCC-	07/12/2024	06/20/2025	200	1,127,138	5465	40,771			40,771		38,245							.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		36,681							.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		51,777							.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		559							.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		18,521							.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		7,247							.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		23,625							.0001
S&P 500 - CAPPED TA2409237		N/A	Equity/Index	BMO-	11/26/2024	11/20/2025	127	763,993	5917	70,996			70,996		26,471							.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		40,935							.0001
S&P 500 - CAPPED TA2403042		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	759	4,000,000	5268	163,277			163,277		206,026							.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		35,863							.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		6,925							.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		95,282							.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		720							.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		364,110							.0001
S&P 500 - CAPPED TA2402734		N/A	Equity/Index	BMO-	05/10/2024	05/09/2025	440	2,300,000	5223	191,363			191,363		196,485							.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		112,676							.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		107,162							.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		221,516							.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		984							.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		3,646							.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		15,206							.0001
S&P 500 - CAPPED TA2402338		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	182	928,508	5048	55,142			55,142		84,470							.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		6,070							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2504571		N/A	Equity/Index	BMO-	03/03/2025	03/03/2026	205	1,200,000	5850		102,601		102,601		67,330							.0001
S&P 500 - CAPPED TA2403903		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	292	1,600,000	5478	86,558			86,558		80,706							.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		146,114							.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		17,116							.0001
S&P 500 - CAPPED TA2403949		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	146	800,000	5483	36,720			36,720		35,610							.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		13,320							.0001
S&P 500 - CAPPED TA2408409		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	86	515,512	5483	20,883			20,883		15,918							.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		4,952							.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		21,083							.0001
S&P 500 - CAPPED TA2404060		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	32	174,514	5483	7,063			7,063		7,188							.0001
S&P 500 - CAPPED TA2403410		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	1,600	8,577,680	5354	182,105			182,105		215,436							.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		31,699							.0001
S&P 500 - CAPPED TA2502632		N/A	Equity/Index	TOCC-	02/07/2025	02/09/2026	100	602,599	6026		18,743		18,743		11,766							.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		86,563							.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		29,147							.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		61,939							.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		1,103							.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		87,860							.0001
S&P 500 - CAPPED TA2403740		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	2,193	12,000,000	5473	491,648			491,648		494,818							.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		10,755							.0001
S&P 500 - CAPPED TA2408260		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	363	2,171,067	5305	186,462			186,462		134,433							.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		25,558							.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		927							.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		26,691							.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		165,500							.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		214,687							.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		51,962							.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		5,838							.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		3,055							.0001
S&P 500 - CAPPED TA2402876		N/A	Equity/Index	TOCC-	05/16/2024	05/13/2025	100	531,099	5393	20,849			20,849		25,205							.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		25,418							.0001
S&P 500 - CAPPED TA2403636		N/A	Equity/Index	BMO-	06/14/2024	06/11/2025	1,785	9,687,891	5375	431,559			431,559		464,365							.0001
S&P 500 - CAPPED TA2403344		N/A	Equity/Index	TOCC-	06/06/2024	06/04/2025	400	2,142,600	5291	63,294			63,294		75,021							.0001
S&P 500 - CAPPED TA2402937		N/A	Equity/Index	BNP-	05/20/2024	05/16/2025	191	1,016,630	5362	79,084			79,084		64,694							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503142		N/A	Equity/Index	RBC-	02/12/2025	01/30/2026	16	96,768	6071		3,269		3,269		1,847							.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		247,716							.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		151,721							.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		5,330							.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		82,893							.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		9,280							.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		3,149							.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		292,081							.0001
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		103,639							.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		627,094							.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		21,610							.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		36,785							.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		24,942							.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		39,422							.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		98,436							.0001
S&P 500 - CAPPED TA2403151		N/A	Equity/Index	TOCC-	05/28/2024	05/22/2025	300	1,592,916	5307	93,125			93,125		108,029							.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		504,466							.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		70,554							.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		18,522							.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		103,976							.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		16,662							.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		1,267							.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		16,622							.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		9,756							.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		25,310							.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		50,063							.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		33,096							.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		7,109							.0001
S&P 500 - CAPPED TA2402943		N/A	Equity/Index	BMO-	05/20/2024	05/15/2025	464	2,463,501	5308	141,715			141,715		164,567							.0001
S&P 500 - CAPPED TA2402822		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	200	1,047,988	5223	55,937			55,937		74,385							.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		3,527							.0001
S&P 500 - CAPPED TA2404387		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	100	563,569	5432	36,306			36,306		30,079							.0001
S&P 500 - CAPPED TA2403465		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	75	400,000	5347	13,720			13,720		16,214							.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		1,141							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2504412		N/A	Equity/Index	BMO-	02/28/2025	02/17/2026	70	408,692	6115		10,140		10,140		6,965							.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		49,242							.0001
S&P 500 - CAPPED TA2402477		N/A	Equity/Index	BAR-	05/02/2024	04/30/2025	781	3,944,831	5036	106,036			106,036		161,453							.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		9,529							.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		21,212							.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		13,922							.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		21,702							.0001
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		63,926							.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		157,163							.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		30,282							.0001
S&P 500 - CAPPED TA2403186		N/A	Equity/Index	BNP-	05/30/2024	04/21/2025	149	781,319	4967	42,413			42,413		56,975							.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		67,520							.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		5,209							.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		27,978							.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		1,094							.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		91,268							.0001
S&P 500 - CAPPED TA2402807		N/A	Equity/Index	TOCC-	05/14/2024	05/01/2025	100	523,994	5018	24,923			24,923		33,521							.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		66,593							.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		8,419							.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		14,381							.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		33,513							.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		6,104							.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		18,007							.0001
S&P 500 - CAPPED TA2402873		N/A	Equity/Index	TOCC-	05/16/2024	05/14/2025	600	3,186,594	5247	92,667			92,667		116,848							.0001
S&P 500 - CAPPED TA2402096		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	300	1,493,517	5022	38,330			38,330		62,899							.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		10,766							.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		21,468							.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		9,836							.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		30,766							.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		179,762							.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		17,927							.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		30,343							.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		26,284							.0001
S&P 500 - CAPPED TA2408189		N/A	Equity/Index	BAR-	11/07/2024	11/04/2025	121	721,069	6283	690			690		276							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2506266		N/A	Equity/Index	BAR-	03/27/2025	03/25/2026	162	924,186	5777		46,381		46,381		42,246							.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		20,749							.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		110,591							.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		41,066							.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		182,266							.0001
S&P 500 - CAPPED TA2403969		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	151	827,358	5434	42,858			42,858		41,321							.0001
S&P 500 - CAPPED TA2506227		N/A	Equity/Index	NTX-	03/27/2025	03/27/2026	105	600,000	5693		16,494		16,494		15,451							.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		25,692							.0001
S&P 500 - CAPPED TA2402142		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	600	3,040,206	5011	132,564			132,564		209,506							.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		122,489							.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		4,656							.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		9,780							.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		16,933							.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		48,279							.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		171,674							.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		3,745							.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		2,726							.0001
S&P 500 - CAPPED TA2402091		N/A	Equity/Index	TOCC-	04/19/2024	04/14/2025	600	2,987,034	5123	153,201			153,201		271,319							.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		2,400							.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		37,159							.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		21,908							.0001
S&P 500 - CAPPED TA2408397		N/A	Equity/Index	BMO-	11/08/2024	06/17/2025	25	149,858	5473	9,550			9,550		6,505							.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		30,683							.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		63,366							.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		26,150							.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		12,150							.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		9,098							.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		59,345							.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		231,815							.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		93,307							.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		93,562							.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		35,801							.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		16,559							.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		22,549							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500818		N/A	Equity/Index	RBC-	01/14/2025	01/09/2026	70	407,659	5820		35,171		35,171		21,080							.0001
S&P 500 - CAPPED TA2402776		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	1,400	7,309,400	5214	138,314			138,314		187,561							.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		130,687							.0001
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		44,774							.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		389,080							.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		8,139							.0001
S&P 500 - CAPPED TA2404212		N/A	Equity/Index	BAR-	07/08/2024	06/25/2025	173	963,387	5469	89,711			89,711		54,560							.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		31,181							.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		27,464							.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		96,854							.0001
S&P 500 - CAPPED TA2403659		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	100	543,160	5432	10,718			10,718		11,795							.0001
S&P 500 - CAPPED TA2502170		N/A	Equity/Index	RBC-	01/31/2025	01/28/2026	76	461,396	6370		116		116		11							.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		276,579							.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		87,778							.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		41,463							.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		35,151							.0001
S&P 500 - CAPPED TA2401858		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	305	1,590,423	5147	45,274			45,274		68,946							.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		52,674							.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		112,503							.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		13,929							.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		118,549							.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		10,621							.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		18,904							.0001
S&P 500 - CAPPED TA2403320		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	200	1,071,300	5223	33,131			33,131		40,334							.0001
S&P 500 - CAPPED TA2401994		N/A	Equity/Index	BNP-	04/17/2024	04/15/2025	1,711	8,643,852	5062	158,883			158,883		251,024							.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		955							.0001
S&P 500 - CAPPED TA2401872		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	785	4,064,934	5204	226,747			226,747		320,750							.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		18,072							.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		30,640							.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		2,554							.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		262,808							.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		18,183							.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		102,789							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405365		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	234	1,300,000	5554	35,998			35,998		34,745							.0001
S&P 500 - CAPPED TA2407867		N/A	Equity/Index	NGFP-	10/31/2024	10/29/2025	161	922,530	5833	44,975			44,975		32,676							.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		9,947							.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		101,340							.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		130,803							.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		4,303							.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		8,264							.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		1,158							.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		135,099							.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		16,984							.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		70,181							.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		1,658							.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		36							.0001
S&P 500 - CAPPED TA2402816		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	1,000	5,239,940	5214	301,786			301,786		397,992							.0001
S&P 500 - CAPPED TA2403347		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	700	3,747,072	5353	81,897			81,897		97,326							.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		6,048							.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		1,713							.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		367,897							.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		43,817							.0001
S&P 500 - CAPPED TA2403968		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	207	1,134,192	5434	47,933			47,933		48,195							.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		5,420							.0001
S&P 500 - CAPPED TA2403693		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	55	300,322	5540	15,123			15,123		12,588							.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		78,870							.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		89,013							.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		130,251							.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		26,284							.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		65,494							.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		47,529							.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		25,122							.0001
S&P 500 - CAPPED TA2403635		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	200	1,086,320	5462	85,882			85,882		62,170							.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		9,226							.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		88,705							.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		1,246,167							.0001
S&P 500 - CAPPED TA2403254		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	200	1,059,420	5278	64,789			64,789		77,438							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407049		N/A	Equity/Index	BNP-	10/08/2024	10/08/2025	661	3,800,000	5751	74,556			74,556		59,375							.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		44,296							.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		88,435							.0001
S&P 500 - CAPPED TA2403194		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	1,734	9,043,677	5267	185,954			185,954		237,275							.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		4,183							.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		9,722							.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		8,601							.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		11,953							.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		4,317							.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		20,331							.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		3,628							.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		30,663							.0001
S&P 500 - CAPPED TA2403685		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473	12,903			12,903		13,709							.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		15,154							.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		86,888							.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		37,694							.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		3,053							.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		142,367							.0001
S&P 500 - CAPPED TA2403468		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	243	1,300,000	5347	61,360			61,360		71,308							.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		10,174							.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		76,544							.0001
S&P 500 - CAPPED TA2403278		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	1,427	7,591,340	5283	338,698			338,698		406,439							.0001
S&P 500 - CAPPED TA2503638		N/A	Equity/Index	BAR-	02/20/2025	02/13/2026	34	207,230	6115		12,933		12,933		5,717							.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		9,393							.0001
S&P 500 - CAPPED TA2403325		N/A	Equity/Index	TOCC-	06/06/2024	05/13/2025	200	1,071,300	5221	33,121			33,121		40,188							.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		220,603							.0001
S&P 500 - CAPPED TA2401943		N/A	Equity/Index	BMO-	04/12/2024	04/14/2025	156	800,000	5123	72,322			72,322		78,377							.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		6,734							.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		144,701							.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		7,119							.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		324,731							.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		34,837							.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		41,819							.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		2,622							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505433		N/A	Equity/Index	BAR-	03/14/2025	03/13/2026	390	2,200,000	5639		47,652		47,652		46,409							.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		29,009							.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		66,749							.0001
S&P 500 - CAPPED TA2402103		N/A	Equity/Index	TOCC-	04/19/2024	04/04/2025	100	497,839	5204	13,640			13,640		26,268							.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		8,867							.0001
S&P 500 - CAPPED TA2402701		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	300	1,560,684	5188	42,827			42,827		59,647							.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		10,355							.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		64,960							.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		157,314							.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		69,916							.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		166,361							.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		9,316							.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		8,023							.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		24,985							.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		294,137							.0001
S&P 500 - CAPPED TA2401837		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	800	4,170,464	5211	241,348			241,348		321,373							.0001
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		171,474							.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		126,717							.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		65,903							.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		10,381							.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		7,033							.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		82,399							.0001
S&P 500 - CAPPED TA2401834		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	1,500	7,819,620	5211	144,788			144,788		229,363							.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		44,645							.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		11,418							.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		18,081							.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		25,931							.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		12,486							.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		32,409							.0001
S&P 500 - CAPPED TA2403686		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473	13,692			13,692		14,570							.0001
S&P 500 - CAPPED TA2500436		N/A	Equity/Index	RBC-	01/07/2025	05/30/2025	17	100,370	5632		7,999		7,999		2,879							.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		76,747							.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		10,060							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503312		N/A	Equity/Index	BAR	02/14/2025	02/13/2026	196	1,200,000	6115		73,115		73,115		32,433							.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		4,830							.0001
S&P 500 - CAPPED TA2403885		N/A	Equity/Index	TOCC	06/25/2024	06/25/2025	100	546,930	5469	17,595			17,595		18,514							.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		14,589							.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		8,781							.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		107,380							.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		26,401							.0001
S&P 500 - CAPPED TA2401969		N/A	Equity/Index	SG	04/15/2024	04/10/2025	198	1,017,047	5161	58,071			58,071		84,815							.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		58,925							.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		79,343							.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		43,751							.0001
S&P 500 - CAPPED TA2402992		N/A	Equity/Index	SG	05/21/2024	05/16/2025	1,650	8,761,088	5303	248,952			248,952		308,705							.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		16,817							.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		11,016							.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		30,639							.0001
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		181,138							.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		12,679							.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		7,900							.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		6,084							.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		26,561							.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		243,717							.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		9,001							.0001
S&P 500 - CAPPED TA2403346		N/A	Equity/Index	TOCC	06/06/2024	06/06/2025	900	4,817,664	5353	98,213			98,213		117,019							.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		11,933							.0001
S&P 500 - CAPPED TA2402145		N/A	Equity/Index	RBC	04/23/2024	04/17/2025	410	2,077,474	5022	125,050			125,050		202,140							.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		556,215							.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		575							.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		173,842							.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		54,379							.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		21,130							.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		82,107							.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		11,785							.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		79,187							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2504710		N/A	Equity/Index	BAR-	03/05/2025	03/05/2026	1,489	8,700,000	5843		380,187		380,187		300,729							.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		26,901							.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		423,760							.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		4,466							.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		19,285							.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		30,268							.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		1,304							.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		1,414							.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		11,601							.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		30,803							.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		62,303							.0001
S&P 500 - CAPPED TA2410463		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	148	900,000	6074	17,766			17,766		9,567							.0001
S&P 500 - CAPPED TA2402649		N/A	Equity/Index	BAR-	05/08/2024	05/02/2025	744	3,856,152	5128	227,999			227,999		323,287							.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		893							.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		83,429							.0001
S&P 500 - CAPPED TA2403702		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	72	393,149	5353	25,967			25,967		25,273							.0001
S&P 500 - CAPPED TA2402024		N/A	Equity/Index	RBC-	04/18/2024	04/16/2025	1,024	5,134,131	5051	131,625			131,625		213,488							.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		24,153							.0001
S&P 500 - CAPPED TA2402159		N/A	Equity/Index	BAR-	04/24/2024	04/22/2025	1,502	7,607,074	5011	451,922			451,922		716,547							.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		11,263							.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		9,495							.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		23,236							.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		620							.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		23,908							.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		134,290							.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		10,177							.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		10,315							.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		19,871							.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		63,353							.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		56,559							.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		9,353							.0001
S&P 500 - CAPPED TA2403551		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	100	542,103	5421	10,911			10,911		12,241							.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		4,025							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408403		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	72	431,592	5460	17,554			17,554		13,654							.0001
S&P 500 - CAPPED TA2404106		N/A	Equity/Index	BOA-	07/03/2024	06/27/2025	113	624,516	5460	19,295			19,295		19,172							.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		10,591							.0001
S&P 500 - CAPPED TA2402206		N/A	Equity/Index	TOCC-	04/25/2024	04/14/2025	100	505,030	5123	17,104			17,104		28,519							.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		26,153							.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		40,910							.0001
S&P 500 - CAPPED TA2403777		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	128	700,000	5465	59,572			59,572		40,293							.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		16,772							.0001
S&P 500 - CAPPED TA2404063		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	38	207,235	5483	10,876			10,876		10,380							.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		17,219							.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		7,507							.0001
S&P 500 - CAPPED TA2403004		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	124	658,409	5303	36,483			36,483		43,144							.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		110,722							.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		18,983							.0001
S&P 500 - CAPPED TA2403458		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	206	1,100,000	5347	60,610			60,610		68,586							.0001
S&P 500 - CAPPED TA2410117		N/A	Equity/Index	BMO-	12/09/2024	10/30/2025	26	157,398	5814	16,703			16,703		6,349							.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		14,880							.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		675,738							.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		61,800							.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		65,680							.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		66,642							.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		16,792							.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		7,957							.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		157,790							.0001
S&P 500 - CAPPED TA2403594		N/A	Equity/Index	TOCC-	06/13/2024	06/10/2025	200	1,084,206	5361	96,664			96,664		75,954							.0001
S&P 500 - CAPPED TA2403804		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	55	300,000	5465	16,155			16,155		15,418							.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		7,790							.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		125,343							.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		9,710							.0001
S&P 500 - CAPPED TA2403542		N/A	Equity/Index	BMO-	06/12/2024	06/10/2025	693	3,765,956	5361	230,076			230,076		235,712							.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		37,244							.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		1,716							.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		4,510							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410551		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	154	936,320	6090	41,694			41,694		17,674							.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		56,308							.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		37,837							.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		22,693							.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		36,751							.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		1,808							.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		25,464							.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		69,566							.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		95,550							.0001
S&P 500 - CAPPED TA2404020		N/A	Equity/Index	BAR	06/28/2024	06/30/2025	879	4,800,000	5460	198,241			198,241		201,004							.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		8,559							.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		149,597							.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		94,888							.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		11,093							.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		118,903							.0001
S&P 500 - CAPPED TA2408240		N/A	Equity/Index	RBC	11/07/2024	05/16/2025	67	400,720	5297	18,280			18,280		15,837							.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		21,993							.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		22,262							.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		45,729							.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		86,283							.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		48,271							.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		200,638							.0001
S&P 500 - CAPPED TA2403257		N/A	Equity/Index	TOCC	06/04/2024	05/29/2025	100	529,710	5267	28,400			28,400		34,891							.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		23,294							.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		41,180							.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		624,076							.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		6,550							.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		20,971							.0001
S&P 500 - CAPPED TA2404034		N/A	Equity/Index	BMO	06/28/2024	06/23/2025	150	824,960	5465	34,709			34,709		34,530							.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		24,615							.0001
S&P 500 - CAPPED TA2403948		N/A	Equity/Index	BOA	06/27/2024	06/27/2025	766	4,200,000	5483	173,036			173,036		171,294							.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		1,713							.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		48,653							.0001
S&P 500 - CAPPED TA2401998		N/A	Equity/Index	BNP	04/17/2024	04/15/2025	111	560,764	5062	34,997			34,997		56,748							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402479		N/A	Equity/Index	BAR	05/02/2024	04/30/2025	551	2,783,101	5036	158,975			158,975		253,712							.0001
S&P 500 - CAPPED TA2402203		N/A	Equity/Index	TOCC	04/25/2024	04/11/2025	200	1,010,060	5123	40,315			40,315		68,135							.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		35,599							.0001
S&P 500 - CAPPED TA2402444		N/A	Equity/Index	BMO	05/01/2024	04/29/2025	48	240,816	5116	13,513			13,513		22,770							.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		2,750							.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		13,828							.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		20,069							.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		12,446							.0001
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		97,005							.0001
S&P 500 - CAPPED TA2403103		N/A	Equity/Index	BMO	05/24/2024	05/22/2025	517	2,744,365	5307	118,450			118,450		143,258							.0001
S&P 500 - CAPPED TA2408268		N/A	Equity/Index	RBC	11/07/2024	05/30/2025	697	4,168,687	5278	261,257			261,257		218,063							.0001
S&P 500 - CAPPED TA2403912		N/A	Equity/Index	TOCC	06/26/2024	06/24/2025	1,100	6,019,200	5448	361,279			361,279		335,833							.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		6,365							.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		6,188							.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		9,602							.0001
S&P 500 - CAPPED TA2402252		N/A	Equity/Index	SG	04/26/2024	04/24/2025	672	3,433,618	5072	196,258			196,258		298,913							.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		117,114							.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		7,494							.0001
S&P 500 - CAPPED TA2402607		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	200	1,036,952	5128	28,695			28,695		40,342							.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		46,266							.0001
S&P 500 - CAPPED TA2403054		N/A	Equity/Index	TOCC	05/23/2024	05/06/2025	100	529,642	5181	20,738			20,738		26,286							.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		21,789							.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		56,393							.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		15,190							.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		136,193							.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		52,553							.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		14,487							.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		64,686							.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		33,539							.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		29,336							.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		170,212							.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		44,480							.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		65,888							.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		16,971							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502754		N/A	Equity/Index	BNP-	02/10/2025	02/10/2026	396	2,400,000	6066		71,664		71,664		42,167							.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		61,726							.0001
S&P 500 - CAPPED TA2403331		N/A	Equity/Index	TOCC-	06/06/2024	05/19/2025	200	1,071,300	5303	43,191			43,191		51,761							.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		2,313							.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		94,057							.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		15,721							.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		21,124							.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		62,314							.0001
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		96,408							.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		3,100							.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		38,780							.0001
S&P 500 - CAPPED TA2403851		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	92	500,000	5448	16,115			16,115		16,914							.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		9,487							.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		10,162							.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		24,347							.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		14,892							.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		33,420							.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		1,642							.0001
S&P 500 - CAPPED TA2402337		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	694	3,540,576	5048	155,574			155,574		235,448							.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		2,625							.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		218,223							.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		31,627							.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		81,025							.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		451,849							.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		14,346							.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		226,781							.0001
S&P 500 - CAPPED TA2401878		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	397	2,045,348	5202	86,415			86,415		134,500							.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		20,777							.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		206,126							.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		56,983							.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		11,835							.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		121,236							.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		12,767							.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		108,265							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403642		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5432	11,848			11,848		13,019							.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		93,327							.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		23,162							.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		12,556							.0001
S&P 500 - CAPPED TA2402942		N/A	Equity/Index	BMO-	05/20/2024	05/15/2025	92	488,453	5308	25,905			25,905		30,893							.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		3,404							.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		11,918							.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		57,534							.0001
S&P 500 - CAPPED TA2403341		N/A	Equity/Index	TOCC-	06/06/2024	06/03/2025	1,200	6,427,800	5283	288,859			288,859		340,312							.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		79,227							.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		44,335							.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		4,945							.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		13,433							.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		102,199							.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		9,571							.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		1,018							.0001
S&P 500 - CAPPED TA2404004		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	110	600,000	5460	12,354			12,354		12,981							.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		58,008							.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		5,942							.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		33,659							.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		43,116							.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		31,416							.0001
S&P 500 - CAPPED TA2402836		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	2,042	10,805,447	5221	225,396			225,396		284,668							.0001
S&P 500 - CAPPED TA2402347		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	39	198,966	5100	4,171			4,171		6,205							.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		9,240							.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		27,314							.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		8,034							.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		161,628							.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		68,412							.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		168,457							.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		71,473							.0001
S&P 500 - CAPPED TA2408368		N/A	Equity/Index	BMO-	11/08/2024	05/05/2025	167	1,001,053	5444	5,858			5,858		4,910							.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		1,228,971							.0001
S&P 500 - CAPPED TA2403593		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	100	542,103	5590	33,434			33,434		20,861							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404959		N/A	Equity/Index	BAR-	08/01/2024	07/30/2025	138	754,481	5436	21,494			21,494		23,612							.0001
S&P 500 - CAPPED TA2404384		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	200	1,127,138	5432	36,889			36,889		35,942							.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		65,655							.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		14,692							.0001
S&P 500 - CAPPED TA2404383		N/A	Equity/Index	TOCC-	07/12/2024	06/09/2025	100	563,569	5347	26,397			26,397		25,821							.0001
S&P 500 - CAPPED TA2403746		N/A	Equity/Index	BMO-	06/20/2024	06/13/2025	664	3,629,212	5432	221,198			221,198		202,116							.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		52,612							.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		16,879							.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		9,531							.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		143,983							.0001
S&P 500 - CAPPED TA2401900		N/A	Equity/Index	TOCC-	04/11/2024	04/07/2025	900	4,650,831	5204	84,830			84,830		134,451							.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		64,737							.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		12,518							.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		12,682							.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		63,679							.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		14,669							.0001
S&P 500 - CAPPED TA2403056		N/A	Equity/Index	TOCC-	05/23/2024	05/08/2025	100	529,642	5188	15,923			15,923		20,157							.0001
S&P 500 - CAPPED TA2403444		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	56	300,000	5347	5,790			5,790		6,784							.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		4,784							.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		57,746							.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		8,532							.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		30,198							.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		14,430							.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		97,544							.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		11,216							.0001
S&P 500 - CAPPED TA2403277		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	485	2,580,098	5283	76,261			76,261		91,349							.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		24,103							.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		133,594							.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		60,346							.0001
S&P 500 - CAPPED TA2402640		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	193	1,000,319	5181	27,406			27,406		38,721							.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		14,940							.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		55,950							.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		27,113							.0001
S&P 500 - CAPPED TA2409487		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	83	500,000	6047	15,689			15,689		8,101							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500192		N/A	Equity/Index	RBC-	01/03/2025	12/30/2025	308	1,831,137	5907		71,598		71,598		47,050							.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		16,347							.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		10,826							.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		8,350							.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		3,494							.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		18,123							.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		21,884							.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		34,024							.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		68,165							.0001
S&P 500 - CAPPED TA2403795		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	128	700,000	5465	14,133			14,133		14,658							.0001
S&P 500 - CAPPED TA2403796		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	586	3,200,000	5465	72,033			72,033		74,798							.0001
S&P 500 - CAPPED TA2408259		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	301	1,800,251	5305	129,930			129,930		101,225							.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		27,912							.0001
S&P 500 - CAPPED TA2402251		N/A	Equity/Index	SG-	04/26/2024	04/24/2025	374	1,910,972	5072	104,200			104,200		158,749							.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		5,081							.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		8,247							.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		21,517							.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		4,515							.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		115,241							.0001
S&P 500 - CAPPED TA2403890		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	154	841,394	5465	47,589			47,589		44,247							.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		11,774							.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		125,593							.0001
S&P 500 - CAPPED TA2403584		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	100	543,374	5434	15,772			15,772		17,515							.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		32,436							.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		22,540							.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		153,284							.0001
S&P 500 - CAPPED TA2403691		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473	24,860			24,860		24,436							.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		7,674							.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		52,160							.0001
S&P 500 - CAPPED TA2403817		N/A	Equity/Index	TOCC-	06/21/2024	06/13/2025	200	1,093,016	5434	55,459			55,459		54,809							.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		26,837							.0001
S&P 500 - CAPPED TA2409840		N/A	Equity/Index	RBC-	12/05/2024	10/28/2025	51	310,251	6045	6,852			6,852		3,346							.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		28,520							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503164		N/A	Equity/Index	NTX-	02/13/2025	02/13/2026	899	5,500,000	6115		124,300		124,300		69,684							.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		11,686							.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		20,791							.0001
S&P 500 - CAPPED TA2403113		N/A	Equity/Index	BMO-	05/24/2024	04/24/2025	242	1,284,597	5072	63,404			63,404		81,448							.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		77,677							.0001
S&P 500 - CAPPED TA2403749		N/A	Equity/Index	BMO-	06/20/2024	06/17/2025	575	3,142,766	5473	185,449			185,449		163,399							.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		54,002							.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		17,317							.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		13,009							.0001
S&P 500 - CAPPED TA2402762		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	1,400	7,303,576	5188	137,082			137,082		185,992							.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		165,286							.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		12,222							.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		22,611							.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		15,142							.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		29,048							.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		30,542							.0001
S&P 500 - CAPPED TA2404015		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	110	600,000	5460	33,857			33,857		31,872							.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		5,182							.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		9,166							.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		1,288							.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		292,973							.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		9,304							.0001
S&P 500 - CAPPED TA2409845		N/A	Equity/Index	RBC-	12/05/2024	10/30/2025	397	2,415,090	6398	961			961		134							.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		138,698							.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		23,205							.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		38,778							.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		14,878							.0001
S&P 500 - CAPPED TA2403784		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	384	2,100,000	5465	67,474			67,474		70,587							.0001
S&P 500 - CAPPED TA2402617		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5128	10,607			10,607		14,882							.0001
S&P 500 - CAPPED TA2403262		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	100	529,710	5235	29,897			29,897		36,765							.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		16,384							.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		22,145							.0001
S&P 500 - CAPPED TA2407318		N/A	Equity/Index	BAR-	10/17/2024	09/10/2025	282	1,649,164	5893	395			395		130							.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		6,140							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2401778		N/A	Equity/Index	BMO-	04/04/2024	04/02/2025	166	870,985	5206	23,265			23,265		36,662							.0001
S&P 500 - CAPPED TA2402839		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	115	608,534	5221	23,896			23,896		30,580							.0001
S&P 500 - CAPPED TA2404022		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	55	300,000	5460	14,493			14,493		14,304							.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		25,558							.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		16,293							.0001
S&P 500 - CAPPED TA2403811		N/A	Equity/Index	TOCC-	06/21/2024	06/06/2025	200	1,093,016	5347	73,415			73,415		71,153							.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		23,623							.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		5,019							.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		13,005							.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		28,242							.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		93,156							.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		145,382							.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		32,133							.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		99,528							.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		25,975							.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		842,703							.0001
S&P 500 - CAPPED TA2403005		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	1,114	5,915,062	5303	357,884			357,884		410,275							.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		104,231							.0001
S&P 500 - CAPPED TA2402828		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	2,500	13,099,850	5223	527,689			527,689		705,006							.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		33,257							.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		1,896							.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		65,079							.0001
S&P 500 - CAPPED TA2403052		N/A	Equity/Index	TOCC-	05/23/2024	05/05/2025	100	529,642	5128	20,610			20,610		26,266							.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		98,361							.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		43,638							.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		31,056							.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		108,297							.0001
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		30,434							.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		71,065							.0001
S&P 500 - CAPPED TA2403844		N/A	Equity/Index	BOA-	06/24/2024	06/20/2025	75	411,417	5797	20,816			20,816		8,142							.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		18,765							.0001
S&P 500 - CAPPED TA2404086		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	98	536,746	5483	31,743			31,743		28,292							.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		33,554							.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		15,176							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2401860		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	397	2,070,157	5147	123,288			123,288		176,934							.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		250,934							.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		20,694							.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		203,952							.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		3,927							.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		26,742							.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		234,497							.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		18,634							.0001
S&P 500 - CAPPED TA2403962		N/A	Equity/Index	BOA-	06/27/2024	06/11/2025	103	564,357	5375	17,855			17,855		18,760							.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		5,869							.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		19,369							.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		331,142							.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		170,649							.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		16,802							.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		52,197							.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		17,451							.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		78,459							.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		3,241							.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		45,188							.0001
S&P 500 - CAPPED TA2403148		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	300	1,592,916	5268	100,937			100,937		117,557							.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		102,845							.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		187,340							.0001
S&P 500 - CAPPED TA2402877		N/A	Equity/Index	TOCC-	05/16/2024	05/13/2025	1,200	6,373,188	5221	285,451			285,451		359,503							.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		28,121							.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		12,139							.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		9,156							.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		33,477							.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		4,492							.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		29,829							.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		74,990							.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		72,785							.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		4,111							.0001
S&P 500 - CAPPED TA2403504		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	300	1,608,237	5361	76,367			76,367		87,796							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505231		N/A	Equity/Index	BAR-	03/12/2025	03/10/2026	421	2,356,337	5615		68,989		68,989		68,609							.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		106,440							.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		84,390							.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		37,776							.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		59,820							.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		26,090							.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		6,022							.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		167,580							.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		8,090							.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		20,287							.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		33,130							.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		10,980							.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		46,558							.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		75,002							.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		12,239							.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		14,015							.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		20,725							.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		2,270							.0001
S&P 500 - CAPPED TA2403126		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5305	29,651			29,651		36,162							.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		75,178							.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		12,800							.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		8,615							.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		65,089							.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		5,522							.0001
S&P 500 - CAPPED TA2403738		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	73	400,000	5473	10,152			10,152		10,402							.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		23,338							.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		48,279							.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		3,467							.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		14,758							.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		12,798							.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		15,618							.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		128,171							.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		26,410							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408310		N/A	Equity/Index	TOCC-	11/08/2024	11/10/2025	200	1,199,108	5996	37,175			37,175		20,189							.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		407,374							.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		243,627							.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		9,654							.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		22,631							.0001
S&P 500 - CAPPED TA2402578		N/A	Equity/Index	TOCC-	05/06/2024	05/01/2025	200	1,033,244	5018	64,257			64,257		92,981							.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		77,611							.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		14,120							.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		566,390							.0001
S&P 500 - CAPPED TA2403591		N/A	Equity/Index	TOCC-	06/13/2024	05/19/2025	100	542,103	5303	50,512			50,512		39,445							.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		4,071							.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		45,859							.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		17,649							.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		33,754							.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		7,305							.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		148,711							.0001
S&P 500 - CAPPED TA2403255		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	700	3,707,970	5278	229,814			229,814		273,833							.0001
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		585,266							.0001
S&P 500 - CAPPED TA2402608		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	100	518,476	5128	15,075			15,075		21,212							.0001
S&P 500 - CAPPED TA2402985		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	220	1,168,145	5223	43,545			43,545		54,674							.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		100,727							.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		27,840							.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		24,911							.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		138,142							.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		16,257							.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		25,827							.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		14,976							.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		4,113							.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		3,323							.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		6,645							.0001
S&P 500 - CAPPED TA2402545		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	300	1,536,618	5018	86,954			86,954		128,926							.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		61,625							.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		17,771							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503075		N/A	Equity/Index	RBC-	02/12/2025	02/10/2026	71	429,408	6066		17,972		17,972		9,963							.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		16,674							.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		23,514							.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		13,577							.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		2,077							.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		99,727							.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		6,426							.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		170,084							.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		5,149							.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		31,436							.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		16,536							.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		29,397							.0001
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		119,228							.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		15,299							.0001
S&P 500 - CAPPED TA2411168		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	7	42,166	6093	400			400		236							.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		23,894							.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		13,197							.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		26,391							.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		20,575							.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		9,980							.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		27,461							.0001
S&P 500 - CAPPED TA2403902		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	1,734	9,500,000	5478	391,019			391,019		391,615							.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		15,649							.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		12,124							.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		40,351							.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		75,606							.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		131,520							.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		486,948							.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		83,294							.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		13,931							.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		7,871							.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		247,956							.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		31,126							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407843		N/A	Equity/Index	BNP-	10/30/2024	10/24/2025	72	419,782	5810	36,489			36,489		17,328							.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		12,403							.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		352,765							.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		17,334							.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		13,046							.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		94,992							.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		16,570							.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		11,177							.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		17,600							.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		22,668							.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		132,395							.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		4,427							.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		14,712							.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		244,023							.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		56,968							.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		92,828							.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		8,974							.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		21,932							.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		29,877							.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		226,403							.0001
S&P 500 - CAPPED TA2403653		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5432	24,634			24,634		25,884							.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		14,518							.0001
S&P 500 - CAPPED TA2402813		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5128	19,555			19,555		26,416							.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		25,070							.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		150,103							.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		46,393							.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		18,089							.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		10,384							.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		86,535							.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		15,282							.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		37,157							.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		3,943							.0001
S&P 500 - CAPPED TA2402631		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	200	1,036,952	5064	61,569			61,569		87,062							.0001
S&P 500 - CAPPED TA2402604		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	1,100	5,703,236	5128	107,982			107,982		150,969							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411556		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	77	453,903	6159	18,010			18,010		8,563							.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		26,585							.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		35,519							.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		105,007							.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		2,183							.0001
S&P 500 - CAPPED TA2402646		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	178	922,574	5181	57,599			57,599		79,275							.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		11,496							.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		197,197							.0001
S&P 500 - CAPPED TA2403106		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	518	2,749,674	5307	160,140			160,140		185,786							.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		36,838							.0001
S&P 500 - CAPPED TA2404038		N/A	Equity/Index	BMO-	06/28/2024	06/26/2025	100	549,973	5478	22,809			22,809		22,585							.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		16,117							.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		15,199							.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		21,404							.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		7,419							.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		89,919							.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		58,998							.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		25,270							.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		36,001							.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		19,288							.0001
S&P 500 - CAPPED TA2403311		N/A	Equity/Index	TOCC-	06/06/2024	05/02/2025	200	1,071,300	5128	33,967			33,967		42,195							.0001
S&P 500 - CAPPED TA2403337		N/A	Equity/Index	TOCC-	06/06/2024	05/23/2025	200	1,071,300	5268	23,453			23,453		28,051							.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		38,754							.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		12,283							.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		89,954							.0001
S&P 500 - CAPPED TA2403360		N/A	Equity/Index	TOCC-	06/06/2024	05/23/2025	200	1,070,082	5375	83,870			83,870		68,600							.0001
S&P 500 - CAPPED TA2411163		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	16	96,380	6372	896			896		336							.0001
S&P 500 - CAPPED TA2411162		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	20	120,475	6597	10			10		3							.0001
S&P 500 - CAPPED TA2403328		N/A	Equity/Index	TOCC-	06/06/2024	05/15/2025	100	535,650	5308	10,355			10,355		12,484							.0001
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		40,577							.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		15,097							.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		21,410							.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		777							.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		28,463							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411255		N/A	Equity/Index	TOCC-	12/27/2024	12/29/2025	200	1,194,168	5992	98,282			98,282		40,479							.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		37,361							.0001
S&P 500 - CAPPED TA2402577		N/A	Equity/Index	TOCC-	05/06/2024	05/01/2025	200	1,033,244	5018	47,071			47,071		67,043							.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		9,236							.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		75,011							.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		16,276							.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		445,069							.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		9,047							.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		25,997							.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		12,627							.0001
S&P 500 - CAPPED TA2404007		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	92	500,000	5460	14,055			14,055		14,671							.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		243,524							.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		23,940							.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		8,766							.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		13,208							.0001
S&P 500 - CAPPED TA2403604		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	200	1,084,346	5353	23,245			23,245		26,316							.0001
S&P 500 - CAPPED TA2403554		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	100	542,103	5421	14,937			14,937		16,792							.0001
S&P 500 - CAPPED TA2401836		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	6,800	35,448,944	5211	1,492,638			1,492,638		2,323,985							.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		9,152							.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		113,037							.0001
S&P 500 - CAPPED TA2402815		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	100	523,994	5214	22,528			22,528		30,172							.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		24,672							.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		118,965							.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		7,591							.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		2,587							.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		45,984							.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		4,411							.0001
S&P 500 - CAPPED TA2408392		N/A	Equity/Index	BMO-	11/08/2024	05/29/2025	51	305,711	5267	24,958			24,958		19,196							.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		9,089							.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		128,167							.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		10,181							.0001
S&P 500 - CAPPED TA2403181		N/A	Equity/Index	BNP-	05/30/2024	04/04/2025	217	1,137,894	5204	27,739			27,739		41,268							.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		12,686							.0001
S&P 500 - CAPPED TA2404009		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	293	1,600,000	5460	51,584			51,584		53,500							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404866		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	500	2,710,855	5399	161,103			161,103		172,651							.0001
S&P 500 - CAPPED TA2402582		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	300	1,549,866	5064	56,729			56,729		80,964							.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		36,852							.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		263,537							.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		7,948							.0001
S&P 500 - CAPPED TA2403178		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	81	424,744	5306	12,849			12,849		16,356							.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		47,973							.0001
S&P 500 - CAPPED TA2403638		N/A	Equity/Index	BMO-	06/14/2024	06/11/2025	957	5,194,012	5375	313,953			313,953		319,032							.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		1,672							.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		91,373							.0001
S&P 500 - CAPPED TA2402200		N/A	Equity/Index	TOCC-	04/25/2024	04/09/2025	200	1,010,060	5210	24,137			24,137		42,087							.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		32,381							.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		9,657							.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		12,347							.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		18,464							.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		47,211							.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		20,172							.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		21,802							.0001
S&P 500 - CAPPED TA2402194		N/A	Equity/Index	TOCC-	04/25/2024	04/03/2025	200	1,010,060	5211	36,891			36,891		68,349							.0001
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		171,948							.0001
S&P 500 - CAPPED TA2403412		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	100	536,105	5354	16,359			16,359		19,246							.0001
S&P 500 - CAPPED TA2404002		N/A	Equity/Index	RBC-	06/28/2024	06/30/2025	201	1,100,000	5460	92,070			92,070		65,965							.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		49,587							.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		103,255							.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		162,078							.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		100,846							.0001
S&P 500 - CAPPED TA2403897		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	73	400,000	5478	8,372			8,372		8,524							.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		10,052							.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		4,499							.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		17,234							.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		210,738							.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		139,457							.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		4,129							.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		29,454							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406196		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	100	562,602	5626	30,374			30,374		25,516							.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		19,465							.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		8,533							.0001
S&P 500 - CAPPED TA2401935		N/A	Equity/Index	RBC-	04/12/2024	04/10/2025	187	962,960	5161	26,449			26,449		40,998							.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		102,760							.0001
S&P 500 - CAPPED TA2403637		N/A	Equity/Index	BMO-	06/14/2024	06/11/2025	145	786,972	5375	46,847			46,847		47,881							.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		67,200							.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		294,523							.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		26,321							.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		21,564							.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		20,834							.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		6,043							.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		2,496							.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		42,748							.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		11,258							.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		5,972							.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		33,558							.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		10,535							.0001
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		49,691							.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		17,907							.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		43,140							.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		29,069							.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		95,675							.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		59,032							.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		58,402							.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		11,080							.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		9,627							.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		16,527							.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		55,311							.0001
S&P 500 - CAPPED TA2402343		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	466	2,377,390	5100	126,850			126,850		195,800							.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		4,087							.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		303,176							.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		10,904							.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		24,759							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500194		N/A	Equity/Index	RBC-	01/03/2025	12/30/2025	3	17,836	5907		872		872		545							.0001
S&P 500 - CAPPED TA2403543		N/A	Equity/Index	BMO-	06/12/2024	05/23/2025	817	4,439,807	5268	209,969			209,969		235,368							.0001
S&P 500 - CAPPED TA2402475		N/A	Equity/Index	BAR-	05/02/2024	04/29/2025	451	2,278,001	5116	121,729			121,729		198,267							.0001
S&P 500 - CAPPED TA2403398		N/A	Equity/Index	BNP-	06/07/2024	06/06/2025	318	1,700,000	5347	142,496			142,496		121,600							.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		80,702							.0001
S&P 500 - CAPPED TA2402993		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	435	2,309,741	5303	81,815			81,815		100,946							.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		175,834							.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		30,012							.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		1,989							.0001
S&P 500 - CAPPED TA2402553		N/A	Equity/Index	BMO-	05/03/2024	04/25/2025	230	1,179,617	5100	102,670			102,670		123,775							.0001
S&P 500 - CAPPED TA2403352		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	100	535,296	5353	28,672			28,672		32,465							.0001
S&P 500 - CAPPED TA2403146		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5268	61,447			61,447		73,260							.0001
S&P 500 - CAPPED TA2402099		N/A	Equity/Index	TOCC-	04/19/2024	04/04/2025	200	995,678	5147	37,095			37,095		70,252							.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		1,998							.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		65,568							.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		15,835							.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		72,438							.0001
S&P 500 - CAPPED TA2411432		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	100	590,694	5907	14,710			14,710		10,516							.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		7,501							.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		114,837							.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		248,362							.0001
S&P 500 - CAPPED TA2402648		N/A	Equity/Index	BAR-	05/08/2024	05/02/2025	669	3,467,427	5128	150,866			150,866		215,304							.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		2,437							.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		89,771							.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		54,704							.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		7,180							.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		46,348							.0001
S&P 500 - CAPPED TA2403971		N/A	Equity/Index	BOA-	06/27/2024	06/17/2025	110	602,711	5473	26,259			26,259		25,553							.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		42,260							.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		176,365							.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		169,029							.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		15,064							.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		57,077							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505097		N/A	Equity/Index	RBC-	03/10/2025	03/06/2026	249	1,412,328	5739		58,418		58,418		53,706							.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		8,118							.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		567,573							.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		37,901							.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		18,528							.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		13,306							.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		108,786							.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		2,140							.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		14,400							.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		1,435							.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		5,449							.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		671							.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		21,459							.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		26,599							.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		23,458							.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		1,039							.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		2,751							.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		25,956							.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		15,010							.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		34,206							.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		85,504							.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		25,877							.0001
S&P 500 - CAPPED TA2402547		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	3,400	17,415,004	5018	1,129,771			1,129,771		1,694,752							.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		39,946							.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		19,953							.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		26,402							.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		45,759							.0001
S&P 500 - CAPPED TA2402555		N/A	Equity/Index	BMO-	05/03/2024	04/22/2025	151	774,444	5011	76,099			76,099		93,597							.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		49,724							.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		406,258							.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		27,248							.0001
S&P 500 - CAPPED TA2403976		N/A	Equity/Index	BOA-	06/27/2024	06/23/2025	100	547,919	5465	15,612			15,612		16,013							.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		222,788							.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		6,072							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500764		N/A	Equity/Index	BMO-	01/14/2025	01/09/2026	216	1,264,507	5827		38,359		38,359		29,156							.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		38,825							.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		199,413							.0001
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		38,504							.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		59,308							.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		31,433							.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		231,696							.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		7,569							.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		21,657							.0001
S&P 500 - CAPPED TA2403910		N/A	Equity/Index	TOCC-	06/26/2024	06/24/2025	3,000	16,416,000	5448	726,077			726,077		739,710							.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		4,150							.0001
S&P 500 - CAPPED TA2402674		N/A	Equity/Index	BMO-	05/09/2024	05/06/2025	230	1,196,980	5181	103,031			103,031		110,110							.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		21,968							.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		1,047							.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		48,000							.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		21,551							.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		7,434							.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		26,173							.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		129,189							.0001
S&P 500 - CAPPED TA2403975		N/A	Equity/Index	BOA-	06/27/2024	06/20/2025	180	986,254	5473	58,124			58,124		51,210							.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		20,441							.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		46,329							.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		12,687							.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		83,687							.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		71,507							.0001
S&P 500 - CAPPED TA2402125		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	48	239,631	5022	6,272			6,272		10,078							.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		318,606							.0001
S&P 500 - CAPPED TA2402532		N/A	Equity/Index	TOCC-	05/03/2024	04/15/2025	200	1,024,412	5062	54,401			54,401		85,120							.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		170,188							.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		7,753							.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		17,038							.0001
S&P 500 - CAPPED TA2405929		N/A	Equity/Index	BNP-	09/04/2024	08/29/2025	165	911,955	5648	48,696			48,696		41,133							.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		476							.0001
S&P 500 - CAPPED TA2402917		N/A	Equity/Index	BMO-	05/17/2024	05/14/2025	100	529,653	5247	31,051			31,051		38,026							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2500694		N/A	Equity/Index	BAR-	01/13/2025	01/08/2026	15	87,342	5918		3,899		3,899		2,740							.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		214,590							.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		12,111							.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		33,164							.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		9,893							.0001
S&P 500 - CAPPED TA2403043		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	569	3,000,000	5268	181,861			181,861		222,375							.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		123,267							.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		2,926							.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		10,037							.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		6,230							.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		51,742							.0001
S&P 500 - CAPPED TA2403502		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	100	536,079	5361	20,450			20,450		23,832							.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		46,867							.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		59,673							.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		30,412							.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		4,886							.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		66,269							.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		16,595							.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		40,122							.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		19,199							.0001
S&P 500 - CAPPED TA2403496		N/A	Equity/Index	BMO-	06/10/2024	06/05/2025	804	4,303,314	5354	249,312			249,312		274,267							.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		10,139							.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		13,836							.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		189,746							.0001
S&P 500 - CAPPED TA2408246		N/A	Equity/Index	RBC-	11/07/2024	05/22/2025	197	1,178,237	5478	12,840			12,840		10,530							.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		47,673							.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		16,453							.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		10,457							.0001
S&P 500 - CAPPED TA2402767		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	1,400	7,303,576	5188	444,648			444,648		600,707							.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		142,750							.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		324,654							.0001
S&P 500 - CAPPED TA2402994		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	4,019	21,339,885	5303	863,563			863,563		1,058,505							.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		128,889							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2506107		N/A	Equity/Index	TOCC-	03/25/2025	03/25/2026	300	1,732,995	5777		146,441		146,441		116,025							.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		55,701							.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		767							.0001
S&P 500 - CAPPED TA2402538		N/A	Equity/Index	TOCC-	05/03/2024	04/30/2025	1,000	5,122,060	5036	226,316			226,316		334,885							.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		65,159							.0001
S&P 500 - CAPPED TA2403639		N/A	Equity/Index	BMO-	06/14/2024	06/12/2025	129	700,133	5421	28,595			28,595		30,764							.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		153,991							.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		5,981							.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		7,361							.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		10,791							.0001
S&P 500 - CAPPED TA2408382		N/A	Equity/Index	BMO-	11/08/2024	05/19/2025	48	287,728	5482	5,701			5,701		4,483							.0001
S&P 500 - CAPPED TA2403044		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	380	2,000,000	5268	71,820			71,820		90,587							.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		50,141							.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		23,598							.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		30,661							.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		167,262							.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		1,320							.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		53,472							.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		447							.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		42,982							.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		31,471							.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		13,975							.0001
S&P 500 - CAPPED TA2402508		N/A	Equity/Index	BMO-	05/03/2024	05/02/2025	449	2,300,000	5128	195,205			195,205		234,105							.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		3,649							.0001
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		517,430							.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		36,704							.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		21,522							.0001
S&P 500 - CAPPED TA2403045		N/A	Equity/Index	TOCC-	05/23/2024	05/01/2025	100	529,642	5018	16,310			16,310		20,784							.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		17,087							.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		10,791							.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		55,688							.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		1,112							.0001
S&P 500 - CAPPED TA2402281		N/A	Equity/Index	TOCC-	04/29/2024	04/23/2025	1,700	8,703,575	5071	379,075			379,075		573,645							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408183		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	100	597,310	5973	14,337			14,337		8,510							.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		203,595							.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		761							.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		147,498							.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		7,746							.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		12,471							.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		21,659							.0001
S&P 500 - CAPPED TA2402248		N/A	Equity/Index	SG-	04/26/2024	04/24/2025	748	3,821,943	5072	78,615			78,615		116,064							.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		26,450							.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		33,130							.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		15,284							.0001
S&P 500 - CAPPED TA2403185		N/A	Equity/Index	BNP-	05/30/2024	04/21/2025	139	728,881	4967	25,758			25,758		34,183							.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		2,376							.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		123,154							.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		6,997							.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		9,083							.0001
S&P 500 - CAPPED TA2403745		N/A	Equity/Index	BMO-	06/20/2024	06/13/2025	1,224	6,689,992	5432	300,039			300,039		302,276							.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		131,711							.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		216,084							.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		38,198							.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		177,618							.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		58,692							.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		7,297							.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		15,092							.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		111,387							.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		14,363							.0001
S&P 500 - CAPPED TA2403821		N/A	Equity/Index	TOCC-	06/21/2024	06/17/2025	800	4,372,064	5473	254,036			254,036		227,484							.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		31,340							.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		13,901							.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		24,948							.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		5,920							.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		1,647							.0001
S&P 500 - CAPPED TA2402620		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	500	2,592,380	5128	75,348			75,348		106,574							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403797		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	73	400,000	5465	11,801			11,801		12,202							.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		57,121							.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		75,067							.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		110,434							.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		6,825							.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		3,131							.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		2,582							.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		69,060							.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		6,750							.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		9,666							.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		141,892							.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		16,864							.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		34,133							.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		49,468							.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		39,286							.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		115,174							.0001
S&P 500 - CAPPED TA2410104		N/A	Equity/Index	BMO-	12/09/2024	11/21/2025	26	157,398	6308	8,595			8,595		1,677							.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		20,423							.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		17,692							.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		23,076							.0001
S&P 500 - CAPPED TA2403268		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	4,000	21,188,400	5278	880,102			880,102		1,093,641							.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		77,664							.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		58,662							.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		33,458							.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		30,297							.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		6,577							.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		23,357							.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		5,155							.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		9,692							.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		17,024							.0001
S&P 500 - CAPPED TA2402290		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	400	2,047,900	5048	119,842			119,842		180,125							.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		11,854							.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		393,478							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405159		N/A	Equity/Index	TOCC-	08/09/2024	08/11/2025	200	1,068,832	5344	43,825			43,825		51,458							.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		7,507							.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		6,430							.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		1,556							.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		64,571							.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		83,843							.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		15,688							.0001
S&P 500 - CAPPED TA2402356		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	279	1,423,373	5100	86,239			86,239		131,977							.0001
S&P 500 - CAPPED TA2403198		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	334	1,741,977	5267	106,115			106,115		134,931							.0001
S&P 500 - CAPPED TA2402710		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	300	1,560,684	5011	72,731			72,731		104,477							.0001
S&P 500 - CAPPED TA2403495		N/A	Equity/Index	BMO-	06/10/2024	06/05/2025	735	3,933,999	5354	169,440			169,440		194,931							.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		30,403							.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		133,953							.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		4,531							.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		4,460							.0001
S&P 500 - CAPPED TA2401895		N/A	Equity/Index	BMO-	04/11/2024	04/11/2025	269	1,400,000	5199	125,175			125,175		114,591							.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		14,311							.0001
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		68,502							.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		14,122							.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		59,322							.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		1,292							.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		6,284							.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		37,656							.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		25,617							.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		45,766							.0001
S&P 500 - CAPPED TA2403450		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	1,290	6,900,000	5347	200,790			200,790		237,411							.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		48,684							.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		240,119							.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		54,699							.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		50,359							.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		378,823							.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		978							.0001
S&P 500 - CAPPED TA2403544		N/A	Equity/Index	BMO-	06/12/2024	05/23/2025	198	1,075,987	5268	70,349			70,349		75,190							.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		32,269							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502633		N/A	Equity/Index	TOCC-	02/07/2025	02/09/2026	2,000	12,051,980	6026		506,211		506,211		300,287							.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		10,685							.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		31,194							.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		83,108							.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		20,728							.0001
S&P 500 - CAPPED TA2403886		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	41	224,008	5465	5,924			5,924		6,239							.0001
S&P 500 - CAPPED TA2403452		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	112	600,000	5347	23,580			23,580		27,746							.0001
S&P 500 - CAPPED TA2404023		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	220	1,200,000	5460	63,060			63,060		60,924							.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		8,075							.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		12,385							.0001
S&P 500 - CAPPED TA2406467		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	140	800,000	5719	23,569			23,569		19,017							.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		4,294							.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		12,066							.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		36,580							.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		6,531							.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		43,755							.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		10,347							.0001
S&P 500 - CAPPED TA2403972		N/A	Equity/Index	BOA-	06/27/2024	06/18/2025	175	958,858	5487	28,219			28,219		28,578							.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		5,536							.0001
S&P 500 - CAPPED TA2403206		N/A	Equity/Index	BMO-	05/31/2024	05/30/2025	663	3,500,000	5305	284,794			284,794		268,351							.0001
S&P 500 - CAPPED TA2403854		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	92	500,000	5448	22,980			22,980		23,220							.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		58,524							.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		146,271							.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		22,933							.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		5,854							.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		5,817							.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		60,323							.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		34,666							.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		15,616							.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		6,985							.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		156,183							.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		10,887							.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		12,157							.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		20,016							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505698		N/A	Equity/Index	BAR	03/18/2025	03/16/2026	248	1,393,190	5639		55,455		55,455		54,682							.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		51,233							.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		591							.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		20,033							.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		36,886							.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		66,027							.0001
S&P 500 - CAPPED TA2402988		N/A	Equity/Index	SG	05/21/2024	05/09/2025	112	594,692	5223	35,608			35,608		43,211							.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		3,249							.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		59,138							.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		56,467							.0001
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		142,674							.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		5,557							.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		151,407							.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		230,570							.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		7,014							.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		2,712							.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		13,713							.0001
S&P 500 - CAPPED TA2401974		N/A	Equity/Index	SG	04/15/2024	04/11/2025	35	179,781	5199	10,096			10,096		14,053							.0001
S&P 500 - CAPPED TA2402540		N/A	Equity/Index	TOCC	05/03/2024	04/30/2025	300	1,536,618	5036	92,906			92,906		138,991							.0001
S&P 500 - CAPPED TA2401905		N/A	Equity/Index	TOCC	04/11/2024	04/09/2025	600	3,100,554	5210	82,875			82,875		128,936							.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		10,773							.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		3,827							.0001
S&P 500 - CAPPED TA2401777		N/A	Equity/Index	BMO	04/04/2024	04/02/2025	1,721	9,029,915	5206	172,307			172,307		266,507							.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		21,569							.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		20,698							.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		69,471							.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		95,860							.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		10,506							.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		44,043							.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		38,686							.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		1,951							.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		94,350							.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		3,471							.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		11,527							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407446		N/A	Equity/Index	BAR-	10/21/2024	10/16/2025	55	321,406	6138	8,666			8,666		3,695							.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		501,856							.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		16,713							.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		15,797							.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		116,203							.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		15,129							.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		17,937							.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		5,798							.0001
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		149,057							.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		363,542							.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		37,228							.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		24,114							.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		208,336							.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		10,578							.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		4,356							.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		427,225							.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		65,323							.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		6,202							.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		160,927							.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		29,376							.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		112,376							.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		26,588							.0001
S&P 500 - CAPPED TA2402345		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	3,039	15,504,051	5100	938,322			938,322		1,441,898							.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		25,142							.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		64,655							.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		116,378							.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		31,403							.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		7,533							.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		21,893							.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		86,611							.0001
S&P 500 - CAPPED TA2402875		N/A	Equity/Index	TOCC-	05/16/2024	05/14/2025	200	1,062,198	5247	64,075			64,075		77,583							.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		51,922							.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		13,128							.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		462,001							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402332		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	20	102,034	5200	4,526			4,526		7,046							.0001
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		512,669							.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		16,408							.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		16,850							.0001
S&P 500 - CAPPED TA2402872		N/A	Equity/Index	TOCC-	05/16/2024	05/14/2025	1,700	9,028,683	5247	186,822			186,822		235,257							.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		192,779							.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		159,309							.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		1,988							.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		89,930							.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		234,199							.0001
S&P 500 - CAPPED TA2403729		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	342	1,875,497	5434	110,189			110,189		101,575							.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		55,844							.0001
S&P 500 - CAPPED TA2403896		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	438	2,400,000	5478	48,842			48,842		49,685							.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		43,239							.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		41,823							.0001
S&P 500 - CAPPED TA2401999		N/A	Equity/Index	BMO-	04/17/2024	04/17/2025	458	2,300,000	5059	198,122			198,122		259,942							.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		12,112							.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		8,231							.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		5,636							.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		8,071							.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		13,628							.0001
S&P 500 - CAPPED TA2402623		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	500	2,592,380	5128	92,958			92,958		131,681							.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		18,150							.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		460							.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		13,672							.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		56,331							.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		56,728							.0001
S&P 500 - CAPPED TA2408414		N/A	Equity/Index	BMO-	11/08/2024	06/30/2025	94	563,467	5460	41,570			41,570		27,493							.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		507,145							.0001
S&P 500 - CAPPED TA2402808		N/A	Equity/Index	TOCC-	05/14/2024	05/01/2025	100	523,994	5018	36,643			36,643		49,716							.0001
S&P 500 - CAPPED TA2408304		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	100	599,554	5996	34,356			34,356		14,742							.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		5,034							.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		92,510							.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		30,413							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404152		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	100	556,719	5567	16,370			16,370		15,489							.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		960,919							.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		52,381							.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		30,690							.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		90,199							.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		8,551							.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		73,805							.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		22,123							.0001
S&P 500 - CAPPED TA2409826		N/A	Equity/Index	RBC-	12/05/2024	10/22/2025	212	1,289,670	6450	411			411		35							.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		110,223							.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		407,810							.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		691							.0001
S&P 500 - CAPPED TA2408236		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	84	502,396	5308	19,283			19,283		16,917							.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		372,610							.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		23,872							.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		5,078							.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		12,165							.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		200,175							.0001
S&P 500 - CAPPED TA2402811		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5128	11,437			11,437		15,397							.0001
S&P 500 - CAPPED TA2403883		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	200	1,093,860	5469	32,173			32,173		34,223							.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		147,200							.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		200,936							.0001
S&P 500 - CAPPED TA2403283		N/A	Equity/Index	BMO-	06/05/2024	05/30/2025	890	4,734,613	5278	198,488			198,488		239,260							.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		17,377							.0001
S&P 500 - CAPPED TA2402939		N/A	Equity/Index	BNP-	05/20/2024	05/09/2025	249	1,325,345	5306	111,149			111,149		93,605							.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		10,183							.0001
S&P 500 - CAPPED TA2407274		N/A	Equity/Index	BAR-	10/16/2024	10/10/2025	53	308,620	5815	18,273			18,273		10,747							.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		4,948							.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		120,803							.0001
S&P 500 - CAPPED TA2402207		N/A	Equity/Index	TOCC-	04/25/2024	04/15/2025	100	505,030	5062	21,163			21,163		34,681							.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		43,612							.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		7,348							.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		61,172							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505858		N/A	Equity/Index	BAR	03/21/2025	03/20/2026	1,500	8,500,000	5668		168,378		168,378		162,467							.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		47,086							.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		7,186							.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		19,493							.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		10,393							.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		32,527							.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		30,025							.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		9,332							.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		43,940							.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		73,945							.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		69,563							.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		17,525							.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		19,255							.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		8,023							.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		29,301							.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		3,893							.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		76,908							.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		167,319							.0001
S&P 500 - CAPPED TA2403960		N/A	Equity/Index	BOA	06/27/2024	06/09/2025	120	657,503	5347	44,615			44,615		42,771							.0001
S&P 500 - CAPPED TA2503133		N/A	Equity/Index	RBC	02/12/2025	01/29/2026	149	901,152	6039		48,695		48,695		25,179							.0001
S&P 500 - CAPPED TA2403957		N/A	Equity/Index	BOA	06/27/2024	06/06/2025	120	657,503	5353	44,360			44,360		41,910							.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		1,085							.0001
S&P 500 - CAPPED TA2402136		N/A	Equity/Index	RBC	04/23/2024	04/17/2025	2,986	15,130,092	4967	300,183			300,183		445,472							.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		180,515							.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		31,746							.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		196,441							.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		483,250							.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		15,306							.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		2,988							.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		5,294							.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		14,427							.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		987							.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		24,507							.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		26,422							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502404		N/A	Equity/Index	BAR-	02/04/2025	01/09/2026	74	446,927	6273		7,734		7,734		3,557							.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		20,706							.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		35,034							.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		116,906							.0001
S&P 500 - CAPPED TA2404025		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	330	1,800,000	5460	101,644			101,644		95,848							.0001
S&P 500 - CAPPED TA2403550		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	200	1,084,206	5421	21,193			21,193		23,782							.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		27,523							.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		42,883							.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		114,274							.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		36,676							.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		10,707							.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		19,212							.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		13,522							.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 TA2404585		N/A	Equity/Index	TOCC-	07/19/2024	07/21/2025	200	1,101,000	5505	21,033			21,033		21,794							.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		2,281							.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		4,222							.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		59,034							.0001
S&P 500 - CAPPED TA2403783		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	677	3,700,000	5465	113,993			113,993		119,485							.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		21,820							.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		25,495							.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		10,444							.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		31,649							.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		8,732							.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		66,674							.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		7,277							.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		30,688							.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		237,903							.0001
S&P 500 - CAPPED TA2402579		N/A	Equity/Index	TOCC-	05/06/2024	05/01/2025	100	516,622	5018	36,400			36,400		52,812							.0001
S&P 500 - CAPPED TA2402253		N/A	Equity/Index	SG-	04/26/2024	04/24/2025	1,944	9,932,965	5072	619,339			619,339		939,817							.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		11,367							.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		185,289							.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		16,340							.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		39,220							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405060		N/A	Equity/Index	BNP-	08/06/2024	05/30/2025	300	1,582,734	5541	86,253			86,253		68,242							.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		10,935							.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		29,184							.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		19,706							.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		213,082							.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		12,913							.0001
S&P 500 - CAPPED TA2404008		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	311	1,700,000	5460	52,496			52,496		54,574							.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		25,748							.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		31,233							.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		19,292							.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		36,817							.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		19,926							.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		28,721							.0001
S&P 500 - CAPPED TA2402352		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	189	964,220	5100	33,916			33,916		51,437							.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		11,207							.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		9,117							.0001
S&P 500 - CAPPED TA2403792		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	73	400,000	5465	21,497			21,497		20,422							.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		7,752							.0001
S&P 500 - CAPPED TA2403778		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	878	4,800,000	5465	96,815			96,815		100,332							.0001
S&P 500 - CAPPED TA2401877		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	2,034	10,479,188	5202	431,247			431,247		673,482							.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		219,322							.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		18,271							.0001
S&P 500 - CAPPED TA2403582		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	1,400	7,607,236	5434	167,014			167,014		184,460							.0001
S&P 500 - CAPPED TA2402023		N/A	Equity/Index	RBC-	04/18/2024	04/16/2025	1,551	7,776,404	5051	141,560			141,560		225,786							.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		20,410							.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		17,633							.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		264,661							.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		16,809							.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		406,042							.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		26,658							.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		38,183							.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		126,117							.0001
S&P 500 - CAPPED TA2403849		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	147	800,000	5448	23,584			23,584		24,878							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408427		N/A	Equity/Index	TOCC-	11/11/2024	11/11/2025	100	600,135	6001	18,486			18,486		9,989							.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		152,306							.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		449							.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		756,372							.0001
S&P 500 - CAPPED TA2502406		N/A	Equity/Index	BAR-	02/04/2025	01/09/2026	41	247,622	6567		418		418		123							.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		64,823							.0001
S&P 500 - CAPPED TA2402287		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	200	1,023,950	5048	36,459			36,459		54,108							.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		3,297							.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		10,578							.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		23,377							.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		24,082							.0001
S&P 500 - CAPPED TA2504100		N/A	Equity/Index	BAR-	02/26/2025	02/26/2026	101	600,000	5956		11,274		11,274		8,207							.0001
S&P 500 - CAPPED TA2403276		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	1,372	7,298,752	5283	158,891			158,891		188,518							.0001
S&P 500 - CAPPED TA2403343		N/A	Equity/Index	TOCC-	06/06/2024	06/04/2025	1,600	8,570,400	5291	185,017			185,017		219,023							.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		26,635							.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		1,672							.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		11,884							.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		207,634							.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		10,109							.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		114,355							.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		3,507							.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		149,736							.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		50,548							.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		18,055							.0001
S&P 500 - CAPPED TA2403861		N/A	Equity/Index	BMO-	06/24/2024	06/18/2025	847	4,641,560	5487	268,999			268,999		234,760							.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		1,967							.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		34,535							.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		162,400							.0001
S&P 500 - CAPPED TA2403324		N/A	Equity/Index	TOCC-	06/06/2024	05/13/2025	300	1,606,950	5221	39,773			39,773		48,354							.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		10,358							.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		118,102							.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		19,370							.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		29,425							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404480		N/A	Equity/Index	TOCC-	07/16/2024	07/16/2025	100	566,720	5667	12,155			12,155		10,362							.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		374,820							.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		17,244							.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		10,251							.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		191,259							.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		33,928							.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		23,983							.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		144,180							.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		22,732							.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		3,636							.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		15,482							.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		33,237							.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		21,442							.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		11,874							.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		9,131							.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		203,171							.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		49,932							.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		53,148							.0001
S&P 500 - CAPPED TA2402716		N/A	Equity/Index	TOCC-	05/09/2024	04/14/2025	300	1,560,684	5123	92,111			92,111		134,141							.0001
S&P 500 - CAPPED TA2403500		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	200	1,072,158	5361	29,569			29,569		34,714							.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		14,672							.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		3,820							.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		119,192							.0001
S&P 500 - CAPPED TA2401995		N/A	Equity/Index	BNP-	04/17/2024	04/15/2025	499	2,520,913	5062	69,785			69,785		112,029							.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		10,246							.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		10,109							.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		260,175							.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		83,240							.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		520							.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		141,521							.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		574							.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		7,406							.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		72,638							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406763		N/A	Equity/Index	BAR-	10/02/2024	10/02/2025	175	1,000,000	5710	32,701			32,701		26,605							.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		81,684							.0001
S&P 500 - CAPPED TA2402339		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	2,516	12,835,865	5100	249,839			249,839		372,711							.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		27,525							.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		47,556							.0001
S&P 500 - CAPPED TA2403461		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	1,216	6,500,000	5347	144,300			144,300		169,433							.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		25,298							.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		9,994							.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		36,761							.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		30,435							.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		18,983							.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		3,575							.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		48,535							.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		15,998							.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		59,268							.0001
S&P 500 - CAPPED TA2402902		N/A	Equity/Index	BNP-	05/17/2024	05/19/2025	189	1,000,000	5303	83,049			83,049		73,346							.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		30,056							.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		4,427							.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		61,555							.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		9,260							.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		6,764							.0001
S&P 500 - CAPPED TA2403001		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	152	807,082	5303	28,760			28,760		35,432							.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		55,714							.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		18,346							.0001
S&P 500 - CAPPED TA2404392		N/A	Equity/Index	TOCC-	07/12/2024	06/18/2025	100	563,569	5487	12,965			12,965		12,437							.0001
S&P 500 - CAPPED TA2411657		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	43	252,969	5969	12,592			12,592		6,850							.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		9,614							.0001
S&P 500 - CAPPED TA2501657		N/A	Equity/Index	BAR-	01/27/2025	01/23/2026	3	18,000	6119		780		780		398							.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		28,775							.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		25,010							.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		6,959							.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		32,822							.0001
S&P 500 - CAPPED TA2402812		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5128	15,849			15,849		21,409							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407083		N/A	Equity/Index	SG-	10/09/2024	10/09/2025	86	500,000	5792	28,952			28,952		17,921							.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		30,771							.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		105,680							.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		4,810							.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		22,525							.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		233,098							.0001
S&P 500 - CAPPED TA2403801		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	1,061	5,800,000	5465	237,513			237,513		242,937							.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		17,876							.0001
S&P 500 - CAPPED TA2402606		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	100	518,476	5128	13,402			13,402		18,829							.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		7,275							.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		27,479							.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		133,261							.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		193,672							.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		22,687							.0001
S&P 500 - CAPPED TA2404018		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	110	600,000	5460	19,356			19,356		20,064							.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		224,866							.0001
S&P 500 - CAPPED TA2403730		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	192	1,052,911	5434	63,633			63,633		57,860							.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		141,462							.0001
S&P 500 - CAPPED TA2402082		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	3,100	15,433,009	5022	638,214			638,214		1,076,440							.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		6,885							.0001
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		24,824							.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		13,008							.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		22,347							.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		17,162							.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		111,324							.0001
S&P 500 - CAPPED TA2402831		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	900	4,715,946	5223	285,584			285,584		370,597							.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		20,664							.0001
S&P 500 - CAPPED TA2403263		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	300	1,589,130	5235	93,257			93,257		114,095							.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		39,460							.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		12,472							.0001
S&P 500 - CAPPED TA2402533		N/A	Equity/Index	TOCC-	05/03/2024	04/17/2025	500	2,561,030	5011	114,408			114,408		174,124							.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		12,342							.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		29,692							.0001
S&P 500 - CAPPED TA2402439		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	843	4,229,331	5116	106,968			106,968		171,059							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411198		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	1,000	6,037,590	6038	358,045			358,045		158,324							.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		30,172							.0001
S&P 500 - CAPPED TA2402121		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	880	4,393,233	5011	235,726			235,726		403,232							.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		20,408							.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		310,180							.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		74,412							.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		41,464							.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		91,797							.0001
S&P 500 - CAPPED TA2407324		N/A	Equity/Index	BAR-	10/17/2024	09/16/2025	154	900,607	6281	122			122		2							.0001
S&P 500 - CAPPED TA2402940		N/A	Equity/Index	BNP-	05/20/2024	05/05/2025	96	510,976	5273	44,486			44,486		37,918							.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		59,815							.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		142,453							.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		21,898							.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		68,559							.0001
S&P 500 - CAPPED TA2402351		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	118	602,000	5100	18,023			18,023		27,136							.0001
S&P 500 - CAPPED TA2503831		N/A	Equity/Index	TOCC-	02/21/2025	02/20/2026	100	601,313	6013		20,386		20,386		13,073							.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		76,409							.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		141,005							.0001
S&P 500 - CAPPED TA2404210		N/A	Equity/Index	BAR-	07/08/2024	06/11/2025	128	712,795	5497	62,354			62,354		35,388							.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		28,675							.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		18,681							.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		68,530							.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		18,013							.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		226,099							.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		8,993							.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		8,140							.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		11,571							.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		15,107							.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		20,598							.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		14,553							.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		6,095							.0001
S&P 500 - CAPPED TA2403358		N/A	Equity/Index	TOCC-	06/06/2024	05/21/2025	200	1,070,082	5321	90,258			90,258		76,501							.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		82,849							.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		11,835							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406185		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	100	562,602	5626	13,201			13,201		12,371							.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		3,675							.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		17,147							.0001
S&P 500 - CAPPED TA2401901		N/A	Equity/Index	TOCC-	04/11/2024	04/07/2025	600	3,100,554	5204	80,085			80,085		126,950							.0001
S&P 500 - CAPPED TA2403532		N/A	Equity/Index	SG-	06/11/2024	06/06/2025	995	5,340,255	5353	232,770			232,770		264,596							.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		164,961							.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		12,390							.0001
S&P 500 - CAPPED TA2403125		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5305	11,763			11,763		14,372							.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		27,448							.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		8,569							.0001
S&P 500 - CAPPED TA2401766		N/A	Equity/Index	BAR-	04/03/2024	04/01/2025	668	3,491,910	5244	193,847			193,847		246,199							.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		70,083							.0001
S&P 500 - CAPPED TA2403845		N/A	Equity/Index	BOA-	06/24/2024	06/05/2025	74	405,931	5421	36,495			36,495		23,879							.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		6,726							.0001
S&P 500 - CAPPED TA2404001		N/A	Equity/Index	RBC-	06/28/2024	06/27/2025	549	3,000,000	5460	249,990			249,990		178,469							.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		213,408							.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		845							.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		114,719							.0001
S&P 500 - CAPPED TA2403650		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5432	19,451			19,451		21,141							.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		235,210							.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		26,992							.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		4,012							.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		14,857							.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		7,444							.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		11,000							.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		2,716							.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		10,656							.0001
S&P 500 - CAPPED TA2401898		N/A	Equity/Index	TOCC-	04/11/2024	04/04/2025	100	516,759	5147	9,674			9,674		15,137							.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		75,601							.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		315,274							.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		9,806							.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		127,875							.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		13,849							.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		93,697							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403469		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	75	400,000	5347	21,320			21,320		24,308							.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		99,180							.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		14,082							.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		37,283							.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		15,129							.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		133,928							.0001
S&P 500 - CAPPED TA2402047		N/A	Equity/Index	BMO-	04/19/2024	04/17/2025	684	3,400,000	4967	309,609			309,609		450,281							.0001
S&P 500 - CAPPED TA2402483		N/A	Equity/Index	BAR-	05/02/2024	04/11/2025	197	995,047	5199	36,656			36,656		63,838							.0001
S&P 500 - CAPPED TA2403590		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	700	3,803,618	5434	213,014			213,014		209,505							.0001
S&P 500 - CAPPED TA2407317		N/A	Equity/Index	BAR-	10/17/2024	09/09/2025	85	497,089	5471	16,708			16,708		14,266							.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		46,190							.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		66,619							.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		78,788							.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		257,497							.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		26,250							.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		74,334							.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		355,802							.0001
S&P 500 - CAPPED TA2401972		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	3,047	15,651,220	5199	641,515			641,515		986,034							.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		19,074							.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		20,143							.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		15,584							.0001
S&P 500 - CAPPED TA2401940		N/A	Equity/Index	RBC-	04/12/2024	04/11/2025	2,000	10,299,040	5199	424,320			424,320		649,730							.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		413							.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		8,938							.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		99,662							.0001
S&P 500 - CAPPED TA2402775		N/A	Equity/Index	TOCC-	05/13/2024	05/08/2025	100	522,100	5188	31,091			31,091		41,845							.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		11,806							.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		11,966							.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		23,576							.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		10,914							.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		36,243							.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		15,869							.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		13,239							.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		64,816							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406651		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	157	900,000	5738	47,717			47,717		33,494							.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		72,888							.0001
S&P 500 - CAPPED TA2402341		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	250	1,275,424	5100	43,998			43,998		67,019							.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		214,816							.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		1,339							.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		51,851							.0001
S&P 500 - CAPPED TA2408341		N/A	Equity/Index	BNP-	11/08/2024	10/17/2025	39	233,959	5841	15,550			15,550		7,713							.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		172,627							.0001
S&P 500 - CAPPED TA2403250		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	400	2,118,840	5278	60,594			60,594		74,675							.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		14,039							.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		255,326							.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		4,910							.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		217,007							.0001
S&P 500 - CAPPED TA2403748		N/A	Equity/Index	BMO-	06/20/2024	06/17/2025	180	983,822	5473	43,731			43,731		42,819							.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		82,127							.0001
S&P 500 - CAPPED TA2403272		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	1,200	6,356,520	5278	393,847			393,847		468,441							.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		20,190							.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		19,834							.0001
S&P 500 - CAPPED TA2404107		N/A	Equity/Index	BOA-	07/03/2024	06/27/2025	114	630,043	5460	21,954			21,954		21,669							.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		399,218							.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		1,199							.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		6,380							.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		164,416							.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		89,455							.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		40,746							.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		2,363							.0001
S&P 500 - CAPPED TA2403692		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473	26,058			26,058		25,274							.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		44,844							.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		29,531							.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		11,450							.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		15,670							.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		3,460							.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		34,156							.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		21,447							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403531		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	400	2,150,128	5375	62,218			62,218		72,339							.0001
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		28,276							.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		274,950							.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		1,951							.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		10,651							.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		13,963							.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		4,779							.0001
S&P 500 - CAPPED TA2403701		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	41	223,876	5353	10,340			10,340		10,877							.0001
S&P 500 - CAPPED TA2403462		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	150	800,000	5347	22,160			22,160		26,207							.0001
S&P 500 - CAPPED TA2402544		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	100	512,206	5018	26,631			26,631		39,309							.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		11,268							.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		6,071							.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		151,489							.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		29,500							.0001
S&P 500 - CAPPED TA2402084		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	1,800	8,961,102	5022	162,298			162,298		261,259							.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		13,205							.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		26,016							.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		23,396							.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		73,142							.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		50,878							.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		5,679							.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		66,997							.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		4,159							.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		12,856							.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		30,666							.0001
S&P 500 - CAPPED TA2403898		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	1,114	6,100,000	5478	138,283			138,283		140,930							.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		2,542							.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		18,845							.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		4,274							.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		5,089							.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		6,143							.0001
S&P 500 - CAPPED TA2402541		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	1,500	7,683,090	5018	149,753			149,753		214,237							.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		251,841							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403641		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5432	11,048			11,048		12,144							.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		23,007							.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		40,334							.0001
S&P 500 - CAPPED TA2404444		N/A	Equity/Index	BMO-	07/15/2024	07/11/2025	76	429,533	5585	10,265			10,265		9,062							.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		16,223							.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		9,442							.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		18,681							.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		12,491							.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		15,394							.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		15,457							.0001
S&P 500 - CAPPED TA2403651		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5432	20,140			20,140		21,794							.0001
S&P 500 - CAPPED TA2403032		N/A	Equity/Index	BMO-	05/22/2024	05/16/2025	100	532,113	5261	47,704			47,704		42,219							.0001
S&P 500 - CAPPED TA2403364		N/A	Equity/Index	TOCC-	06/06/2024	06/05/2025	100	535,041	5354	44,205			44,205		37,814							.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		47,662							.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		24,803							.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		17,295							.0001
S&P 500 - CAPPED TA2403603		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	100	542,173	5347	30,637			30,637		32,716							.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		52,684							.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		185,447							.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		12,908							.0001
S&P 500 - CAPPED TA2403585		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	100	543,374	5434	16,516			16,516		18,313							.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		22,571							.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		3,010							.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		93,888							.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		52,271							.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		2,082							.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		173,315							.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		5,861							.0001
S&P 500 - CAPPED TA2402554		N/A	Equity/Index	BMO-	05/03/2024	04/23/2025	152	779,573	5071	70,572			70,572		85,596							.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		36,614							.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		1,983							.0001
S&P 500 - CAPPED TA2404065		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	334	1,821,489	5483	104,362			104,362		95,840							.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		25,241							.0001
S&P 500 - CAPPED TA2403071		N/A	Equity/Index	TOCC-	05/23/2024	05/21/2025	1,300	6,885,346	5321	137,313			137,313		171,502							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502704		N/A	Equity/Index	BAR-	02/07/2025	02/05/2026	7	42,182	6061		2,229		2,229		1,173							.0001
S&P 500 - CAPPED TA2403494		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	1,400	7,493,332	5347	308,546			308,546		356,516							.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		21,587							.0001
S&P 500 - CAPPED TA2501326		N/A	Equity/Index	BMO-	01/22/2025	01/16/2026	30	182,901	5997		4,651		4,651		2,776							.0001
S&P 500 - CAPPED TA2403130		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5305	38,275			38,275		46,753							.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		21,514							.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		267,590							.0001
S&P 500 - CAPPED TA2402021		N/A	Equity/Index	RBC-	04/18/2024	04/15/2025	1,147	5,750,829	5062	235,869			235,869		398,834							.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		56,658							.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		14,788							.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		36,156							.0001
S&P 500 - CAPPED TA2408234		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	88	526,319	5838	3,658			3,658		1,410							.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		275,829							.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		15,922							.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		93,075							.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		434,702							.0001
S&P 500 - CAPPED TA2403891		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	859	4,693,232	5465	273,153			273,153		250,431							.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		59,634							.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		33,822							.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		49,611							.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		5,198							.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		31,467							.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		73,994							.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		42,548							.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		482,595							.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		57,905							.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		27,353							.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		1,619							.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		2,399							.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		7,501							.0001
S&P 500 - CAPPED TA2403464		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	112	600,000	5347	18,240			18,240		21,572							.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		3,382							.0001
S&P 500 - CAPPED TA2407638		N/A	Equity/Index	SG-	10/25/2024	10/13/2025	61	356,319	5815	8,864			8,864		6,352							.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		32,917							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406688		N/A	Equity/Index	BAR-	09/27/2024	09/25/2025	200	1,150,300	5722	66,966			66,966		45,734							.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		17,644							.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		135,412							.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		103,864							.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		66,557							.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		172,266							.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		67,039							.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		41,110							.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		19,985							.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		10,413							.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		8,613							.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		1,199							.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		30,764							.0001
S&P 500 - CAPPED TA2403138		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	300	1,592,916	5268	31,037			31,037		37,891							.0001
S&P 500 - CAPPED TA2404017		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	201	1,100,000	5460	33,979			33,979		35,313							.0001
S&P 500 - CAPPED TA2403816		N/A	Equity/Index	TOCC-	06/21/2024	06/13/2025	600	3,279,048	5432	168,321			168,321		166,124							.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		167,791							.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		56,305							.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		60,875							.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		15,156							.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		45,508							.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		3,015							.0001
S&P 500 - CAPPED TA2403600		N/A	Equity/Index	TOCC-	06/13/2024	06/05/2025	100	542,173	5354	16,511			16,511		18,558							.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		205,467							.0001
S&P 500 - CAPPED TA2404399		N/A	Equity/Index	TOCC-	07/12/2024	06/23/2025	200	1,127,138	5465	50,169			50,169		45,876							.0001
S&P 500 - CAPPED TA2404073		N/A	Equity/Index	BNP-	07/02/2024	07/02/2025	73	400,000	5509	8,249			8,249		8,264							.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		35,074							.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		12,102							.0001
S&P 500 - CAPPED TA2402201		N/A	Equity/Index	TOCC-	04/25/2024	04/10/2025	100	505,030	5161	19,497			19,497		33,457							.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		11,510							.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		2,595							.0001
S&P 500 - CAPPED TA2505505		N/A	Equity/Index	RBC-	03/14/2025	12/10/2025	14	78,837	6422		938		938		695							.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		36,419							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411058		N/A	Equity/Index	NGFP-	12/23/2024	12/10/2025	36	214,245	6224	12,077			12,077		3,550							.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		4,057							.0001
S&P 500 - CAPPED TA2500822		N/A	Equity/Index	RBC-	01/14/2025	06/05/2025	24	139,769	5520		12,007		12,007		6,028							.0001
S&P 500 - CAPPED TA2403899		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	55	300,000	5478	7,657			7,657		7,801							.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		25,826							.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		10,438							.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		53,802							.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		13,995							.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		19,693							.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		10,123							.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		7,577							.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		122,442							.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		24,884							.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		4,369							.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		23,950							.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		336,324							.0001
S&P 500 - CAPPED TA2403454		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	112	600,000	5347	25,680			25,680		30,089							.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		44,355							.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		5,803							.0001
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		43,050							.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		11,278							.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		5,839							.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		50,342							.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		18,805							.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		71,527							.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		61,357							.0001
S&P 500 - CAPPED TA2401835		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	300	1,563,924	5211	41,789			41,789		66,808							.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		30,433							.0001
S&P 500 - CAPPED TA2402782		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	500	2,610,500	5214	146,658			146,658		197,516							.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		433,611							.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		780							.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		63,296							.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		39,634							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403805		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	110	600,000	5465	33,438			33,438		31,465							.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		46,211							.0001
S&P 500 - CAPPED TA2408247		N/A	Equity/Index	RBC-	11/07/2024	05/22/2025	91	544,262	5307	19,341			19,341		17,047							.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		5,170							.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		4,328							.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		12,260							.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		14,722							.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		7,504							.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		73,917							.0001
S&P 500 - CAPPED TA2403742		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	256	1,400,000	5473	75,361			75,361		70,289							.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		21,536							.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		61,052							.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		9,743							.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		20,904							.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		44,503							.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		21,897							.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		226,983							.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		8,005							.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		142,100							.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		8,134							.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		49,190							.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		3,084							.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		19,756							.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		1,389							.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		110,966							.0001
S&P 500 - CAPPED TA2403652		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	55	300,000	5448	10,071			10,071		10,543							.0001
S&P 500 - CAPPED TA2403781		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	110	600,000	5465	16,861			16,861		17,434							.0001
S&P 500 - CAPPED TA2403649		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5432	18,047			18,047		19,791							.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		71,317							.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		20,559							.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		10,988							.0001
S&P 500 - CAPPED TA2401857		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	1,466	7,644,457	5147	149,180			149,180		222,681							.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		17,319							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402641		N/A	Equity/Index	BAR	05/08/2024	05/06/2025	55	285,065	5181	8,955			8,955		12,696							.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		5,587							.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		19,911							.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		131,239							.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		2,946							.0001
S&P 500 - CAPPED TA2403055		N/A	Equity/Index	TOCC	05/23/2024	05/07/2025	100	529,642	5188	10,547			10,547		13,403							.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		16,062							.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		5,204							.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		175,575							.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		101,159							.0001
S&P 500 - CAPPED TA2403137		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	600	3,185,832	5305	195,099			195,099		222,719							.0001
S&P 500 - CAPPED TA2406278		N/A	Equity/Index	BAR	09/16/2024	09/12/2025	59	331,197	5596	9,995			9,995		9,197							.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		10,872							.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		40,470							.0001
S&P 500 - CAPPED TA2403414		N/A	Equity/Index	TOCC	06/07/2024	06/05/2025	400	2,144,420	5354	118,066			118,066		131,791							.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		82,959							.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		301,661							.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		166,959							.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		37,734							.0001
S&P 500 - CAPPED TA2404039		N/A	Equity/Index	BMO	06/28/2024	06/26/2025	260	1,429,930	5478	82,368			82,368		74,005							.0001
S&P 500 - CAPPED TA2403744		N/A	Equity/Index	BMO	06/20/2024	06/20/2025	822	4,500,000	5473	254,657			254,657		232,252							.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		8,351							.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		419							.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		18,001							.0001
S&P 500 - CAPPED TA2404006		N/A	Equity/Index	BAR	06/28/2024	06/27/2025	55	300,000	5460	7,581			7,581		7,939							.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		44,396							.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		96,912							.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		275,850							.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		27,121							.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		48,420							.0001
S&P 500 - CAPPED TA2403954		N/A	Equity/Index	BOA	06/27/2024	06/04/2025	114	624,628	5291	19,947			19,947		21,490							.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		70,593							.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		37,822							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2501252		N/A	Equity/Index	BMO-	01/21/2025	01/16/2026	31	187,504	5937		13,524		13,524		6,923							.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		2,313							.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		133,247							.0001
S&P 500 - CAPPED TA2401939		N/A	Equity/Index	RBC-	04/12/2024	04/11/2025	500	2,574,760	5199	46,965			46,965		72,339							.0001
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		112,722							.0001
S&P 500 - CAPPED TA2402150		N/A	Equity/Index	BMO-	04/24/2024	04/24/2025	256	1,300,000	5114	107,369			107,369		134,134							.0001
S&P 500 - CAPPED TA2408405		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	36	215,796	5460	15,337			15,337		10,359							.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		6,743							.0001
S&P 500 - CAPPED TA2504970		N/A	Equity/Index	BAR-	03/07/2025	02/20/2026	24	138,519	6788		571		571		239							.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		4,382							.0001
S&P 500 - CAPPED TA2403905		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	1,497	8,200,000	5478	466,500			466,500		425,613							.0001
S&P 500 - CAPPED TA2402481		N/A	Equity/Index	BAR-	05/02/2024	04/11/2025	352	1,777,952	5123	70,382			70,382		120,350							.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		10,002							.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		12,940							.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		17,549							.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		8,029							.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		14,237							.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		67,620							.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		7,580							.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		11,886							.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		17,209							.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		18,621							.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		19,346							.0001
S&P 500 - CAPPED TA2403280		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	165	877,765	5283	51,871			51,871		60,616							.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		9,065							.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		20,732							.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		149,377							.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		1,950							.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		80,211							.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		63,775							.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		9,047							.0001
S&P 500 - CAPPED TA2411701		N/A	Equity/Index	RBC-	12/31/2024	12/10/2025	93	547,119	6226	19,382			19,382		8,020							.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		38,281							.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		12,524							.0001

SCHEDULE DB - PART A - SECTION 1

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)
S&P 500 - CAPPED TA2408375		N/A	Equity/Index	BMO-	11/08/2024	05/06/2025	52	311,705	5181	25,370			25,370		21,334							.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		52,101							.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		467,780							.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		6,689							.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		29,117							.0001
S&P 500 - CAPPED TA2401818		N/A	Equity/Index	BNP-	04/05/2024	04/04/2025	384	2,000,000	5204	37,180			37,180		58,188							.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		5,613							.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		14,838							.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		2,929							.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		319,731							.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		27,310							.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		17,432							.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		56,115							.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		162,246							.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		2,665							.0001
S&P 500 - CAPPED TA2408373		N/A	Equity/Index	BMO-	11/08/2024	05/06/2025	49	293,722	5181	8,686			8,686		8,330							.0001
S&P 500 - CAPPED TA2403959		N/A	Equity/Index	BOA-	06/27/2024	06/09/2025	130	712,295	5347	31,608			31,608		32,952							.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		1,755							.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		3,136							.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		17,147							.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		23,842							.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		14,005							.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		37,018							.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		8,322							.0001
S&P 500 - CAPPED TA2501654		N/A	Equity/Index	BAR-	01/27/2025	01/23/2026	65	390,000	6119		11,684		11,684		6,572							.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		5,986							.0001
S&P 500 - CAPPED TA2402558		N/A	Equity/Index	BMO-	05/03/2024	04/15/2025	100	512,877	5062	46,271			46,271		56,296							.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		4,683							.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		3,283							.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		3,715							.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		18,015							.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		22,635							.0001
S&P 500 - CAPPED TA2403965		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	200	1,095,838	5432	37,754			37,754		38,753							.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		18,525							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407500		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	700	4,058,194	5797	239,852			239,852		151,330							.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		17,630							.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		6,787							.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		134,244							.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		21,140							.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		98,311							.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		37,500							.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		17,945							.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		1,911							.0001
S&P 500 - CAPPED TA2402584		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	400	2,066,488	5064	91,922			91,922		131,713							.0001
S&P 500 - CAPPED TA2402161		N/A	Equity/Index	BAR-	04/24/2024	04/17/2025	212	1,073,702	4967	64,794			64,794		102,475							.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		34,732							.0001
S&P 500 - CAPPED TA2403588		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	200	1,086,748	5434	57,909			57,909		58,130							.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		44,052							.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		38,604							.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		237,904							.0001
S&P 500 - CAPPED TA2402829		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	100	523,994	5223	28,045			28,045		37,268							.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		7,994							.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		11,947							.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		298,227							.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		11,218							.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		28,567							.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		10,654							.0001
S&P 500 - CAPPED TA2406720		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	69	400,000	5762	21,388			21,388		14,276							.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		175,379							.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		19,702							.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		16,429							.0001
S&P 500 - CAPPED TA2403700		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	46	251,178	5353	10,945			10,945		11,581							.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		96,643							.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		37,650							.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		41,761							.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		13,620							.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		197,354							.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		98,773							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402830		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	100	523,994	5223	29,039			29,039		38,392							.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		12,511							.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		9,648							.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		15,203							.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		55,656							.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		50,869							.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		20,228							.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		5,556							.0001
S&P 500 - CAPPED TA2404398		N/A	Equity/Index	TOCC-	07/12/2024	06/23/2025	100	563,569	5465	20,424			20,424		19,306							.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		8,989							.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		227,024							.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		72,628							.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		2,747							.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		34,815							.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		90,184							.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		16,576							.0001
S&P 500 - CAPPED TA2404036		N/A	Equity/Index	BMO-	06/28/2024	06/25/2025	120	659,968	5469	38,795			38,795		34,864							.0001
S&P 500 - CAPPED TA2406474		N/A	Equity/Index	RBC-	09/23/2024	09/18/2025	73	417,353	5817	7,935			7,935		6,118							.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		93,971							.0001
S&P 500 - CAPPED TA2404385		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	200	1,127,138	5432	41,049			41,049		39,494							.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		69,372							.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		85,184							.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		46,987							.0001
S&P 500 - CAPPED TA2505607		N/A	Equity/Index	BAR-	03/17/2025	03/13/2026	4	22,615	5522		709		709		684							.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		387,118							.0001
S&P 500 - CAPPED TA2403803		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	457	2,500,000	5465	124,652			124,652		122,152							.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		5,599							.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		10,766							.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		8,225							.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		20,749							.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		24,595							.0001
S&P 500 - CAPPED TA2403470		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	131	700,000	5347	41,650			41,650		46,087							.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		34,763							.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		25,851							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503317		N/A	Equity/Index	BAR-	02/14/2025	02/17/2026	98	600,000	6115		18,601		18,601		10,232							.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		32,148							.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		333,653							.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		20,897							.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		566							.0001
S&P 500 - CAPPED TA2401937		N/A	Equity/Index	RBC-	04/12/2024	04/10/2025	860	4,428,587	5161	255,755			255,755		374,384							.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		7,061							.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		44,659							.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		3,305							.0001
S&P 500 - CAPPED TA2408406		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	50	299,717	6056	185			185		27							.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		22,759							.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		153,361							.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		9,471							.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		4,271							.0001
S&P 500 - CAPPED TA2403558		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	100	542,103	5421	28,768			28,768		29,636							.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		10,749							.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		24,964							.0001
S&P 500 - CAPPED TA2403847		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	1,468	8,000,000	5448	178,400			178,400		190,111							.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		14,709							.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		62,790							.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		5,051							.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		32,861							.0001
S&P 500 - CAPPED TA2403663		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	100	543,160	5432	24,632			24,632		25,958							.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		25,203							.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		44,420							.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		21,629							.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		3,199							.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		9,928							.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		96,906							.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		14,221							.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		27,721							.0001
S&P 500 - CAPPED TA2402948		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	859	4,560,663	5297	196,307			196,307		240,701							.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		20,866							.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		10,957							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407483		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	242	1,416,837	5841	82,418			82,418		46,685							.0001
S&P 500 - CAPPED TA2403251		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	100	529,710	5278	16,267			16,267		20,056							.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		15,456							.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		13,978							.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		37,036							.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		254,062							.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		6,761							.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		912							.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		71,300							.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		43,719							.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		10,293							.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		150,780							.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		240,996							.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		34,915							.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		16,414							.0001
S&P 500 - CAPPED TA2402950		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	113	599,948	5297	33,630			33,630		39,855							.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		1,416							.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		20,031							.0001
S&P 500 - CAPPED TA2402777		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	100	522,100	5214	14,247			14,247		19,338							.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		99,704							.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		12,721							.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		4,423							.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		53,806							.0001
S&P 500 - CAPPED TA2404058		N/A	Equity/Index	BMO-	07/01/2024	06/26/2025	70	381,749	5478	19,988			19,988		19,171							.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		13,835							.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		8,454							.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		127,150							.0001
S&P 500 - CAPPED TA2404053		N/A	Equity/Index	BNP-	07/01/2024	07/01/2025	91	500,000	5475	12,654			12,654		13,056							.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		36,186							.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		533,859							.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		176,646							.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		107,789							.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		6,756							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503843		N/A	Equity/Index	TOCC-	02/21/2025	02/23/2026	600	3,607,878	6013		151,539		151,539		93,881							.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		484,960							.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		57,490							.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		33,344							.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		10,080							.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		13,093							.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		26,653							.0001
S&P 500 - CAPPED TA2401973		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	50	256,830	5199	13,053			13,053		18,896							.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		206,449							.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		2,809							.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		7,450							.0001
S&P 500 - CAPPED TA2402441		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	31	155,527	5116	7,370			7,370		12,420							.0001
S&P 500 - CAPPED TA2408398		N/A	Equity/Index	BMO-	11/08/2024	06/25/2025	27	161,847	5469	10,950			10,950		7,435							.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		10,650							.0001
S&P 500 - CAPPED TA2403974		N/A	Equity/Index	BOA-	06/27/2024	06/20/2025	180	986,254	5465	49,963			49,963		47,427							.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		20,614							.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		66,619							.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		43,443							.0001
S&P 500 - CAPPED TA2402924		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	135	715,032	5308	40,439			40,439		47,967							.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		179,093							.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		5,491							.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		46,338							.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		32,614							.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		47,363							.0001
S&P 500 - CAPPED TA2500197		N/A	Equity/Index	RBC-	01/03/2025	12/31/2025	26	154,577	6120		5,032		5,032		2,648							.0001
S&P 500 - CAPPED TA2403333		N/A	Equity/Index	TOCC-	06/06/2024	05/20/2025	100	535,650	5308	20,952			20,952		25,113							.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		13,332							.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		49,268							.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		27,403							.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		17,641							.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		170,856							.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		7,696							.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		25,837							.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		6,872							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403026		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	1,100	5,853,243	5308	252,500			252,500		309,030							.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		128,338							.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		18,457							.0001
S&P 500 - CAPPED TA2402998		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	1,410	7,486,748	5303	448,154			448,154		510,121							.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		48,938							.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		209,545							.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		58,728							.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		50,567							.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		19,576							.0001
S&P 500 - CAPPED TA2403326		N/A	Equity/Index	TOCC-	06/06/2024	05/14/2025	100	535,650	5247	11,307			11,307		13,692							.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		29,557							.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		18,488							.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		15,808							.0001
S&P 500 - CAPPED TA2404401		N/A	Equity/Index	TOCC-	07/12/2024	06/25/2025	100	563,569	5469	26,590			26,590		24,020							.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		11,147							.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		12,563							.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		16,287							.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		51,819							.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		43,725							.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		22,289							.0001
S&P 500 - CAPPED TA2404111		N/A	Equity/Index	BOA-	07/03/2024	06/30/2025	347	1,917,761	5460	101,085			101,085		93,888							.0001
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		87,332							.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		64,522							.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		8,209							.0001
S&P 500 - CAPPED TA2403140		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5268	23,937			23,937		29,204							.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		23,106							.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		198,154							.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		112,473							.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		807							.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		232,872							.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		21,642							.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		118,790							.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		52,112							.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		114,887							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2501949		N/A	Equity/Index	BAR-	01/30/2025	12/19/2025	16	97,104	6182		4,223		4,223		1,630							.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		264,351							.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		17,023							.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		31,477							.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		35,198							.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		262,184							.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		25,494							.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		10,135							.0001
S&P 500 - CAPPED TA2403332		N/A	Equity/Index	TOCC-	06/06/2024	05/20/2025	100	535,650	5308	16,007			16,007		19,123							.0001
S&P 500 - CAPPED TA2403348		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	100	535,296	5353	16,228			16,228		19,196							.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		37,898							.0001
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		24,112							.0001
S&P 500 - CAPPED TA2402122		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	295	1,472,731	5011	84,282			84,282		144,854							.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		2,086							.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		7,983							.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		14,896							.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		52,572							.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		164,381							.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		16,026							.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		150,986							.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		8,130							.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		451,976							.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		36,100							.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		41,964							.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		29,785							.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		220,527							.0001
S&P 500 - CAPPED TA2403471		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	355	1,900,000	5347	114,570			114,570		126,155							.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		263,042							.0001
S&P 500 - CAPPED TA2403887		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	95	519,042	5465	21,092			21,092		21,578							.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		39,836							.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		38,147							.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		268,196							.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		20,083							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404085		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	474	2,596,098	5483	112,940			112,940		111,450							.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		66,462							.0001
S&P 500 - CAPPED TA2402673		N/A	Equity/Index	BMO-	05/09/2024	05/02/2025	350	1,821,491	5166	158,977			158,977		170,552							.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		19,540							.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		348,426							.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		119,803							.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		41,351							.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		4,301							.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		5,985							.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		337,186							.0001
S&P 500 - CAPPED TA2500439		N/A	Equity/Index	RBC-	01/07/2025	12/19/2025	18	106,274	5867		9,150		9,150		4,667							.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		425							.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		113,727							.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		63,247							.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		41,934							.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		28,725							.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		51,980							.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		32,091							.0001
S&P 500 - CAPPED TA2401938		N/A	Equity/Index	RBC-	04/12/2024	04/10/2025	884	4,552,176	5161	275,048			275,048		394,365							.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		982							.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		248,556							.0001
S&P 500 - CAPPED TA2402094		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	500	2,489,195	5123	125,508			125,508		223,838							.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		13,191							.0001
S&P 500 - CAPPED TA2402209		N/A	Equity/Index	TOCC-	04/25/2024	04/17/2025	100	505,030	4967	30,175			30,175		48,208							.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		23,755							.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		9,076							.0001
S&P 500 - CAPPED TA2404381		N/A	Equity/Index	TOCC-	07/12/2024	06/06/2025	100	563,569	5353	31,221			31,221		29,462							.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		4,523							.0001
S&P 500 - CAPPED TA2403820		N/A	Equity/Index	TOCC-	06/21/2024	06/17/2025	200	1,093,016	5473	62,585			62,585		56,491							.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		2,373							.0001
S&P 500 - CAPPED TA2408407		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	44	263,751	5867	1,251			1,251		617							.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		39,831							.0001
S&P 500 - CAPPED TA2403150		N/A	Equity/Index	TOCC-	05/28/2024	05/22/2025	100	530,972	5307	29,873			29,873		35,055							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2503872		N/A	Equity/Index	NTX-	02/21/2025	02/19/2026	98	589,999	6144		11,991		11,991		7,058							.0001
S&P 500 - CAPPED TA2502631		N/A	Equity/Index	TOCC-	02/07/2025	02/09/2026	100	602,599	6026		18,622		18,622		11,673							.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		3,814							.0001
S&P 500 - CAPPED TA2403220		N/A	Equity/Index	RBC-	06/03/2024	06/03/2025	227	1,200,000	5311	96,132			96,132		92,318							.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		256,070							.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		4,106							.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		3,254							.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		12,373							.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		16,321							.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		10,388							.0001
S&P 500 - CAPPED TA2402438		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	2,028	10,174,476	5116	182,317			182,317		284,119							.0001
S&P 500 - CAPPED TA2402474		N/A	Equity/Index	BAR-	05/02/2024	04/29/2025	3,018	15,243,918	5116	614,736			614,736		988,938							.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		44,456							.0001
S&P 500 - CAPPED TA2408377		N/A	Equity/Index	BMO-	11/08/2024	05/07/2025	70	419,603	5457	13,758			13,758		10,855							.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		11,912							.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		20,469							.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		8,363							.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		43,783							.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		2,251							.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		25,327							.0001
S&P 500 - CAPPED TA2402826		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	400	2,095,976	5223	57,862			57,862		77,120							.0001
S&P 500 - CAPPED TA2402837		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	405	2,143,098	5221	62,706			62,706		79,939							.0001
S&P 500 - CAPPED TA2402708		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	500	2,601,140	4967	168,108			168,108		241,390							.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		14,025							.0001
S&P 500 - CAPPED TA2402944		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	1,654	8,781,533	5297	181,791			181,791		222,768							.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		18,988							.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		141,426							.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		9,487							.0001
S&P 500 - CAPPED TA2403961		N/A	Equity/Index	BOA-	06/27/2024	06/10/2025	200	1,095,838	5361	35,284			35,284		37,217							.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		13,695							.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		15,841							.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		21,906							.0001
S&P 500 - CAPPED TA2403319		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	100	535,650	5223	12,333			12,333		15,093							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411665		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	154	905,982	5999	31,846			31,846		18,766							.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		14,258							.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		169,407							.0001
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		156,319							.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		41,004							.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		20,536							.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		15,560							.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		4,904							.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		11,631							.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		25,900							.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		6,820							.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		70,779							.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		11,924							.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		187,680							.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		56,748							.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		10,897							.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		12,816							.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		63,880							.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		179,030							.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		32,963							.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		545							.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		32,429							.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		16,237							.0001
S&P 500 - CAPPED TA2403281		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	400	2,127,916	5283	127,676			127,676		149,860							.0001
S&P 500 - CAPPED TA2402344		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	805	4,106,864	5100	231,671			231,671		357,359							.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		60,943							.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		9,847							.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		8,749							.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		18,711							.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		133,943							.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		129,282							.0001
S&P 500 - CAPPED TA2403411		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	100	536,105	5354	14,752			14,752		17,337							.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		164,481							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2506504		N/A	Equity/Index	BMO-	03/31/2025	03/27/2026	436	2,424,858	5693		121,914		121,914		128,466							.0001
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		69,505							.0001
S&P 500 - CAPPED TA2402996		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	522	2,771,690	5303	148,363			148,363		175,223							.0001
S&P 500 - CAPPED TA2402152		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	267	1,352,256	4967	37,943			37,943		56,633							.0001
S&P 500 - CAPPED TA2403166		N/A	Equity/Index	BMO-	05/29/2024	05/27/2025	315	1,660,050	5305	47,493			47,493		59,036							.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		113,797							.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		124,933							.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		6,359							.0001
S&P 500 - CAPPED TA2410529		N/A	Equity/Index	BAR-	12/16/2024	12/03/2025	25	152,000	6328	577			577		215							.0001
S&P 500 - CAPPED TA2404082		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	983	5,383,891	5460	273,775			273,775		265,981							.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		22,109							.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		45,275							.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		27,762							.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		6,510							.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		35,058							.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		78,727							.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		14,776							.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		18,948							.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		35,048							.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		47,372							.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		25,473							.0001
S&P 500 - CAPPED TA2403446		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	56	300,000	5347	6,570			6,570		7,727							.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		150,696							.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		5,160							.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		192,788							.0001
S&P 500 - CAPPED TA2402840		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	1,877	9,932,333	5221	439,668			439,668		561,950							.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		21,564							.0001
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		60,036							.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		40,543							.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		1,279							.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		269,498							.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		7,185							.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		10,207							.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		86,251							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505426		N/A	Equity/Index	BAR	03/14/2025	03/16/2026	497	2,800,000	5639		252,535		252,535		229,979							.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		160,951							.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		21,966							.0001
S&P 500 - CAPPED TA2403592		N/A	Equity/Index	TOCC	06/13/2024	06/04/2025	100	542,103	5291	52,721			52,721		42,692							.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		4,846							.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		4,013							.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		1,277							.0001
S&P 500 - CAPPED TA2402187		N/A	Equity/Index	TOCC	04/25/2024	04/23/2025	700	3,535,210	5071	93,181			93,181		145,745							.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		11,269							.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		1,398,357							.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		5,387							.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		9,499							.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		1,188							.0001
S&P 500 - CAPPED TA2403059		N/A	Equity/Index	TOCC	05/23/2024	05/12/2025	100	529,642	5223	11,911			11,911		15,021							.0001
S&P 500 - CAPPED TA2408404		N/A	Equity/Index	BMO	11/08/2024	06/27/2025	35	209,802	5460	13,349			13,349		9,455							.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		180,470							.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		651,243							.0001
S&P 500 - CAPPED TA2403850		N/A	Equity/Index	RBC	06/24/2024	06/24/2025	294	1,600,000	5448	49,392			49,392		51,964							.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		10,455							.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		18,599							.0001
S&P 500 - CAPPED TA2402353		N/A	Equity/Index	RBC	04/30/2024	04/28/2025	2,852	14,550,034	5100	619,797			619,797		946,348							.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		9,926							.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		95,536							.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		3,274							.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		29,653							.0001
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		58,189							.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		29,486							.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		8,176							.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		858							.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		21,873							.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		13,669							.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		19,396							.0001
S&P 500 - CAPPED TA2408385		N/A	Equity/Index	BMO	11/08/2024	05/20/2025	124	743,297	5308	19,225			19,225		17,037							.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		2,313							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2401783		N/A	Equity/Index	BMO-	04/04/2024	04/04/2025	350	1,800,000	5172	148,643			148,643		154,852							.0001
S&P 500 - CAPPED TA2403162		N/A	Equity/Index	BMO-	05/29/2024	05/23/2025	96	505,920	5305	26,528			26,528		32,599							.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		14,138							.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		23,127							.0001
S&P 500 - CAPPED TA2403466		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	1,552	8,300,000	5347	336,150			336,150		394,735							.0001
S&P 500 - CAPPED TA2403687		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473	15,232			15,232		16,143							.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		65,138							.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		51,329							.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		3,745							.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		18,932							.0001
S&P 500 - CAPPED TA2408249		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	50	299,045	5268	7,101			7,101		6,516							.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		48,387							.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		94,964							.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		44,860							.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		15,792							.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		9,361							.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		314,083							.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		41,253							.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		5,317							.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		27,016							.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		443,976							.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		20,284							.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		113,018							.0001
S&P 500 - CAPPED TA2403728		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	471	2,582,922	5434	115,127			115,127		115,233							.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		311,023							.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		16,529							.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		16,572							.0001
S&P 500 - CAPPED TA2402707		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	100	520,228	4967	24,705			24,705		35,127							.0001
S&P 500 - CAPPED TA2403340		N/A	Equity/Index	TOCC-	06/06/2024	05/30/2025	300	1,606,950	5278	91,229			91,229		106,133							.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		8,585							.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		96,391							.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		129,769							.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		160,163							.0001
S&P 500 - CAPPED TA2404062		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	528	2,879,480	5483	141,224			141,224		137,913							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2504450		N/A	Equity/Index	BAR-	02/28/2025	02/26/2026	112	659,618	6561		17,039		17,039		6,229							.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		46,012							.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		15,915							.0001
S&P 500 - CAPPED TA2403800		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	92	500,000	5465	18,646			18,646		19,297							.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		37,435							.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		11,826							.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		44,183							.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		18,565							.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		195,643							.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		35,268							.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		21,039							.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		13,228							.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		40,161							.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		26,155							.0001
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		17,527							.0001
S&P 500 - CAPPED TA2403069		N/A	Equity/Index	TOCC-	05/23/2024	05/20/2025	100	529,642	5308	29,982			29,982		35,491							.0001
S&P 500 - CAPPED TA2403049		N/A	Equity/Index	TOCC-	05/23/2024	05/02/2025	100	529,642	5128	20,626			20,626		26,353							.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		324,695							.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		2,019							.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		689							.0001
S&P 500 - CAPPED TA2402346		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	837	4,270,119	5100	79,674			79,674		118,161							.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		2,935							.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		49,328							.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		28,685							.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		19,305							.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		50,132							.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		12,079							.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		84,636							.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		17,427							.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		141,301							.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		3,834							.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		25,619							.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		10,400							.0001
S&P 500 - CAPPED TA2500701		N/A	Equity/Index	RBC-	01/13/2025	12/30/2025	6	34,964	6500		834		834		264							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402095		N/A	Equity/Index	TOCC-	04/19/2024	04/03/2025	400	1,991,356	5211	69,094			69,094		136,703							.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		26,900							.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		8,473							.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		7,860							.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		32,845							.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		5,690							.0001
S&P 500 - CAPPED TA2504410		N/A	Equity/Index	BMO-	02/28/2025	02/17/2026	60	350,307	6814		341		341		85							.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		12,583							.0001
S&P 500 - CAPPED TA2505498		N/A	Equity/Index	BAR-	03/14/2025	03/12/2026	171	962,499	5599		57,044		57,044		55,493							.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		5,987							.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		76,313							.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		63,367							.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		22,059							.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		13,701							.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		1,527							.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		834							.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		111,723							.0001
S&P 500 - CAPPED TA2402025		N/A	Equity/Index	RBC-	04/18/2024	04/16/2025	650	3,258,970	5051	135,155			135,155		226,121							.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		40,542							.0001
S&P 500 - CAPPED TA2408370		N/A	Equity/Index	BMO-	11/08/2024	05/05/2025	64	383,637	5359	6,998			6,998		6,227							.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		124,553							.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		13,209							.0001
S&P 500 - CAPPED TA2404057		N/A	Equity/Index	BMO-	07/01/2024	06/26/2025	567	3,092,169	5478	132,627			132,627		134,061							.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		14,540							.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		100,181							.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		2,902							.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		23,012							.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		25,194							.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		19,035							.0001
S&P 500 - CAPPED TA2403743		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	402	2,200,000	5473	122,517			122,517		112,586							.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		52,952							.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		71,937							.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		2,466							.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		225,208							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403046		N/A	Equity/Index	TOCC-	05/23/2024	05/01/2025	500	2,648,210	5018	123,233			123,233		157,525							.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		16,624							.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		5,026							.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		17,055							.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		4,531							.0001
S&P 500 - CAPPED TA2403794		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	1,665	9,100,000	5465	514,332			514,332		478,000							.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		26,516							.0001
S&P 500 - CAPPED TA2403799		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	274	1,500,000	5465	48,255			48,255		49,710							.0001
S&P 500 - CAPPED TA2505931		N/A	Equity/Index	RBC-	03/21/2025	03/19/2026	91	514,100	5675		15,300		15,300		14,792							.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		9,564							.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		135,030							.0001
S&P 500 - CAPPED TA2402698		N/A	Equity/Index	TOCC-	05/09/2024	05/06/2025	600	3,121,368	5181	132,597			132,597		185,410							.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		72,246							.0001
S&P 500 - CAPPED TA2403602		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	600	3,253,038	5347	146,607			146,607		162,987							.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		4,828							.0001
S&P 500 - CAPPED TA2402989		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	184	976,994	5297	42,129			42,129		51,522							.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		130,882							.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		28,583							.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		19,861							.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		20,273							.0001
S&P 500 - CAPPED TA2408410		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	42	251,762	5483	16,141			16,141		11,046							.0001
S&P 500 - CAPPED TA2403607		N/A	Equity/Index	TOCC-	06/13/2024	06/09/2025	100	542,173	5347	23,043			23,043		25,821							.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		11,505							.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		74,084							.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		1,179							.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		309,905							.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		53,445							.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		22,047							.0001
S&P 500 - CAPPED TA2403586		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	1,400	7,607,236	5434	308,554			308,554		330,764							.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		11,009							.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		87,458							.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		9,583							.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		195,536							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404528		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	1,208	6,700,000	5545	147,134			147,134		145,540							.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		26,422							.0001
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		44,045							.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		8,349							.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		34,762							.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		26,267							.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		9,598							.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		15,610							.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		146,472							.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		47,303							.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		92,348							.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		68,241							.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		202,860							.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		117,082							.0001
S&P 500 - CAPPED TA2402139		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	2,761	13,990,015	4967	624,676			624,676		970,678							.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		21,708							.0001
S&P 500 - CAPPED TA2404005		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	897	4,900,000	5460	109,613			109,613		115,036							.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		2,545							.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		2,266							.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		16,666							.0001
S&P 500 - CAPPED TA2403610		N/A	Equity/Index	TOCC-	06/13/2024	06/10/2025	500	2,710,865	5361	164,778			164,778		170,794							.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		14,401							.0001
S&P 500 - CAPPED TA2403131		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	700	3,716,804	5305	152,695			152,695		187,068							.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		33,416							.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		108,202							.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		14,601							.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		447,833							.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		17,672							.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		17,647							.0001
S&P 500 - CAPPED TA2408387		N/A	Equity/Index	BMO-	11/08/2024	05/20/2025	42	251,762	5308	20,690			20,690		15,004							.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		32,838							.0001
S&P 500 - CAPPED TA2408391		N/A	Equity/Index	BMO-	11/08/2024	05/29/2025	29	173,836	5267	12,447			12,447		10,003							.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		3,239							.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		6,651							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505919		N/A	Equity/Index	RBC-	03/21/2025	03/05/2026	167	943,458	5843		31,247		31,247		30,066							.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		4,090							.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		32,290							.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		19,474							.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		70,374							.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		101,292							.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		1,386							.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		54,464							.0001
S&P 500 - CAPPED TA2403288		N/A	Equity/Index	BMO-	06/05/2024	05/16/2025	660	3,511,061	5303	144,210			144,210		174,648							.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		33,370							.0001
S&P 500 - CAPPED TA2403884		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	400	2,187,720	5469	67,382			67,382		71,293							.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		6,768							.0001
S&P 500 - CAPPED TA2501155		N/A	Equity/Index	BAR-	01/17/2025	01/09/2026	5	30,055	6244		133		133		70							.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		6,777							.0001
S&P 500 - CAPPED TA2408393		N/A	Equity/Index	BMO-	11/08/2024	06/17/2025	72	431,592	5670	16,103			16,103		9,110							.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		38,848							.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		68,564							.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		43,626							.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		11,179							.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		9,611							.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		463,971							.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		148,967							.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		4,791							.0001
S&P 500 - CAPPED TA2403611		N/A	Equity/Index	TOCC-	06/13/2024	06/11/2025	300	1,626,519	5375	71,987			71,987		79,305							.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		7,141							.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		32,994							.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		23,805							.0001
S&P 500 - CAPPED TA2501131		N/A	Equity/Index	BAR-	01/17/2025	01/06/2026	8	48,088	5975		2,325		2,325		1,326							.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		9,783							.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		16,682							.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		12,911							.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		84,314							.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		22,807							.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		6,419							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404033		N/A	Equity/Index	BMO-	06/28/2024	06/20/2025	100	549,973	5473	22,830			22,830		22,569							.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		20,926							.0001
S&P 500 - CAPPED TA2404407		N/A	Equity/Index	TOCC-	07/12/2024	06/30/2025	100	563,569	5460	20,044			20,044		18,981							.0001
S&P 500 - CAPPED TA2403606		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	200	1,084,346	5353	63,833			63,833		67,066							.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		13,725							.0001
S&P 500 - CAPPED TA2404024		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	55	300,000	5460	16,365			16,365		15,625							.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		10,821							.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		170,320							.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		10,709							.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		182,575							.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		72,367							.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		64,600							.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		16,597							.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		1,362							.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		3,132							.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		81,668							.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		13,680							.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		23,513							.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		4,828							.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		117,638							.0001
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		290,774							.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		2,167							.0001
S&P 500 - CAPPED TA2402705		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	600	3,121,368	5188	176,997			176,997		248,147							.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		39,901							.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		12,578							.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		14,765							.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		21,172							.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		19,869							.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		221,895							.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		10,398							.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		40,247							.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		88,697							.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		99,892							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505173		N/A	Equity/Index	NTX	03/11/2025	03/09/2026	58	324,242	5770		14,643		14,643		14,312							.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		17,864							.0001
S&P 500 - CAPPED TA2403467		N/A	Equity/Index	RBC	06/07/2024	06/09/2025	94	500,000	5347	22,500			22,500		26,284							.0001
S&P 500 - CAPPED TA2403127		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	800	4,247,776	5305	124,652			124,652		151,963							.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		70,823							.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		58,611							.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		8,219							.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		43,468							.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		55,226							.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		3,662							.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		13,911							.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		83,040							.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		3,387							.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		51,181							.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		109,460							.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		10,618							.0001
S&P 500 - CAPPED TA2404389		N/A	Equity/Index	TOCC	07/12/2024	06/16/2025	100	563,569	5432	12,525			12,525		12,265							.0001
S&P 500 - CAPPED TA2403943		N/A	Equity/Index	BOA	06/27/2024	06/27/2025	347	1,900,000	5483	38,018			38,018		39,143							.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		12,395							.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		10,732							.0001
S&P 500 - CAPPED TA2403909		N/A	Equity/Index	TOCC	06/26/2024	06/20/2025	300	1,641,600	5465	96,833			96,833		87,473							.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		21,919							.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		15,355							.0001
S&P 500 - CAPPED TA2403788		N/A	Equity/Index	BMO	06/21/2024	06/20/2025	2,233	12,200,000	5465	498,861			498,861		509,453							.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		57,417							.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		14,169							.0001
S&P 500 - CAPPED TA2402543		N/A	Equity/Index	TOCC	05/03/2024	05/01/2025	6,400	32,781,184	5018	1,376,675			1,376,675		2,016,408							.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		12,584							.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		131,170							.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		3,784							.0001
S&P 500 - CAPPED TA2401996		N/A	Equity/Index	BNP	04/17/2024	04/15/2025	1,637	8,270,009	5062	348,828			348,828		570,629							.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		5,485							.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		15,574							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410046		N/A	Equity/Index	BAR-	12/09/2024	12/09/2025	116	700,000	6053	42,420			42,420		17,052							.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		241,629							.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		36,259							.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		217,528							.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		4,107							.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		5,417							.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		11,064							.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		34,519							.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		149,113							.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		1,514							.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		12,324							.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		16,715							.0001
S&P 500 - CAPPED TA2402022		N/A	Equity/Index	RBC-	04/18/2024	04/15/2025	325	1,629,485	5062	89,612			89,612		153,419							.0001
S&P 500 - CAPPED TA2402711		N/A	Equity/Index	TOCC-	05/09/2024	04/24/2025	100	520,228	5072	14,874			14,874		21,024							.0001
S&P 500 - CAPPED TA2403145		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5268	29,662			29,662		35,572							.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		7,524							.0001
S&P 500 - CAPPED TA2402639		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	1,626	8,427,558	5181	158,942			158,942		222,084							.0001
S&P 500 - CAPPED TA2404113		N/A	Equity/Index	BOA-	07/03/2024	07/01/2025	72	397,922	5475	13,464			13,464		13,247							.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		4,865							.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		134,516							.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		31,082							.0001
S&P 500 - CAPPED TA2403715		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	984	5,400,000	5487	106,651			106,651		110,211							.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		39,293							.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		178,420							.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		21,706							.0001
S&P 500 - CAPPED TA2404405		N/A	Equity/Index	TOCC-	07/12/2024	06/27/2025	100	563,569	5460	37,013			37,013		30,138							.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		18,498							.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		8,826							.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		50,502							.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		52,176							.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		12,959							.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		2,944							.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		11,662							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2502996		N/A	Equity/Index	BAR	02/11/2025	02/06/2026	100	607,308	6026		17,431		17,431		10,784							.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		53,365							.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		768							.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		145,749							.0001
S&P 500 - CAPPED TA2403908		N/A	Equity/Index	TOCC	06/26/2024	06/20/2025	100	547,200	5465	27,562			27,562		26,553							.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		51,242							.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		17,956							.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		47,975							.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		13,162							.0001
S&P 500 - CAPPED TA2408239		N/A	Equity/Index	RBC	11/07/2024	05/16/2025	150	897,135	5457	43,047			43,047		30,928							.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		10,401							.0001
S&P 500 - CAPPED TA2402093		N/A	Equity/Index	TOCC	04/19/2024	04/14/2025	500	2,489,195	5123	132,913			132,913		233,708							.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		9,201							.0001
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		47,445							.0001
S&P 500 - CAPPED TA2403282		N/A	Equity/Index	BMO	06/05/2024	06/03/2025	277	1,473,582	5283	97,044			97,044		110,764							.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		199,483							.0001
S&P 500 - CAPPED TA2403842		N/A	Equity/Index	BOA	06/24/2024	06/17/2025	152	833,805	5473	71,198			71,198		45,713							.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		58,870							.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		129,408							.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		22,335							.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		53,219							.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		6,005							.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		63,870							.0001
S&P 500 - CAPPED TA2403323		N/A	Equity/Index	TOCC	06/06/2024	05/12/2025	200	1,071,300	5223	40,901			40,901		49,509							.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		91,156							.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		19,229							.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		157,508							.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		15,697							.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		466,566							.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		38,156							.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		11,618							.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		415,963							.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		10,072							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407376		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	400	2,345,868	5865	106,506			106,506		64,064							.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		18,073							.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		8,593							.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		43,028							.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		340							.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		14,993							.0001
S&P 500 - CAPPED TA2404447		N/A	Equity/Index	BMO-	07/15/2024	07/11/2025	35	197,811	5585	8,313			8,313		6,920							.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		165							.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		20,718							.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		22,623							.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		30,597							.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		86,792							.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		24,141							.0001
S&P 500 - CAPPED TA2408371		N/A	Equity/Index	BMO-	11/08/2024	05/05/2025	140	839,206	5128	44,272			44,272		41,992							.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		23,205							.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		49,838							.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		169,623							.0001
S&P 500 - CAPPED TA2402488		N/A	Equity/Index	TOCC-	05/02/2024	05/02/2025	100	506,420	5064	9,320			9,320		13,983							.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		50,069							.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		48,665							.0001
S&P 500 - CAPPED TA2404027		N/A	Equity/Index	BMO-	06/28/2024	06/12/2025	274	1,506,926	5421	64,519			64,519		65,338							.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		10,772							.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		49,499							.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		25,336							.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		152,090							.0001
S&P 500 - CAPPED TA2403353		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	100	535,296	5353	29,678			29,678		33,304							.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		2,834							.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		15,516							.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		302,568							.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		3,966							.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		26,264							.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		15,778							.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		44,327							.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		16,598							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402735		N/A	Equity/Index	BMO-	05/10/2024	05/12/2025	211	1,100,000	5223	92,037			92,037		94,873							.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		6,102							.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		16,750							.0001
S&P 500 - CAPPED TA2403793		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	311	1,700,000	5465	94,537			94,537		88,518							.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		266,155							.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		121,053							.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		33,145							.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		11,695							.0001
S&P 500 - CAPPED TA2402333		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	20	102,034	5200	5,429			5,429		8,262							.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		51,242							.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		26,288							.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		9,626							.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		18,421							.0001
S&P 500 - CAPPED TA2403460		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	468	2,500,000	5347	150,500			150,500		165,660							.0001
S&P 500 - CAPPED TA2402283		N/A	Equity/Index	TOCC-	04/29/2024	04/24/2025	500	2,559,875	5072	111,463			111,463		167,841							.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		3,026							.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		13,049							.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		12,875							.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		19,010							.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		6,462							.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		10,303							.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		29,372							.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		46,639							.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		25,443							.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		261,988							.0001
S&P 500 - CAPPED TA2402610		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	200	1,036,952	5128	37,961			37,961		53,649							.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		73,163							.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		50,956							.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		35,420							.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		26,380							.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		24,509							.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		43,406							.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		24,258							.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		51,402							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404702		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	100	542,713	5427	30,014			30,014		32,095							.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		176,079							.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		9,690							.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		11,660							.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		18,018							.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		27,772							.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		2,543							.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		20,350							.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		15,655							.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		126,782							.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		14,601							.0001
S&P 500 - CAPPED TA2403067		N/A	Equity/Index	TOCC-	05/23/2024	05/16/2025	100	529,642	5303	30,715			30,715		36,052							.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		6,525							.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		28,882							.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		200,918							.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		12,826							.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		36,497							.0001
S&P 500 - CAPPED TA2401987		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	200	1,010,536	5123	56,683			56,683		92,749							.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		54,833							.0001
S&P 500 - CAPPED TA2402157		N/A	Equity/Index	BAR-	04/24/2024	04/22/2025	319	1,615,617	5011	44,953			44,953		68,151							.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		25,894							.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		91,950							.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		18,434							.0001
S&P 500 - CAPPED TA2404035		N/A	Equity/Index	BMO-	06/28/2024	06/25/2025	801	4,405,284	5469	194,267			194,267		191,342							.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		65,372							.0001
S&P 500 - CAPPED TA2408380		N/A	Equity/Index	BMO-	11/08/2024	05/07/2025	26	155,853	5188	12,920			12,920		10,814							.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		52,233							.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		6,565							.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		45,908							.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		34,893							.0001
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		86,626							.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		5,086							.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		42,287							.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		32,407							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404181		N/A	Equity/Index	BNP-	07/08/2024	07/08/2025	341	1,900,000	5573	41,039			41,039		38,555							.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		14,110							.0001
S&P 500 - CAPPED TA2402197		N/A	Equity/Index	TOCC-	04/25/2024	04/04/2025	200	1,010,060	5204	21,847			21,847		39,300							.0001
S&P 500 - CAPPED TA2402622		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5128	17,207			17,207		24,385							.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		30,180							.0001
S&P 500 - CAPPED TA2405058		N/A	Equity/Index	BNP-	08/06/2024	05/16/2025	250	1,318,945	5940	26,063			26,063		5,767							.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		33,505							.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		114,814							.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		14,833							.0001
S&P 500 - CAPPED TA2401767		N/A	Equity/Index	RBC-	04/03/2024	04/03/2025	591	3,080,000	5238	256,071			256,071		223,180							.0001
S&P 500 - CAPPED TA2402509		N/A	Equity/Index	BMO-	05/03/2024	05/05/2025	176	900,000	5128	76,587			76,587		92,171							.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		24,049							.0001
S&P 500 - CAPPED TA2403141		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5268	14,910			14,910		18,232							.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		21,269							.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		7,055							.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		49,547							.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		401,973							.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		11,060							.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		19,416							.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		74,842							.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		10,065							.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		4,500							.0001
S&P 500 - CAPPED TA2404112		N/A	Equity/Index	BOA-	07/03/2024	06/30/2025	409	2,260,416	5460	135,898			135,898		120,439							.0001
S&P 500 - CAPPED TA2402919		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	1,449	7,674,672	5308	150,276			150,276		190,208							.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		3,600							.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		14,747							.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		13,181							.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		20,883							.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		3,393							.0001
S&P 500 - CAPPED TA2500180		N/A	Equity/Index	RBC-	01/03/2025	12/26/2025	20	118,905	6038		5,063		5,063		2,760							.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		8,925							.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		111,271							.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		33,949							.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		1,935							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403407		N/A	Equity/Index	TOCC-	06/07/2024	06/04/2025	1,700	9,113,785	5291	409,216			409,216		479,565							.0001
S&P 500 - CAPPED TA2402765		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	400	2,086,736	5188	111,838			111,838		154,595							.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		238,600							.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		16,500							.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		35,318							.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		15,141							.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		36,183							.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		99,087							.0001
S&P 500 - CAPPED TA2401902		N/A	Equity/Index	TOCC-	04/11/2024	04/08/2025	500	2,583,795	5202	107,283			107,283		165,180							.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		10,141							.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		50,799							.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		14,300							.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		24,093							.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		125,579							.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		59,768							.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		33,389							.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		4,019							.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		94,859							.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		10,742							.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		13,930							.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		13,436							.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		16,829							.0001
S&P 500 - CAPPED TA2402672		N/A	Equity/Index	BMO-	05/09/2024	05/01/2025	280	1,457,193	5018	155,406			155,406		174,383							.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		94,536							.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		3,681							.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		9,049							.0001
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		99,748							.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		19,964							.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		119,545							.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		1,569							.0001
S&P 500 - CAPPED TA2403459		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	75	400,000	5347	23,760			23,760		26,286							.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		147,352							.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		8,892							.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		13,608							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2504948		N/A	Equity/Index	TOCC-	03/07/2025	03/06/2026	100	577,020	5770		32,892		32,892		27,379							.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		19,920							.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		123,133							.0001
S&P 500 - CAPPED TA2408258		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	526	3,145,953	5305	176,378			176,378		146,999							.0001
S&P 500 - CAPPED TA2403342		N/A	Equity/Index	TOCC-	06/06/2024	06/03/2025	300	1,606,950	5283	99,011			99,011		112,873							.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		262,011							.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		37,987							.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		125,758							.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		8,463							.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		4,967							.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		94,771							.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		5,288							.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		88,415							.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		4,979							.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		216,410							.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		62,708							.0001
S&P 500 - CAPPED TA2403739		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	55	300,000	5473	8,856			8,856		9,194							.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		25,336							.0001
S&P 500 - CAPPED TA2404391		N/A	Equity/Index	TOCC-	07/12/2024	06/16/2025	100	563,569	5432	36,336			36,336		30,284							.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		9,524							.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		145,860							.0001
S&P 500 - CAPPED TA2402984		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	437	2,320,361	5223	71,572			71,572		90,045							.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		39,208							.0001
S&P 500 - CAPPED TA2403490		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	228	1,220,343	5353	70,773			70,773		78,023							.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		18,385							.0001
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		48,744							.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		49,298							.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		63,661							.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		40,527							.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		65,179							.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		16,010							.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		69,835							.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		70,217							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407914		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	1,100	6,301,680	5729	123,536			123,536		104,940							.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		15,382							.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		152,652							.0001
S&P 500 - CAPPED TA2402198		N/A	Equity/Index	TOCC-	04/25/2024	04/07/2025	200	1,010,060	5204	24,491			24,491		43,503							.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		16,947							.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		77,188							.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		11,866							.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		178,116							.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		33,038							.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		9,111							.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		5,901							.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		49,264							.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		11,068							.0001
S&P 500 - CAPPED TA2403581		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	500	2,716,870	5434	53,243			53,243		58,873							.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		32,808							.0001
S&P 500 - CAPPED TA2402088		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	800	3,982,712	5199	141,732			141,732		257,474							.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		4,238							.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		142,932							.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		47,789							.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		7,598							.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		11,486							.0001
S&P 500 - CAPPED TA2401859		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	1,360	7,091,720	5147	313,589			313,589		479,404							.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		13,117							.0001
S&P 500 - CAPPED TA2402980		N/A	Equity/Index	SG-	05/21/2024	04/28/2025	255	1,353,986	5100	30,924			30,924		39,921							.0001
S&P 500 - CAPPED TA2506000		N/A	Equity/Index	RBC-	03/21/2025	05/20/2025	51	287,949	5480		14,590		14,590		12,939							.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		17,610							.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		340,932							.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		56,786							.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		66,335							.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		25,017							.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		33,917							.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		18,786							.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		10,057							.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		5,236							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407379		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	400	2,345,868	5865	137,706			137,706		73,752							.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		114,793							.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		99,375							.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		10,166							.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		9,105							.0001
S&P 500 - CAPPED TA2402340		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	1,287	6,565,881	5100	178,211			178,211		268,649							.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		14,963							.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		28,667							.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		3,759							.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		338,211							.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		28,830							.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		605,017							.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		92,322							.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		47,172							.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		7,543							.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		9,889							.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		22,358							.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		3,952							.0001
S&P 500 - CAPPED TA2408261		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	37	221,293	5235	7,694			7,694		7,026							.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		50,492							.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		158,847							.0001
S&P 500 - CAPPED TA2403724		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	127	696,457	5620	14,987			14,987		14,270							.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		30,516							.0001
S&P 500 - CAPPED TA2403719		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	182	1,000,000	5487	32,151			32,151		32,657							.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		155,341							.0001
S&P 500 - CAPPED TA2402761		N/A	Equity/Index	TOCC-	05/10/2024	05/07/2025	800	4,173,472	5188	239,332			239,332		330,840							.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		1,752							.0001
S&P 500 - CAPPED TA2403316		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	100	535,650	5214	13,029			13,029		15,957							.0001
S&P 500 - CAPPED TA2402774		N/A	Equity/Index	TOCC-	05/13/2024	05/08/2025	400	2,088,400	5188	90,066			90,066		123,036							.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		16,044							.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		9,305							.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		15,837							.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		53,644							.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		75,525							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2506505		N/A	Equity/Index	BMO-	03/31/2025	03/27/2026	205	1,140,128	5693		61,316		61,316		64,749							.0001
S&P 500 - CAPPED TA2402581		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	100	516,622	5064	14,549			14,549		20,603							.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		4,619							.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		12,823							.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		6,248							.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		24,469							.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		26,467							.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		16,665							.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		38,635							.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		32,090							.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		49,199							.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		8,090							.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		5,852							.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		9,120							.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		41,999							.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		237,155							.0001
S&P 500 - CAPPED TA2402647		N/A	Equity/Index	BAR-	05/08/2024	05/02/2025	777	4,027,191	5064	181,608			181,608		256,889							.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		36,988							.0001
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		287,188							.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		5,992							.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		12,114							.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		202,121							.0001
S&P 500 - CAPPED TA2404061		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	968	5,279,046	5483	225,621			225,621		227,620							.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		20,505							.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		207,291							.0001
S&P 500 - CAPPED TA2403361		N/A	Equity/Index	TOCC-	06/06/2024	05/28/2025	100	535,041	5306	46,732			46,732		40,549							.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		6,511							.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		8,249							.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		118,382							.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		19,002							.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		23,185							.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		54,293							.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		136,968							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407113		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	329	1,900,000	5780	102,334			102,334		67,467							.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		266,764							.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		86,897							.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		7,359							.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		14,408							.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		38,826							.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		3,655							.0001
S&P 500 - CAPPED TA2408244		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	232	1,387,569	5303	63,160			63,160		54,476							.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		145,172							.0001
S&P 500 - CAPPED TA2403068		N/A	Equity/Index	TOCC-	05/23/2024	05/20/2025	1,500	7,944,630	5308	338,723			338,723		421,404							.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		8,917							.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		51,923							.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		1,856							.0001
S&P 500 - CAPPED TA2402158		N/A	Equity/Index	BAR-	04/24/2024	04/22/2025	873	4,421,422	5011	191,938			191,938		298,946							.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		122,344							.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		23,810							.0001
S&P 500 - CAPPED TA2409551		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	99	600,000	6050	18,841			18,841		9,698							.0001
S&P 500 - CAPPED TA2402250		N/A	Equity/Index	SG-	04/26/2024	04/24/2025	5,745	29,354,365	5072	1,276,079			1,276,079		1,934,138							.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		112,528							.0001
S&P 500 - CAPPED TA2403070		N/A	Equity/Index	TOCC-	05/23/2024	05/20/2025	900	4,766,778	5308	273,767			273,767		322,661							.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		34,528							.0001
S&P 500 - CAPPED TA2402990		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	140	743,365	5297	43,463			43,463		50,255							.0001
S&P 500 - CAPPED TA2408262		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	93	556,224	5235	29,255			29,255		25,836							.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		29,268							.0001
S&P 500 - CAPPED TA2403661		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	300	1,629,480	5432	49,769			49,769		55,034							.0001
S&P 500 - CAPPED TA2404396		N/A	Equity/Index	TOCC-	07/12/2024	06/20/2025	100	563,569	5473	34,490			34,490		27,935							.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		268,252							.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		20,176							.0001
S&P 500 - CAPPED TA2402814		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	200	1,047,988	5128	43,319			43,319		58,545							.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		35,272							.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		30,586							.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		1,596							.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		16,173							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410650		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	46	278,300	6051	7,975			7,975		4,278							.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		33,125							.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		8,905							.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		8,889							.0001
S&P 500 - CAPPED TA2403956		N/A	Equity/Index	BOA-	06/27/2024	06/06/2025	144	789,003	5353	34,927			34,927		36,322							.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		44,434							.0001
S&P 500 - CAPPED TA2408396		N/A	Equity/Index	BMO-	11/08/2024	06/17/2025	34	203,807	5473	8,297			8,297		6,411							.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		341,626							.0001
S&P 500 - CAPPED TA2403893		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	944	5,157,638	5473	221,453			221,453		222,879							.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		33,956							.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		39,567							.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		15,393							.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		12,015							.0001
S&P 500 - CAPPED TA2401862		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	44	229,438	5147	16,602			16,602		20,737							.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		58,882							.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		34,275							.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		52,592							.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		4,883							.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		2,623							.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		184,627							.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		8,379							.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		38,042							.0001
S&P 500 - CAPPED TA2402704		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	100	520,228	5188	29,024			29,024		40,809							.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		7,637							.0001
S&P 500 - CAPPED TA2410193		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	12	72,402	6397	918			918		286							.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		390,081							.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		57,118							.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		315,334							.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		38,521							.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		60,208							.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		57,550							.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		2,371							.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		2,870							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402938		N/A	Equity/Index	BNP	05/20/2024	05/15/2025	200	1,064,534	5389	79,318			79,318		62,948							.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		20,982							.0001
S&P 500 - CAPPED TA2403684		N/A	Equity/Index	TOCC	06/17/2024	06/17/2025	1,400	7,662,522	5473	169,450			169,450		179,676							.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		14,613							.0001
S&P 500 - CAPPED TA2403339		N/A	Equity/Index	TOCC	06/06/2024	05/23/2025	100	535,650	5268	22,656			22,656		27,041							.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		299,976							.0001
S&P 500 - CAPPED TA2402104		N/A	Equity/Index	TOCC	04/19/2024	04/03/2025	100	497,839	5211	11,091			11,091		21,860							.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		43,644							.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		20,042							.0001
S&P 500 - CAPPED TA2403846		N/A	Equity/Index	RBC	06/24/2024	06/24/2025	275	1,500,000	5448	29,865			29,865		31,909							.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		16,168							.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		16,769							.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		8,177							.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		13,783							.0001
S&P 500 - CAPPED TA2404014		N/A	Equity/Index	BAR	06/28/2024	06/27/2025	220	1,200,000	5460	65,425			65,425		62,365							.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		28,569							.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		22,910							.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		67,301							.0001
S&P 500 - CAPPED TA2403973		N/A	Equity/Index	BOA	06/27/2024	06/20/2025	100	547,919	5465	21,841			21,841		21,812							.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		1,276							.0001
S&P 500 - CAPPED TA2404408		N/A	Equity/Index	TOCC	07/12/2024	06/30/2025	200	1,127,138	5460	50,381			50,381		46,291							.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		40,726							.0001
S&P 500 - CAPPED TA2403449		N/A	Equity/Index	RBC	06/07/2024	06/06/2025	374	2,000,000	5347	55,600			55,600		65,594							.0001
S&P 500 - CAPPED TA2403955		N/A	Equity/Index	BOA	06/27/2024	06/06/2025	272	1,490,340	5347	47,905			47,905		50,762							.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		97,924							.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		7,195							.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		5,528							.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		44,744							.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		86,971							.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		31,854							.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		136,596							.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		65,510							.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		3,742							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2401869		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,892	9,797,268	5204	179,116			179,116		286,418							.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		31,784							.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		15,189							.0001
S&P 500 - CAPPED TA2402141		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	1,173	5,943,603	4967	385,882			385,882		616,478							.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		5,617							.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		35,067							.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		148,858							.0001
S&P 500 - CAPPED TA2503381		N/A	Equity/Index	RBC-	02/14/2025	02/09/2026	15	91,763	6026		8,424		8,424		3,320							.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		11,132							.0001
S&P 500 - CAPPED TA2403041		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	569	3,000,000	5268	62,672			62,672		77,917							.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		9,591							.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		1,505							.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		5,616							.0001
S&P 500 - CAPPED TA2402210		N/A	Equity/Index	TOCC-	04/25/2024	04/02/2025	100	505,030	5206	23,792			23,792		40,562							.0001
S&P 500 - CAPPED TA2403790		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	366	2,000,000	5465	95,318			95,318		94,266							.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		85,492							.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		6,830							.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		32,740							.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		4,930							.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		57,072							.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		12,518							.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		132,174							.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		14,665							.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		103,045							.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		59,555							.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		21,932							.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		104,606							.0001
S&P 500 - CAPPED TA2403000		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	426	2,261,954	5303	65,898			65,898		81,560							.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		58,774							.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		14,560							.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		17,974							.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		18,901							.0001
S&P 500 - CAPPED TA2403285		N/A	Equity/Index	BMO-	06/05/2024	05/23/2025	320	1,702,333	5268	102,742			102,742		121,121							.0001
S&P 500 - CAPPED TA2403091		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	500	2,652,360	5330	211,144			211,144		189,361							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403102		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	6,420	34,078,965	5307	1,390,379			1,390,379		1,687,729							.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		80,100							.0001
S&P 500 - CAPPED TA2402537		N/A	Equity/Index	TOCC-	05/03/2024	04/25/2025	100	512,206	5048	30,485			30,485		46,209							.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		53,362							.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		81,182							.0001
S&P 500 - CAPPED TA2500416		N/A	Equity/Index	BAR-	01/07/2025	01/02/2026	119	711,025	5869		27,669		27,669		19,166							.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		10,183							.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		22,510							.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		30,021							.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		14,001							.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		50,334							.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		5,960							.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		79,285							.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		25,364							.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		31,403							.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		21,164							.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		2,240							.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		8,037							.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		453,875							.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		39,104							.0001
S&P 500 - CAPPED TA2401813		N/A	Equity/Index	BNP-	04/05/2024	04/04/2025	749	3,900,000	5204	341,675			341,675		309,345							.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		23,760							.0001
S&P 500 - CAPPED TA2402124		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	26	129,800	5022	2,422			2,422		3,783							.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		10,994							.0001
S&P 500 - CAPPED TA2403690		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473	17,474			17,474		18,202							.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		18,852							.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		368,133							.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		12,411							.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		10,394							.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		73,143							.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		178,497							.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		10,855							.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		42,572							.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		179,236							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2403978		N/A	Equity/Index	BOA-	06/27/2024	06/24/2025	294	1,610,882	5448	71,704			71,704		71,474							.0001
S&P 500 - CAPPED TA2410380		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	83	500,000	6051	12,415			12,415		6,912							.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		32,736							.0001
S&P 500 - CAPPED TA2403953		N/A	Equity/Index	BOA-	06/27/2024	06/04/2025	100	547,919	5291	13,091			13,091		14,164							.0001
S&P 500 - CAPPED TA2401854		N/A	Equity/Index	BMO-	04/08/2024	04/03/2025	400	2,085,800	5211	118,212			118,212		160,116							.0001
S&P 500 - CAPPED TA2403950		N/A	Equity/Index	BOA-	06/27/2024	06/02/2025	100	547,919	5278	25,114			25,114		26,829							.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		43,995							.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		12,054							.0001
S&P 500 - CAPPED TA2408237		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	233	1,393,550	5308	78,621			78,621		65,006							.0001
S&P 500 - CAPPED TA2402097		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	200	995,678	5199	23,443			23,443		42,309							.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		18,915							.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		168,069							.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		2,937							.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		72,775							.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		20,217							.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		50,239							.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		12,368							.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		563,001							.0001
S&P 500 - CAPPED TA2403900		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	55	300,000	5478	8,902			8,902		9,038							.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		178,748							.0001
S&P 500 - CAPPED TA2408257		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	368	2,200,971	5305	100,582			100,582		86,587							.0001
S&P 500 - CAPPED TA2402677		N/A	Equity/Index	RBC-	05/09/2024	05/09/2025	96	500,000	5214	9,410			9,410		12,772							.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		229,691							.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		6,667							.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		29,200							.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		49,178							.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		6,279							.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		11,402							.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		6,823							.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		68,699							.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		10,610							.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		17,360							.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		8,527							.0001
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		81,182							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2402715		N/A	Equity/Index	TOCC-	05/09/2024	04/11/2025	100	520,228	5123	17,925			17,925		26,758							.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		45,535							.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		24,311							.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		10,137							.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		26,802							.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		27,984							.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		16,976							.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		7,281							.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		21,391							.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		32,728							.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		55,587							.0001
S&P 500 - CAPPED TA2402976		N/A	Equity/Index	SG-	05/21/2024	04/25/2025	65	345,134	5048	16,946			16,946		22,020							.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		28,596							.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		10,637							.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		163,707							.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		7,686							.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		36,271							.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		199,773							.0001
S&P 500 - CAPPED TA2408412		N/A	Equity/Index	BMO-	11/08/2024	06/30/2025	102	611,422	5460	21,584			21,584		17,147							.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		1,672							.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		36,508							.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		50,438							.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		4,839							.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		20,855							.0001
S&P 500 - CAPPED TA2403196		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	105	547,628	5267	16,381			16,381		21,294							.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		225,901							.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		105,966							.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		145,105							.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		10,586							.0001
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		81,064							.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		10,619							.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		80,992							.0001
S&P 500 - CAPPED TA2402629		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5128	30,296			30,296		43,187							.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		5,793							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407482		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	188	1,100,684	5841	48,025			48,025		30,299							.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		94,987							.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		101,086							.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		20,744							.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		10,666							.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		8,411							.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		25,880							.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		87,494							.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		17,076							.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		8,352							.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		122,297							.0001
S&P 500 - CAPPED TA2402083		N/A	Equity/Index	TOCC-	04/19/2024	04/14/2025	2,000	9,956,780	5123	380,831			380,831		676,771							.0001
S&P 500 - CAPPED TA2402211		N/A	Equity/Index	TOCC-	04/25/2024	04/04/2025	100	505,030	5147	27,890			27,890		46,537							.0001
S&P 500 - CAPPED TA2403498		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	1,500	8,041,185	5361	175,928			175,928		207,510							.0001
S&P 500 - CAPPED TA2401819		N/A	Equity/Index	BNP-	04/05/2024	04/07/2025	384	2,000,000	5204	37,180			37,180		57,621							.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		11,373							.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		175,245							.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		101,499							.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		102,926							.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		9,277							.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		26,769							.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		9,652							.0001
S&P 500 - CAPPED TA2403718		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	310	1,700,000	5487	52,344			52,344		53,397							.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		68,482							.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		11,176							.0001
S&P 500 - CAPPED TA2502625		N/A	Equity/Index	BAR-	02/10/2025	02/02/2026	19	115,248	6251		1,174		1,174		611							.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		22,666							.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		134,986							.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		42,956							.0001
S&P 500 - CAPPED TA2403047		N/A	Equity/Index	TOCC-	05/23/2024	05/02/2025	100	529,642	5064	24,121			24,121		30,827							.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		13,338							.0001
S&P 500 - CAPPED TA2403725		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	126	690,973	5432	40,707			40,707		37,586							.0001
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		57,991							.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		16,582							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408182		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	1,100	6,570,410	5973	147,846			147,846		88,559							.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		32,402							.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		157,135							.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		11,711							.0001
S&P 500 - CAPPED TA2403144		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5268	47,321			47,321		58,031							.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		342,236							.0001
S&P 500 - CAPPED TA2403199		N/A	Equity/Index	BMO-	05/31/2024	04/23/2025	64	333,792	5281	12,226			12,226		16,880							.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		8,793							.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		116,979							.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		13,121							.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		101,521							.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		11,529							.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		11,864							.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		10,024							.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		20,670							.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		7,067							.0001
S&P 500 - CAPPED TA2403356		N/A	Equity/Index	TOCC-	06/06/2024	05/14/2025	100	535,041	5247	49,776			49,776		43,485							.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		20,029							.0001
S&P 500 - CAPPED TA2404379		N/A	Equity/Index	TOCC-	07/12/2024	06/06/2025	100	563,569	5353	13,136			13,136		13,256							.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		595							.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		2,681							.0001
S&P 500 - CAPPED TA2403608		N/A	Equity/Index	TOCC-	06/13/2024	06/09/2025	100	542,173	5347	34,756			34,756		35,719							.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		380,051							.0001
S&P 500 - CAPPED TA2403060		N/A	Equity/Index	TOCC-	05/23/2024	05/12/2025	100	529,642	5223	15,701			15,701		19,756							.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		25,122							.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		182,446							.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		32,409							.0001
S&P 500 - CAPPED TA2403888		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	178	972,521	5465	42,145			42,145		42,634							.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		35,189							.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		16,583							.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		24,741							.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		20,916							.0001
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		53,185							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2504173		N/A	Equity/Index	NTX-	02/27/2025	02/27/2026	614	3,600,000	5862		81,721		81,721		64,002							.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		177,616							.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		46,740							.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		13,567							.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		110,915							.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		1,457							.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		51,480							.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		15,720							.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		37,832							.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		17,678							.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		46,534							.0001
S&P 500 - CAPPED TA2403499		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	100	536,079	5361	13,275			13,275		15,617							.0001
S&P 500 - CAPPED TA2408233		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	1,226	7,332,583	5684	23,833			23,833		14,449							.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		38,330							.0001
S&P 500 - CAPPED TA2402086		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	1,100	5,476,229	5022	324,253			324,253		561,895							.0001
S&P 500 - CAPPED TA2401867		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,388	7,187,425	5147	310,496			310,496		491,060							.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		2,199							.0001
S&P 500 - CAPPED TA2403694		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	46	251,178	5347	8,470			8,470		9,106							.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		50,445							.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		59,398							.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		139,405							.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		12,345							.0001
S&P 500 - CAPPED TA2403207		N/A	Equity/Index	BMO-	05/31/2024	06/02/2025	189	1,000,000	5305	81,889			81,889		77,507							.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		68,030							.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		35,077							.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		74,030							.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		2,490							.0001
S&P 500 - CAPPED TA2402138		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	157	795,521	4967	28,932			28,932		44,306							.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		7,672							.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		23,938							.0001
S&P 500 - CAPPED TA2500626		N/A	Equity/Index	TOCC-	01/13/2025	01/13/2026	100	583,622	5836		18,853		18,853		14,667							.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		107,586							.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		8,566							.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		17,654							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404190		N/A	Equity/Index	BMO-	07/08/2024	07/02/2025	53	295,449	5509	19,640			19,640		14,972							.0001
S&P 500 - CAPPED TA2403540		N/A	Equity/Index	BMO-	06/12/2024	06/06/2025	182	989,039	5353	61,194			61,194		62,573							.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		18,867							.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		36,090							.0001
S&P 500 - CAPPED TA2402284		N/A	Equity/Index	TOCC-	04/29/2024	04/24/2025	600	3,071,850	5072	180,381			180,381		272,895							.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		9,232							.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		22,583							.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		13,459							.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		1,698							.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		186,817							.0001
S&P 500 - CAPPED TA2402823		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	900	4,715,946	5223	267,197			267,197		352,167							.0001
S&P 500 - CAPPED TA2403164		N/A	Equity/Index	BMO-	05/29/2024	05/23/2025	1,035	5,454,450	5305	320,001			320,001		381,408							.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		47,662							.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		11,700							.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		1,636							.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		101,905							.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		5,424							.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		61,775							.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		115,464							.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		7,576							.0001
S&P 500 - CAPPED TA2401914		N/A	Equity/Index	RBC-	04/11/2024	04/11/2025	385	2,000,000	5199	37,280			37,280		55,482							.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		92,558							.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		164,346							.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		55,555							.0001
S&P 500 - CAPPED TA2408383		N/A	Equity/Index	BMO-	11/08/2024	05/19/2025	85	509,518	5303	18,436			18,436		16,040							.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		19,275							.0001
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		96,910							.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		76,989							.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		11,850							.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		5,069							.0001
S&P 500 - CAPPED TA2403259		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	900	4,767,390	5235	98,294			98,294		120,324							.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		111,732							.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		147,200							.0001
S&P 500 - CAPPED TA2403327		N/A	Equity/Index	TOCC-	06/06/2024	05/14/2025	200	1,071,300	5247	34,091			34,091		41,187							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2501680		N/A	Equity/Index	SG-	01/27/2025	12/05/2025	28	167,951	6475		5,326		5,326		1,088							.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		75,674							.0001
S&P 500 - CAPPED TA2401988		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	700	3,536,876	5123	201,051			201,051		327,831							.0001
S&P 500 - CAPPED TA2403981		N/A	Equity/Index	BOA-	06/27/2024	06/25/2025	600	3,287,514	5469	144,114			144,114		142,154							.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		2,868							.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		30,922							.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		2,072							.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		49,430							.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		135,097							.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		29,406							.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		109,877							.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		28,354							.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		6,460							.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		11,225							.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		25,823							.0001
S&P 500 - CAPPED TA2408263		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	121	723,689	5235	60,886			60,886		48,572							.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		227,212							.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		42,933							.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		7,390							.0001
S&P 500 - CAPPED TA2402780		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	200	1,044,200	5214	44,287			44,287		60,346							.0001
S&P 500 - CAPPED TA2404863		N/A	Equity/Index	BNP-	07/30/2024	07/30/2025	129	700,000	5436	22,211			22,211		24,119							.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		6,415							.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		36,438							.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		2,714							.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		13,025							.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		17,656							.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		145,456							.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		3,091							.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		18,887							.0001
S&P 500 - CAPPED TA2402982		N/A	Equity/Index	SG-	05/21/2024	04/28/2025	183	971,684	5100	46,720			46,720		60,513							.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		72,022							.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		9,145							.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		88,002							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2501659		N/A	Equity/Index	BAR	01/27/2025	01/23/2026	398	2,388,000	6119		127,137		127,137		59,460							.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		21,719							.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		90,786							.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		103,425							.0001
S&P 500 - CAPPED TA2403134		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	100	530,972	5305	29,791			29,791		35,004							.0001
S&P 500 - CAPPED TA2403966		N/A	Equity/Index	BOA	06/27/2024	06/13/2025	117	641,065	5432	28,962			28,962		28,863							.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		78,572							.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		86,263							.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		29,361							.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		9,348							.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		7,359							.0001
S&P 500 - CAPPED TA2403696		N/A	Equity/Index	BMO	06/17/2024	06/06/2025	43	234,797	5347	10,334			10,334		10,956							.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		43,798							.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		4,125							.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		8,383							.0001
S&P 500 - CAPPED TA2407344		N/A	Equity/Index	BAR	10/17/2024	09/30/2025	41	239,772	6314	1,424			1,424		456							.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		100,384							.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		104,561							.0001
S&P 500 - CAPPED TA2402921		N/A	Equity/Index	BMO	05/17/2024	05/15/2025	174	921,596	5308	27,381			27,381		34,754							.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		1,538							.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		98,818							.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		266,272							.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		28,801							.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		29,729							.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		504,780							.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		127,182							.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		15,835							.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		15,021							.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		5,260							.0001
S&P 500 - CAPPED TA2402348		N/A	Equity/Index	RBC	04/30/2024	04/28/2025	200	1,020,339	5100	24,888			24,888		37,250							.0001
S&P 500 - CAPPED TA2403857		N/A	Equity/Index	BMO	06/24/2024	06/18/2025	60	328,800	5487	9,508			9,508		9,734							.0001
S&P 500 - CAPPED TA2403139		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	300	1,592,916	5268	33,482			33,482		40,868							.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		82,539							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505724		N/A	Equity/Index	BAR-	03/19/2025	03/19/2026	106	600,000	5675		25,632		25,632		24,264							.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		1,863							.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		3,828							.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		40,442							.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		138,321							.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		139,798							.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		44,134							.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		9,623							.0001
S&P 500 - CAPPED TA2401871		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,799	9,315,690	5204	386,335			386,335		605,717							.0001
S&P 500 - CAPPED TA2403806		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	457	2,500,000	5465	141,602			141,602		132,286							.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		32,448							.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		15,845							.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		18,617							.0001
S&P 500 - CAPPED TA2404211		N/A	Equity/Index	BAR-	07/08/2024	06/20/2025	145	807,463	5497	71,868			71,868		42,035							.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		10,505							.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		19,808							.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		118,838							.0001
S&P 500 - CAPPED TA2401838		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	2,000	10,426,160	5211	624,371			624,371		804,895							.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		129,670							.0001
S&P 500 - CAPPED TA2404388		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	200	1,127,138	5434	50,997			50,997		47,251							.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		29,067							.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		93,006							.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		24,607							.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		84,185							.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		21,631							.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		93,223							.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		11,384							.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		56,491							.0001
S&P 500 - CAPPED TA2403789		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	329	1,800,000	5465	81,863			81,863		81,916							.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		74,044							.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		4,457							.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		12,485							.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		6,567							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410945		N/A	Equity/Index	BAR-	12/20/2024	12/11/2025	59	351,127	6084	17,481			17,481		7,769							.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		42,103							.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		11,397							.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		44,277							.0001
S&P 500 - CAPPED TA2403058		N/A	Equity/Index	TOCC-	05/23/2024	05/09/2025	200	1,059,284	5223	47,787			47,787		59,982							.0001
S&P 500 - CAPPED TA2403646		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	400	2,172,640	5432	63,418			63,418		70,156							.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		3,893							.0001
S&P 500 - CAPPED TA2403314		N/A	Equity/Index	TOCC-	06/06/2024	05/08/2025	200	1,071,300	5188	21,777			21,777		26,562							.0001
S&P 500 - CAPPED TA2404032		N/A	Equity/Index	BMO-	06/28/2024	06/20/2025	100	549,973	5465	27,998			27,998		26,554							.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		42,674							.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		23,273							.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		28,245							.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		12,842							.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		17,417							.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		26,325							.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		7,118							.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		4,055							.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		39,429							.0001
S&P 500 - CAPPED TA2403453		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	1,047	5,600,000	5347	226,800			226,800		266,449							.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		6,679							.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		24,833							.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		5,098							.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		17,685							.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		1,209							.0001
S&P 500 - CAPPED TA2403706		N/A	Equity/Index	BMO-	06/17/2024	06/12/2025	485	2,648,294	5421	158,954			158,954		150,108							.0001
S&P 500 - CAPPED TA2401934		N/A	Equity/Index	RBC-	04/12/2024	04/10/2025	1,169	6,019,789	5161	111,838			111,838		171,692							.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		7,918							.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		56,228							.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		18,667							.0001
S&P 500 - CAPPED TA2402699		N/A	Equity/Index	TOCC-	05/09/2024	05/06/2025	100	520,228	5181	29,683			29,683		41,389							.0001
S&P 500 - CAPPED TA2401907		N/A	Equity/Index	TOCC-	04/11/2024	04/09/2025	1,100	5,684,349	5210	234,207			234,207		356,439							.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		56,819							.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		159,291							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2406702		N/A	Equity/Index	BMO-	09/26/2024	09/25/2025	87	499,163	5722	41,388			41,388		22,541							.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		3,631							.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		12,636							.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		51,467							.0001
S&P 500 - CAPPED TA2506141		N/A	Equity/Index	NTX-	03/25/2025	03/23/2026	25	144,088	5668		2,990		2,990		2,684							.0001
S&P 500 - CAPPED TA2403813		N/A	Equity/Index	TOCC-	06/21/2024	06/10/2025	100	546,508	5361	17,295			17,295		18,689							.0001
S&P 500 - CAPPED TA2402090		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	700	3,484,873	5022	196,060			196,060		338,170							.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		48,183							.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		72,024							.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		456,520							.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		1,376							.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		38,501							.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		8,540							.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		84,331							.0001
S&P 500 - CAPPED TA2402842		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	834	4,413,194	5221	266,471			266,471		330,752							.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		5,126							.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		4,474							.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		62,269							.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		65,187							.0001
S&P 500 - CAPPED TA2401997		N/A	Equity/Index	BNP-	04/17/2024	04/15/2025	990	5,001,411	5062	282,368			282,368		463,063							.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		24,331							.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		58,403							.0001
S&P 500 - CAPPED TA2402552		N/A	Equity/Index	BMO-	05/03/2024	04/29/2025	160	820,603	5116	70,318			70,318		84,355							.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		18,121							.0001
S&P 500 - CAPPED TA2403269		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	600	3,178,260	5278	152,139			152,139		186,912							.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		5,951							.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		103,899							.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		12,233							.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		654							.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		13,452							.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		12,771							.0001
S&P 500 - CAPPED TA2403321		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	300	1,606,950	5223	61,385			61,385		74,491							.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		3,116							.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		68,301							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2407542		N/A	Equity/Index	BMO-	10/24/2024	10/22/2025	88	509,410	5851	32,561			32,561		18,069							.0001
S&P 500 - CAPPED TA2403415		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	800	4,288,840	5354	261,300			261,300		281,103							.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		17,994							.0001
S&P 500 - CAPPED TA2401830		N/A	Equity/Index	TOCC-	04/05/2024	04/01/2025	100	521,308	5244	21,575			21,575		35,334							.0001
S&P 500 - CAPPED TA2403958		N/A	Equity/Index	BOA-	06/27/2024	06/09/2025	101	553,398	5347	18,220			18,220		19,289							.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		163,397							.0001
S&P 500 - CAPPED TA2401861		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	727	3,790,942	5147	238,616			238,616		334,731							.0001
S&P 500 - CAPPED TA2402945		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	178	945,050	5297	27,779			27,779		34,323							.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		25,554							.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		163,011							.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		814							.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		54,766							.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		35,681							.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		7,765							.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		16,455							.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		2,510							.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		28,787							.0001
S&P 500 - CAPPED TA2404028		N/A	Equity/Index	BMO-	06/28/2024	06/13/2025	160	879,957	5432	27,493			27,493		28,046							.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		29,729							.0001
S&P 500 - CAPPED TA2403315		N/A	Equity/Index	TOCC-	06/06/2024	05/08/2025	100	535,650	5188	23,820			23,820		29,011							.0001
S&P 500 - CAPPED TA2403528		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	1,400	7,525,448	5375	164,536			164,536		192,173							.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		16,486							.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		40,043							.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		136,243							.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		6,657							.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		56,323							.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		28,870							.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		15,466							.0001
S&P 500 - CAPPED TA2402118		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	89	444,316	5011	15,427			15,427		25,273							.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		120,557							.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		12,110							.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		709,785							.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		5,658							.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		20,540							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2505746		N/A	Equity/Index	NTX-	03/19/2025	03/17/2026	26	146,796	6036		7,120		7,120		6,222							.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		143,725							.0001
S&P 500 - CAPPED TA2500095		N/A	Equity/Index	TOCC-	01/03/2025	01/05/2026	100	594,247	5942		11,471		11,471		8,190							.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		40,102							.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		2,456							.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		72,454							.0001
S&P 500 - CAPPED TA2402355		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	259	1,321,339	5100	73,186			73,186		112,444							.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		85,276							.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		1,919							.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		52,077							.0001
S&P 500 - CAPPED TA2404013		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	165	900,000	5460	43,433			43,433		42,852							.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		211,802							.0001
S&P 500 - CAPPED TA2403882		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	1,000	5,469,300	5469	121,496			121,496		129,347							.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		668,730							.0001
S&P 500 - CAPPED TA2403503		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	100	536,079	5361	24,269			24,269		28,071							.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		71,635							.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		94,732							.0001
S&P 500 - CAPPED TA2402026		N/A	Equity/Index	RBC-	04/18/2024	04/16/2025	457	2,291,307	5051	127,348			127,348		216,445							.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		76,290							.0001
S&P 500 - CAPPED TA2401765		N/A	Equity/Index	BAR-	04/03/2024	04/01/2025	1,841	9,623,662	5244	402,866			402,866		649,425							.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		128,006							.0001
S&P 500 - CAPPED TA2403176		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	1,733	9,087,419	5306	184,166			184,166		234,390							.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		177,305							.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		21,660							.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		69,300							.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		19,436							.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		74,591							.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		7,128							.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		5,137							.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		5,691							.0001
S&P 500 - CAPPED TA2505743		N/A	Equity/Index	NTX-	03/19/2025	03/10/2026	26	146,796	5988		7,616		7,616		6,700							.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		21,720							.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		9,360							.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		19,106							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2404987		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	206	1,100,000	5347	61,457			61,457		71,388							.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		11,689							.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		60,954							.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		8,146							.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		456							.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		34,929							.0001
S&P 500 - CAPPED TA2402092		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	600	2,987,034	5022	160,131			160,131		275,396							.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		38,623							.0001
S&P 500 - CAPPED TA2402048		N/A	Equity/Index	BMO-	04/19/2024	04/21/2025	242	1,200,000	4967	109,677			109,677		159,739							.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		97,173							.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		87,708							.0001
S&P 500 - CAPPED TA2402916		N/A	Equity/Index	BMO-	05/17/2024	05/14/2025	1,130	5,985,079	5247	261,652			261,652		331,822							.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		20,794							.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		43,950							.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		29,289							.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		33,492							.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		15,165							.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		289,031							.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		59,181							.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		47,175							.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		1,061							.0001
S&P 500 - CAPPED TA2404213		N/A	Equity/Index	BAR-	07/08/2024	06/26/2025	182	1,013,505	5478	93,517			93,517		56,617							.0001
S&P 500 - CAPPED TA2402128		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	410	2,046,847	5022	113,726			113,726		195,891							.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		4,166							.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		17,439							.0001
S&P 500 - CAPPED TA2403951		N/A	Equity/Index	BOA-	06/27/2024	06/02/2025	111	608,190	5278	33,770			33,770		35,503							.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		15,085							.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		16,127							.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		26,361							.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		10,079							.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		10,292							.0001
S&P 500 - CAPPED TA2404083		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	493	2,700,161	5460	155,818			155,818		144,932							.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		14,770							.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		31,989							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2405870		N/A	Equity/Index	TOCC-	08/30/2024	08/28/2025	100	561,600	5592	33,801			33,801		27,644							.0001
S&P 500 - CAPPED TA2402999		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	1,187	6,302,673	5303	129,276			129,276		160,276							.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		178,997							.0001
S&P 500 - CAPPED TA2402126		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	594	2,965,432	5022	123,130			123,130		206,483							.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		28,570							.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		11,946							.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		106,434							.0001
S&P 500 - CAPPED TA2402702		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	100	520,228	5188	15,963			15,963		22,262							.0001
S&P 500 - CAPPED TA2403979		N/A	Equity/Index	BOA-	06/27/2024	06/24/2025	500	2,739,595	5448	165,960			165,960		150,817							.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		164,779							.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		12,478							.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		66,722							.0001
S&P 500 - CAPPED TA2403648		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	400	2,172,640	5432	69,306			69,306		76,377							.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		69,505							.0001
S&P 500 - CAPPED TA2402536		N/A	Equity/Index	TOCC-	05/03/2024	04/24/2025	100	512,206	5072	31,383			31,383		47,760							.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		14,826							.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		8,486							.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		134,390							.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		15,987							.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		23,795							.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		34,255							.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		400,855							.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		325,188							.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		40,411							.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		36,353							.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		18,564							.0001
S&P 500 - CAPPED TA2403557		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	100	542,103	5421	26,653			26,653		28,103							.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		23,586							.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		15,635							.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		376,464							.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		21,191							.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		3,615							.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		69,258							.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		99,698							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2504425		N/A	Equity/Index	BMO-	02/28/2025	02/23/2026	43	251,053	6675		1,031		1,031		422							.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		3,559							.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		7,849							.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		32,512							.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		5,169							.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		925							.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		107,139							.0001
S&P 500 - CAPPED TA2402350		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	285	1,453,983	5100	39,572			39,572		59,366							.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		10,495							.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		120,503							.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		16,154							.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		3,796							.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		44,293							.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		75,544							.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		45,860							.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		157,695							.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		51,674							.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		7,168							.0001
S&P 500 - CAPPED TA2403184		N/A	Equity/Index	BNP-	05/30/2024	04/21/2025	185	970,094	4967	21,614			21,614		28,337							.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		227,512							.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		19,596							.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		23,621							.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		7,100							.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		3,219							.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		10,716							.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		14,246							.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		74,801							.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		11,793							.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		70,068							.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		14,676							.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		34,871							.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		17,076							.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		23,809							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410121		N/A	Equity/Index	BMO-	12/09/2024	09/29/2025	32	193,720	5738	21,407			21,407		8,133							.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		3,740							.0001
S&P 500 - CAPPED TA2408402		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	149	893,155	5460	24,776			24,776		20,037							.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		52,266							.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		1,401							.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		71,135							.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		46,585							.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		103,164							.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		42,876							.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		25,490							.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		118,551							.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		24,954							.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		24,177							.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		100,666							.0001
S&P 500 - CAPPED TA2403289		N/A	Equity/Index	BMO-	06/05/2024	05/16/2025	165	877,765	5303	53,321			53,321		60,440							.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		269,457							.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		166,194							.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		2,615							.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		368,665							.0001
S&P 500 - CAPPED TA2403192		N/A	Equity/Index	BMO-	05/31/2024	05/28/2025	1,967	10,258,889	5306	414,899			414,899		546,139							.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		299,339							.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		31,489							.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		49,532							.0001
S&P 500 - CAPPED TA2403559		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	500	2,710,515	5421	148,783			148,783		151,360							.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		12,012							.0001
S&P 500 - CAPPED TA2401879		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	762	3,925,832	5202	214,678			214,678		308,655							.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		12,489							.0001
S&P 500 - CAPPED TA2404813		N/A	Equity/Index	BOA-	07/26/2024	07/18/2025	150	818,501	5505	45,585			45,585		43,451							.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		36,656							.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		3,586							.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		3,297							.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		25,381							.0001
S&P 500 - CAPPED TA2403098		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	556	2,951,387	5307	61,227			61,227		74,683							.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		11,433							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2501991		N/A	Equity/Index	BAR-	01/30/2025	12/31/2025	33	200,278	5882		7,285		7,285		4,712							.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		221,539							.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		110,599							.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		2,517							.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		1,934							.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		1,158							.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		2,579							.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		3,392							.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		1,444							.0001
S&P 500 - CLIQUET TA2403096		N/A	Equity/Index	BMO-	05/24/2024	05/27/2025	4,950,000	4,950,000	5305	106,425			106,425		78,723							.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		2,135							.0001
S&P 500 - CLIQUET TA2402225		N/A	Equity/Index	BMO-	04/26/2024	04/25/2025	4,680,000	4,680,000	5100	82,836			82,836		91,521							.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		13,045							.0001
S&P 500 - CLIQUET TA2505315		N/A	Equity/Index	MS-	03/13/2025	02/12/2026	195,019	195,019	6052		644		644		715							.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		3,116							.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		1,335							.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		36,082							.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		68,528							.0001
S&P 500 - CLIQUET TA2505319		N/A	Equity/Index	MS-	03/13/2025	02/13/2026	102,969	102,969	6115		227		227		340							.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		4,451							.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		2,222							.0001
S&P 500 - CLIQUET TA2403631		N/A	Equity/Index	MS-	06/14/2024	06/13/2025	3,330,000	3,330,000	5432	91,575			91,575		3,991							.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		5,385							.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		7,808							.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		1,549							.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		995							.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		18,778							.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		3,372							.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		1,883							.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		5,015							.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		2,671							.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		47,936							.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		7,920							.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		41,375							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2405387		N/A	Equity/Index	BMO-	08/16/2024	08/15/2025	1,600,000	1,600,000	5554	39,227			39,227		19,515							.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		4,202							.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		35,236							.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		724							.0001
S&P 500 - CLIQUET TA2403708		N/A	Equity/Index	BMO-	06/18/2024	06/18/2025	5,580,000	5,580,000	5487	161,262			161,262		75,153							.0001
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		64,336							.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		16,548							.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		29,460							.0001
S&P 500 - CLIQUET TA2402731		N/A	Equity/Index	MS-	05/10/2024	05/09/2025	4,400,000	4,400,000	5223	81,840			81,840									.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		1,144							.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		9,156							.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		9,104							.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		3,321							.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		54,589							.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		56,347							.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		43,116							.0001
S&P 500 - CLIQUET TA2403709		N/A	Equity/Index	BMO-	06/18/2024	06/18/2025	5,400,000	5,400,000	5487	156,060			156,060		117,939							.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		17,585							.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		3,119							.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		42,401							.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		30,747							.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		11,382							.0001
S&P 500 - CLIQUET TA2505316		N/A	Equity/Index	MS-	03/13/2025	02/12/2026	120,310	120,310	6052		686		686		793							.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		90,855							.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		36,085							.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		10,077							.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		1,644							.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		60,407							.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		79,131							.0001
S&P 500 - CLIQUET TA2402871		N/A	Equity/Index	MS-	05/16/2024	05/16/2025	7,560,000	7,560,000	5297	145,908			145,908									.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		29,084							.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		3,758							.0001
S&P 500 - CLIQUET TA2402112		N/A	Equity/Index	BMO-	04/22/2024	04/22/2025	7,000,000	7,000,000	5011	114,800			114,800		141,987							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2403475		N/A	Equity/Index	JPM-	06/10/2024	06/10/2025	5,220,000	5,220,000	5361	129,978			129,978									.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		10,449							.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		946							.0001
S&P 500 - CLIQUET TA2403876		N/A	Equity/Index	JFS-	06/25/2024	06/25/2025	6,000,000	6,000,000	5469	171,600			171,600		103,516							.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		16,952							.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		1,692							.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		2,542							.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		7,466							.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		27,356							.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		24,771							.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		59,147							.0001
S&P 500 - CLIQUET TA2401740		N/A	Equity/Index	MS-	04/02/2024	04/02/2025	5,400,000	5,400,000	5206	95,040			95,040									.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		4,796							.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		13,821							.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		20,817							.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		1,045							.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		1,940							.0001
S&P 500 - CLIQUET TA2407789		N/A	Equity/Index	JFS-	10/30/2024	05/14/2025	487,394	487,394	5247	15,748			15,748									.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		3,697							.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		5,353							.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		1,590							.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		3,553							.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		6,583							.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		4,454							.0001
S&P 500 - CLIQUET TA2403247		N/A	Equity/Index	CITI-	06/04/2024	06/04/2025	6,210,000	6,210,000	5291	134,757			134,757		260							.0001
S&P 500 - CLIQUET TA2403997		N/A	Equity/Index	BMO-	06/28/2024	06/30/2025	2,600,000	2,600,000	5460	75,140			75,140		13,323							.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		1,279							.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		48,076							.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		56,310							.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		3,267							.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		18,115							.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		2,112							.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		6,471							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2501726		N/A	Equity/Index	CITI-	01/28/2025	12/02/2025	586,440	586,440	6047		12,081		12,081		919							.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		9,057							.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		20,438							.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		1,654							.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		1,505							.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		5,694							.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		16							.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		2,106							.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		33,979							.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		17,037							.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		15,178							.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		26,902							.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		1,391							.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		35,640							.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		18,710							.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		1,086							.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		1,070							.0001
S&P 500 - CLIQUET TA2407788		N/A	Equity/Index	JFS-	10/30/2024	04/17/2025	305,388	305,388	4967	18,485			18,485		8,984							.0001
S&P 500 - CLIQUET TA2401921		N/A	Equity/Index	BMO-	04/12/2024	04/11/2025	4,600,000	4,600,000	5123	76,360			76,360									.0001
S&P 500 - CLIQUET TA2402506		N/A	Equity/Index	MS-	05/03/2024	05/02/2025	2,800,000	2,800,000	5128	50,680			50,680		85							.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		47,294							.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		57,184							.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		630							.0001
S&P 500 - CLIQUET TA2403996		N/A	Equity/Index	BMO-	06/28/2024	06/27/2025	3,300,000	3,300,000	5460	95,370			95,370		50,884							.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		6,516							.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		56,507							.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 TA2502528		N/A	Equity/Index	JFS-	02/06/2025	02/06/2026	472,000	472,000	6084		15,906		15,906		2,690							.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		2,798							.0001
S&P 500 - CLIQUET TA2505318		N/A	Equity/Index	MS-	03/13/2025	02/13/2026	120,809	120,809	6115		266		266		412							.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		3,531							.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		57,598							.0001
S&P 500 - CLIQUET TA2402600		N/A	Equity/Index	JPM-	05/07/2024	05/07/2025	5,040,000	5,040,000	5188	91,728			91,728									.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2406084		N/A	Equity/Index	BMO-	09/10/2024	09/10/2025	4,272,000	4,272,000	5496	99,110			99,110		14,170							.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		8,834							.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		11,344							.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		5,613							.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		4,538							.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		2,461							.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		23,798							.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		11,620							.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		1,862							.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		1,143							.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		69,911							.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		6,504							.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		1,121							.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		9,967							.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		3,383							.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		30,073							.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		1,217							.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		24,594							.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		16,976							.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		46,858							.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		70,617							.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		5,930							.0001
S&P 500 - CLIQUET TA2403397		N/A	Equity/Index	MS-	06/07/2024	06/09/2025	4,900,000	4,900,000	5347	114,170			114,170		7,164							.0001
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		2,168							.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		1,742							.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		2,469							.0001
S&P 500 - CLIQUET TA2408074		N/A	Equity/Index	JPM-	11/05/2024	04/09/2025	206,066	206,066	5210	4,286			4,286									.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		1,634							.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		3,048							.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		19,854							.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		21,989							.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		13,019							.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		13,065							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2407816		N/A	Equity/Index	JFS-	10/30/2024	10/22/2025	478,178	478,178	5851	12,437			12,437		3,001							.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		13,004							.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		9,023							.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		1,922							.0001
S&P 500 - CLIQUET TA2401768		N/A	Equity/Index	BMO-	04/03/2024	04/03/2025	4,680,000	4,680,000	5211	80,964			80,964		.4							.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		108,929							.0001
S&P 500 - CLIQUET TA2401816		N/A	Equity/Index	BMO-	04/05/2024	04/04/2025	3,400,000	3,400,000	5204	57,800			57,800									.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		6,718							.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		29,447							.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		2,631							.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		5,016							.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		4,384							.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		7,854							.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		2,601							.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		81,156							.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		5,571							.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		37,435							.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		77,953							.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		7,938							.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		3,055							.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		1,070							.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		7,198							.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		6,397							.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		4,915							.0001
S&P 500 - CLIQUET TA2402000		N/A	Equity/Index	BMO-	04/17/2024	04/17/2025	8,500,000	8,500,000	5022	141,100			141,100		126,092							.0001
S&P 500 - CLIQUET TA2401922		N/A	Equity/Index	BMO-	04/12/2024	04/14/2025	3,300,000	3,300,000	5123	54,780			54,780									.0001
S&P 500 - CLIQUET TA2403161		N/A	Equity/Index	BMO-	05/29/2024	05/29/2025	6,400,000	6,400,000	5267	136,960			136,960		71,055							.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		.39							.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		4,971							.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		16,765							.0001
S&P 500 - CLIQUET TA2402149		N/A	Equity/Index	UBS-	04/24/2024	04/24/2025	6,100,000	6,100,000	5072	106,140			106,140		189,853							.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		1,633							.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		1,802							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2501744		N/A	Equity/Index	CITI-	01/28/2025	12/30/2025	351,269	351,269	5907		11,030		11,030		1,697							.0001
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		9,506							.0001
S&P 500 - CLIQUET TA2403038		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	6,800,000	6,800,000	5268	143,480			143,480		160,484							.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		20,418							.0001
S&P 500 - CLIQUET TA2403094		N/A	Equity/Index	BMO-	05/24/2024	05/23/2025	2,430,000	2,430,000	5305	52,245			52,245		41,358							.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		1,831							.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		27,020							.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		3,406							.0001
S&P 500 - CLIQUET TA2403204		N/A	Equity/Index	CITI-	05/31/2024	05/30/2025	4,600,000	4,600,000	5278	96,600			96,600		8,329							.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		2,113							.0001
S&P 500 - CLIQUET TA2403302		N/A	Equity/Index	BMO-	06/06/2024	06/06/2025	6,000,000	6,000,000	5353	136,800			136,800		90							.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		2,043							.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		4,218							.0001
S&P 500 - CLIQUET TA2401848		N/A	Equity/Index	JPM-	04/08/2024	04/08/2025	4,000,000	4,000,000	5202	68,800			68,800									.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		26,160							.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		14,621							.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		8,147							.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		38,992							.0001
S&P 500 - CLIQUET TA2403203		N/A	Equity/Index	CITI-	05/31/2024	05/30/2025	2,800,000	2,800,000	5278	58,800			58,800		2,740							.0001
S&P 500 - CLIQUET TA2408078		N/A	Equity/Index	JPM-	11/05/2024	06/09/2025	1,273,758	1,273,758	5347	36,812			36,812		5,660							.0001
S&P 500 - CLIQUET TA2407787		N/A	Equity/Index	JFS-	10/30/2024	04/14/2025	385,655	385,655	5123	16,811			16,811									.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		46,914							.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		5,298							.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		1,070							.0001
S&P 500 - CLIQUET TA2505314		N/A	Equity/Index	MS-	03/13/2025	02/11/2026	105,386	105,386	6069		232		232		233							.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		1,521							.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		16,605							.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		20,828							.0001
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		50,526							.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		2,488							.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		14,452							.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		77,391							.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		5,801							.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		34,330							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2501828		N/A	Equity/Index	BMO-	01/29/2025	01/29/2026	1,157,000	1,157,000	6039		26,148		26,148		2,958							.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		59,038							.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		7,403							.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		4,590							.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		2,312							.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		16,087							.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		9,817							.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		915							.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		3,905							.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		27,022							.0001
S&P 500 - CLIQUET TA2402733		N/A	Equity/Index	MS-	05/10/2024	05/12/2025	4,400,000	4,400,000	5223	82,280			82,280									.0001
S&P 500 - CLIQUET TA2402505		N/A	Equity/Index	MS-	05/03/2024	05/02/2025	2,700,000	2,700,000	5128	48,870			48,870		1,471							.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		24,053							.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		15,031							.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		9,582							.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		6,929							.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		14,656							.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		363							.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 TA2502181		N/A	Equity/Index	UBS-	01/31/2025	01/30/2026	874,920	874,920	6041		18,723		18,723		2,422							.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		817							.0001
S&P 500 - CLIQUET TA2403680		N/A	Equity/Index	MS-	06/17/2024	06/17/2025	6,000,000	6,000,000	5473	172,800			172,800		99,164							.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		5,379							.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		2,675							.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		102,207							.0001
S&P 500 - CLIQUET TA2407795		N/A	Equity/Index	JFS-	10/30/2024	06/16/2025	227,408	227,408	5432	10,383			10,383		1,349							.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		2,584							.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		75,893							.0001
S&P 500 - CLIQUET TA2505321		N/A	Equity/Index	MS-	03/13/2025	02/20/2026	121,628	121,628	6118		341		341		392							.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		1,022							.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		10,160							.0001
S&P 500 - CLIQUET TA2403770		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	3,900,000	3,900,000	5465	111,150			111,150		85,176							.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		21,123							.0001
S&P 500 - CLIQUET TA2402800		N/A	Equity/Index	UBS-	05/14/2024	05/14/2025	6,390,000	6,390,000	5247	120,771			120,771									.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2503576		N/A	Equity/Index	JFS-	02/19/2025	02/02/2026	113,120	113,120	6041		4,569		4,569		722							.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		1,791							.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		3,773							.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		34,326							.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		2,209							.0001
S&P 500 - CLIQUET TA2402227		N/A	Equity/Index	BMO-	04/26/2024	04/28/2025	3,690,000	3,690,000	5100	65,313			65,313		57,877							.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		19,663							.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		62,567							.0001
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		32,285							.0001
S&P 500 - CLIQUET TA2402471		N/A	Equity/Index	BMO-	05/02/2024	05/02/2025	5,600,000	5,600,000	5064	97,440			97,440		35							.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		5,552							.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		80,927							.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		11,112							.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		16,828							.0001
S&P 500 - CLIQUET TA2403396		N/A	Equity/Index	MS-	06/07/2024	06/06/2025	2,900,000	2,900,000	5347	67,570			67,570		2,647							.0001
S&P 500 - CLIQUET TA2408077		N/A	Equity/Index	JPM-	11/05/2024	06/06/2025	543,074	543,074	5353	9,558			9,558		50							.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		5,174							.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		8,280							.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		2,610							.0001
S&P 500 - CLIQUET TA2401866		N/A	Equity/Index	JPM-	04/09/2024	04/09/2025	6,400,000	6,400,000	5210	110,080			110,080		563							.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		26,077							.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		2,337							.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		547							.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		1,333							.0001
S&P 500 - CLIQUET TA2402671		N/A	Equity/Index	BMO-	05/09/2024	05/09/2025	5,400,000	5,400,000	5214	98,820			98,820		5,334							.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		16,551							.0001
S&P 500 - CLIQUET TA2401815		N/A	Equity/Index	BMO-	04/05/2024	04/04/2025	3,600,000	3,600,000	5204	61,200			61,200									.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		1,634							.0001
S&P 500 - CLIQUET TA2403537		N/A	Equity/Index	MS-	06/12/2024	06/12/2025	3,100,000	3,100,000	5421	82,150			82,150									.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		50,451							.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		2,114							.0001
S&P 500 - CLIQUET TA2401874		N/A	Equity/Index	BMO-	04/10/2024	04/10/2025	4,770,000	4,770,000	5161	81,090			81,090									.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		2,422							.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		3,574							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2405691		N/A	Equity/Index	JPM-	08/27/2024	08/27/2025	3,560,000	3,560,000	5626	89,712			89,712		46,179							.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		278							.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		1,659							.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		7,774							.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		37,928							.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		42,356							.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		3,233							.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		1,942							.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		19,557							.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		5,805							.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		424							.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		499							.0001
S&P 500 - CLIQUET TA2403152		N/A	Equity/Index	CITI-	05/28/2024	05/28/2025	5,130,000	5,130,000	5306	109,782			109,782		59,878							.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		1,647							.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		30,112							.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		44,873							.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		2,397							.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		885							.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		43,761							.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		28,317							.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		111,557							.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		15,853							.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		6,322							.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		15,187							.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		2,715							.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		2,835							.0001
S&P 500 - CLIQUET TA2408076		N/A	Equity/Index	JPM-	11/05/2024	06/05/2025	1,096,886	1,096,886	5354	17,550			17,550		9							.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		175							.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		92,728							.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		1,558							.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		40,230							.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		24,074							.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		8,265							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2408088		N/A	Equity/Index	JPM-	11/05/2024	10/17/2025	331,229	331,229	5865	6,757			6,757		1,515							.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		61,243							.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		2,669							.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		36,976							.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		1,776							.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		1,450							.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		953							.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		6,251							.0001
S&P 500 - CLIQUET TA2402276		N/A	Equity/Index	CITI-	04/29/2024	04/29/2025	4,700,000	4,700,000	5116	83,660			83,660		65,167							.0001
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		2,425							.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		3,548							.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		3,687							.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		1,458							.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		15,676							.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		5,071							.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		9,692							.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		37,029							.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		22,240							.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		4,431							.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		579							.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		47,455							.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		1,414							.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		5,886							.0001
S&P 500 - CLIQUET TA2408073		N/A	Equity/Index	JPM-	11/05/2024	04/04/2025	218,905	218,905	5204	3,065			3,065									.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		3,587							.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		5,767							.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		8,418							.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		24,644							.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		24,144							.0001
S&P 500 - CLIQUET TA2403175		N/A	Equity/Index	BMO-	05/30/2024	05/30/2025	4,000,000	4,000,000	5235	84,400			84,400		3,821							.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		14,539							.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		18,490							.0001
S&P 500 - CLIQUET TA2505317		N/A	Equity/Index	MS-	03/13/2025	02/13/2026	105,008	105,008	6115		242		242		224							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2506347		N/A	Equity/Index	BMO-	03/28/2025	03/30/2026	810,000	810,000	5581		10,287		10,287		14,361							.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		1,208							.0001
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		7,709							.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		15,500							.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		34,340							.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		755							.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		21,581							.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		601							.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		8,771							.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		659							.0001
S&P 500 - CLIQUET TA2407793		N/A	Equity/Index	JFS-	10/30/2024	06/12/2025	710,982	710,982	5421	21,024			21,024									.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		11,733							.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		31,228							.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		47,417							.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		14,517							.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		5,386							.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		3,020							.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		19,876							.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		19,195							.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		11,943							.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		5,203							.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		10,951							.0001
S&P 500 - CLIQUET TA2403771		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	3,800,000	3,800,000	5465	108,300			108,300		96,599							.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		11,454							.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		539							.0001
S&P 500 - CLIQUET TA2402003		N/A	Equity/Index	BMO-	04/18/2024	04/17/2025	4,300,000	4,300,000	5011	71,810			71,810		61,353							.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		10,778							.0001
S&P 500 - CLIQUET TA2407790		N/A	Equity/Index	JFS-	10/30/2024	05/16/2025	627,692	627,692	5303	31,247			31,247		7,963							.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		986							.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		11,303							.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		1,368							.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		1,048							.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		25,920							.0001
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		10,557							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2503038		N/A	Equity/Index	JPM-	02/12/2025	02/12/2026	1,321,000	1,321,000	6052		34,610		34,610		5,237							.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		6,433							.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		3,264							.0001
S&P 500 - CLIQUET TA2401784		N/A	Equity/Index	BMO-	04/04/2024	04/04/2025	4,300,000	4,300,000	5147	75,250			75,250									.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		7,671							.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		5,689							.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		1,708							.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		28,635							.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		79,933							.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		998							.0001
S&P 500 - CLIQUET TA2402890		N/A	Equity/Index	MS-	05/17/2024	05/19/2025	3,900,000	3,900,000	5303	76,830			76,830		61,252							.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		862							.0001
S&P 500 - CLIQUET TA2401894		N/A	Equity/Index	BMO-	04/11/2024	04/11/2025	5,500,000	5,500,000	5199	92,950			92,950									.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		3,146							.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		6,265							.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		5,548							.0001
S&P 500 - CLIQUET TA2402889		N/A	Equity/Index	MS-	05/17/2024	05/16/2025	3,600,000	3,600,000	5303	70,920			70,920		36,064							.0001
S&P 500 - CLIQUET TA2402045		N/A	Equity/Index	BMO-	04/19/2024	04/17/2025	3,400,000	3,400,000	4967	56,100			56,100		105,717							.0001
S&P 500 - CLIQUET TA2401983		N/A	Equity/Index	MS-	04/16/2024	04/16/2025	4,950,000	4,950,000	5051	83,655			83,655									.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		2,593							.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		14,618							.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		1,859							.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		2,275							.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		765							.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		8,618							.0001
S&P 500 - CLIQUET TA2402770		N/A	Equity/Index	BMO-	05/13/2024	05/13/2025	7,600,000	7,600,000	5221	140,600			140,600									.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		1,615							.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		23,217							.0001
S&P 500 - CLIQUET TA2401724		N/A	Equity/Index	GS-	04/01/2024	04/01/2025	5,800,000	5,800,000	5244	102,660			102,660									.0001
S&P 500 - CLIQUET TA2403524		N/A	Equity/Index	BMO-	06/11/2024	06/11/2025	7,200,000	7,200,000	5375	187,920			187,920									.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		1,401							.0001
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		8,433							.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		66,731							.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		263							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2506489		N/A	Equity/Index	BMO-	03/31/2025	03/31/2026	2,406,000	2,406,000	5612		35,609		35,609		47,567							.0001
S&P 500 - CLIQUET TA2403769		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	4,600,000	4,600,000	5465	131,100			131,100		126,238							.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		5,186							.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		421							.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		4,341							.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		4,739							.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		12,590							.0001
S&P 500 - CLIQUET TA2403937		N/A	Equity/Index	JFS-	06/27/2024	06/27/2025	5,400,000	5,400,000	5483	155,520			155,520		95,939							.0001
S&P 500 - CLIQUET TA2403095		N/A	Equity/Index	BMO-	05/24/2024	05/23/2025	2,520,000	2,520,000	5305	54,180			54,180		37,423							.0001
S&P 500 - CLIQUET TA2402170		N/A	Equity/Index	BMO-	04/25/2024	04/25/2025	5,500,000	5,500,000	5048	94,050			94,050		119,619							.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		5,357							.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		1,918							.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		1,673							.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		32,279							.0001
S&P 500 - CLIQUET TA2403841		N/A	Equity/Index	JFS-	06/24/2024	06/24/2025	7,700,000	7,700,000	5448	218,680			218,680		180,250							.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		4,196							.0001
S&P 500 - CLIQUET TA2403735		N/A	Equity/Index	UBS-	06/20/2024	06/20/2025	5,800,000	5,800,000	5473	166,460			166,460		168,169							.0001
S&P 500 - CLIQUET TA2401817		N/A	Equity/Index	BMO-	04/05/2024	04/07/2025	3,200,000	3,200,000	5204	54,400			54,400									.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		3,753							.0001
S&P 500 - CLIQUET TA2402437		N/A	Equity/Index	BMO-	05/01/2024	05/01/2025	3,400,000	3,400,000	5018	57,120			57,120		3,405							.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		3,974							.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		6,253							.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		14,210							.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		4,129							.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		1,182							.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		1,826							.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		4,573							.0001
S&P 500 - CLIQUET TA2402326		N/A	Equity/Index	MS-	04/30/2024	04/30/2025	4,770,000	4,770,000	5036	86,337			86,337									.0001
S&P 500 - CLIQUET TA2403093		N/A	Equity/Index	BMO-	05/24/2024	05/23/2025	4,140,000	4,140,000	5305	89,010			89,010		93,260							.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		11,011							.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		34,216							.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		579							.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		44,481							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2407361		N/A	Equity/Index	JFS-	10/18/2024	10/17/2025	2,800,000	2,800,000	5865	73,360			73,360		18,041							.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		12,157							.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		1,119							.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		37,656							.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		29,908							.0001
S&P 500 - CLIQUET TA2402888		N/A	Equity/Index	MS-	05/17/2024	05/16/2025	3,400,000	3,400,000	5303	66,640			66,640		36,894							.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		1,735							.0001
S&P 500 - CLIQUET TA2402975		N/A	Equity/Index	MS-	05/21/2024	05/21/2025	6,390,000	6,390,000	5321	132,273			132,273		161,427							.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		823							.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		68,436							.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		1,835							.0001
S&P 500 - CLIQUET TA2403020		N/A	Equity/Index	BMO-	05/22/2024	05/22/2025	4,900,000	4,900,000	5307	101,920			101,920		73,838							.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		2,973							.0001
S&P 500 - CLIQUET TA2403633		N/A	Equity/Index	MS-	06/14/2024	06/16/2025	2,790,000	2,790,000	5432	76,725			76,725		6,951							.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		3,130							.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		8,241							.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		2,897							.0001
S&P 500 - CLIQUET TA2402934		N/A	Equity/Index	BMO-	05/20/2024	05/20/2025	6,600,000	6,600,000	5308	136,620			136,620		151,755							.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		65,668							.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		755							.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		80,485							.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		6,542							.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		5,591							.0001
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		1,361							.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		51,533							.0001
S&P 500 - CLIQUET TA2402135		N/A	Equity/Index	CITI-	04/23/2024	04/23/2025	4,410,000	4,410,000	5071	75,411			75,411		137,158							.0001
S&P 500 - CLIQUET TA2505323		N/A	Equity/Index	MS-	03/13/2025	02/20/2026	165,430	165,430	6013		496		496		764							.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		13,621							.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		5,032							.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		41,155							.0001
S&P 500 - CLIQUET TA2402835		N/A	Equity/Index	MS-	05/15/2024	05/15/2025	4,800,000	4,800,000	5308	91,200			91,200		13,993							.0001
S&P 500 - CLIQUET TA2407792		N/A	Equity/Index	JFS-	10/30/2024	06/11/2025	1,096,032	1,096,032	5375	33,736			33,736									.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		13,204							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2501626		N/A	Equity/Index	BMO-	01/27/2025	01/27/2026	455,000	455,000	6012		7,462		7,462		1,547							.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		2,315							.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		374							.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		4,836							.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		638							.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		1,786							.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		1,818							.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		58,646							.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		26,344							.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		62,775							.0001
S&P 500 - CLIQUET TA2407794		N/A	Equity/Index	JFS-	10/30/2024	06/13/2025	378,706	378,706	5432	14,258			14,258		668							.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		71,291							.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		24,923							.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		927							.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		643							.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		5,219							.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		3,051							.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		55,414							.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		26,439							.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		4,932							.0001
S&P 500 - CLIQUET TA2403995		N/A	Equity/Index	BMO-	06/28/2024	06/27/2025	4,400,000	4,400,000	5460	127,160			127,160		74,985							.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		17,672							.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		13,874							.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		2,615							.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		11,395							.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		1,249							.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		34,594							.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		3,878							.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		2,588							.0001
S&P 500 - CLIQUET TA2407796		N/A	Equity/Index	JFS-	10/30/2024	06/20/2025	565,827	565,827	5465	34,979			34,979		16,719							.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		134							.0001
S&P 500 - CLIQUET TA2408079		N/A	Equity/Index	JPM-	11/05/2024	06/10/2025	966,836	966,836	5361	23,494			23,494									.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		10,880							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2408075		N/A	Equity/Index	JPM-	11/05/2024	06/04/2025	522,077	522,077	5291	13,574			13,574		104							.0001
S&P 500 - CLIQUET TA2403632		N/A	Equity/Index	MS-	06/14/2024	06/13/2025	3,690,000	3,690,000	5432	101,475			101,475		24,304							.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		1,946							.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		36,827							.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		13,759							.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		29,155							.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		3,835							.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		2,645							.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		13,915							.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		10,219							.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		2,048							.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		1,346							.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		9,610							.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		3,178							.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		2,749							.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		4,467							.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		6,211							.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		18,176							.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		37,282							.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		35,551							.0001
S&P 500 - CLIQUET TA2402560		N/A	Equity/Index	BMO-	05/06/2024	05/06/2025	5,900,000	5,900,000	5181	106,200			106,200									.0001
S&P 500 - CLIQUET TA2403580		N/A	Equity/Index	JFS-	06/13/2024	06/13/2025	9,000,000	9,000,000	5434	239,400			239,400									.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		19,510							.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		33,797							.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		31,931							.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		9,419							.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		2,172							.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		358							.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		1,840							.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		4,687							.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		5,635							.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		24,417							.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		4,337							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2501827		N/A	Equity/Index	BMO-	01/29/2025	01/29/2026	1,531,000	1,531,000	6039		32,917		32,917		3,526							.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		10,027							.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		17,828							.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		16,716							.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		23,108							.0001
S&P 500 - CLIQUET TA2403205		N/A	Equity/Index	CITI-	05/31/2024	06/02/2025	4,800,000	4,800,000	5278	100,800			100,800		36							.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		9,450							.0001
S&P 500 - CLIQUET TA2402636		N/A	Equity/Index	MS-	05/08/2024	05/08/2025	4,000,000	4,000,000	5188	72,400			72,400		1,558							.0001
S&P 500 - CLIQUET TA2401920		N/A	Equity/Index	BMO-	04/12/2024	04/11/2025	4,100,000	4,100,000	5123	67,240			67,240									.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		29,517							.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		10,124							.0001
S&P 500 - CLIQUET TA2402044		N/A	Equity/Index	BMO-	04/19/2024	04/17/2025	3,500,000	3,500,000	4967	57,750			57,750		73,623							.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		6,379							.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		4,609							.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		24,340							.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		2,758							.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		6,436							.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		17,148							.0001
S&P 500 - CLIQUET TA2401952		N/A	Equity/Index	JPM-	04/15/2024	04/15/2025	5,100,000	5,100,000	5062	87,210			87,210		22,328							.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		4,186							.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		9,881							.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		2,766							.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		14,971							.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		3,143							.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		1,473							.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		700							.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		10,887							.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		45,194							.0001
S&P 500 - CLIQUET TA2402507		N/A	Equity/Index	MS-	05/03/2024	05/05/2025	4,100,000	4,100,000	5128	74,210			74,210									.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		6,886							.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		9,358							.0001
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		19,111							.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		5,676							.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		575							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2505901		N/A	Equity/Index	BMO-	03/21/2025	03/23/2026	249,000	249,000	5668		11,504		11,504		9,815							.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		6,933							.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		2,985							.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		35,520							.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		39,889							.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		1,520							.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		6,272							.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		26,858							.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		75,087							.0001
S&P 500 - CLIQUET TA2403906		N/A	Equity/Index	JPM-	06/26/2024	06/26/2025	4,200,000	4,200,000	5478	120,540			120,540		61,069							.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		567							.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		4,742							.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		43,971							.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		7,115							.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		5,592							.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		2,788							.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		10,507							.0001
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		17,740							.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		3,042							.0001
S&P 500 - CLIQUET TA2402732		N/A	Equity/Index	MS-	05/10/2024	05/09/2025	3,600,000	3,600,000	5223	66,960			66,960									.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		13,750							.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		997							.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		7,469							.0001
S&P 500 - CLIQUET TA2403290		N/A	Equity/Index	MS-	06/05/2024	06/05/2025	6,000,000	6,000,000	5354	132,600			132,600									.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		8,209							.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		1,235							.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		4,435							.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		3,119							.0001
S&P 500 - CLIQUET TA2402046		N/A	Equity/Index	BMO-	04/19/2024	04/21/2025	3,900,000	3,900,000	4967	64,350			64,350		124,223							.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		28,864							.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		1,776							.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		653							.0001
S&P 500 - CLIQUET TA2408072		N/A	Equity/Index	JPM-	11/05/2024	04/04/2025	570,274	570,274	5204	5,304			5,304									.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		26,945							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2406108		N/A	Equity/Index	JFS-	09/11/2024	09/11/2025	4,600,000	4,600,000	5554	105,800			105,800		11,332							.0001
S&P 500 - CLIQUET TA2505320		N/A	Equity/Index	MS-	03/13/2025	02/13/2026	116,655	116,655	6115		397		397		576							.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		1,477							.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		13,554							.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		101,501							.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		35,679							.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		35,629							.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		7,775							.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		2,320							.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		73,534							.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		4,521							.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		2,331							.0001
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		1,558							.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		1,719							.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		11,240							.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		45,755							.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		33,835							.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		7,387							.0001
S&P 500 - CLIQUET TA2403222		N/A	Equity/Index	JPM-	06/03/2024	06/03/2025	3,500,000	3,500,000	5283	75,600			75,600		1,518							.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		13,884							.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		5,332							.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		6,535							.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		9,788							.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		4,891							.0001
S&P 500 - CLIQUET TA2505322		N/A	Equity/Index	MS-	03/13/2025	02/20/2026	125,529	125,529	6013		402		402		640							.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		7,367							.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		6,346							.0001
S&P 500 - CLIQUET TA2403395		N/A	Equity/Index	MS-	06/07/2024	06/06/2025	3,100,000	3,100,000	5347	72,230			72,230		25							.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		9,001							.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		22,596							.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		3,575							.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		1,283							.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		2,943							.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		5,653							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CLIQUET TA2407791		N/A	Equity/Index	JFS-	10/30/2024	05/16/2025	234,456	234,456	5303	11,015			11,015		2,390							.0001
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		476							.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		1,154							.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		4,963							.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		5,063							.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		6,446							.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		5,888							.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		3,120							.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		28,743							.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		9,575							.0001
S&P 500 - CLIQUET TA2402226		N/A	Equity/Index	BMO-	04/26/2024	04/25/2025	2,880,000	2,880,000	5100	50,976			50,976		60,374							.0001
SGIXAIN8 1 YR TA2503335		N/A	Equity/Index	SG-	02/14/2025	02/12/2026	51	21,302	416.2		783		783		272							.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		1,043							.0001
SGIXAIN8 1 YR TA2501214		N/A	Equity/Index	SG-	01/21/2025	01/07/2026	52	21,388	406.23		868		868		392							.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		1,878							.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		1,711							.0001
SGIXAIN8 1 YR TA2500136		N/A	Equity/Index	SG-	01/03/2025	12/18/2025	49	19,965	405.85		728		728		358							.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		2,256							.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		243							.0001
SGIXAIN8 1 YR TA2409328		N/A	Equity/Index	SG-	11/27/2024	11/18/2025	46	19,625	416.79	925			925		175							.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		455							.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		1,951							.0001
SGIXAIN8 1 YR TA2501324		N/A	Equity/Index	SG-	01/22/2025	01/15/2026	43	17,697	406.78		718		718		323							.0001
SGIXAIN8 1 YR TA2504162		N/A	Equity/Index	SG-	02/26/2025	02/25/2026	119	48,550	407.15		1,754		1,754		962							.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		983							.0001
SGIXAIN8 1 YR TA2502157		N/A	Equity/Index	SG-	01/31/2025	01/23/2026	34	14,107	412.7		529		529		200							.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		1,151							.0001
SGIXAIN8 1 YR TA2410508		N/A	Equity/Index	SG-	12/16/2024	12/04/2025	95	39,820	431.14	965			965		171							.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		1,240							.0001
SGIXAIN8 1 YR TA2502160		N/A	Equity/Index	SG-	01/31/2025	01/22/2026	31	12,862	411.56		499		499		192							.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		197							.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		2,346							.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		2,956							.0001
SGIXAIN8 1 YR TA2410180		N/A	Equity/Index	SG-	12/10/2024	10/30/2025	49	20,612	412.87	892			892		212							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXAIN8 1 YR TA2505751		N/A	Equity/Index	SG-	03/19/2025	03/06/2026	225	89,242	398.85		2,869		2,869		2,540							.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		1,573							.0001
SGIXAIN8 1 YR TA2411067		N/A	Equity/Index	SG-	12/23/2024	12/16/2025	90	36,674	419.16	896			896		340							.0001
SGIXAIN8 1 YR TA2410181		N/A	Equity/Index	SG-	12/10/2024	12/05/2025	60	25,239	429.81	678			678		117							.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		1,556							.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		629							.0001
SGIXAIN8 1 YR TA2409516		N/A	Equity/Index	SG-	12/02/2024	11/26/2025	101	42,959	426.5	1,484			1,484		228							.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		1,249							.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		1,283							.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		1,708							.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		1,048							.0001
SGIXAIN8 1 YR TA2503981		N/A	Equity/Index	SG-	02/24/2025	02/19/2026	90	36,751	417.17		967		967		468							.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		2,456							.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		3,384							.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		964							.0001
SGIXAIN8 1 YR TA2505614		N/A	Equity/Index	SG-	03/17/2025	02/25/2026	97	38,423	407.15		901		901		784							.0001
SGIXAIN8 1 YR TA2411715		N/A	Equity/Index	SG-	12/31/2024	12/18/2025	70	28,389	405.85	998			998		511							.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		2,846							.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		1,242							.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		654							.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		1,578							.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		750							.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		1,389							.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		1,349							.0001
SGIXAIN8 1 YR TA2408893		N/A	Equity/Index	SG-	11/21/2024	05/16/2025	236	100,000	339.416	19,600			19,600		13,129							.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		253							.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		2,733							.0001
SGIXAIN8 1 YR TA2503982		N/A	Equity/Index	SG-	02/24/2025	02/03/2026	15	6,125	414.4		172		172		84							.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		833							.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		2,403							.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		5,075							.0001
SGIXAIN8 1 YR TA2410509		N/A	Equity/Index	SG-	12/16/2024	12/09/2025	54	22,635	423.55	707			707		155							.0001
SGIXAIN8 1 YR TA2502384		N/A	Equity/Index	SG-	02/04/2025	11/25/2025	45	18,671	426.32		393		393		102							.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		980							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXAIN8 1 YR TA2409386		N/A	Equity/Index	SG-	11/29/2024	11/21/2025	246	105,000	424.27	4,032			4,032		617							.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		585							.0001
SGIXAIN8 1 YR TA2502159		N/A	Equity/Index	SG-	01/31/2025	01/14/2026	41	17,011	406.56		758		758		310							.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		6,647							.0001
SGIXAIN8 1 YR TA2500137		N/A	Equity/Index	SG-	01/03/2025	12/19/2025	44	17,928	404.88		675		675		336							.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		4,050							.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		144							.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		1,015							.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		913							.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		4,602							.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		3,841							.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		650							.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		3,832							.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		1,489							.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		769							.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		489							.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		624							.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		384							.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		570							.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		215							.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		2,021							.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		329							.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		930							.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		1,053							.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		1,399							.0001
SGIXAIN8 1 YR TA2503336		N/A	Equity/Index	SG-	02/14/2025	02/03/2026	31	12,948	414.4		497		497		177							.0001
SGIXAIN8 1 YR TA2502158		N/A	Equity/Index	SG-	01/31/2025	01/23/2026	23	9,543	413.01		355		355		134							.0001
SGIXAIN8 2 YR TA2504663		N/A	Equity/Index	SG-	03/04/2025	02/26/2027	194	77,552	405.28		3,289		3,167		2,589			(123)				.0001
SGIXAIN8 2 YR TA2411116		N/A	Equity/Index	SG-	12/24/2024	12/23/2026	247	100,981	407.49	5,130			4,453		2,946			(635)				.0001
SGIXAIN8 2 YR TA2501320		N/A	Equity/Index	SG-	01/22/2025	01/21/2027	735	302,497	411.31		14,778		13,397		8,091			(1,380)				.0001
SGIXAIN8 2 YR TA2502544		N/A	Equity/Index	SG-	02/06/2025	02/05/2027	438	182,580	416.7		8,799		8,158		4,203			(641)				.0001
SGIXAIN8 2 YR TA2411245		N/A	Equity/Index	SG-	12/26/2024	12/24/2026	165	67,447	408.83	3,329			2,894		1,897			(412)				.0001
SGIXAIN8 2 YR TA2503572		N/A	Equity/Index	SG-	02/19/2025	02/18/2027	124	51,729	418.17		2,431		2,297		1,157			(134)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXAIN8 2 YR TA2409517		N/A	Equity/Index	SG-	12/02/2024	11/25/2026	84	35,729	426.32	1,730			1,445		550			(216)				.0001
SGIXAIN8 2 YR TA2501212		N/A	Equity/Index	SG-	01/21/2025	01/15/2027	47	19,332	406.78		1,028		930		583			(98)				.0001
SGIXAIN8 2 YR TA2410511		N/A	Equity/Index	SG-	12/16/2024	12/02/2026	56	23,473	425.34	1,013			865		382			(128)				.0001
SGIXAIN8 2 YR TA2408496		N/A	Equity/Index	SG-	11/12/2024	11/11/2026	241	101,475	421.31	4,994			4,040		1,815			(617)				.0001
SGIXAIN8 2 YR TA2504038		N/A	Equity/Index	SG-	02/25/2025	02/24/2027	439	178,739	408.34		8,391		7,999		5,397			(392)				.0001
SGIXAIN8 2 YR TA2408014		N/A	Equity/Index	SG-	11/04/2024	10/30/2026	511	208,416	412.87	9,275			7,392		4,929			(1,153)				.0001
SGIXAIN8 2 YR TA2408747		N/A	Equity/Index	SG-	11/19/2024	11/04/2026	113	47,316	407.86	2,889			2,355		1,273			(364)				.0001
SGIXAIN8 2 YR TA2501402		N/A	Equity/Index	SG-	01/23/2025	01/22/2027	374	154,466	411.56		7,735		7,023		4,092			(712)				.0001
SGIXAIN8 2 YR TA2505613		N/A	Equity/Index	SG-	03/17/2025	03/11/2027	175	69,319	393.35		3,530		3,462		3,210			(68)				.0001
SGIXAIN8 2 YR TA2503334		N/A	Equity/Index	SG-	02/14/2025	01/27/2027	20	8,354	411.38		452		425		221			(27)				.0001
SGIXAIN8 2 YR TA2500135		N/A	Equity/Index	SG-	01/03/2025	12/18/2026	171	69,674	405.85		3,473		3,058		2,126			(415)				.0001
SGIXAIN8 2 YR TA2502546		N/A	Equity/Index	SG-	02/06/2025	01/22/2027	100	41,685	413.01		2,151		1,992		1,051			(160)				.0001
SGIXAIN8 2 YR TA2501213		N/A	Equity/Index	SG-	01/21/2025	01/15/2027	218	89,666	408.8		4,574		4,138		2,559			(437)				.0001
SGIXAIN8 2 YR TA2501321		N/A	Equity/Index	SG-	01/22/2025	01/15/2027	34	13,993	409.51		708		641		391			(67)				.0001
SGIXAIN8 2 YR TA2503332		N/A	Equity/Index	SG-	02/14/2025	01/29/2027	52	21,720	413.13		1,136		1,068		548			(67)				.0001
SGIXAIN8 2 YR TA2502824		N/A	Equity/Index	SG-	02/10/2025	02/05/2027	195	81,348	416.85		3,920		3,655		1,863			(265)				.0001
SGIXAIN8 2 YR TA2504581		N/A	Equity/Index	SG-	03/03/2025	02/12/2027	98	39,614	417.69		1,393		1,338		921			(55)				.0001
SGIXAIN8 2 YR TA2504662		N/A	Equity/Index	SG-	03/04/2025	03/03/2027	268	107,133	404.22		4,669		4,495		3,690			(173)				.0001
SGIXAIN8 2 YR TA2504446		N/A	Equity/Index	SG-	02/28/2025	02/26/2027	198	80,618	407.98		3,815		3,663		2,462			(153)				.0001
SGIXAIN8 2 YR TA2411069		N/A	Equity/Index	SG-	12/23/2024	12/16/2026	413	168,293	419.16	6,440			5,566		3,481			(803)				.0001
SGIXAIN8 2 YR TA2411712		N/A	Equity/Index	SG-	12/31/2024	12/30/2026	90	36,500	405.95	1,792			1,572		1,127			(219)				.0001
SGIXAIN8 2 YR TA2410598		N/A	Equity/Index	SG-	12/17/2024	12/03/2026	41	17,097	425.79	697			596		276			(88)				.0001
SGIXAIN8 2 YR TA2503330		N/A	Equity/Index	SG-	02/14/2025	02/10/2027	27	11,278	417.17		546		514		257			(32)				.0001
SGIXAIN8 2 YR TA2411070		N/A	Equity/Index	SG-	12/23/2024	12/18/2026	457	186,223	407.13	9,256			8,003		5,482			(1,151)				.0001
SGIXAIN8 2 YR TA2500685		N/A	Equity/Index	SG-	01/13/2025	01/07/2027	290	117,270	406.23		5,450		4,870		3,628			(580)				.0001
SGIXAIN8 2 YR TA2500684		N/A	Equity/Index	SG-	01/13/2025	12/31/2026	1,391	562,493	407.45		25,344		22,618		16,728			(2,726)				.0001
SGIXAIN8 2 YR TA2504243		N/A	Equity/Index	SG-	02/27/2025	02/26/2027	529	214,393	407.98		9,735		9,308		6,577			(428)				.0001
SGIXAIN8 2 YR TA2502383		N/A	Equity/Index	SG-	02/04/2025	02/03/2027	221	91,697	414.4		4,451		4,114		2,259			(336)				.0001
SGIXAIN8 2 YR TA2408746		N/A	Equity/Index	SG-	11/19/2024	11/12/2026	112	46,898	421.06	2,204			1,801		851			(275)				.0001
SGIXAIN8 2 YR TA2503329		N/A	Equity/Index	SG-	02/14/2025	02/11/2027	60	25,061	416.73		1,226		1,154		579			(71)				.0001
SGIXAIN8 2 YR TA2500404		N/A	Equity/Index	SG-	01/07/2025	01/06/2027	244	99,120	407.06		4,733		4,193		2,982			(540)				.0001
SGIXAIN8 2 YR TA2505142		N/A	Equity/Index	SG-	03/11/2025	03/10/2027	130	51,136	394.99		2,380		2,314		2,292			(65)				.0001
SGIXAIN8 2 YR TA2410510		N/A	Equity/Index	SG-	12/16/2024	11/20/2026	49	20,539	424.27	899			765		340			(115)				.0001
SGIXAIN8 2 YR TA2501630		N/A	Equity/Index	SG-	01/27/2025	01/22/2027	309	127,116	412.7		6,007		5,485		3,275			(523)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SGIXAIN8 2 YR TA2411497		N/A	Equity/Index	SG-	12/30/2024	12/24/2026	74	30,040	408.77	1,396			1,220		852			(174)				.0001
SGIXAIN8 2 YR TA2503434		N/A	Equity/Index	SG-	02/18/2025	02/10/2027	60	25,090	417.17		1,224		1,154		571			(70)				.0001
SGIXAIN8 2 YR TA2501322		N/A	Equity/Index	SG-	01/22/2025	01/08/2027	15	6,173	403.9		349		316		200			(33)				.0001
SGIXAIN8 2 YR TA2505728		N/A	Equity/Index	SG-	03/18/2025	03/10/2027	80	31,588	394.99		1,509		1,482		1,410			(27)				.0001
SGIXAIN8 2 YR TA2504963		N/A	Equity/Index	SG-	03/07/2025	02/25/2027	72	28,829	407.15		1,188		1,152		914			(36)				.0001
SGIXAIN8 2 YR TA2501631		N/A	Equity/Index	SG-	01/27/2025	01/22/2027	423	174,014	411.69		8,401		7,670		4,612			(731)				.0001
SGIXAIN8 2 YR TA2503331		N/A	Equity/Index	SG-	02/14/2025	02/05/2027	49	20,467	416.26		1,007		948		476			(59)				.0001
SGIXAIN8 2 YR TA2503333		N/A	Equity/Index	SG-	02/14/2025	01/28/2027	21	8,771	413.16		458		431		221			(27)				.0001
SGIXAIN8 2 YR TA2411498		N/A	Equity/Index	SG-	12/30/2024	12/24/2026	1,327	538,696	407.48	25,734			22,495		15,847			(3,203)				.0001
SGIXAIN8 2 YR TA2409519		N/A	Equity/Index	SG-	12/02/2024	11/06/2026	66	28,072	417.24	1,612			1,339		561			(206)				.0001
SGIXAIN8 2 YR TA2410101		N/A	Equity/Index	SG-	12/09/2024	10/23/2026	59	24,989	413.94	1,467			1,226		546			(194)				.0001
SGIXAIN8 2 YR TA2411068		N/A	Equity/Index	SG-	12/23/2024	12/11/2026	67	27,302	418.63	1,053			909		570			(132)				.0001
SGIXAIN8 2 YR TA2505729		N/A	Equity/Index	SG-	03/18/2025	03/12/2027	41	16,189	393.71		796		782		746			(14)				.0001
SGIXAIN8 2 YR TA2500762		N/A	Equity/Index	SG-	01/14/2025	01/13/2027	124	50,413	404.38		2,558		2,291		1,639			(267)				.0001
SGIXAIN8 2 YR TA2504964		N/A	Equity/Index	SG-	03/07/2025	02/26/2027	48	19,219	407.16		793		768		610			(24)				.0001
SGIXAIN8 2 YR TA2409518		N/A	Equity/Index	SG-	12/02/2024	11/27/2026	387	164,607	426.83	7,896			6,598		2,498			(982)				.0001
SGIXAIN8 2 YR TA2410320		N/A	Equity/Index	SG-	12/12/2024	12/09/2026	189	79,471	423.55	3,695			3,140		1,378			(458)				.0001
SGIXAIN8 2 YR TA2502488		N/A	Equity/Index	SG-	02/05/2025	02/04/2027	132	55,004	414.92		2,741		2,538		1,331			(203)				.0001
SGIXAIN8 2 YR TA2410102		N/A	Equity/Index	SG-	12/09/2024	12/04/2026	189	80,051	428.22	3,603			3,046		1,179			(448)				.0001
SGIXAIN8 2 YR TA2410597		N/A	Equity/Index	SG-	12/17/2024	12/16/2026	120	50,040	419.16	2,370			2,031		1,011			(293)				.0001
SGIXAIN8 2 YR TA2500687		N/A	Equity/Index	SG-	01/13/2025	01/08/2027	83	33,564	407.04		1,534		1,371		1,017			(163)				.0001
SGIXAIN8 2 YR TA2505725		N/A	Equity/Index	SG-	03/18/2025	03/17/2027	609	240,464	396.11		11,255		11,054		10,491			(201)				.0001
SGIXAIN8 2 YR TA2500686		N/A	Equity/Index	SG-	01/13/2025	01/08/2027	100	40,438	403.9		1,977		1,767		1,334			(210)				.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		7,837							.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		2,578							.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		1,098							.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		3,933							.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		681							.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		4,498							.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		1,544							.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		2,482							.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		6,441							.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		7,016							.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		10,914							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		4,709							.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		1,184							.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		52,199							.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		1,070							.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		6,217							.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		4,001							.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		3,733							.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		4,927							.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		576							.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		2,019							.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		1,553							.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		75,770							.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		4,349							.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		1,756							.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		2,703							.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		1,808							.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		1,165							.0001
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		3,262							.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		31,785							.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		2,473							.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		24,123							.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		26,757							.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		11,858							.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		5,046							.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		37,350							.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		6,222							.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		1,424							.0001
SPFDYNI Index - 1 Yr TA2410989		N/A	Equity Index	BNP	12/23/2024	12/05/2025	15	11,417	801.04	465			465		140							.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		5,514							.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		4,264							.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		7,534							.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		8,614							.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		1,251							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		9,672							.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		8,357							.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		103,505							.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		107,770							.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		3,530							.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		2,894							.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		2,268							.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		10,678							.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		14,753							.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		5,324							.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		844							.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		1,563							.0001
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		5,647							.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		1,038							.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		1,790							.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		949							.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		3,688							.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		1,174							.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		127,215							.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		2,113							.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		2,974							.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		1,227							.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		4,884							.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		2,031							.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		2,107							.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		779							.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		1,302							.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		5,414							.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		824							.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		1,141							.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		402							.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		7,531							.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		3,162							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		15,471							.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		1,517							.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		3,688							.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		3,870							.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		1,941							.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		25,534							.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		3,638							.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		2,851							.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		2,426							.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		9,381							.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		3,176							.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		2,805							.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		788							.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		1,372							.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		8,344							.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		18,350							.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		1,211							.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		9,166							.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		38,593							.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		6,010							.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		3,824							.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		2,135							.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		2,216							.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		2,867							.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		4,817							.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		13,592							.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		34,016							.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		23,056							.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		513							.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		45,090							.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		1,333							.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		3,167							.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		12,897							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		7,561							.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		357							.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		5,098							.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		2,569							.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		4,117							.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		1,533							.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		13,848							.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		2,376							.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		43,043							.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		9,822							.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		8,168							.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		1,760							.0001
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		20,823							.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		2,811							.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		2,154							.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		6,779							.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		1,267							.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		975							.0001
SPFDYNI Index - 1 Yr TA2500708		N/A	Equity/Index	BNP-	01/13/2025	01/02/2026	21	15,628	747.6		933		933		476							.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		6,331							.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		959							.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		7,987							.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		42,391							.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		671							.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		27,778							.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		611							.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		3,516							.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		3,305							.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		2,744							.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		1,826							.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		1,335							.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		51,539							.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		521							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		3,524							.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		1,148							.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		17,645							.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		2,517							.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		8,792							.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		15,199							.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		4,549							.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		862							.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		30,163							.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		4,358							.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		4,316							.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		4,734							.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		2,757							.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		2,526							.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		25,233							.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		4,248							.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		3,283							.0001
SPFDYNI Index - 1 Yr TA2411108		N/A	Equity/Index	BNP-	12/24/2024	12/17/2025	22	16,858	791.54	816			816		251							.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		2,198							.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		1,591							.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		2,983							.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		17,723							.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		905							.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		3,227							.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		5,856							.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		4,631							.0001
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		3,283							.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		2,146							.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		2,343							.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		10,003							.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		8,632							.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		4,772							.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		12,474							.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		5,976							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		24,283							.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		8,417							.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		556							.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		4,627							.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		1,734							.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		1,455							.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		2,249							.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		2,146							.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		5,937							.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		7,935							.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		15,658							.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		3,910							.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		7,240							.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		6,825							.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		2,270							.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		5,063							.0001
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		2,983							.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		1,331							.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		14,782							.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		22,697							.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		3,396							.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		1,695							.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		20,291							.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		1,592							.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		1,312							.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		5,212							.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		7,826							.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		1,407							.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		7,396							.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		18,667							.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		22,259							.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		3,111							.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		16,391							.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		1,767							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		16,732							.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		4,662							.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		27,404							.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		12,763							.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		31,065							.0001
SPFDYNI Index - 1 Yr TA2501296		N/A	Equity/Index	BNP-	01/22/2025	12/05/2025	21	16,166	801.04		684		684		196							.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		1,829							.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		3,483							.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		6,912							.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		1,273							.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		8,864							.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		1,156							.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		7,469							.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		19,230							.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		19,734							.0001
SPFDYNI Index - 1 Yr TA2501304		N/A	Equity/Index	BNP-	01/22/2025	01/16/2026	18	13,857	757.4		966		966		372							.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		16,995							.0001
SPFDYNI Index - 1 Yr TA2500534		N/A	Equity/Index	BNP-	01/10/2025	01/12/2026	1,863	1,382,625	601.04999999999995		263,670		263,670		201,687							.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		6,243							.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		2,195							.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		1,736							.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		93,325							.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		28,728							.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		6,775							.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		3,553							.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		4,590							.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		1,817							.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		5,521							.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		3,222							.0001
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		7,249							.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		2,658							.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		16,039							.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		14,814							.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		2,685							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		1,018							.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		18,103							.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		6,447							.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		53,765							.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		2,447							.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		5,476							.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		2,965							.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		53,199							.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		1,683							.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		1,709							.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		5,324							.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		1,478							.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		5,437							.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		1,134							.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		22,979							.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		1,261							.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		4,373							.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		10,059							.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		6,823							.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		1,490							.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		1,174							.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		2,810							.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		4,776							.0001
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		2,744							.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		2,046							.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		8,736							.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		2,405							.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		1,570							.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		66,820							.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		1,034							.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		1,719							.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		38,847							.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		4,800							.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		42,660							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		4,460							.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		407							.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		9,525							.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		71,948							.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		8,122							.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		1,087							.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		95,914							.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		1,700							.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		3,321							.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		788							.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		796							.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		1,258							.0001
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		5,841							.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		2,030							.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		4,324							.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		2,486							.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		4,924							.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		64,783							.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		16,989							.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		2,414							.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		9,643							.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		6,686							.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		822							.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		707							.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		1,414							.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		16,751							.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		4,196							.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		3,496							.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		7,359							.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		2,369							.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		1,871							.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		2,156							.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		29,524							.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		4,151							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		6,713							.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		2,647							.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		2,793							.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		5,381							.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		11,862							.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		18,869							.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		1,623							.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		2,449							.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		34,618							.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		6,107							.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		1,526							.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		609							.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		12,703							.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		945							.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		11,578							.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		46,031							.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		2,323							.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		4,929							.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		1,670							.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		3,093							.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		6,621							.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		19,856							.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		69,767							.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		4,982							.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		880							.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		5,023							.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		60,110							.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		4,699							.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		2,816							.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		7,269							.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		4,828							.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		6,789							.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		1,519							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		6,559							.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		1,023							.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		2,446							.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		2,178							.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		17,202							.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		419							.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		15,970							.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		6,734							.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		67,624							.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		3,103							.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		680							.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		4,714							.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		1,002							.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		15,695							.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		79,606							.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		86,673							.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		13,543							.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		24,953							.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		13,515							.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		1,090							.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		2,327							.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		20,406							.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		526							.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		7,555							.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		3,119							.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		16,235							.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		6,458							.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		1,565							.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		1,731							.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		7,275							.0001
SPFDYNI Index - 1 Yr TA2501300		N/A	Equity/Index	BNP-	01/22/2025	12/12/2025	21	16,166	791.36		769		769		235							.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		27,802							.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		1,320							.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		7,786							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		7,017							.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		1,451							.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		5,696							.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		39,196							.0001
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		6,156							.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		826							.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		17,375							.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		1,765							.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		3,968							.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		1,441							.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		1,867							.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		796							.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		964							.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		810							.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		493							.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		12,886							.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		6,488							.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		2,900							.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		1,656							.0001
SPFDYNI Index - 1 Yr TA2501431		N/A	Equity/Index	BNP-	01/24/2025	12/26/2025	15	11,561	767.49		720		720		252							.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		21,981							.0001
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		10,927							.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		1,920							.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		28,421							.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		9,067							.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		55,097							.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		16,817							.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		3,301							.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		1,591							.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		2,039							.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		18,263							.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		11,647							.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		18,586							.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		1,515							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		1,023							.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		4,559							.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		2,983							.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		2,910							.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		11,056							.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		1,485							.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		933							.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		42,002							.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		5,409							.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		6,337							.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		8,283							.0001
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		2,277							.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		3,971							.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		25,257							.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		2,515							.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		1,018							.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		5,534							.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		646							.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		30,180							.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		33,903							.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		543							.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		4,798							.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		21,655							.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		31,226							.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		5,743							.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		30,817							.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		3,750							.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		61,308							.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		2,502							.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		3,313							.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		2,384							.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		2,723							.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		1,225							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		1,630							.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		1,849							.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		1,176							.0001
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		1,056							.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		23,736							.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		3,998							.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		4,509							.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		5,794							.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		18,035							.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		8,180							.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		3,537							.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		4,373							.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		16,489							.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		2,044							.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		34,480							.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		2,414							.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		35,776							.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		1,617							.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		1,231							.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		20,588							.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		27,324							.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		1,008							.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		7,063							.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		50,730							.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		11,814							.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		16,040							.0001
SPFDYNI Index - 1 Yr TA2501427		N/A	Equity Index	BNP	01/24/2025	12/26/2025	15	11,561	767.49		720		720		252							.0001
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		7,049							.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		27,347							.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		148,320		110,210			(17,652)				.0001
SPFDYNI Index - 2 Yr TA2501853		N/A	Equity Index	BNP	01/29/2025	12/31/2026	215	163,563	754.2		14,631		13,375		8,413			(1,256)				.0001
SPFDYNI Index - 2 Yr TA2504487		N/A	Equity Index	BNP	03/03/2025	02/19/2027	90	65,336	769.62		4,207		4,048		3,288			(159)				.0001
SPFDYNI Index - 2 Yr TA2504620		N/A	Equity Index	BNP	03/04/2025	02/26/2027	605	434,705	740.25		32,882		31,698		27,927			(1,184)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPFDYNI Index - 2 Yr TA2504621		N/A	Equity/Index	BNP-	03/04/2025	02/26/2027	624	448,356	744.63		32,904		31,719		27,862			(1,185)				.0001
SPFDYNI Index - 2 Yr TA2501438		N/A	Equity/Index	BNP-	01/24/2025	01/15/2027	13	10,020	757.26		946		863		504			(83)				.0001
SPFDYNI Index - 2 Yr TA2504883		N/A	Equity/Index	BNP-	03/07/2025	03/05/2027	833	597,044	714.78		53,145		51,604		46,648			(1,542)				.0001
SPFDYNI Index - 2 Yr TA2505530		N/A	Equity/Index	BNP-	03/17/2025	03/11/2027	438	313,148	704.24		29,381		28,852		26,547			(529)				.0001
SPFDYNI Index - 2 Yr TA2503613		N/A	Equity/Index	BNP-	02/20/2025	02/18/2027	171	131,229	768.15		11,402		10,835		6,313			(567)				.0001
SPFDYNI Index - 2 Yr TA2410981		N/A	Equity/Index	BNP-	12/23/2024	12/15/2026	323	245,835	791.36	17,562			15,217		9,167			(2,198)				.0001
SPFDYNI Index - 2 Yr TA2500319		N/A	Equity/Index	BNP-	01/06/2025	12/31/2026	101	76,482	754.2		6,782		6,002		3,952			(780)				.0001
SPFDYNI Index - 2 Yr TA2410958		N/A	Equity/Index	BNP-	12/20/2024	12/11/2026	107	81,012	799.66	5,322			4,595		2,827			(668)				.0001
SPFDYNI Index - 2 Yr TA2500114		N/A	Equity/Index	BNP-	01/03/2025	12/30/2026	121	91,258	752.54		8,033		7,099		4,794			(935)				.0001
SPFDYNI Index - 2 Yr TA2409480		N/A	Equity/Index	BNP-	12/02/2024	11/06/2026	87	69,188	781.43	6,474			5,386		2,526			(830)				.0001
SPFDYNI Index - 2 Yr TA2410225		N/A	Equity/Index	BNP-	12/11/2024	12/02/2026	442	353,450	795.27	31,585			26,797		11,929			(3,954)				.0001
SPFDYNI Index - 2 Yr TA2501849		N/A	Equity/Index	BNP-	01/29/2025	01/11/2027	19	14,454	742.15		1,404		1,285		828			(119)				.0001
SPFDYNI Index - 2 Yr TA2410617		N/A	Equity/Index	BNP-	12/17/2024	12/11/2026	240	189,970	791.36	16,570			14,206		6,770			(2,065)				.0001
SPFDYNI Index - 2 Yr TA2410460		N/A	Equity/Index	BNP-	12/16/2024	12/04/2026	72	57,378	801.04	4,859			4,153		1,861			(611)				.0001
SPFDYNI Index - 2 Yr TA2502339		N/A	Equity/Index	BNP-	02/04/2025	02/03/2027	552	418,918	755.62		37,348		34,574		22,146			(2,774)				.0001
SPFDYNI Index - 2 Yr TA2504491		N/A	Equity/Index	BNP-	03/03/2025	01/29/2027	120	87,115	760.76		5,856		5,629		4,597			(228)				.0001
SPFDYNI Index - 2 Yr TA2502341		N/A	Equity/Index	BNP-	02/04/2025	01/29/2027	128	97,140	760.99		8,346		7,721		4,895			(624)				.0001
SPFDYNI Index - 2 Yr TA2410057		N/A	Equity/Index	BNP-	12/09/2024	12/02/2026	84	66,630	795.27	5,740			4,856		2,267			(716)				.0001
SPFDYNI Index - 2 Yr TA2500710		N/A	Equity/Index	BNP-	01/13/2025	01/08/2027	212	157,773	751.31		13,087		11,711		8,565			(1,376)				.0001
SPFDYNI Index - 2 Yr TA2409385		N/A	Equity/Index	BNP-	11/29/2024	11/25/2026	950	754,775	787.1	68,885			57,531		27,084			(8,587)				.0001
SPFDYNI Index - 2 Yr TA2500110		N/A	Equity/Index	BNP-	01/03/2025	12/31/2026	460	346,932	747.6		31,524		27,861		18,989			(3,663)				.0001
SPFDYNI Index - 2 Yr TA2410757		N/A	Equity/Index	BNP-	12/19/2024	12/04/2026	148	111,179	801.04	6,897			5,936		3,826			(873)				.0001
SPFDYNI Index - 2 Yr TA2410680		N/A	Equity/Index	BNP-	12/18/2024	12/17/2026	109	82,073	791.54	5,422			4,661		3,098			(671)				.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		74,387		63,503			(622)				.0001
SPFDYNI Index - 2 Yr TA2410282		N/A	Equity/Index	BNP-	12/12/2024	11/13/2026	122	96,739	771.78	9,450			8,013		3,883			(1,220)				.0001
SPFDYNI Index - 2 Yr TA2500709		N/A	Equity/Index	BNP-	01/13/2025	01/08/2027	58	43,164	742.15		3,799		3,400		2,521			(399)				.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			74,197		34,021			(10,788)				.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			106,143		74,643			(14,640)				.0001
SPFDYNI Index - 2 Yr TA2500117		N/A	Equity/Index	BNP-	01/03/2025	12/11/2026	86	64,861	791.36		4,358		3,837		2,426			(521)				.0001
SPFDYNI Index - 2 Yr TA2504622		N/A	Equity/Index	BNP-	03/04/2025	03/03/2027	673	483,564	725.96		40,467		39,020		34,700			(1,447)				.0001
SPFDYNI Index - 2 Yr TA2503327		N/A	Equity/Index	BNP-	02/14/2025	02/11/2027	153	117,383	761.68		10,597		9,995		5,900			(602)				.0001
SPFDYNI Index - 2 Yr TA2501754		N/A	Equity/Index	BNP-	01/28/2025	01/22/2027	437	333,833	772.44		27,544		25,217		15,116			(2,327)				.0001
SPFDYNI Index - 2 Yr TA2504495		N/A	Equity/Index	BNP-	03/03/2025	02/25/2027	118	85,663	744.71		6,586		6,339		5,260			(246)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPFDYNI Index - 2 Yr TA2504097		N/A	Equity Index	BNP	02/26/2025	02/24/2027	166	123,609	749.92		10,460		9,999		7,106			(461)				.0001
SPFDYNI Index - 2 Yr TA2501593		N/A	Equity Index	BNP	01/27/2025	01/22/2027	506	383,933	772.44		30,623		27,997		17,502			(2,626)				.0001
SPFDYNI Index - 2 Yr TA2501436		N/A	Equity Index	BNP	01/24/2025	01/22/2027	204	157,231	769.98		13,788		12,589		7,199			(1,200)				.0001
SPFDYNI Index - 2 Yr TA2408226		N/A	Equity Index	BNP	11/07/2024	11/05/2026	100	78,669	757.11	8,203			6,615		3,580			(1,021)				.0001
SPFDYNI Index - 2 Yr TA2505829		N/A	Equity Index	BNP	03/20/2025	03/12/2027	92	65,531	698.52		6,284		6,214		5,808			(70)				.0001
SPFDYNI Index - 2 Yr TA2410980		N/A	Equity Index	BNP	12/23/2024	12/18/2026	212	161,353	757.12	14,395			12,481		7,984			(1,794)				.0001
SPFDYNI Index - 2 Yr TA2501850		N/A	Equity Index	BNP	01/29/2025	01/28/2027	93	70,751	763.92		6,062		5,561		3,470			(500)				.0001
SPFDYNI Index - 2 Yr TA2501435		N/A	Equity Index	BNP	01/24/2025	01/22/2027	132	101,738	772.44		8,786		8,021		4,566			(765)				.0001
SPFDYNI Index - 2 Yr TA2410459		N/A	Equity Index	BNP	12/16/2024	11/27/2026	160	127,507	794.5	11,181			9,541		4,312			(1,419)				.0001
SPFDYNI Index - 2 Yr TA2407751		N/A	Equity Index	BNP	10/29/2024	10/28/2026	104	80,678	773.32	7,180			5,679		3,194			(889)				.0001
SPFDYNI Index - 2 Yr TA2504492		N/A	Equity Index	BNP	03/03/2025	02/05/2027	124	90,019	757.54		6,229		5,989		4,909			(240)				.0001
SPFDYNI Index - 2 Yr TA2504818		N/A	Equity Index	BNP	03/06/2025	03/04/2027	343	245,170	718.52		20,968		20,330		18,683			(637)				.0001
SPFDYNI Index - 2 Yr TA2500411		N/A	Equity Index	BNP	01/07/2025	12/18/2026	198	148,619	751.21		12,749		11,273		7,829			(1,477)				.0001
SPFDYNI Index - 2 Yr TA2411101		N/A	Equity Index	BNP	12/24/2024	12/23/2026	733	561,661	761.1	50,526			43,914		26,864			(6,264)				.0001
SPFDYNI Index - 2 Yr TA2410227		N/A	Equity Index	BNP	12/11/2024	12/10/2026	342	273,484	789.15	25,469			21,650		9,805			(3,153)				.0001
SPFDYNI Index - 2 Yr TA2410286		N/A	Equity Index	BNP	12/12/2024	12/09/2026	135	107,047	793.22	9,341			7,971		3,744			(1,163)				.0001
SPFDYNI Index - 2 Yr TA2504488		N/A	Equity Index	BNP	03/03/2025	02/12/2027	71	51,543	767.21		3,352		3,224		2,623			(128)				.0001
SPFDYNI Index - 2 Yr TA2504817		N/A	Equity Index	BNP	03/06/2025	03/03/2027	603	431,012	725.96		35,040		33,974		31,091			(1,066)				.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		72,617		45,391			(7,661)				.0001
SPFDYNI Index - 2 Yr TA2410285		N/A	Equity Index	BNP	12/12/2024	12/10/2026	222	176,033	789.15	15,751			13,445		6,365			(1,958)				.0001
SPFDYNI Index - 2 Yr TA2505531		N/A	Equity Index	BNP	03/17/2025	03/10/2027	598	427,540	707		39,372		38,662		35,527			(710)				.0001
SPFDYNI Index - 2 Yr TA2502745		N/A	Equity Index	BNP	02/10/2025	01/29/2027	170	129,426	760.76		11,259		10,504		6,513			(755)				.0001
SPFDYNI Index - 2 Yr TA2409479		N/A	Equity Index	BNP	12/02/2024	11/04/2026	41	32,606	746.8	3,754			3,121		1,602			(483)				.0001
SPFDYNI Index - 2 Yr TA2503731		N/A	Equity Index	BNP	02/21/2025	02/19/2027	477	359,596	767.42		28,715		27,327		17,730			(1,388)				.0001
SPFDYNI Index - 2 Yr TA2504011		N/A	Equity Index	BNP	02/25/2025	02/18/2027	120	89,365	768.15		6,690		6,384		4,430			(306)				.0001
SPFDYNI Index - 2 Yr TA2411289		N/A	Equity Index	BNP	12/27/2024	12/24/2026	456	345,671	767.49	28,345			24,777		15,869			(3,528)				.0001
SPFDYNI Index - 2 Yr TA2409650		N/A	Equity Index	BNP	12/04/2024	11/19/2026	165	132,173	777.7	12,888			10,791		5,031			(1,627)				.0001
SPFDYNI Index - 2 Yr TA2505534		N/A	Equity Index	BNP	03/17/2025	03/05/2027	76	54,336	716.74		4,671		4,586		4,196			(85)				.0001
SPFDYNI Index - 2 Yr TA2502453		N/A	Equity Index	BNP	02/05/2025	02/04/2027	379	288,427	758.91		25,567		23,703		14,826			(1,864)				.0001
SPFDYNI Index - 2 Yr TA2501317		N/A	Equity Index	BNP	01/22/2025	10/23/2026	29	22,324	770.46		1,822		1,631		907			(192)				.0001
SPFDYNI Index - 2 Yr TA2411420		N/A	Equity Index	BNP	12/30/2024	12/24/2026	137	103,098	767.49	8,153			7,146		4,768			(1,006)				.0001
SPFDYNI Index - 2 Yr TA2408227		N/A	Equity Index	BNP	11/07/2024	11/06/2026	174	136,884	781.43	12,364			9,974		5,051			(1,537)				.0001
SPFDYNI Index - 2 Yr TA2500524		N/A	Equity Index	BNP	01/10/2025	12/08/2026	128	94,995	801.04		5,394		4,795		3,331			(599)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPFDYNI Index - 2 Yr TA2408878		N/A	Equity/Index	BNP-	11/21/2024	11/20/2026	138	107,971	777.59	9,711			8,010		4,217			(1,206)				.0001
SPFDYNI Index - 2 Yr TA2500412		N/A	Equity/Index	BNP-	01/07/2025	12/30/2026	357	267,964	752.54		22,977		20,360		14,144			(2,617)				.0001
SPFDYNI Index - 2 Yr TA2410284		N/A	Equity/Index	BNP-	12/12/2024	12/11/2026	300	237,882	799.66	19,989			17,066		7,926			(2,481)				.0001
SPFDYNI Index - 2 Yr TA2501318		N/A	Equity/Index	BNP-	01/22/2025	12/24/2026	15	11,547	766.25		1,012		915		527			(97)				.0001
SPFDYNI Index - 2 Yr TA2501313		N/A	Equity/Index	BNP-	01/22/2025	12/07/2026	36	27,713	801.04		1,909		1,722		935			(188)				.0001
SPFDYNI Index - 2 Yr TA2504489		N/A	Equity/Index	BNP-	03/03/2025	02/18/2027	116	84,211	768.15		5,473		5,266		4,283			(207)				.0001
SPFDYNI Index - 2 Yr TA2501314		N/A	Equity/Index	BNP-	01/22/2025	12/03/2026	14	10,777	795.46		768		692		378			(76)				.0001
SPFDYNI Index - 2 Yr TA2501316		N/A	Equity/Index	BNP-	01/22/2025	12/10/2026	22	16,936	789.15		1,266		1,142		631			(124)				.0001
SPFDYNI Index - 2 Yr TA2408586		N/A	Equity/Index	BNP-	11/14/2024	11/13/2026	582	455,555	788.35	38,482			31,369		16,133			(4,777)				.0001
SPFDYNI Index - 2 Yr TA2500982		N/A	Equity/Index	BNP-	01/17/2025	01/14/2027	106	80,785	744.88		7,833		7,085		4,535			(749)				.0001
SPFDYNI Index - 2 Yr TA2501439		N/A	Equity/Index	BNP-	01/24/2025	01/04/2027	20	15,415	754.2		1,474		1,342		786			(132)				.0001
SPFDYNI Index - 2 Yr TA2501315		N/A	Equity/Index	BNP-	01/22/2025	12/11/2026	63	48,498	791.95		3,563		3,215		1,769			(348)				.0001
SPFDYNI Index - 2 Yr TA2410429		N/A	Equity/Index	BNP-	12/13/2024	12/11/2026	409	323,666	792.94	28,021			23,957		11,399			(3,483)				.0001
SPFDYNI Index - 2 Yr TA2500121		N/A	Equity/Index	BNP-	01/03/2025	11/30/2026	51	38,464	794.5		2,504		2,200		1,381			(304)				.0001
SPFDYNI Index - 2 Yr TA2501852		N/A	Equity/Index	BNP-	01/29/2025	01/05/2027	15	11,411	754.2		1,024		937		590			(87)				.0001
SPFDYNI Index - 2 Yr TA2410978		N/A	Equity/Index	BNP-	12/23/2024	12/18/2026	130	98,943	751.21	9,157			7,940		5,140			(1,141)				.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		82,869		76,857			(944)				.0001
SPFDYNI Index - 2 Yr TA2502454		N/A	Equity/Index	BNP-	02/05/2025	02/03/2027	81	61,643	755.62		5,574		5,167		3,250			(407)				.0001
SPFDYNI Index - 2 Yr TA2501903		N/A	Equity/Index	BNP-	01/30/2025	01/29/2027	466	356,066	760.76		31,772		29,274		17,852			(2,498)				.0001
SPFDYNI Index - 2 Yr TA2409539		N/A	Equity/Index	BNP-	12/03/2024	12/02/2026	193	153,524	795.27	13,458			11,292		5,209			(1,666)				.0001
SPFDYNI Index - 2 Yr TA2409122		N/A	Equity/Index	BNP-	11/25/2024	11/20/2026	63	49,587	780.31	4,503			3,725		1,883			(561)				.0001
SPFDYNI Index - 2 Yr TA2408546		N/A	Equity/Index	BNP-	11/13/2024	11/12/2026	463	365,006	788.01	31,817			25,822		12,853			(3,939)				.0001
SPFDYNI Index - 2 Yr TA2501440		N/A	Equity/Index	BNP-	01/24/2025	01/05/2027	17	13,103	754.2		1,253		1,142		669			(112)				.0001
SPFDYNI Index - 2 Yr TA2503328		N/A	Equity/Index	BNP-	02/14/2025	02/12/2027	75	57,541	761.5		5,204		4,908		2,899			(295)				.0001
SPFDYNI Index - 2 Yr TA2500115		N/A	Equity/Index	BNP-	01/03/2025	12/24/2026	92	69,386	767.49		5,524		4,876		3,202			(648)				.0001
SPFDYNI Index - 2 Yr TA2502744		N/A	Equity/Index	BNP-	02/10/2025	02/04/2027	65	49,486	758.91		4,372		4,081		2,543			(291)				.0001
SPFDYNI Index - 2 Yr TA2408711		N/A	Equity/Index	BNP-	11/19/2024	11/18/2026	325	252,753	774.54	22,532			18,472		10,166			(2,789)				.0001
SPFDYNI Index - 2 Yr TA2505226		N/A	Equity/Index	BNP-	03/12/2025	03/10/2027	1,230	867,863	707		75,497		73,626		73,074			(1,872)				.0001
SPFDYNI Index - 2 Yr TA2505830		N/A	Equity/Index	BNP-	03/20/2025	03/12/2027	291	207,276	710.08		18,406		18,201		16,933			(205)				.0001
SPFDYNI Index - 2 Yr TA2500978		N/A	Equity/Index	BNP-	01/17/2025	12/18/2026	128	97,551	752.96		8,852		7,974		4,989			(879)				.0001
SPFDYNI Index - 2 Yr TA2409121		N/A	Equity/Index	BNP-	11/25/2024	11/06/2026	69	54,310	781.43	4,855			3,999		2,003			(616)				.0001
SPFDYNI Index - 2 Yr TA2410676		N/A	Equity/Index	BNP-	12/18/2024	12/16/2026	457	344,103	796.92	21,877			18,803		12,435			(2,712)				.0001
SPFDYNI Index - 2 Yr TA2500049		N/A	Equity/Index	BNP-	01/02/2025	12/31/2026	781	583,876	749.24		50,437		44,516		31,818			(5,921)				.0001
SPFDYNI Index - 2 Yr TA2502966		N/A	Equity/Index	BNP-	02/11/2025	02/10/2027	601	457,770	761.33		40,039		37,450		23,217			(2,588)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPFDYNI Index - 2 Yr TA2410281		N/A	Equity Index	BNP-	12/12/2024	11/27/2026	111	88,016	788.47	7,842			6,673		3,139			(993)				.0001
SPFDYNI Index - 2 Yr TA2409686		N/A	Equity Index	BNP-	12/05/2024	11/20/2026	245	195,784	777.59	19,308			16,240		7,487			(2,444)				.0001
SPFDYNI Index - 2 Yr TA2501367		N/A	Equity Index	BNP-	01/23/2025	01/22/2027	191	147,536	769.81		13,084		11,929		6,750			(1,155)				.0001
SPFDYNI Index - 2 Yr TA2410986		N/A	Equity Index	BNP-	12/23/2024	12/16/2026	55	41,861	796.92	2,885			2,501		1,497			(361)				.0001
SPFDYNI Index - 2 Yr TA2409683		N/A	Equity Index	BNP-	12/05/2024	12/04/2026	383	306,063	801.05	26,492			22,363		9,900			(3,289)				.0001
SPFDYNI Index - 2 Yr TA2500277		N/A	Equity Index	BNP-	01/06/2025	12/31/2026	206	155,994	747.6		14,422		12,764		8,504			(1,658)				.0001
SPFDYNI Index - 2 Yr TA2501319		N/A	Equity Index	BNP-	01/22/2025	01/21/2027	920	708,225	766.73		62,992		57,187		33,295			(5,805)				.0001
SPFDYNI Index - 2 Yr TA2411290		N/A	Equity Index	BNP-	12/27/2024	12/24/2026	130	98,547	767.39	8,086			7,068		4,527			(1,007)				.0001
SPFDYNI Index - 2 Yr TA2411206		N/A	Equity Index	BNP-	12/26/2024	12/23/2026	67	51,422	761.1	4,657			4,065		2,456			(580)				.0001
SPFDYNI Index - 2 Yr TA2500466		N/A	Equity Index	BNP-	01/08/2025	01/06/2027	91	68,369	757.25		5,743		5,102		3,498			(641)				.0001
SPFDYNI Index - 2 Yr TA2501437		N/A	Equity Index	BNP-	01/24/2025	01/15/2027	27	20,810	758.22		1,953		1,782		1,039			(172)				.0001
SPFDYNI Index - 2 Yr TA2410979		N/A	Equity Index	BNP-	12/23/2024	12/18/2026	98	74,588	752.96	6,830			5,922		3,820			(851)				.0001
SPFDYNI Index - 2 Yr TA2411419		N/A	Equity Index	BNP-	12/30/2024	12/24/2026	301	226,515	758.05	19,038			16,688		11,327			(2,350)				.0001
SPFDYNI Index - 2 Yr TA2410982		N/A	Equity Index	BNP-	12/23/2024	11/27/2026	253	192,558	788.47	13,814			11,922		7,155			(1,774)				.0001
SPFDYNI Index - 2 Yr TA2410987		N/A	Equity Index	BNP-	12/23/2024	12/17/2026	75	57,083	791.54	4,080			3,537		2,131			(509)				.0001
SPFDYNI Index - 2 Yr TA2409232		N/A	Equity Index	BNP-	11/26/2024	11/19/2026	120	95,045	777.7	9,010			7,470		3,659			(1,126)				.0001
SPFDYNI Index - 2 Yr TA2505713		N/A	Equity Index	BNP-	03/19/2025	02/19/2027	527	376,252	767.42		22,087		21,740		19,589			(347)				.0001
SPFDYNI Index - 2 Yr TA2502340		N/A	Equity Index	BNP-	02/04/2025	01/29/2027	70	53,124	760.76		4,571		4,229		2,682			(342)				.0001
SPFDYNI Index - 2 Yr TA2504494		N/A	Equity Index	BNP-	03/03/2025	02/19/2027	83	60,255	753.87		4,330		4,167		3,430			(163)				.0001
SPFDYNI Index - 2 Yr TA2503045		N/A	Equity Index	BNP-	02/12/2025	02/11/2027	346	262,825	761.68		22,597		21,167		13,342			(1,430)				.0001
SPFDYNI Index - 2 Yr TA2505533		N/A	Equity Index	BNP-	03/17/2025	03/09/2027	539	385,358	716.74		33,224		32,624		29,850			(600)				.0001
SPFDYNI Index - 2 Yr TA2410056		N/A	Equity Index	BNP-	12/09/2024	11/27/2026	55	43,627	788.47	3,903			3,298		1,555			(491)				.0001
SPFDYNI Index - 2 Yr TA2501753		N/A	Equity Index	BNP-	01/28/2025	01/27/2027	841	642,457	758.76		57,970		53,106		32,673			(4,864)				.0001
SPFDYNI Index - 2 Yr TA2501364		N/A	Equity Index	BNP-	01/23/2025	01/21/2027	545	420,980	766.73		38,025		34,663		19,723			(3,361)				.0001
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		97,913		71,991			(11,263)				.0001
SPFDYNI Index - 2 Yr TA2501855		N/A	Equity Index	BNP-	01/29/2025	11/25/2026	35	26,627	792.04		1,801		1,638		959			(163)				.0001
SPFDYNI Index - 2 Yr TA2502743		N/A	Equity Index	BNP-	02/10/2025	02/05/2027	40	30,453	762.69		2,629		2,454		1,520			(175)				.0001
SPFDYNI Index - 2 Yr TA2502275		N/A	Equity Index	BNP-	02/03/2025	01/29/2027	479	361,942	764.09		29,875		27,603		17,867			(2,273)				.0001
SPFDYNI Index - 2 Yr TA2410283		N/A	Equity Index	BNP-	12/12/2024	11/25/2026	83	65,814	787.1	5,905			5,023		2,366			(750)				.0001
SPFDYNI Index - 2 Yr TA2505712		N/A	Equity Index	BNP-	03/19/2025	02/19/2027	288	205,618	770.51		11,796		11,611		10,446			(185)				.0001
SPFDYNI Index - 2 Yr TA2501848		N/A	Equity Index	BNP-	01/29/2025	01/11/2027	74	56,296	742.15		5,468		5,006		3,226			(462)				.0001
SPFDYNI Index - 2 Yr TA2505532		N/A	Equity Index	BNP-	03/17/2025	03/05/2027	540	386,073	714.78		33,637		33,026		30,240			(611)				.0001
SPFDYNI Index - 2 Yr TA2501217		N/A	Equity Index	BNP-	01/21/2025	01/15/2027	373	285,990	762.12		25,592		23,181		13,917			(2,410)				.0001
SPFDYNI Index - 2 Yr TA2502742		N/A	Equity Index	BNP-	02/10/2025	02/05/2027	663	504,762	757.54		45,011		42,023		26,248			(2,988)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPFDYNI Index - 2 Yr TA2504490		N/A	Equity Index	BNP	03/03/2025	02/12/2027	135	98,005	767.11		6,379		6,136		4,992			(243)				.0001
SPFDYNI Index - 2 Yr TA2410616		N/A	Equity Index	BNP	12/17/2024	12/16/2026	449	355,401	796.92	30,070			25,809		12,217			(3,723)				.0001
SPFDYNI Index - 2 Yr TA2504493		N/A	Equity Index	BNP	03/03/2025	02/08/2027	69	50,091	757.54		3,475		3,342		2,741			(133)				.0001
SPFDYNI Index - 2 Yr TA2501851		N/A	Equity Index	BNP	01/29/2025	01/04/2027	26	19,780	754.2		1,774		1,623		1,022			(151)				.0001
SPFDYNI Index - 2 Yr TA2410618		N/A	Equity Index	BNP	12/17/2024	12/10/2026	206	163,057	789.15	14,404			12,346		5,906			(1,798)				.0001
SPFDYNI Index - 2 Yr TA2501441		N/A	Equity Index	BNP	01/24/2025	01/08/2027	18	13,873	742.15		1,430		1,303		782			(127)				.0001
SPFDYNI Index - 2 Yr TA2506014		N/A	Equity Index	BNP	03/24/2025	03/18/2027	1,086	785,602	707.99		75,922		75,291		64,400			(631)				.0001
SPFDYNI Index - 2 Yr TA2408944		N/A	Equity Index	BNP	11/22/2024	11/20/2026	225	176,540	782.4	15,613			12,896		6,615			(1,941)				.0001
SPFDYNI Index - 2 Yr TA2410226		N/A	Equity Index	BNP	12/11/2024	12/09/2026	240	191,918	793.22	17,438			14,820		6,655			(2,162)				.0001
SPFDYNI Index - 2 Yr TA2501854		N/A	Equity Index	BNP	01/29/2025	12/28/2026	35	26,627	758.05		2,319		2,120		1,323			(200)				.0001
SPFDYNI Index - 2 Yr TA2502652		N/A	Equity Index	BNP	02/07/2025	02/05/2027	778	589,366	761.02		50,290		46,886		29,969			(3,404)				.0001
SPFDYNI Index - 2 Yr TA2409649		N/A	Equity Index	BNP	12/04/2024	12/03/2026	206	165,016	795.46	14,560			12,237		5,560			(1,802)				.0001
SPFDYNI Index - 2 Yr TA2411110		N/A	Equity Index	BNP	12/24/2024	12/18/2026	123	94,249	752.96	8,888			7,717		4,795			(1,109)				.0001
SPLV5UT-EUROPEAN 1 YR TA2406605		N/A	Equity Index	MS	09/26/2024	08/29/2025	878	349,769	411.1	9,147			9,147		9,602							.0001
SPLV5UT-EUROPEAN 1 YR TA2503440		N/A	Equity Index	SG	02/18/2025	02/11/2026	801	324,781	419.21		9,123		9,123		10,549							.0001
SPLV5UT-EUROPEAN 1 YR TA2410233		N/A	Equity Index	BMO	12/11/2024	12/02/2025	895	361,088	427.11	6,211			6,211		4,992							.0001
SPLV5UT-EUROPEAN 1 YR TA2504739		N/A	Equity Index	MS	03/05/2025	02/27/2026	322	131,904	428.15		2,903		2,903		2,637							.0001
SPLV5UT-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		37,873							.0001
SPLV5UT-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		15,442							.0001
SPLV5UT-EUROPEAN 1 YR TA2501774		N/A	Equity Index	SG	01/28/2025	01/06/2026	313	125,773	405.66		5,174		5,174		6,626							.0001
SPLV5UT-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		39,817							.0001
SPLV5UT-EUROPEAN 1 YR TA2409193		N/A	Equity Index	SG	11/25/2024	11/07/2025	244	99,942	414.65	4,192			4,192		2,929							.0001
SPLV5UT-EUROPEAN 1 YR TA2403577		N/A	Equity Index	SG	06/13/2024	06/13/2025	2,659	1,000,000	389.51909999999998	32,500			32,500		68,900							.0001
SPLV5UT-EUROPEAN 1 YR TA2503777		N/A	Equity Index	SG	02/21/2025	02/10/2026	520	211,588	417.35		6,854		6,854		7,424							.0001
SPLV5UT-EUROPEAN 1 YR TA2502369		N/A	Equity Index	BMO	02/04/2025	01/16/2026	508	204,343	411.5		6,828		6,828		8,656							.0001
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		10,512							.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		2,873							.0001
SPLV5UT-EUROPEAN 1 YR TA2404885		N/A	Equity Index	SG	07/31/2024	07/31/2025	3,877	1,500,000	399.59289999999999	48,300			48,300		72,675							.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		11,815							.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		3,961							.0001
SPLV5UT-EUROPEAN 1 YR TA2403481		N/A	Equity Index	SG	06/10/2024	06/10/2025	6,108	2,300,000	390.74590000000001	73,600			73,600		150,016							.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		35,305							.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		4,062							.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		111,970							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		55,373							.0001
SPLV5UT-EUROPEAN 1 YR TA2401924		N/A	Equity/Index	SG-	04/12/2024	04/14/2025	8,700	3,200,000	382.328100000001	98,240			98,240		262,510							.0001
SPLV5UT-EUROPEAN 1 YR TA2407045		N/A	Equity/Index	BMO-	10/08/2024	10/08/2025	4,146	1,650,000	410.895199999999	47,190			47,190		53,757							.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		3,567							.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		3,886							.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		2,798							.0001
SPLV5UT-EUROPEAN 1 YR TA2404341		N/A	Equity/Index	SG-	07/12/2024	07/11/2025	15,727	6,000,000	392.965599999999	209,399			209,399		376,129							.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		34,153							.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		20,558							.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		82,563							.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		88,849							.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		2,148							.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		7,939							.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		49,781							.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		5,045							.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		2,131							.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		3,438							.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		3,509							.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		6,715							.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		4,479							.0001
SPLV5UT-EUROPEAN 1 YR TA2406131		N/A	Equity/Index	BOA-	09/12/2024	09/05/2025	1,835	727,174	401.978821999998	28,218			28,218		34,873							.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		128,722							.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		3,643							.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		9,078							.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		67,536							.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		34,746							.0001
SPLV5UT-EUROPEAN 1 YR TA2401725		N/A	Equity/Index	MS-	04/01/2024	04/01/2025	11,176	4,200,000	389.892499999998	129,780			129,780		245,669							.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		22,707							.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		2,153							.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		16,905							.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		3,568							.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		5,155							.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		4,467							.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		3,856							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		69,346							.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		12,596							.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		3,220							.0001
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		4,166							.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		5,469							.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		52,578							.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		4,728							.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		3,855							.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		3,949							.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		30,308							.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		3,412							.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		4,881							.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		8,825							.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		2,473							.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		6,805							.0001
SPLV5UT-EUROPEAN 1 YR TA2503934		N/A	Equity/Index	SG-	02/24/2025	02/03/2026	63	25,701	417.53		845		845		875							.0001
SPLV5UT-EUROPEAN 1 YR TA2406813		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	716	285,247	389.61	15,265			15,265		17,760							.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		53,392							.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		1,539							.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		22,493							.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		56,981							.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		43,160							.0001
SPLV5UT-EUROPEAN 1 YR TA2402670		N/A	Equity/Index	BMO-	05/09/2024	05/09/2025	6,651	2,500,000	390.48099999999999	77,250			77,250		154,998							.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		33,372							.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		6,067							.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		20,167							.0001
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		17,658							.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		23,377							.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		2,942							.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		5,186							.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		74,722							.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		3,983							.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		2,297							.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		7,629							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		17,890							.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		5,288							.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		50,484							.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		17,337							.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		105,157							.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		22,823							.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		5,465							.0001
SPLV5UT-EUROPEAN 1 YR TA2407745		N/A	Equity/Index	BMO-	10/29/2024	11/24/2025	373	149,043	380.76	14,010			8,514		15,688			(3,233)				.0001
SPLV5UT-EUROPEAN 1 YR TA2403830		N/A	Equity/Index	MS-	06/21/2024	06/13/2025	4,000	1,515,040	385.81	65,082			65,082		118,895							.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		98,671							.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		14,444							.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		2,467							.0001
SPLV5UT-EUROPEAN 1 YR TA2506048		N/A	Equity/Index	BMO-	03/24/2025	03/17/2026	123	50,247	414.59		1,940		1,940		2,121							.0001
SPLV5UT-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		307,659							.0001
SPLV5UT-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		64,415							.0001
SPLV5UT-EUROPEAN 1 YR TA2506480		N/A	Equity/Index	BOA-	03/31/2025	03/24/2026	334	137,555	424.85		3,791		3,791		3,681							.0001
SPLV5UT-EUROPEAN 1 YR TA2503772		N/A	Equity/Index	SG-	02/21/2025	01/28/2026	212	86,263	416.9		2,739		2,739		2,977							.0001
SPLV5UT-EUROPEAN 1 YR TA2403993		N/A	Equity/Index	MS-	06/28/2024	06/27/2025	10,091	3,800,000	389.04480000000001	128,440			128,440		275,007							.0001
SPLV5UT-EUROPEAN 1 YR TA2505577		N/A	Equity/Index	MS-	03/17/2025	03/05/2026	165	67,396	415.78		2,448		2,448		2,625							.0001
SPLV5UT-EUROPEAN 1 YR TA2503571		N/A	Equity/Index	SG-	02/19/2025	02/17/2026	535	217,387	418.87		6,618		6,618		7,272							.0001
SPLV5UT-EUROPEAN 1 YR TA2505074		N/A	Equity/Index	MS-	03/10/2025	03/04/2026	139	56,990	423.36		1,603		1,603		1,521							.0001
SPLV5UT-EUROPEAN 1 YR TA2504122		N/A	Equity/Index	SG-	02/26/2025	12/05/2025	202	82,469	420.27		1,996		1,996		1,875							.0001
SPLV5UT-EUROPEAN 1 YR TA2503620		N/A	Equity/Index	MS-	02/20/2025	11/20/2025	268	108,950	420.09		2,220		2,220		2,334							.0001
SPLV5UT-EUROPEAN 1 YR TA2505567		N/A	Equity/Index	MS-	03/17/2025	02/20/2026	221	90,270	423.99		2,089		2,089		2,243							.0001
SPLV5UT-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		52,453							.0001
SPLV5UT-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		23,713							.0001
SPLV5UT-EUROPEAN 1 YR TA2501459		N/A	Equity/Index	BMO-	01/24/2025	12/22/2025	249	99,936	410.86		3,095		3,095		4,096							.0001
SPLV5UT-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		24,788							.0001
SPLV5UT-EUROPEAN 1 YR TA2408214		N/A	Equity/Index	BMO-	11/07/2024	10/17/2025	331	133,681	421.89	2,860			2,860		2,105							.0001
SPLV5UT-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		20,352							.0001
SPLV5UT-EUROPEAN 1 YR TA2503938		N/A	Equity/Index	SG-	02/24/2025	12/26/2025	122	49,771	412.92		1,797		1,797		1,864							.0001
SPLV5UT-EUROPEAN 1 YR TA2409310		N/A	Equity/Index	BMO-	11/27/2024	11/17/2025	784	322,600	420.49	11,799			11,799		6,568							.0001
SPLV5UT-EUROPEAN 1 YR TA2500298		N/A	Equity/Index	BMO-	01/06/2025	12/05/2025	502	198,677	414.73		3,775		3,775		6,442							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-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		21,673							.0001
SPLV5UT-EUROPEAN 1 YR TA2501637		N/A	Equity/Index	SG	01/27/2025	12/29/2025	270	109,010	412.92		3,451		3,451		4,157							.0001
SPLV5UT-EUROPEAN 1 YR TA2407205		N/A	Equity/Index	BMO	10/14/2024	09/05/2025	667	268,461	411.85	8,284			8,284		7,145							.0001
SPLV5UT-EUROPEAN 1 YR TA2402236		N/A	Equity/Index	SG	04/26/2024	04/17/2025	13,210	4,903,684	381.01	186,657			186,657		417,732							.0001
SPLV5UT-EUROPEAN 1 YR TA2505456		N/A	Equity/Index	BMO	03/14/2025	03/02/2026	332	135,078	424.24		2,908		2,908		3,420							.0001
SPLV5UT-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		55,768							.0001
SPLV5UT-EUROPEAN 1 YR TA2504043		N/A	Equity/Index	BOA	02/25/2025	02/20/2026	286	117,200	423.6		3,317		3,317		2,996							.0001
SPLV5UT-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		17,059							.0001
SPLV5UT-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		83,050							.0001
SPLV5UT-EUROPEAN 1 YR TA2409176		N/A	Equity/Index	SG	11/25/2024	11/07/2025	244	99,942	423.11	2,908			2,908		1,617							.0001
SPLV5UT-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		26,124							.0001
SPLV5UT-EUROPEAN 1 YR TA2500676		N/A	Equity/Index	MS	01/13/2025	12/10/2025	734	290,077	420.9		3,429		3,429		6,627							.0001
SPLV5UT-EUROPEAN 1 YR TA2408508		N/A	Equity/Index	BMO	11/12/2024	10/03/2025	821	333,531	406.36	16,075			16,075		13,353							.0001
SPLV5UT-EUROPEAN 1 YR TA2506040		N/A	Equity/Index	BMO	03/24/2025	03/10/2026	139	56,783	423.33		1,423		1,423		1,556							.0001
SPLV5UT-EUROPEAN 1 YR TA2406930		N/A	Equity/Index	BMO	10/07/2024	11/07/2025	1,361	539,936	375.55	53,583			29,843		63,028			(12,209)				.0001
SPLV5UT-EUROPEAN 1 YR TA2501640		N/A	Equity/Index	SG	01/27/2025	11/04/2025	248	100,128	405.12		3,861		3,861		4,656							.0001
SPLV5UT-EUROPEAN 1 YR TA2502361		N/A	Equity/Index	BMO	02/04/2025	01/20/2026	805	323,811	418.51		7,728		7,728		9,875							.0001
SPLV5UT-EUROPEAN 1 YR TA2403208		N/A	Equity/Index	SG	05/31/2024	05/30/2025	13,295	5,000,000	390.795099999999	155,500			155,500		318,637							.0001
SPLV5UT-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		5,093							.0001
SPLV5UT-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		165,676							.0001
SPLV5UT-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		20,783							.0001
SPLV5UT-EUROPEAN 1 YR TA2409986		N/A	Equity/Index	BMO	12/06/2024	11/19/2025	912	370,819	421.63	9,585			9,585		7,139							.0001
SPLV5UT-EUROPEAN 1 YR TA2501094		N/A	Equity/Index	BMO	01/17/2025	01/02/2026	250	100,123	414.98		2,583		2,583		3,472							.0001
SPLV5UT-EUROPEAN 1 YR TA2408906		N/A	Equity/Index	BMO	11/21/2024	10/31/2025	885	361,177	412.25	15,479			15,479		11,540							.0001
SPLV5UT-EUROPEAN 1 YR TA2501454		N/A	Equity/Index	BMO	01/24/2025	01/07/2026	433	173,785	412.66		5,196		5,196		6,835							.0001
SPLV5UT-EUROPEAN 1 YR TA2505566		N/A	Equity/Index	MS	03/17/2025	10/08/2025	170	69,438	416.91		1,314		1,314		1,493							.0001
SPLV5UT-EUROPEAN 1 YR TA2502277		N/A	Equity/Index	BOA	02/03/2025	01/09/2026	516	207,788	412.01		6,729		6,729		8,759							.0001
SPLV5UT-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		64,845							.0001
SPLV5UT-EUROPEAN 1 YR TA2502797		N/A	Equity/Index	SG	02/10/2025	01/23/2026	414	167,343	409.85		6,529		6,529		7,746							.0001
SPLV5UT-EUROPEAN 1 YR TA2502794		N/A	Equity/Index	SG	02/10/2025	01/26/2026	875	353,684	412.39		12,469		12,469		14,860							.0001
SPLV5UT-EUROPEAN 1 YR TA2402737		N/A	Equity/Index	SG	05/10/2024	05/12/2025	4,778	1,800,000	390.867799999999	57,600			57,600		109,970							.0001
SPLV5UT-EUROPEAN 1 YR TA2402134		N/A	Equity/Index	SG	04/23/2024	04/09/2025	5,000	1,860,900	377.63	84,600			84,600		173,126							.0001
SPLV5UT-EUROPEAN 1 YR TA2503796		N/A	Equity/Index	SG	02/21/2025	12/23/2025	130	52,897	404.25		2,604		2,604		2,819							.0001
SPLV5UT-EUROPEAN 1 YR TA2408738		N/A	Equity/Index	BMO	11/19/2024	10/10/2025	367	148,785	414.51	4,855			4,855		3,847							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-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		20,395							.0001
SPLV5UT-EUROPEAN 1 YR TA2408822		N/A	Equity/Index	BMO-	11/20/2024	10/29/2025	791	321,051	415.56	10,853			10,853		8,416							.0001
SPLV5UT-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		64,644							.0001
SPLV5UT-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		53,916							.0001
SPLV5UT-EUROPEAN 1 YR TA2405259		N/A	Equity/Index	MS-	08/13/2024	08/08/2025	850	329,392	393.95	12,944			12,944		20,932							.0001
SPLV5UT-EUROPEAN 1 YR TA2501470		N/A	Equity/Index	BMO-	01/24/2025	01/05/2026	356	142,881	407.06		5,518		5,518		7,122							.0001
SPLV5UT-EUROPEAN 1 YR TA2503062		N/A	Equity/Index	MS-	02/12/2025	02/11/2026	956	386,798	421.23		9,844		9,844		10,895							.0001
SPLV5UT-EUROPEAN 1 YR TA2502364		N/A	Equity/Index	BMO-	02/04/2025	01/16/2026	248	99,758	416.4		2,614		2,614		3,352							.0001
SPLV5UT-EUROPEAN 1 YR TA2410513		N/A	Equity/Index	SG-	12/16/2024	11/14/2025	762	306,073	419.06	6,873			6,873		6,939							.0001
SPLV5UT-EUROPEAN 1 YR TA2503768		N/A	Equity/Index	SG-	02/21/2025	02/11/2026	250	101,725	418.19		3,183		3,183		3,449							.0001
SPLV5UT-EUROPEAN 1 YR TA2408902		N/A	Equity/Index	BMO-	11/21/2024	11/04/2025	692	282,412	414.08	11,335			11,335		8,260							.0001
SPLV5UT-EUROPEAN 1 YR TA2504738		N/A	Equity/Index	MS-	03/05/2025	03/03/2026	669	274,049	428.69		5,941		5,941		5,369							.0001
SPLV5UT-EUROPEAN 1 YR TA2502131		N/A	Equity/Index	BMO-	01/31/2025	01/02/2026	248	99,723	414.01		2,792		2,792		3,614							.0001
SPLV5UT-EUROPEAN 1 YR TA2411369		N/A	Equity/Index	SG-	12/27/2024	11/18/2025	552	220,226	415.85	5,167			5,167		6,468							.0001
SPLV5UT-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		124,592							.0001
SPLV5UT-EUROPEAN 1 YR TA2408814		N/A	Equity/Index	BMO-	11/20/2024	10/17/2025	274	111,211	423.33	2,414			2,414		1,543							.0001
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		16,686							.0001
SPLV5UT-EUROPEAN 1 YR TA2406210		N/A	Equity/Index	SG-	09/13/2024	06/11/2025	2,036	809,371	391.47	41,962			41,962		48,657							.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		10,453							.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		1,787							.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		2,130							.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		6,101							.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		50,904							.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		10,627							.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		30,742							.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		47,160							.0001
SPLV5UT-EUROPEAN 1 YR TA2403153		N/A	Equity/Index	MS-	05/28/2024	05/28/2025	9,118	3,400,000	387.39542	107,440			107,440		249,092							.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		21,298							.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		2,734							.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		14,761							.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		3,345							.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		10,434							.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		3,917							.0001
SPLV5UT-EUROPEAN 1 YR TA2405835		N/A	Equity/Index	SG-	08/30/2024	08/29/2025	14,237	5,650,000	408.82459999999998	174,586			174,586		180,414							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		2,520							.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		8,208							.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		52,954							.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		11,811							.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		2,114							.0001
SPLV5UT-EUROPEAN 1 YR TA2403241		N/A	Equity/Index	SG-	06/04/2024	05/29/2025	2,214	834,279	387.96	29,911			29,911		59,178							.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		45,005							.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		72,899							.0001
SPLV5UT-EUROPEAN 1 YR TA2403710		N/A	Equity/Index	BMO-	06/18/2024	06/18/2025	11,513	4,350,000	390.84800000000001	142,245			142,245		287,637							.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		3,222							.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		11,654							.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		53,714							.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		22,976							.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		103,218							.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		30,245							.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		3,744							.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		2,427							.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		33,806							.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		32,980							.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		2,750							.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		12,379							.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		8,634							.0001
SPLV5UT-EUROPEAN 1 YR TA2503935		N/A	Equity/Index	SG-	02/24/2025	01/30/2026	65	26,517	417.19		876		876		906							.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		1,982							.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		4,194							.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		4,588							.0001
SPLV5UT-EUROPEAN 1 YR TA2402212		N/A	Equity/Index	BNP-	04/25/2024	04/25/2025	5,102	1,900,000	386.73739999999998	60,610			60,610		134,722							.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		26,729							.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		12,592							.0001
SPLV5UT-EUROPEAN 1 YR TA2403773		N/A	Equity/Index	SG-	06/21/2024	06/23/2025	3,168	1,200,000	391.44850000000002	40,920			40,920		77,643							.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		69,520							.0001
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		3,933							.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		16,418							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		3,749							.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		3,427							.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		2,545							.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		29,606							.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		15,352							.0001
SPLV5UT-EUROPEAN 1 YR TA2503933		N/A	Equity/Index	SG-	02/24/2025	12/22/2025	63	25,701	415.03		832		832		862							.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		6,063							.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		4,482							.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		2,091							.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		28,959							.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		10,415							.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		30,186							.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		3,655							.0001
SPLV5UT-EUROPEAN 1 YR TA2401809		N/A	Equity/Index	MS-	04/05/2024	04/04/2025	22,769	8,500,000	387.906420000003	252,450			252,450		550,046							.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		43,930							.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		11,958							.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		5,342							.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		19,627							.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		12,522							.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		19,728							.0001
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		1,888							.0001
SPLV5UT-EUROPEAN 1 YR TA2404269		N/A	Equity/Index	MS-	07/10/2024	07/10/2025	2,909	1,100,000	390.491350000001	36,850			36,850		76,950							.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		2,158							.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		7,362							.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		1,231							.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		2,713							.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		93,255							.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		2,110							.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		4,473							.0001
SPLV5UT-EUROPEAN 1 YR TA2402898		N/A	Equity/Index	SG-	05/17/2024	05/19/2025	3,956	1,500,000	394.043900000001	46,500			46,500		79,991							.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		15,548							.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		3,358							.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		5,068							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		1,471							.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		206,924							.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		18,881							.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		60,272							.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		79,543							.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		3,346							.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		4,130							.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		36,070							.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		6,235							.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		26,852							.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		2,465							.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		1,952							.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		2,753							.0001
SPLV5UT-EUROPEAN 1 YR TA2405263		N/A	Equity/Index	MS-	08/13/2024	06/25/2025	405	156,946	393.5	5,613			5,613		9,243							.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		59,368							.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		4,198							.0001
SPLV5UT-EUROPEAN 1 YR TA2407737		N/A	Equity/Index	BMO-	10/29/2024	12/01/2025	496	198,192	383.07	17,752			10,910		19,901			(4,024)				.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		7,627							.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		1,690							.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		38,765							.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		12,407							.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		4,127							.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		2,822							.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		1,493							.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		27,666							.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		5,597							.0001
SPLV5UT-EUROPEAN 1 YR TA2401980		N/A	Equity/Index	SG-	04/16/2024	04/16/2025	3,548	1,300,000	380.64800000000002	40,690			40,690		113,349							.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		19,886							.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		3,583							.0001
SPLV5UT-EUROPEAN 1 YR TA2406814		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	1,712	682,044	392.44	32,528			32,528		37,717							.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		7,633							.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		1,813							.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		5,443							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 1 YR TA2405314		N/A	Equity/Index	BMO-	08/14/2024	08/14/2025	4,119	1,600,000	400.69409999999999	48,480			48,480		76,825							.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		3,688							.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		2,890							.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		43,450							.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		3,658							.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		50,125							.0001
SPLV5UT-EUROPEAN 1 YR TA2402113		N/A	Equity/Index	BMO-	04/22/2024	04/22/2025	5,384	2,000,000	385.70769999999999	62,400			62,400		146,482							.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		14,191							.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		1,389							.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		12,480							.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		2,941							.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		6,991							.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		7,180							.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		63,078							.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		11,342							.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		25,472							.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		4,919							.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		63,793							.0001
SPLV5UT-EUROPEAN 1 YR TA2407742		N/A	Equity/Index	BMO-	10/29/2024	12/01/2025	293	117,077	381.27	10,961			6,737		12,261			(2,485)				.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		6,009							.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		28,770							.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		1,241							.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		60,675							.0001
SPLV5UT-EUROPEAN 1 YR TA2403019		N/A	Equity/Index	BMO-	05/22/2024	05/22/2025	4,495	1,700,000	392.8571	53,550			53,550		97,241							.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		15,440							.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		9,951							.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		19,508							.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		8,951							.0001
SPLV5UT-EUROPEAN 1 YR TA2402517		N/A	Equity/Index	SG-	05/03/2024	05/05/2025	4,840	1,800,000	386.4889	55,800			55,800		130,834							.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		4,214							.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		4,751							.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		138,181							.0001
SPLV5UT-EUROPEAN 1 YR TA2404422		N/A	Equity/Index	BMO-	07/12/2024	06/11/2025	830	316,662	387.65	12,865			12,865		23,070							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		12,788							.0001
SPLV5UT-EUROPEAN 1 YR TA2407743		N/A	Equity/Index	BMO-	10/29/2024	12/02/2025	357	142,650	381.27	13,370			8,230		14,953			(3,023)				.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		3,409							.0001
SPLV5UT-EUROPEAN 1 YR TA2503932		N/A	Equity/Index	SG-	02/24/2025	11/24/2025	65	26,517	423.35		501		501		466							.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		81,846							.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		2,770							.0001
SPLV5UT-EUROPEAN 1 YR TA2403829		N/A	Equity/Index	MS-	06/21/2024	06/12/2025	2,115	801,077	387.6	31,821			31,821		58,961							.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		3,480							.0001
SPLV5UT-EUROPEAN 1 YR TA2404421		N/A	Equity/Index	BMO-	07/12/2024	06/25/2025	2,500	953,800	390.59	35,650			35,650		64,062							.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		5,023							.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		8,370							.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		12,168							.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		4,485							.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		1,692							.0001
SPLV5UT-EUROPEAN 1 YR TA2402602		N/A	Equity/Index	BOA-	05/07/2024	05/01/2025	3,634	1,361,006	382.35	56,948			56,948		112,691							.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		9,327							.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		23,246							.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		2,613							.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		25,230							.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		6,542							.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		4,777							.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		24,637							.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		3,221							.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		126,157							.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		16,557							.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		8,123							.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		21,044							.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		1,918							.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		112,966							.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		7,014							.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		14,448							.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		3,149							.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		25,465							.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		5,281							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		3,483							.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		84,852							.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		13,704							.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		3,121							.0001
SPLV5UT-EUROPEAN 1 YR TA2403914		N/A	Equity/Index	SG-	06/26/2024	06/26/2025	6,093	2,300,000	390.002000000001	78,660			78,660		158,841							.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		20,568							.0001
SPLV5UT-EUROPEAN 1 YR TA2405901		N/A	Equity/Index	SG-	09/03/2024	06/16/2025	1,104	438,354	389.19	25,712			25,712		29,126							.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		4,896							.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		12,614							.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		2,128							.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		12,380							.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		12,294							.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		54,739							.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		4,417							.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		6,728							.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		3,424							.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		7,649							.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		3,423							.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		8,284							.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		6,603							.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		25,726							.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		96,182							.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		17,020							.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		52,016							.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		3,348							.0001
SPLV5UT-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		57,634							.0001
SPLV5UT-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		21,320							.0001
SPLV5UT-EUROPEAN 1 YR TA2406843		N/A	Equity/Index	SG-	10/04/2024	10/03/2025	10,514	4,200,000	411.443800000001	126,420			126,420		131,674							.0001
SPLV5UT-EUROPEAN 1 YR TA2506046		N/A	Equity/Index	BMO-	03/24/2025	03/12/2026	254	103,762	418.38		3,332		3,332		3,658							.0001
SPLV5UT-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		6,756							.0001
SPLV5UT-EUROPEAN 1 YR TA2504893		N/A	Equity/Index	SG-	03/07/2025	02/27/2026	312	127,961	421.16		4,019		4,019		3,940							.0001
SPLV5UT-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		20,347							.0001
SPLV5UT-EUROPEAN 1 YR TA2503773		N/A	Equity/Index	SG-	02/21/2025	02/04/2026	267	108,642	417.33		3,458		3,458		3,752							.0001
SPLV5UT-EUROPEAN 1 YR TA2410521		N/A	Equity/Index	SG-	12/16/2024	11/17/2025	982	394,440	413.97	11,499			11,499		12,641							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-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		8,890							.0001
SPLV5UT-EUROPEAN 1 YR TA2500678		N/A	Equity/Index	MS-	01/13/2025	12/12/2025	345	136,344	420.39		1,696		1,696		3,260							.0001
SPLV5UT-EUROPEAN 1 YR TA2502687		N/A	Equity/Index	SG-	02/07/2025	01/29/2026	248	100,068	418.29		2,661		2,661		3,276							.0001
SPLV5UT-EUROPEAN 1 YR TA2504502		N/A	Equity/Index	SG-	03/03/2025	10/08/2025	170	70,074	416.91		1,943		1,943		1,491							.0001
SPLV5UT-EUROPEAN 1 YR TA2408896		N/A	Equity/Index	BMO-	11/21/2024	11/05/2025	755	308,123	417.16	10,857			10,857		7,499							.0001
SPLV5UT-EUROPEAN 1 YR TA2504046		N/A	Equity/Index	BOA-	02/25/2025	02/20/2026	916	375,368	422.79		11,031		11,031		10,025							.0001
SPLV5UT-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		42,139							.0001
SPLV5UT-EUROPEAN 1 YR TA2501760		N/A	Equity/Index	SG-	01/28/2025	01/02/2026	248	99,654	414.01		2,792		2,792		3,679							.0001
SPLV5UT-EUROPEAN 1 YR TA2411373		N/A	Equity/Index	SG-	12/27/2024	11/07/2025	336	134,051	409.93	4,029			4,029		5,121							.0001
SPLV5UT-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		21,487							.0001
SPLV5UT-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		31,049							.0001
SPLV5UT-EUROPEAN 1 YR TA2408739		N/A	Equity/Index	BMO-	11/19/2024	10/13/2025	277	112,299	414.62	3,690			3,690		2,923							.0001
SPLV5UT-EUROPEAN 1 YR TA2406500		N/A	Equity/Index	MS-	09/24/2024	09/24/2025	4,905	1,953,637	411.00576999999998	53,334			53,334		59,829							.0001
SPLV5UT-EUROPEAN 1 YR TA2404303		N/A	Equity/Index	BMO-	07/11/2024	07/03/2025	798	303,296	378.7	17,684			17,684		30,024							.0001
SPLV5UT-EUROPEAN 1 YR TA2502371		N/A	Equity/Index	BMO-	02/04/2025	01/16/2026	745	299,676	409.5		10,966		10,966		13,831							.0001
SPLV5UT-EUROPEAN 1 YR TA2403401		N/A	Equity/Index	SG-	06/07/2024	06/09/2025	2,921	1,100,000	390.90429999999998	35,090			35,090		71,133							.0001
SPLV5UT-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		15,407							.0001
SPLV5UT-EUROPEAN 1 YR TA2500875		N/A	Equity/Index	BMO-	01/15/2025	12/15/2025	251	99,820	416.57		1,850		1,850		3,017							.0001
SPLV5UT-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		50,738							.0001
SPLV5UT-EUROPEAN 1 YR TA2504123		N/A	Equity/Index	SG-	02/26/2025	12/10/2025	147	60,014	418.87		1,588		1,588		1,591							.0001
SPLV5UT-EUROPEAN 1 YR TA2408818		N/A	Equity/Index	BMO-	11/20/2024	10/29/2025	797	323,486	418.56	9,452			9,452		6,956							.0001
SPLV5UT-EUROPEAN 1 YR TA2502798		N/A	Equity/Index	SG-	02/10/2025	01/26/2026	510	206,147	408.37		8,604		8,604		10,171							.0001
SPLV5UT-EUROPEAN 1 YR TA2403679		N/A	Equity/Index	BMO-	06/17/2024	06/17/2025	6,099	2,300,000	390.3399	74,750			74,750		155,210							.0001
SPLV5UT-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		9,614							.0001
SPLV5UT-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		16,095							.0001
SPLV5UT-EUROPEAN 1 YR TA2404678		N/A	Equity/Index	BMO-	07/23/2024	07/18/2025	806	309,020	394.79052999999999	10,696			10,696		18,324							.0001
SPLV5UT-EUROPEAN 1 YR TA2408737		N/A	Equity/Index	BMO-	11/19/2024	10/10/2025	295	119,596	419.63	3,003			3,003		2,149							.0001
SPLV5UT-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		10,972							.0001
SPLV5UT-EUROPEAN 1 YR TA2405742		N/A	Equity/Index	SG-	08/29/2024	08/29/2025	3,416	1,350,000	407.04570000000001	42,120			42,120		47,861							.0001
SPLV5UT-EUROPEAN 1 YR TA2406931		N/A	Equity/Index	BMO-	10/07/2024	11/10/2025	1,090	432,425	375.83	42,837			24,002		50,362			(9,687)				.0001
SPLV5UT-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		19,372							.0001
SPLV5UT-EUROPEAN 1 YR TA2405689		N/A	Equity/Index	BOA-	08/27/2024	07/31/2025	981	386,749	394.21	18,742			18,742		23,638							.0001
SPLV5UT-EUROPEAN 1 YR TA2404474		N/A	Equity/Index	BMO-	07/16/2024	06/27/2025	5,600	2,148,664	387.74	99,176			99,176		159,546							.0001
SPLV5UT-EUROPEAN 1 YR TA2506244		N/A	Equity/Index	BMO-	03/27/2025	02/27/2026	303	124,333	421.16		3,578		3,578		3,655							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 1 YR TA2502135		N/A	Equity/Index	BMO-	01/31/2025	01/14/2026	428	172,103	412.55		5,384		5,384		6,924							.0001
SPLV5UT-EUROPEAN 1 YR TA2501449		N/A	Equity/Index	BMO-	01/24/2025	12/26/2025	961	385,697	412.92		10,936		10,936		14,461							.0001
SPLV5UT-EUROPEAN 1 YR TA2500881		N/A	Equity/Index	BMO-	01/15/2025	12/24/2025	347	137,998	415.63		2,804		2,804		4,524							.0001
SPLV5UT-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		22,618							.0001
SPLV5UT-EUROPEAN 1 YR TA2411368		N/A	Equity/Index	SG-	12/27/2024	11/12/2025	251	100,139	415.88	2,292			2,292		2,872							.0001
SPLV5UT-EUROPEAN 1 YR TA2406815		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	327	130,274	393.39	5,961			5,961		6,901							.0001
SPLV5UT-EUROPEAN 1 YR TA2405127		N/A	Equity/Index	MS-	08/08/2024	08/11/2025	621	240,321	379.8	16,070			16,070		23,808							.0001
SPLV5UT-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		19,905							.0001
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		7,308							.0001
SPLV5UT-EUROPEAN 1 YR TA2403242		N/A	Equity/Index	SG-	06/04/2024	06/04/2025	6,369	2,400,000	391.252200000002	74,880			74,880		151,379							.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		5,729							.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		5,989							.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		13,613							.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		3,869							.0001
SPLV5UT-EUROPEAN 1 YR TA2407607		N/A	Equity/Index	SG-	10/25/2024	10/27/2025	5,252	2,100,000	413.803400000001	59,850			59,850		63,222							.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		8,858							.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		2,656							.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		13,915							.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		7,936							.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		2,065							.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		5,601							.0001
SPLV5UT-EUROPEAN 1 YR TA2406811		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	240	95,614	372.02	8,928			8,928		10,134							.0001
SPLV5UT-EUROPEAN 1 YR TA2402516		N/A	Equity/Index	SG-	05/03/2024	05/02/2025	14,520	5,400,000	386.4889	165,779			165,779		390,296							.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		68,539							.0001
SPLV5UT-EUROPEAN 1 YR TA2403486		N/A	Equity/Index	MS-	06/10/2024	06/05/2025	839	315,925	388.15	11,132			11,132		22,641							.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		6,946							.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		5,829							.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		77,497							.0001
SPLV5UT-EUROPEAN 1 YR TA2500051		N/A	Equity/Index	BMO-	01/02/2025	12/02/2025	251	99,700	426.21		946		946		1,502							.0001
SPLV5UT-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		34,040							.0001
SPLV5UT-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		10,098							.0001
SPLV5UT-EUROPEAN 1 YR TA2405902		N/A	Equity/Index	SG-	09/03/2024	06/16/2025	723	287,074	389.76	16,492			16,492		18,669							.0001
SPLV5UT-EUROPEAN 1 YR TA2506044		N/A	Equity/Index	BMO-	03/24/2025	03/11/2026	126	51,472	420.3		1,504		1,504		1,651							.0001
SPLV5UT-EUROPEAN 1 YR TA2503939		N/A	Equity/Index	SG-	02/24/2025	12/12/2025	70	28,557	411.76		1,043		1,043		1,084							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 1 YR TA2402049		N/A	Equity/Index	SG-	04/19/2024	04/17/2025	17,030	6,300,000	384.20929999999998	195,930			195,930		484,191							.0001
SPLV5UT-EUROPEAN 1 YR TA2401923		N/A	Equity/Index	SG-	04/12/2024	04/11/2025	20,392	7,500,000	382.32810000000001	228,000			228,000		612,169							.0001
SPLV5UT-EUROPEAN 1 YR TA2409199		N/A	Equity/Index	SG-	11/25/2024	11/07/2025	358	146,637	409.93	7,364			7,364		5,456							.0001
SPLV5UT-EUROPEAN 1 YR TA2410174		N/A	Equity/Index	BMO-	12/10/2024	11/13/2025	618	250,111	423.22	5,321			5,321		4,157							.0001
SPLV5UT-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		51,467							.0001
SPLV5UT-EUROPEAN 1 YR TA2502373		N/A	Equity/Index	BMO-	02/04/2025	01/02/2026	343	137,972	404.1		6,112		6,112		7,661							.0001
SPLV5UT-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		25,102							.0001
SPLV5UT-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		90,558							.0001
SPLV5UT-EUROPEAN 1 YR TA2504342		N/A	Equity/Index	SG-	02/28/2025	02/17/2026	108	44,376	414.83		1,892		1,892		1,749							.0001
SPLV5UT-EUROPEAN 1 YR TA2505461		N/A	Equity/Index	BMO-	03/14/2025	03/05/2026	254	103,342	422.95		2,423		2,423		2,844							.0001
SPLV5UT-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		13,173							.0001
SPLV5UT-EUROPEAN 1 YR TA2502144		N/A	Equity/Index	BMO-	01/31/2025	01/02/2026	546	219,552	403.17		10,052		10,052		12,598							.0001
SPLV5UT-EUROPEAN 1 YR TA2501448		N/A	Equity/Index	BMO-	01/24/2025	01/05/2026	249	99,936	414.26		2,732		2,732		3,612							.0001
SPLV5UT-EUROPEAN 1 YR TA2409250		N/A	Equity/Index	BMO-	11/26/2024	10/03/2025	610	250,612	408.94	12,676			12,676		8,667							.0001
SPLV5UT-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		22,812							.0001
SPLV5UT-EUROPEAN 1 YR TA2501108		N/A	Equity/Index	BMO-	01/17/2025	12/19/2025	250	100,123	411.94		2,863		2,863		3,864							.0001
SPLV5UT-EUROPEAN 1 YR TA2504125		N/A	Equity/Index	SG-	02/26/2025	02/20/2026	627	255,979	420.12		8,063		8,063		8,131							.0001
SPLV5UT-EUROPEAN 1 YR TA2408950		N/A	Equity/Index	BMO-	11/22/2024	11/11/2025	737	301,455	414.82	12,507			12,507		8,641							.0001
SPLV5UT-EUROPEAN 1 YR TA2501460		N/A	Equity/Index	BMO-	01/24/2025	12/24/2025	249	99,936	410.88		3,115		3,115		4,102							.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		19,158							.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		19,794							.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		10,635							.0001
SPLV5UT-EUROPEAN 1 YR TA2402897		N/A	Equity/Index	SG-	05/17/2024	05/16/2025	15,560	5,900,000	394.04390000001	181,130			181,130		312,234							.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		26,025							.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		14,723							.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		17,028							.0001
SPLV5UT-EUROPEAN 1 YR TA2403772		N/A	Equity/Index	SG-	06/21/2024	06/20/2025	10,561	4,000,000	391.44850000000002	135,600			135,600		257,217							.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		20,435							.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		5,286							.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		5,779							.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		12,549							.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		3,395							.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		24,903							.0001
SPLV5UT-EUROPEAN 1 YR TA2406816		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	899	358,153	395.28	15,094			15,094		17,324							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		3,096							.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		25,865							.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		2,046							.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		78,114							.0001
SPLV5UT-EUROPEAN 1 YR TA2503937		N/A	Equity/Index	SG-	02/24/2025	01/20/2026	63	25,701	415.51		886		886		920							.0001
SPLV5UT-EUROPEAN 1 YR TA2503441		N/A	Equity/Index	SG-	02/18/2025	02/11/2026	247	100,151	419.17		2,818		2,818		3,259							.0001
SPLV5UT-EUROPEAN 1 YR TA2504884		N/A	Equity/Index	SG-	03/07/2025	02/27/2026	717	294,063	427.33		6,941		6,941		6,263							.0001
SPLV5UT-EUROPEAN 1 YR TA2402232		N/A	Equity/Index	SG-	04/26/2024	04/25/2025	16,163	6,000,000	385.5016	189,000			189,000		444,936							.0001
SPLV5UT-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		32,546							.0001
SPLV5UT-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		48,519							.0001
SPLV5UT-EUROPEAN 1 YR TA2500297		N/A	Equity/Index	BMO-	01/06/2025	12/05/2025	502	198,677	416.77		3,318		3,318		5,745							.0001
SPLV5UT-EUROPEAN 1 YR TA2401965		N/A	Equity/Index	SG-	04/15/2024	04/15/2025	5,179	1,900,000	381.27210000000002	59,280			59,280		161,955							.0001
SPLV5UT-EUROPEAN 1 YR TA2503345		N/A	Equity/Index	BMO-	02/14/2025	01/26/2026	263	106,439	412.39		3,764		3,764		4,410							.0001
SPLV5UT-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		21,159							.0001
SPLV5UT-EUROPEAN 1 YR TA2408734		N/A	Equity/Index	BMO-	11/19/2024	10/16/2025	908	368,112	423.62	7,609			7,609		4,936							.0001
SPLV5UT-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		10,744							.0001
SPLV5UT-EUROPEAN 1 YR TA2501758		N/A	Equity/Index	SG-	01/28/2025	12/05/2025	251	100,859	416.77		2,221		2,221		2,981							.0001
SPLV5UT-EUROPEAN 1 YR TA2500799		N/A	Equity/Index	MS-	01/14/2025	12/15/2025	253	100,360	416.57		1,807		1,807		3,022							.0001
SPLV5UT-EUROPEAN 1 YR TA2409198		N/A	Equity/Index	SG-	11/25/2024	11/07/2025	303	124,109	411.95	5,781			5,781		4,183							.0001
SPLV5UT-EUROPEAN 1 YR TA2504504		N/A	Equity/Index	SG-	03/03/2025	02/25/2026	185	76,257	419.01		2,945		2,945		2,558							.0001
SPLV5UT-EUROPEAN 1 YR TA2502370		N/A	Equity/Index	BMO-	02/04/2025	01/16/2026	248	99,758	410.59		3,472		3,472		4,396							.0001
SPLV5UT-EUROPEAN 1 YR TA2402736		N/A	Equity/Index	SG-	05/10/2024	05/09/2025	13,272	5,000,000	390.86779999999999	158,501			158,501		303,442							.0001
SPLV5UT-EUROPEAN 1 YR TA2503776		N/A	Equity/Index	SG-	02/21/2025	02/12/2026	478	194,498	417.75		6,228		6,228		6,747							.0001
SPLV5UT-EUROPEAN 1 YR TA2503347		N/A	Equity/Index	BMO-	02/14/2025	02/06/2026	361	146,100	409.55		6,141		6,141		7,013							.0001
SPLV5UT-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		42,948							.0001
SPLV5UT-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		15,385							.0001
SPLV5UT-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		212,428							.0001
SPLV5UT-EUROPEAN 1 YR TA2410520		N/A	Equity/Index	SG-	12/16/2024	11/14/2025	958	384,800	414.86	10,653			10,653		11,670							.0001
SPLV5UT-EUROPEAN 1 YR TA2405685		N/A	Equity/Index	BOA-	08/27/2024	08/19/2025	952	375,316	400.55	14,656			14,656		18,407							.0001
SPLV5UT-EUROPEAN 1 YR TA2405687		N/A	Equity/Index	BOA-	08/27/2024	07/28/2025	825	325,248	396.47	14,300			14,300		18,031							.0001
SPLV5UT-EUROPEAN 1 YR TA2500874		N/A	Equity/Index	BMO-	01/15/2025	12/17/2025	605	240,602	416.83		4,417		4,417		7,226							.0001
SPLV5UT-EUROPEAN 1 YR TA2505581		N/A	Equity/Index	MS-	03/17/2025	02/27/2026	272	111,101	413.36		4,410		4,410		4,746							.0001
SPLV5UT-EUROPEAN 1 YR TA2403303		N/A	Equity/Index	SG-	06/06/2024	06/06/2025	2,654	1,000,000	391.18990000000002	31,200			31,200		63,495							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 1 YR TA2503442		N/A	Equity/Index	SG-	02/18/2025	02/12/2026	247	100,151	419.04		2,845		2,845		3,289							.0001
SPLV5UT-EUROPEAN 1 YR TA2502795		N/A	Equity/Index	SG-	02/10/2025	01/23/2026	263	106,307	410.38		4,055		4,055		4,818							.0001
SPLV5UT-EUROPEAN 1 YR TA2401850		N/A	Equity/Index	SG-	04/08/2024	04/08/2025	9,377	3,500,000	387.96640000000002	105,350			105,350		227,428							.0001
SPLV5UT-EUROPEAN 1 YR TA2403485		N/A	Equity/Index	MS-	06/10/2024	05/30/2025	3,252	1,224,541	388.12	42,400			42,400		87,006							.0001
SPLV5UT-EUROPEAN 1 YR TA2402801		N/A	Equity/Index	JPM-	05/14/2024	05/14/2025	3,717	1,400,000	391.25	43,680			43,680		84,845							.0001
SPLV5UT-EUROPEAN 1 YR TA2502991		N/A	Equity/Index	SG-	02/11/2025	02/04/2026	408	165,252	413.31		5,965		5,965		6,824							.0001
SPLV5UT-EUROPEAN 1 YR TA2505579		N/A	Equity/Index	MS-	03/17/2025	02/27/2026	224	91,495	414.61		3,441		3,441		3,704							.0001
SPLV5UT-EUROPEAN 1 YR TA2402869		N/A	Equity/Index	SG-	05/16/2024	05/16/2025	5,281	2,000,000	393.51760000000002	62,000			62,000		108,714							.0001
SPLV5UT-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		57,461							.0001
SPLV5UT-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		72,857							.0001
SPLV5UT-EUROPEAN 1 YR TA2504131		N/A	Equity/Index	SG-	02/26/2025	02/10/2026	144	58,789	417.35		2,029		2,029		2,056							.0001
SPLV5UT-EUROPEAN 1 YR TA2504120		N/A	Equity/Index	SG-	02/26/2025	11/20/2025	185	75,528	420.09		1,741		1,741		1,621							.0001
SPLV5UT-EUROPEAN 1 YR TA2406603		N/A	Equity/Index	MS-	09/26/2024	08/28/2025	753	299,973	406.43	9,768			9,768		10,895							.0001
SPLV5UT-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		156,024							.0001
SPLV5UT-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		89,932							.0001
SPLV5UT-EUROPEAN 1 YR TA2408736		N/A	Equity/Index	BMO-	11/19/2024	10/15/2025	494	200,273	422.22	4,476			4,476		3,005							.0001
SPLV5UT-EUROPEAN 1 YR TA2406810		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	206	82,068	354.3	11,178			11,178		12,326							.0001
SPLV5UT-EUROPEAN 1 YR TA2506243		N/A	Equity/Index	BMO-	03/27/2025	03/03/2026	244	100,123	422.7		2,708		2,708		2,754							.0001
SPLV5UT-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		43,522							.0001
SPLV5UT-EUROPEAN 1 YR TA2404473		N/A	Equity/Index	BMO-	07/16/2024	06/13/2025	5,000	1,918,450	387.74	84,200			84,200		138,927							.0001
SPLV5UT-EUROPEAN 1 YR TA2505582		N/A	Equity/Index	MS-	03/17/2025	03/06/2026	498	203,413	413.21		8,278		8,278		8,894							.0001
SPLV5UT-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		30,986							.0001
SPLV5UT-EUROPEAN 1 YR TA2403840		N/A	Equity/Index	SG-	06/24/2024	06/24/2025	6,573	2,500,000	393.02600000000001	85,000			85,000		151,316							.0001
SPLV5UT-EUROPEAN 1 YR TA2505939		N/A	Equity/Index	SG-	03/21/2025	03/10/2026	442	180,053	416.15		6,131		6,131		7,145							.0001
SPLV5UT-EUROPEAN 1 YR TA2409184		N/A	Equity/Index	SG-	11/25/2024	10/29/2025	264	108,134	418.56	3,751			3,751		2,299							.0001
SPLV5UT-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		38,158							.0001
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		2,231							.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		8,350							.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		36,499							.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		10,984							.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		2,259							.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		55,471							.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		3,401							.0001
SPLV5UT-EUROPEAN 1 YR TA2403209		N/A	Equity/Index	SG-	05/31/2024	06/02/2025	2,659	1,000,000	390.79509999999999	31,400			31,400		64,133							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLY5UT-EUROPEAN 1 YR TA2503780		N/A	Equity/Index	SG-	02/21/2025	01/23/2026	180	73,242	415.86		2,401		2,401		2,612							.0001
SPLY5UT-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		116,483							.0001
SPLY5UT-EUROPEAN 1 YR TA2506372		N/A	Equity/Index	BMO-	03/28/2025	03/20/2026	690	282,610	421.62		8,232		8,232		8,707							.0001
SPLY5UT-EUROPEAN 1 YR TA2502130		N/A	Equity/Index	BMO-	01/31/2025	01/15/2026	530	213,118	415.59		5,740		5,740		7,442							.0001
SPLY5UT-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		20,030							.0001
SPLY5UT-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		31,338							.0001
SPLY5UT-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		28,629							.0001
SPLY5UT-EUROPEAN 1 YR TA2504750		N/A	Equity/Index	MS-	03/05/2025	03/04/2026	244	99,952	423.71		2,810		2,810		2,621							.0001
SPLY5UT-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		17,180							.0001
SPLY5UT-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		17,960							.0001
SPLY5UT-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		31,404							.0001
SPLY5UT-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		39,658							.0001
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		8,954							.0001
SPLY5UT-EUROPEAN 1 YR TA2403240		N/A	Equity/Index	SG-	06/04/2024	06/03/2025	457	172,207	381.35	8,295			8,295		15,320							.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		5,282							.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		11,588							.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		10,002							.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		27,397							.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		5,521							.0001
SPLY5UT-EUROPEAN 1 YR TA2403039		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	4,266	1,600,000	388.21820000000002	52,800			52,800		111,918							.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		8,004							.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		14,514							.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		3,848							.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		8,032							.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		4,475							.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		29,425							.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		11,157							.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		17,275							.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		16,925							.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		45,462							.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		8,531							.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		3,471							.0001
SPLY5UT-EUROPEAN 1 YR TA2402233		N/A	Equity/Index	SG-	04/26/2024	04/28/2025	8,890	3,300,000	385.5016	104,610			104,610		246,069							.0001
SPLY5UT-EUROPEAN 1 YR TA2402802		N/A	Equity/Index	JPM-	05/14/2024	05/08/2025	3,628	1,366,305	391.38	39,886			39,886		81,198							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 1 YR TA2406125		N/A	Equity/Index	SG-	09/11/2024	09/11/2025	5,059	2,000,000	407.58690000000001	58,600			58,600		72,029							.0001
SPLV5UT-EUROPEAN 1 YR TA2403400		N/A	Equity/Index	SG-	06/07/2024	06/06/2025	13,010	4,900,000	390.90429999999998	154,840			154,840		314,888							.0001
SPLV5UT-EUROPEAN 1 YR TA2506242		N/A	Equity/Index	BMO-	03/27/2025	03/10/2026	343	140,747	423.33		3,776		3,776		3,827							.0001
SPLV5UT-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		140,644							.0001
SPLV5UT-EUROPEAN 1 YR TA2502492		N/A	Equity/Index	BMO-	02/05/2025	01/23/2026	737	297,497	418.87		7,436		7,436		8,936							.0001
SPLV5UT-EUROPEAN 1 YR TA2502138		N/A	Equity/Index	BMO-	01/31/2025	01/13/2026	462	185,775	411.01		6,228		6,228		7,987							.0001
SPLV5UT-EUROPEAN 1 YR TA2506049		N/A	Equity/Index	BMO-	03/24/2025	02/24/2026	123	50,247	410.91		2,148		2,148		2,355							.0001
SPLV5UT-EUROPEAN 1 YR TA2503342		N/A	Equity/Index	BMO-	02/14/2025	02/09/2026	671	271,560	416.61		8,233		8,233		9,627							.0001
SPLV5UT-EUROPEAN 1 YR TA2404306		N/A	Equity/Index	SG-	07/11/2024	07/11/2025	2,972	1,129,652	392.57429999999999	38,069			38,069		72,205							.0001
SPLV5UT-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		14,821							.0001
SPLV5UT-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		22,889							.0001
SPLV5UT-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		18,272							.0001
SPLV5UT-EUROPEAN 1 YR TA2504514		N/A	Equity/Index	SG-	03/03/2025	12/26/2025	122	50,288	405.01		2,888		2,888		2,586							.0001
SPLV5UT-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		31,939							.0001
SPLV5UT-EUROPEAN 1 YR TA2402133		N/A	Equity/Index	BNP-	04/23/2024	04/23/2025	5,105	1,900,000	386.54614800000002	59,660			59,660		135,087							.0001
SPLV5UT-EUROPEAN 1 YR TA2500891		N/A	Equity/Index	BMO-	01/15/2025	01/02/2026	251	99,820	415.37		2,146		2,146		3,417							.0001
SPLV5UT-EUROPEAN 1 YR TA2408500		N/A	Equity/Index	BMO-	11/12/2024	10/17/2025	979	397,719	423.91	8,860			8,860		5,239							.0001
SPLV5UT-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		59,593							.0001
SPLV5UT-EUROPEAN 1 YR TA2408815		N/A	Equity/Index	BMO-	11/20/2024	10/15/2025	328	133,129	422.22	3,054			3,054		1,998							.0001
SPLV5UT-EUROPEAN 1 YR TA2406211		N/A	Equity/Index	SG-	09/13/2024	05/23/2025	5,000	1,987,650	394	89,400			89,400		102,314							.0001
SPLV5UT-EUROPEAN 1 YR TA2505464		N/A	Equity/Index	BMO-	03/14/2025	03/09/2026	518	210,753	420.38		5,719		5,719		6,702							.0001
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		2,550							.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		11,972							.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		8,862							.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		23,847							.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		90,019							.0001
SPLV5UT-EUROPEAN 1 YR TA2401896		N/A	Equity/Index	BMO-	04/11/2024	04/11/2025	9,199	3,400,000	384.25700000000001	103,360			103,360		258,496							.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		2,424							.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		7,167							.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		5,322							.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		21,587							.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		4,568							.0001
SPLV5UT-EUROPEAN 1 YR TA2403938		N/A	Equity/Index	SG-	06/27/2024	06/27/2025	6,361	2,400,000	389.76119999999997	82,080			82,080		167,585							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		1,460							.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		69,198							.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		107,344							.0001
SPLV5UT-EUROPEAN 1 YR TA2405261		N/A	Equity/Index	MS-	08/13/2024	06/05/2025	460	178,259	393.8	5,942			5,942		9,890							.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		3,490							.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		4,665							.0001
SPLV5UT-EUROPEAN 1 YR TA2402803		N/A	Equity/Index	JPM-	05/14/2024	05/08/2025	2,642	994,977	388.57	33,483			33,483		66,466							.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		39,553							.0001
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		33,209							.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		3,348							.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		28,855							.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		3,863							.0001
SPLV5UT-EUROPEAN 1 YR TA2401810		N/A	Equity/Index	MS-	04/05/2024	04/07/2025	7,233	2,700,000	387.90642000000003	80,730			80,730		175,465							.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		5,792							.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		23,352							.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		3,296							.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		2,712							.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		12,650							.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		2,823							.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		3,356							.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		4,863							.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		13,977							.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		2,700							.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		2,976							.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		3,350							.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		7,381							.0001
SPLV5UT-EUROPEAN 1 YR TA2402562		N/A	Equity/Index	MS-	05/06/2024	05/06/2025	10,730	4,000,000	387.36608999999999	123,600			123,600		281,627							.0001
SPLV5UT-EUROPEAN 1 YR TA2403828		N/A	Equity/Index	MS-	06/21/2024	06/06/2025	2,110	799,184	382.28	38,843			38,843		69,306							.0001
SPLV5UT-EUROPEAN 1 YR TA2408994		N/A	Equity/Index	BMO-	11/22/2024	11/21/2025	2,934	1,200,000	423.34609999999998	35,640			35,640		20,490							.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		3,722							.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		3,343							.0001
SPLV5UT-EUROPEAN 1 YR TA2402050		N/A	Equity/Index	SG-	04/19/2024	04/21/2025	8,110	3,000,000	384.20929999999998	94,500			94,500		232,189							.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		2,433							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		39,184							.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		23,255							.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		16,196							.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		14,109							.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		3,188							.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		5,782							.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		89,167							.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		9,950							.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		2,861							.0001
SPLV5UT-EUROPEAN 1 YR TA2403483		N/A	Equity/Index	MS-	06/10/2024	05/15/2025	2,898	1,091,242	391.65	30,266			30,266		65,167							.0001
SPLV5UT-EUROPEAN 1 YR TA2404423		N/A	Equity/Index	BMO-	07/12/2024	06/16/2025	800	305,216	387.69	12,544			12,544		22,393							.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		6,887							.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		55,940							.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		8,330							.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		2,710							.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		3,998							.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		46,185							.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		32,351							.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		3,340							.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		61,110							.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		7,304							.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		35,726							.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		19,765							.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		6,654							.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		6,663							.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		6,975							.0001
SPLV5UT-EUROPEAN 1 YR TA2403239		N/A	Equity/Index	SG-	06/04/2024	06/03/2025	469	176,729	373.94	11,190			11,190		19,170							.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		21,041							.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		15,851							.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		5,833							.0001
SPLV5UT-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		20,009							.0001
SPLV5UT-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		50,158							.0001
SPLV5UT-EUROPEAN 1 YR TA2500296		N/A	Equity/Index	BMO-	01/06/2025	12/05/2025	251	99,338	420.29		1,333		1,333		2,319							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 1 YR TA2504124		N/A	Equity/Index	SG-	02/26/2025	01/27/2026	250	102,065	418.88		3,158		3,158		3,191							.0001
SPLV5UT-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		75,189							.0001
SPLV5UT-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		23,864							.0001
SPLV5UT-EUROPEAN 1 YR TA2405993		N/A	Equity/Index	SG-	09/06/2024	09/05/2025	6,850	2,700,000	405.99509999999998	79,380			79,380		103,923							.0001
SPLV5UT-EUROPEAN 1 YR TA2408502		N/A	Equity/Index	BMO-	11/12/2024	10/17/2025	724	294,125	420.88	7,711			7,711		4,990							.0001
SPLV5UT-EUROPEAN 1 YR TA2505075		N/A	Equity/Index	MS-	03/10/2025	03/03/2026	202	82,820	422.51		2,418		2,418		2,304							.0001
SPLV5UT-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		18,575							.0001
SPLV5UT-EUROPEAN 1 YR TA2402603		N/A	Equity/Index	BOA-	05/07/2024	05/02/2025	7,547	2,826,502	384.33	108,766			108,766		219,897							.0001
SPLV5UT-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		22,705							.0001
SPLV5UT-EUROPEAN 1 YR TA2408817		N/A	Equity/Index	BMO-	11/20/2024	10/23/2025	247	100,252	419.36	2,759			2,759		1,981							.0001
SPLV5UT-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		59,124							.0001
SPLV5UT-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		13,316							.0001
SPLV5UT-EUROPEAN 1 YR TA2408951		N/A	Equity/Index	BMO-	11/22/2024	11/11/2025	954	390,215	420.92	12,402			12,402		7,534							.0001
SPLV5UT-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		30,727							.0001
SPLV5UT-EUROPEAN 1 YR TA2503944		N/A	Equity/Index	SG-	02/24/2025	12/16/2025	85	34,677	407.7		1,522		1,522		1,585							.0001
SPLV5UT-EUROPEAN 1 YR TA2502141		N/A	Equity/Index	BMO-	01/31/2025	01/14/2026	283	113,797	407.59		4,471		4,471		5,663							.0001
SPLV5UT-EUROPEAN 1 YR TA2504121		N/A	Equity/Index	SG-	02/26/2025	12/08/2025	179	73,079	420.83		1,735		1,735		1,626							.0001
SPLV5UT-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		23,297							.0001
SPLV5UT-EUROPEAN 1 YR TA2501641		N/A	Equity/Index	SG-	01/27/2025	12/23/2025	318	128,389	404.25		5,823		5,823		6,895							.0001
SPLV5UT-EUROPEAN 1 YR TA2500682		N/A	Equity/Index	MS-	01/13/2025	12/12/2025	567	224,078	418.93		3,086		3,086		5,863							.0001
SPLV5UT-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		21,517							.0001
SPLV5UT-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		21,233							.0001
SPLV5UT-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		13,478							.0001
SPLV5UT-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		71,765							.0001
SPLV5UT-EUROPEAN 1 YR TA2402935		N/A	Equity/Index	BMO-	05/20/2024	05/20/2025	7,934	3,000,000	392.77030000000002	93,900			93,900		171,585							.0001
SPLV5UT-EUROPEAN 1 YR TA2408952		N/A	Equity/Index	BMO-	11/22/2024	11/12/2025	810	331,314	416.41	12,895			12,895		8,676							.0001
SPLV5UT-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		10,867							.0001
SPLV5UT-EUROPEAN 1 YR TA2501773		N/A	Equity/Index	SG-	01/28/2025	01/09/2026	248	99,654	407.53		3,824		3,824		4,923							.0001
SPLV5UT-EUROPEAN 1 YR TA2408813		N/A	Equity/Index	BMO-	11/20/2024	10/17/2025	989	401,415	423.91	8,436			8,436		5,293							.0001
SPLV5UT-EUROPEAN 1 YR TA2411366		N/A	Equity/Index	SG-	12/27/2024	11/19/2025	271	108,118	419.6	2,106			2,106		2,440							.0001
SPLV5UT-EUROPEAN 1 YR TA2505662		N/A	Equity/Index	SG-	03/18/2025	03/13/2026	569	232,243	421.1		6,720		6,720		7,510							.0001
SPLV5UT-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		33,302							.0001
SPLV5UT-EUROPEAN 1 YR TA2410419		N/A	Equity/Index	BMO-	12/13/2024	11/21/2025	631	254,179	422.39	5,319			5,319		4,736							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-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		11,857							.0001
SPLV5UT-EUROPEAN 1 YR TA2505658		N/A	Equity/Index	SG-	03/18/2025	03/17/2026	348	142,040	422.76		3,852		3,852		4,309							.0001
SPLV5UT-EUROPEAN 1 YR TA2501769		N/A	Equity/Index	SG-	01/28/2025	01/12/2026	275	110,503	409.67		3,897		3,897		5,047							.0001
SPLV5UT-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		133,957							.0001
SPLV5UT-EUROPEAN 1 YR TA2503764		N/A	Equity/Index	SG-	02/21/2025	02/18/2026	245	99,691	420.89		2,815		2,815		3,045							.0001
SPLV5UT-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		28,413							.0001
SPLV5UT-EUROPEAN 1 YR TA2501638		N/A	Equity/Index	SG-	01/27/2025	12/24/2025	248	100,128	410.87		3,437		3,437		4,128							.0001
SPLV5UT-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		51,407							.0001
SPLV5UT-EUROPEAN 1 YR TA2500870		N/A	Equity/Index	BMO-	01/15/2025	12/16/2025	681	270,827	418.74		4,399		4,399		7,263							.0001
SPLV5UT-EUROPEAN 1 YR TA2502279		N/A	Equity/Index	BOA-	02/03/2025	01/13/2026	849	341,884	410.08		12,217		12,217		15,739							.0001
SPLV5UT-EUROPEAN 1 YR TA2501101		N/A	Equity/Index	BMO-	01/17/2025	12/30/2025	250	100,123	413.6		2,725		2,725		3,687							.0001
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		4,416							.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		10,013							.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		38,505							.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		8,140							.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		3,214							.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		6,427							.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		129,670							.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		12,192							.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		27,991							.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		10,145							.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		26,869							.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		4,609							.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		3,265							.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		19,644							.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		2,777							.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		24,119							.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		3,180							.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		10,084							.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		83,428							.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		60,078							.0001
SPLV5UT-EUROPEAN 1 YR TA2402280		N/A	Equity/Index	SG-	04/29/2024	04/29/2025	7,520	2,800,000	386.69159999999999	88,480			88,480		199,606							.0001
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		31,263							.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		7,609							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		14,456							.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		15,651							.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		12,750							.0001
SPLV5UT-EUROPEAN 1 YR TA2403219		N/A	Equity/Index	BMO-	06/03/2024	06/03/2025	5,856	2,200,000	390.43779999999998	67,320			67,320		144,201							.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		1,493							.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		3,050							.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		55,166							.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		31,532							.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		84,032							.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		2,882							.0001
SPLV5UT-EUROPEAN 1 YR TA2405262		N/A	Equity/Index	MS-	08/13/2024	06/25/2025	626	242,588	392.67	9,014			9,014		14,784							.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		14,532							.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		39,951							.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		9,931							.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		14,481							.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		6,060							.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		25,112							.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		13,073							.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		18,355							.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		8,620							.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		2,871							.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		35,304							.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		5,725							.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		4,099							.0001
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		1,874							.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		13,933							.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		12,180							.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		3,075							.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		7,290							.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		10,471							.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		2,254							.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		56,914							.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		63,399							.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		18,331							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		41,919							.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		1,985							.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		1,976							.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		81,059							.0001
SPLV5UT-EUROPEAN 1 YR TA2402601		N/A	Equity/Index	SG-	05/07/2024	05/07/2025	6,141	2,300,000	389.0514	71,760			71,760		150,938							.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		29,211							.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		19,139							.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		16,288							.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		3,472							.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		50,274							.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		10,086							.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		16,420							.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		2,057							.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		2,987							.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		2,930							.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		62,136							.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		3,311							.0001
SPLV5UT-EUROPEAN 1 YR TA2406812		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	362	144,217	375.56	12,254			12,254		14,013							.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		37,195							.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		5,881							.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		1,239							.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		1,425							.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		1,580							.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		10,641							.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		18,540							.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		7,578							.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		12,618							.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		4,936							.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		6,561							.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		9,883							.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		4,084							.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		3,116							.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		35,437							.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		11,545							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		14,923							.0001
SPLV5UT-EUROPEAN 1 YR TA2405357		N/A	Equity/Index	SG-	08/16/2024	08/15/2025	9,230	3,600,000	401.74119999999999	114,120			114,120		162,741							.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		7,889							.0001
SPLV5UT-EUROPEAN 1 YR TA2405510		N/A	Equity/Index	SG-	08/22/2024	08/22/2025	4,180	1,640,000	404.31670000000003	51,332			51,332		66,145							.0001
SPLV5UT-EUROPEAN 1 YR TA2406038		N/A	Equity/Index	SG-	09/09/2024	09/09/2025	6,808	2,700,000	408.76530000000002	79,380			79,380		90,151							.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		3,290							.0001
SPLV5UT-EUROPEAN 1 YR TA2502365		N/A	Equity/Index	BMO-	02/04/2025	01/20/2026	384	154,464	416.51		4,093		4,093		5,222							.0001
SPLV5UT-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		25,511							.0001
SPLV5UT-EUROPEAN 1 YR TA2405358		N/A	Equity/Index	SG-	08/16/2024	08/18/2025	1,538	600,000	401.74119999999999	19,200			19,200		27,341							.0001
SPLV5UT-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		14,728							.0001
SPLV5UT-EUROPEAN 1 YR TA2409188		N/A	Equity/Index	SG-	11/25/2024	10/31/2025	451	184,730	417.23	6,828			6,828		4,331							.0001
SPLV5UT-EUROPEAN 1 YR TA2502983		N/A	Equity/Index	SG-	02/11/2025	01/30/2026	610	247,068	417.19		7,393		7,393		8,507							.0001
SPLV5UT-EUROPEAN 1 YR TA2408325		N/A	Equity/Index	SG-	11/08/2024	10/10/2025	435	176,549	408.61	7,517			7,517		6,480							.0001
SPLV5UT-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		26,088							.0001
SPLV5UT-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		16,765							.0001
SPLV5UT-EUROPEAN 1 YR TA2410232		N/A	Equity/Index	BMO-	12/11/2024	10/17/2025	990	399,416	423.91	6,643			6,643		5,298							.0001
SPLV5UT-EUROPEAN 1 YR TA2408907		N/A	Equity/Index	BMO-	11/21/2024	10/03/2025	722	294,655	406.45	14,808			14,808		11,673							.0001
SPLV5UT-EUROPEAN 1 YR TA2410169		N/A	Equity/Index	BMO-	12/10/2024	11/26/2025	618	250,111	427.81	4,338			4,338		3,139							.0001
SPLV5UT-EUROPEAN 1 YR TA2500954		N/A	Equity/Index	BOA-	01/16/2025	12/16/2025	262	104,787	409.7		3,243		3,243		4,602							.0001
SPLV5UT-EUROPEAN 1 YR TA2501230		N/A	Equity/Index	BMO-	01/21/2025	12/19/2025	499	200,748	406.07		8,219		8,219		10,013							.0001
SPLV5UT-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		69,537							.0001
SPLV5UT-EUROPEAN 1 YR TA2408129		N/A	Equity/Index	SG-	11/05/2024	10/20/2025	250	100,038	415.82	2,525			2,525		2,611							.0001
SPLV5UT-EUROPEAN 1 YR TA2506036		N/A	Equity/Index	BMO-	03/24/2025	10/09/2025	156	63,728	418.36		1,062		1,062		1,250							.0001
SPLV5UT-EUROPEAN 1 YR TA2410234		N/A	Equity/Index	BMO-	12/11/2024	12/02/2025	618	249,332	426.71	4,388			4,388		3,558							.0001
SPLV5UT-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		26,680							.0001
SPLV5UT-EUROPEAN 1 YR TA2504898		N/A	Equity/Index	SG-	03/07/2025	02/27/2026	409	167,743	409.78		8,335		8,335		8,270							.0001
SPLV5UT-EUROPEAN 1 YR TA2501764		N/A	Equity/Index	SG-	01/28/2025	01/09/2026	490	196,897	412.01		6,208		6,208		8,100							.0001
SPLV5UT-EUROPEAN 1 YR TA2501231		N/A	Equity/Index	BMO-	01/21/2025	12/19/2025	526	211,610	403.96		9,431		9,431		11,474							.0001
SPLV5UT-EUROPEAN 1 YR TA2501467		N/A	Equity/Index	BMO-	01/24/2025	01/05/2026	249	99,936	409.3		3,484		3,484		4,538							.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		5,190							.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		94,910							.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		159,184							.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		2,723							.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		12,410							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		2,083							.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		20,817							.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		58,276							.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		7,358							.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		4,195							.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		3,438							.0001
SPLV5UT-EUROPEAN 1 YR TA2401770		N/A	Equity/Index	SG-	04/03/2024	04/03/2025	2,940	1,100,000	388.84370000001	33,000			33,000		68,002							.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		92,187							.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		59,132							.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		5,245							.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		2,861							.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		4,295							.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		1,815							.0001
SPLV5UT-EUROPEAN 1 YR TA2405676		N/A	Equity/Index	SG-	08/27/2024	08/27/2025	7,547	2,975,270	406.06720000001	92,829			92,829		110,677							.0001
SPLV5UT-EUROPEAN 1 YR TA2405414		N/A	Equity/Index	SG-	08/19/2024	08/19/2025	4,532	1,772,183	403.20350000002	55,646			55,646		75,151							.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		10,111							.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		3,054							.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		11,320							.0001
SPLV5UT-EUROPEAN 1 YR TA2406627		N/A	Equity/Index	SG-	09/27/2024	09/26/2025	15,630	6,240,000	411.21719999999	177,839			177,839		192,934							.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		11,003							.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		84,852							.0001
SPLV5UT-EUROPEAN 1 YR TA2504154		N/A	Equity/Index	SG-	02/26/2025	02/26/2026	5,389	2,200,000	422.05919999998		64,240		64,240		65,054							.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		2,773							.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		1,385							.0001
SPLV5UT-EUROPEAN 1 YR TA2402328		N/A	Equity/Index	BNP-	04/30/2024	04/30/2025	4,315	1,600,000	385.234509	51,360			51,360		121,294							.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		29,099							.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		17,018							.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		3,525							.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		6,457							.0001
SPLV5UT-EUROPEAN 1 YR TA2403994		N/A	Equity/Index	MS-	06/28/2024	06/30/2025	6,639	2,500,000	389.04480000001	85,250			85,250		181,587							.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		19,616							.0001
SPLV5UT-EUROPEAN 1 YR TA2407744		N/A	Equity/Index	BMO-	10/29/2024	11/26/2025	362	144,648	380.97	13,539			8,255		15,182			(3,108)				.0001
SPLV5UT-EUROPEAN 1 YR TA2504885		N/A	Equity/Index	SG-	03/07/2025	02/27/2026	245	100,482	425.68		2,565		2,565		2,351							.0001
SPLV5UT-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		18,648							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 1 YR TA2403087		N/A	Equity/Index	SG-	05/24/2024	05/27/2025	4,525	1,700,000	390.36270000000002	54,400			54,400		109,729							.0001
SPLV5UT-EUROPEAN 1 YR TA2505580		N/A	Equity/Index	MS-	03/17/2025	12/12/2025	125	51,058	408.86		1,996		1,996		2,188							.0001
SPLV5UT-EUROPEAN 1 YR TA2505585		N/A	Equity/Index	MS-	03/17/2025	03/09/2026	132	53,917	412.15		2,308		2,308		2,473							.0001
SPLV5UT-EUROPEAN 1 YR TA2503346		N/A	Equity/Index	BMO-	02/14/2025	02/06/2026	271	109,676	409.96		4,523		4,523		5,179							.0001
SPLV5UT-EUROPEAN 1 YR TA2502982		N/A	Equity/Index	SG-	02/11/2025	02/03/2026	247	100,042	417.54		2,981		2,981		3,427							.0001
SPLV5UT-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		15,398							.0001
SPLV5UT-EUROPEAN 1 YR TA2504894		N/A	Equity/Index	SG-	03/07/2025	02/27/2026	245	100,482	420.64		3,227		3,227		3,168							.0001
SPLV5UT-EUROPEAN 1 YR TA2405130		N/A	Equity/Index	MS-	08/08/2024	08/07/2025	463	179,176	379.78	11,916			11,916		17,676							.0001
SPLV5UT-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		13,901							.0001
SPLV5UT-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		31,442							.0001
SPLV5UT-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		9,222							.0001
SPLV5UT-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		23,878							.0001
SPLV5UT-EUROPEAN 1 YR TA2501102		N/A	Equity/Index	BMO-	01/17/2025	12/12/2025	250	100,123	412.01		2,778		2,778		3,780							.0001
SPLV5UT-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		9,856							.0001
SPLV5UT-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		36,114							.0001
SPLV5UT-EUROPEAN 1 YR TA2408509		N/A	Equity/Index	BMO-	11/12/2024	10/10/2025	794	322,563	406.54	15,705			15,705		13,069							.0001
SPLV5UT-EUROPEAN 1 YR TA2500955		N/A	Equity/Index	BOA-	01/16/2025	12/16/2025	519	207,574	407.7		7,056		7,056		9,909							.0001
SPLV5UT-EUROPEAN 1 YR TA2501228		N/A	Equity/Index	BMO-	01/21/2025	12/19/2025	299	120,288	406.81		4,769		4,769		5,820							.0001
SPLV5UT-EUROPEAN 1 YR TA2504892		N/A	Equity/Index	SG-	03/07/2025	02/26/2026	951	390,034	421.53		12,011		12,011		11,767							.0001
SPLV5UT-EUROPEAN 1 YR TA2505655		N/A	Equity/Index	SG-	03/18/2025	03/17/2026	775	316,324	424.8		7,781		7,781		8,729							.0001
SPLV5UT-EUROPEAN 1 YR TA2410420		N/A	Equity/Index	BMO-	12/13/2024	11/11/2025	629	253,374	420.92	5,504			5,504		4,972							.0001
SPLV5UT-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		24,180							.0001
SPLV5UT-EUROPEAN 1 YR TA2502134		N/A	Equity/Index	BMO-	01/31/2025	01/13/2026	651	261,774	412.98		7,988		7,988		10,295							.0001
SPLV5UT-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		48,712							.0001
SPLV5UT-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		16,879							.0001
SPLV5UT-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		27,009							.0001
SPLV5UT-EUROPEAN 1 YR TA2406132		N/A	Equity/Index	BOA-	09/12/2024	04/02/2025	3,785	1,499,920	390.01	67,995			67,995		82,964							.0001
SPLV5UT-EUROPEAN 1 YR TA2408905		N/A	Equity/Index	BMO-	11/21/2024	10/03/2025	616	251,396	410.89	10,589			10,589		7,836							.0001
SPLV5UT-EUROPEAN 1 YR TA2502132		N/A	Equity/Index	BMO-	01/31/2025	01/15/2026	248	99,723	414.84		2,792		2,792		3,613							.0001
SPLV5UT-EUROPEAN 1 YR TA2411371		N/A	Equity/Index	SG-	12/27/2024	11/21/2025	427	170,356	415.17	4,189			4,189		5,249							.0001
SPLV5UT-EUROPEAN 1 YR TA2504509		N/A	Equity/Index	SG-	03/03/2025	01/20/2026	198	81,616	409.5		4,188		4,188		3,729							.0001
SPLV5UT-EUROPEAN 1 YR TA2506483		N/A	Equity/Index	BOA-	03/31/2025	03/24/2026	378	155,676	422.81		4,721		4,721		4,619							.0001
SPLV5UT-EUROPEAN 1 YR TA2501455		N/A	Equity/Index	BMO-	01/24/2025	12/31/2025	285	114,385	411.92		3,471		3,471		4,565							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-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		45,600							.0001
SPLV5UT-EUROPEAN 1 YR TA2402772		N/A	Equity/Index	SG	05/13/2024	05/13/2025	8,231	3,100,000	391.260100000002	96,410			96,410		186,656							.0001
SPLV5UT-EUROPEAN 1 YR TA2502992		N/A	Equity/Index	SG	02/11/2025	01/30/2026	518	209,806	411.94		7,920		7,920		9,057							.0001
SPLV5UT-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		25,597							.0001
SPLV5UT-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		73,003							.0001
SPLV5UT-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		20,759							.0001
SPLV5UT-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		17,977							.0001
SPLV5UT-EUROPEAN 1 YR TA2409185		N/A	Equity/Index	SG	11/25/2024	10/21/2025	670	274,432	417.35	9,789			9,789		6,087							.0001
SPLV5UT-EUROPEAN 1 YR TA2408215		N/A	Equity/Index	BMO	11/07/2024	10/16/2025	247	99,756	421.33	2,193			2,193		1,634							.0001
SPLV5UT-EUROPEAN 1 YR TA2506484		N/A	Equity/Index	BOA	03/31/2025	03/25/2026	521	214,569	422.31		6,678		6,678		6,546							.0001
SPLV5UT-EUROPEAN 1 YR TA2405900		N/A	Equity/Index	SG	09/03/2024	06/20/2025	2,700	1,072,062	389.07	63,585			63,585		72,054							.0001
SPLV5UT-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		15,555							.0001
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		11,157							.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		11,475							.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		4,244							.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		6,460							.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		19,446							.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		18,871							.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		3,718							.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		73,278							.0001
SPLV5UT-EUROPEAN 1 YR TA2404916		N/A	Equity/Index	SG	08/01/2024	08/01/2025	1,545	600,000	401.085399999999	19,020			19,020		27,003							.0001
SPLV5UT-EUROPEAN 1 YR TA2403484		N/A	Equity/Index	MS	06/10/2024	05/15/2025	1,989	748,958	394.48	17,936			17,936		39,244							.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		4,864							.0001
SPLV5UT-EUROPEAN 1 YR TA2405255		N/A	Equity/Index	BNP	08/13/2024	08/13/2025	5,690	2,205,015	399.726879999999	67,473			67,473		111,297							.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		4,394							.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		1,484							.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		85,609							.0001
SPLV5UT-EUROPEAN 1 YR TA2404618		N/A	Equity/Index	BMO	07/22/2024	07/22/2025	3,643	1,400,000	396.956700000001	46,340			46,340		76,152							.0001
SPLV5UT-EUROPEAN 1 YR TA2406456		N/A	Equity/Index	SG	09/23/2024	09/23/2025	9,525	3,800,000	411.676499999998	105,640			105,640		113,023							.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		4,109							.0001
SPLV5UT-EUROPEAN 2 Yr TA2505472		N/A	Equity/Index	BMO	03/14/2025	03/03/2027	247	100,494	432.22		4,377		4,285		4,831			(92)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504539		N/A	Equity/Index	SG	03/03/2025	12/11/2026	200	82,440	406.45		7,366		7,047		7,079			(319)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506064		N/A	Equity/Index	BMO	03/24/2025	12/18/2026	183	74,757	408.09		5,783		5,719		6,279			(64)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504511		N/A	Equity/Index	SG	03/03/2025	12/08/2026	146	60,181	426.93		3,170		3,032		2,863			(138)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLY5UT-EUROPEAN 2 Yr TA2506058		N/A	Equity/Index	BMO-	03/24/2025	03/12/2027	510	208,340	425.47		11,455		11,343		12,449			(112)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503364		N/A	Equity/Index	BMO-	02/14/2025	01/29/2027	493	199,522	411.24		15,184		14,286		16,516			(898)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2506055		N/A	Equity/Index	BMO-	03/24/2025	03/15/2027	212	86,604	427.2		4,550		4,505		4,946			(44)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406906		N/A	Equity/Index	BMO-	10/04/2024	10/02/2026	1,300	519,298	398.39	44,603			33,775		51,243			(5,537)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2500160		N/A	Equity/Index	SG-	01/03/2025	10/09/2026	696	277,105	398.57		21,917		19,011		27,532			(2,906)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406695		N/A	Equity/Index	SG-	09/27/2024	06/26/2026	1,708	681,902	397.57	50,318			35,794		61,485			(7,143)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2407679		N/A	Equity/Index	SG-	10/28/2024	09/10/2026	316	126,615	416.38	7,012			5,426		7,330			(927)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2401811		N/A	Equity/Index	MS-	04/05/2024	04/06/2026	5,625	2,100,000	390.8929	128,940			65,623		217,600			(15,962)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2506070		N/A	Equity/Index	BMO-	03/24/2025	01/29/2027	185	75,574	406.91		6,310		6,245		6,863			(65)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2402900		N/A	Equity/Index	SG-	05/17/2024	05/18/2026	3,165	1,200,000	393.28550000000 001	83,760			47,468		121,079			(10,369)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2410961		N/A	Equity/Index	SG-	12/20/2024	11/13/2026	1,684	670,417	405.55	48,078			41,180		58,898			(6,271)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2506063		N/A	Equity/Index	BMO-	03/24/2025	03/03/2027	243	99,268	412.16		7,635		7,560		8,301			(75)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504520		N/A	Equity/Index	SG-	03/03/2025	11/17/2026	122	50,288	414.38		3,619		3,456		3,405			(163)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2506075		N/A	Equity/Index	BMO-	03/24/2025	03/15/2027	123	50,247	406.86		4,422		4,379		4,805			(43)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504348		N/A	Equity/Index	SG-	02/28/2025	02/25/2027	251	103,133	409.79		9,033		8,672		8,998			(362)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2308383		N/A	Equity/Index	BMO-	10/27/2023	10/27/2025	4,620	1,600,000	361.7901	104,320			29,990		273,968			(12,914)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2500158		N/A	Equity/Index	SG-	01/03/2025	10/27/2026	582	231,717	399.81		18,193		15,847		22,831			(2,347)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2407148		N/A	Equity/Index	SG-	10/11/2024	10/09/2026	1,593	638,266	409.61349999999 999	42,445			32,596		47,932			(5,276)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2402755		N/A	Equity/Index	BMO-	05/10/2024	11/14/2025	1,473	554,938	378.12	42,864			17,723		65,037			(7,027)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2401683		N/A	Equity/Index	BMO-	03/28/2024	03/27/2026	4,772	1,800,000	394.15309999999 999	110,880			55,134		165,582			(13,783)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2500154		N/A	Equity/Index	SG-	01/03/2025	11/27/2026	318	126,609	413.19		7,349		6,444		9,307			(905)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2407681		N/A	Equity/Index	SG-	10/28/2024	08/14/2026	512	205,148	413.28	11,889			9,089		12,478			(1,636)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2403867		N/A	Equity/Index	BMO-	06/25/2024	06/24/2026	1,090	412,543	380.36	38,237			23,583		56,552			(4,727)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2404538		N/A	Equity/Index	SG-	07/18/2024	12/02/2025	1,853	712,534	383.07	51,865			25,363		75,273			(9,317)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503449		N/A	Equity/Index	SG-	02/18/2025	02/11/2027	394	159,755	425.28		8,554		8,068		9,044			(486)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2404471		N/A	Equity/Index	BMO-	07/16/2024	07/15/2026	1,420	544,840	406.1	27,420			17,703		41,693			(3,390)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2308009		N/A	Equity/Index	BNP-	10/06/2023	10/06/2025	2,017	700,000	361.40051999999 997	49,420			12,797		118,802			(6,126)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2400300		N/A	Equity/Index	SG-	01/18/2024	01/16/2026	3,022	1,100,000	383.74990000000 003	55,880			22,352		126,715			(6,937)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406126		N/A	Equity/Index	SG-	09/11/2024	09/11/2026	3,035	1,200,000	407.666	68,760			49,801		92,617			(8,489)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406316		N/A	Equity/Index	BMO-	09/17/2024	07/17/2026	2,403	957,475	410.45	50,511			35,744		60,829			(6,816)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2501650		N/A	Equity/Index	SG-	01/27/2025	10/30/2026	519	209,541	399.98		18,367		16,559		20,348			(1,808)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2506380		N/A	Equity/Index	BMO-	03/28/2025	03/19/2027	403	165,061	434.07		7,121		7,111		7,664			(10)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2505947		N/A	Equity/Index	SG-	03/21/2025	03/15/2027	351	142,983	425.58		7,441		7,359		8,392			(83)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504347		N/A	Equity/Index	SG-	02/28/2025	02/19/2027	245	100,668	413.99		7,967		7,646		7,883			(322)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2405540		N/A	Equity/Index	MS-	08/22/2024	06/17/2026	1,031	404,513	377.14	44,807			29,871		56,347			(6,082)				.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			35,650		89,662			(9,089)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503361		N/A	Equity/Index	BMO-	02/14/2025	02/01/2027	376	152,171	412.16		11,385		10,715		12,364			(671)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501649		N/A	Equity/Index	SG-	01/27/2025	12/24/2026	279	112,643	403.64		9,704		8,824		10,698			(880)				.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			28,650		41,383			(4,663)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500814		N/A	Equity/Index	MS-	01/14/2025	12/15/2026	359	142,408	406.32		10,203		9,094		12,807			(1,109)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408134		N/A	Equity/Index	SG-	11/05/2024	10/15/2026	593	237,289	423.22	11,006			8,736		11,835			(1,399)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2409254		N/A	Equity/Index	BMO-	11/26/2024	10/09/2026	669	274,852	419.65	19,428			15,862		14,526			(2,568)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505948		N/A	Equity/Index	SG-	03/21/2025	03/12/2027	245	99,803	425.09		5,245		5,187		5,910			(58)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504907		N/A	Equity/Index	SG-	03/07/2025	01/04/2027	270	110,735	406.09		9,539		9,224		9,913			(316)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2306104		N/A	Equity/Index	BNP-	07/11/2023	07/11/2025	2,799	1,000,000	373.28175700000003	64,700			8,964		121,526			(7,988)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407248		N/A	Equity/Index	SG-	10/15/2024	07/07/2026	860	346,640	401.44	27,004			19,834		28,405			(3,864)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506053		N/A	Equity/Index	BMO-	03/24/2025	03/17/2027	123	50,247	428.41		2,562		2,537		2,778			(25)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404729		N/A	Equity/Index	SG-	07/25/2024	06/02/2026	510	195,274	376.09	19,671			12,425		28,075			(2,619)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500810		N/A	Equity/Index	MS-	01/14/2025	12/07/2026	809	320,914	406.6		22,550		20,070		28,396			(2,480)				.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		28,343		33,484			(2,297)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503819		N/A	Equity/Index	SG-	02/21/2025	01/29/2027	298	121,256	411.24		9,417		8,935		9,984			(482)				.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		14,069		20,148			(1,957)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305565		N/A	Equity/Index	SG-	06/16/2023	06/16/2025	2,243	800,000	368.79678000000001	55,840			5,846		104,433			(6,922)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404738		N/A	Equity/Index	SG-	07/25/2024	07/20/2026	597	228,585	407.94	10,758			7,058		16,738			(1,337)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2402518		N/A	Equity/Index	SG-	05/03/2024	05/04/2026	2,689	1,000,000	387.90210000000002	66,100			36,187		114,749			(8,183)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2409256		N/A	Equity/Index	BMO-	11/26/2024	10/29/2026	622	255,542	419.56	18,654			15,328		14,424			(2,395)				.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		63,112		67,906			(1,986)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503799		N/A	Equity/Index	SG-	02/21/2025	02/18/2027	391	159,098	425.74		8,739		8,304		8,956			(435)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304987		N/A	Equity/Index	BMO-	05/23/2023	05/23/2025	2,836	1,000,000	366.22702500000003	61,200			4,365		136,232			(7,556)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506051		N/A	Equity/Index	BMO-	03/24/2025	03/05/2027	136	55,557	429.05		2,721		2,695		2,949			(27)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504528		N/A	Equity/Index	SG-	03/03/2025	01/27/2027	131	53,998	414.38		4,242		4,071		4,046			(171)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408436		N/A	Equity/Index	SG-	11/11/2024	10/22/2026	335	136,241	402.98	13,048			10,472		12,141			(1,656)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407201		N/A	Equity/Index	BMO-	10/14/2024	08/25/2026	328	132,017	393.22	13,192			9,928		13,937			(1,749)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501233		N/A	Equity/Index	BMO-	01/21/2025	12/21/2026	374	150,460	418.02		8,901		8,021		9,915			(880)				.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			22,926		38,561			(3,821)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2401025		N/A	Equity/Index	BMO-	02/27/2024	02/27/2026	1,623	600,000	387.18740000003	36,120			16,450		64,891			(4,459)				.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			31,270		46,058			(4,912)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2407549		N/A	Equity/Index	SG-	10/24/2024	03/12/2026	1,048	421,631	395.46	32,970			22,614		34,942			(5,899)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407197		N/A	Equity/Index	BMO-	10/14/2024	09/04/2026	253	101,830	399.59	8,938			6,759		9,406			(1,168)				.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			26,303		40,265			(6,613)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2409252		N/A	Equity/Index	BMO-	11/26/2024	11/06/2026	876	359,896	426.15	22,496			18,530		16,070			(2,856)				.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			14,477		144,049			(9,723)				.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			44,464		98,108			(8,354)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407735		N/A	Equity/Index	BMO-	10/29/2024	12/11/2025	897	358,423	384.18	31,583			19,711		35,442			(6,984)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505944		N/A	Equity/Index	SG-	03/21/2025	03/12/2027	245	99,803	427.09		4,956		4,901		5,598			(55)				.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			43,279		71,283			(13,619)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504527		N/A	Equity/Index	SG-	03/03/2025	12/10/2026	151	62,242	412.8		4,794		4,586		4,548			(208)				.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			24,848		61,721			(5,250)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503955		N/A	Equity/Index	SG-	02/24/2025	02/18/2027	95	38,756	414.98		2,862		2,724		2,978			(139)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506052		N/A	Equity/Index	BMO-	03/24/2025	03/17/2027	670	273,702	428.88		13,769		13,635		14,921			(133)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408007		N/A	Equity/Index	SG-	11/04/2024	10/02/2026	500	199,075	418.31	9,885			7,797		11,349			(1,278)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503350		N/A	Equity/Index	BMO-	02/14/2025	02/05/2027	800	323,768	424.6		17,648		16,614		18,883			(1,034)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506054		N/A	Equity/Index	BMO-	03/24/2025	03/18/2027	123	50,247	428.15		2,584		2,559		2,805			(25)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505586		N/A	Equity/Index	MS-	03/17/2025	03/04/2027	201	82,100	435.22		3,407		3,341		3,570			(67)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500156		N/A	Equity/Index	SG-	01/03/2025	12/02/2026	373	148,506	409.7		9,545		8,378		12,049			(1,167)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503817		N/A	Equity/Index	SG-	02/21/2025	12/16/2026	206	83,821	409.59		6,405		6,055		6,794			(349)				.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			45,697		123,300			(9,886)				.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			35,349		127,056			(8,394)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501229		N/A	Equity/Index	BMO-	01/21/2025	12/01/2026	250	100,575	432.25		3,645		3,274		4,019			(371)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504531		N/A	Equity/Index	SG-	03/03/2025	12/11/2026	222	91,508	411.52		7,279		6,964		6,925			(315)				.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			43,519		73,675			(8,059)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501240		N/A	Equity/Index	BMO-	01/21/2025	12/18/2026	676	271,955	404.12		22,835		20,568		25,470			(2,267)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505596		N/A	Equity/Index	MS-	03/17/2025	03/11/2027	652	266,316	427.42		14,203		13,928		15,008			(275)				.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		53,505		58,738			(546)				.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			38,059		100,579			(7,966)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407678		N/A	Equity/Index	SG-	10/28/2024	09/22/2026	589	236,001	417.53	12,893			10,028		13,460			(1,674)				.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			12,250		115,269			(6,058)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504906		N/A	Equity/Index	SG-	03/07/2025	02/26/2027	245	100,482	408.22		8,729		8,462		9,113			(267)				.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			33,141		85,815			(7,420)				.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			27,764		111,752			(7,393)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2505595		N/A	Equity/Index	MS-	03/17/2025	03/11/2027	248	101,298	427.83		5,339		5,235		5,640			(103)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408434		N/A	Equity/Index	SG-	11/11/2024	10/23/2026	948	385,542	419.8	25,255			20,275		21,312			(3,201)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305665		N/A	Equity/Index	MS-	06/22/2023	06/20/2025	1,684	600,000	371.522696	38,160			4,211		74,343			(4,737)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407687		N/A	Equity/Index	SG-	10/28/2024	09/23/2026	534	213,963	398.95	18,621			14,489		20,581			(2,415)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501236		N/A	Equity/Index	BMO-	01/21/2025	12/21/2026	252	101,380	410.05		7,406		6,674		8,269			(732)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500300		N/A	Equity/Index	BMO-	01/06/2025	12/04/2026	304	120,314	428.4		4,110		3,614		5,642			(496)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411225		N/A	Equity/Index	SG-	12/26/2024	11/25/2026	771	308,207	417.79	17,039			14,720		19,350			(2,197)				.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			26,302		115,411			(7,444)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2402870		N/A	Equity/Index	SG-	05/16/2024	05/15/2026	2,112	800,000	393.13889999998	55,280			31,186		80,836			(6,862)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504135		N/A	Equity/Index	SG-	02/26/2025	02/19/2027	283	115,538	426.86		6,277		5,990		6,293			(287)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2401771		N/A	Equity/Index	SG-	04/03/2024	04/02/2026	802	300,000	391.50009999997	18,540			9,334		30,424			(2,295)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503947		N/A	Equity/Index	SG-	02/24/2025	02/11/2027	78	31,821	425.28		1,779		1,692		1,790			(87)				.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		29,070		41,728			(4,044)				.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			18,779		126,856			(6,815)				.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			61,280		80,566			(9,796)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407740		N/A	Equity/Index	BMO-	10/29/2024	12/19/2025	275	109,885	382.18	10,244			6,467		11,472			(2,222)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2403243		N/A	Equity/Index	SG-	06/04/2024	06/04/2026	796	300,000	389.55650000000003	21,390			12,588		33,777			(2,641)				.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			33,856		50,859			(5,281)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502583		N/A	Equity/Index	BOA-	02/06/2025	01/15/2027	526	212,451	409.62		16,342		15,117		17,766			(1,225)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2401981		N/A	Equity/Index	SG-	04/16/2024	04/16/2026	1,911	700,000	382.44319999999999	47,180			24,627		89,953			(5,833)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505588		N/A	Equity/Index	MS-	03/17/2025	03/01/2027	220	89,861	431.43		4,174		4,092		4,396			(82)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407202		N/A	Equity/Index	BMO-	10/14/2024	08/26/2026	480	193,195	393.89	19,051			14,344		20,122			(2,521)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501651		N/A	Equity/Index	SG-	01/27/2025	12/21/2026	917	370,230	402.09		32,893		29,898		36,275			(2,995)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304368		N/A	Equity/Index	BOA-	04/20/2023	04/17/2025	2,807	1,000,000	370.50442199999998	59,110			1,306		118,362			(7,348)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404343		N/A	Equity/Index	SG-	07/12/2024	07/13/2026	3,145	1,200,000	392.96559999999999	83,400			53,614		128,660			(10,310)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2308560		N/A	Equity/Index	BMO-	11/09/2023	11/07/2025	2,557	900,000	368.51260000000002	57,330			17,397		135,986			(7,117)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304765		N/A	Equity/Index	SG-	05/12/2023	05/13/2025	6,730	2,400,000	369.37663800000001	138,000			7,962		299,060			(17,060)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2308287		N/A	Equity/Index	MS-	10/24/2023	10/24/2025	2,298	800,000	364.01862999999997	53,360			15,078		130,932			(6,588)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503360		N/A	Equity/Index	BMO-	02/14/2025	02/05/2027	572	231,494	413.82		16,691		15,713		18,142			(978)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500301		N/A	Equity/Index	BMO-	01/06/2025	12/04/2026	251	99,338	427.67		3,479		3,059		4,776			(420)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502582		N/A	Equity/Index	BOA-	02/06/2025	01/15/2027	492	198,719	410.5		14,965		13,843		16,279			(1,122)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2403775		N/A	Equity/Index	SG-	06/21/2024	06/22/2026	3,168	1,200,000	390.72879999998	85,680			52,609		133,329			(10,592)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503962		N/A	Equity/Index	SG-	02/24/2025	02/12/2027	373	152,169	406.06		13,697		13,028		14,330			(669)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			45,145		137,624			(13,365)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504136		N/A	Equity/Index	SG-	02/26/2025	02/19/2027	493	201,272	426.65		10,999		10,496		11,027			(503)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404731		N/A	Equity/Index	SG-	07/25/2024	06/03/2026	699	267,640	398.25	15,560			9,837		24,060			(2,069)				.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		31,975		34,320			(2,205)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408132		N/A	Equity/Index	SG-	11/05/2024	10/20/2026	486	194,473	424.92	8,641			6,872		9,270			(1,091)				.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			20,888		183,519			(9,261)				.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		35,578		44,063			(3,928)				.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			48,240		131,456			(10,264)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502152		N/A	Equity/Index	BMO-	01/31/2025	01/07/2027	364	146,368	418.65		8,430		7,747		9,733			(684)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506067		N/A	Equity/Index	BMO-	03/24/2025	11/17/2026	142	58,008	404.74		4,683		4,629		5,089			(54)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501642		N/A	Equity/Index	SG-	01/27/2025	12/24/2026	709	286,252	419.62		16,548		15,048		17,662			(1,500)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405743		N/A	Equity/Index	SG-	08/29/2024	08/28/2026	1,139	450,000	409.02170000000001	26,100			18,428		32,797			(3,227)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305073		N/A	Equity/Index	BMO-	05/26/2023	05/28/2025	3,428	1,200,000	363.652716	77,520			6,070		174,312			(9,584)				.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			42,024		94,808			(7,672)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2306896		N/A	Equity/Index	BMO-	08/14/2023	08/14/2025	2,795	1,000,000	370.91050000000001	70,000			12,963		131,919			(8,642)				.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			7,707		76,486			(4,624)				.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			33,701		128,246			(8,869)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503358		N/A	Equity/Index	BMO-	02/14/2025	02/08/2027	266	107,653	415.61		7,512		7,074		8,094			(438)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503362		N/A	Equity/Index	BMO-	02/14/2025	02/04/2027	642	259,824	412.31		19,363		18,227		21,114			(1,136)				.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			10,450		104,663			(7,071)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2307944		N/A	Equity/Index	SG-	10/04/2023	10/03/2025	1,728	600,000	361.54629999999997	42,120			10,704		101,945			(5,207)				.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			41,086		106,440			(8,347)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503452		N/A	Equity/Index	SG-	02/18/2025	02/01/2027	247	100,151	423.46		5,548		5,228		5,868			(319)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2308323		N/A	Equity/Index	BMO-	10/25/2023	10/24/2025	2,869	1,000,000	365.02949999999998	66,200			18,732		160,609			(8,184)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504512		N/A	Equity/Index	SG-	03/03/2025	10/14/2026	236	97,279	422.61		5,308		5,055		4,792			(252)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505593		N/A	Equity/Index	MS-	03/17/2025	03/04/2027	225	91,904	429.49		4,557		4,468		4,805			(89)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408008		N/A	Equity/Index	SG-	11/04/2024	09/21/2026	327	130,195	417.53	6,484			5,093		7,459			(852)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2400662		N/A	Equity/Index	SG-	02/08/2024	02/06/2026	3,283	1,200,000	382.02589999999998	70,200			30,113		146,102			(8,714)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2308998		N/A	Equity/Index	SG-	12/04/2023	12/04/2025	2,778	1,000,000	378.50240000000002	55,900			18,940		125,395			(6,901)				.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			70,578		220,252			(16,672)				.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			17,232		149,036			(8,913)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505474		N/A	Equity/Index	BMO-	03/14/2025	03/09/2027	354	144,028	430.64		6,673		6,534		7,363			(139)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2306698		N/A	Equity/Index	MS-	08/02/2023	08/01/2025	2,779	1,000,000	372.83568000000002	70,800			11,865		124,358			(8,753)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2406904		N/A	Equity/Index	BMO-	10/04/2024	09/18/2026	1,300	519,298	396.99	45,435			34,188		52,106			(5,751)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502287		N/A	Equity/Index	BOA-	02/03/2025	01/13/2027	861	346,716	416.94		21,314		19,628		24,184			(1,686)				.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			23,665		39,451			(7,195)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503807		N/A	Equity/Index	SG-	02/21/2025	07/30/2026	147	59,814	412.17		3,455		3,216		3,616			(239)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505951		N/A	Equity/Index	SG-	03/21/2025	03/12/2027	333	135,651	421.42		7,885		7,798		9,102			(88)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2402804		N/A	Equity/Index	JPM-	05/14/2024	04/29/2026	905	340,823	372.32	36,327			20,023		51,833			(4,585)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408437		N/A	Equity/Index	SG-	11/11/2024	10/23/2026	971	394,896	402.88	37,937			30,456		35,318			(4,809)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505598		N/A	Equity/Index	MS-	03/17/2025	03/09/2027	261	106,608	426.54		5,807		5,694		6,145			(113)				.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			27,059		38,657			(4,100)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506068		N/A	Equity/Index	BMO-	03/24/2025	02/26/2027	316	129,089	408.26		10,804		10,696		11,744			(108)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503365		N/A	Equity/Index	BMO-	02/14/2025	01/15/2027	458	185,357	409.62		14,363		13,496		15,679			(867)				.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			19,203		24,246			(2,890)				.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			27,470		108,940			(7,469)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503950		N/A	Equity/Index	SG-	02/24/2025	02/10/2027	116	47,323	424.42		2,705		2,573		2,722			(132)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504522		N/A	Equity/Index	SG-	03/03/2025	12/07/2026	209	86,150	415.14		6,239		5,967		5,882			(272)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500155		N/A	Equity/Index	SG-	01/03/2025	11/25/2026	251	99,933	410.83		6,170		5,407		7,802			(762)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407682		N/A	Equity/Index	SG-	10/28/2024	06/09/2026	651	260,843	401.11	19,100			14,098		20,918			(2,924)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2400534		N/A	Equity/Index	SG-	02/01/2024	01/30/2026	2,446	900,000	383.82400000000001	50,940			21,360		103,879			(6,324)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406546		N/A	Equity/Index	SG-	09/25/2024	09/25/2026	1,257	500,000	406.40269999999998	30,900			22,974		40,424			(3,815)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2410960		N/A	Equity/Index	SG-	12/20/2024	07/10/2026	633	252,004	402.67	16,205			13,360		20,310			(2,586)				.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			56,476		143,873			(11,474)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411602		N/A	Equity/Index	BMO-	12/31/2024	11/27/2026	348	138,501	432.05	4,360			3,801		5,584			(559)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2306631		N/A	Equity/Index	BMO-	07/28/2023	07/28/2025	3,050	1,100,000	372.52571399999999	81,180			13,176		136,926			(10,050)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2410524		N/A	Equity/Index	SG-	12/16/2024	11/18/2026	925	371,545	426	16,696			14,195		18,008			(2,144)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500303		N/A	Equity/Index	BMO-	01/06/2025	12/04/2026	526	208,175	407.72		13,581		11,942		17,901			(1,639)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504903		N/A	Equity/Index	SG-	03/07/2025	03/01/2027	245	100,482	410.89		8,247		7,995		8,602			(252)				.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			44,012		124,667			(14,891)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2402329		N/A	Equity/Index	BNP-	04/30/2024	04/30/2026	2,697	1,000,000	386.79191100000003	67,000			36,261		115,890			(8,283)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2401110		N/A	Equity/Index	SG-	03/01/2024	02/27/2026	3,248	1,200,000	386.61829999999998	71,400			32,741		133,272			(8,876)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408499		N/A	Equity/Index	BMO-	11/12/2024	11/12/2026	537	218,084	415.30939999998	16,356			13,238		14,480			(2,019)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502153		N/A	Equity/Index	BMO-	01/31/2025	01/14/2027	969	389,645	418.5		22,830		20,997		26,304			(1,833)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505594		N/A	Equity/Index	MS-	03/17/2025	03/11/2027	314	128,256	429.05		6,520		6,394		6,883			(126)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505591		N/A	Equity/Index	MS-	03/17/2025	03/09/2027	169	69,030	430.64		3,337		3,272		3,515			(65)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500811		N/A	Equity/Index	MS-	01/14/2025	12/08/2026	394	156,292	406.6		10,998		9,790		13,846			(1,208)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2500806		N/A	Equity/Index	MS	01/14/2025	12/11/2026	253	100,360	423.08		4,407		3,925		5,669			(482)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2400031		N/A	Equity/Index	BNP	01/04/2024	01/02/2026	3,571	1,300,000	382.29450000000003	70,460			26,823		151,172			(8,747)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405877		N/A	Equity/Index	BMO	08/30/2024	06/15/2026	784	311,123	375.67	38,149			25,824		43,880			(5,282)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2307158		N/A	Equity/Index	MS	08/25/2023	08/27/2025	3,662	1,300,000	367.56700000000001	96,070			19,504		186,830			(11,861)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304238		N/A	Equity/Index	MS	04/12/2023	04/11/2025	3,939	1,400,000	370.78458000000001	76,440			1,050		163,836			(9,450)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502282		N/A	Equity/Index	BOA	02/03/2025	12/31/2026	249	100,270	418.66		5,752		5,289		6,565			(463)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407685		N/A	Equity/Index	SG	10/28/2024	09/23/2026	282	112,992	403.34	8,894			6,921		9,784			(1,153)				.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			9,559		60,508			(3,296)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506074		N/A	Equity/Index	BMO	03/24/2025	03/15/2027	254	103,762	406.86		9,131		9,043		9,923			(89)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407733		N/A	Equity/Index	BMO	10/29/2024	12/30/2025	598	238,949	384.84	21,151			13,555		23,743			(4,469)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503357		N/A	Equity/Index	BMO	02/14/2025	02/04/2027	601	243,231	422.36		14,105		13,278		15,121			(827)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503952		N/A	Equity/Index	SG	02/24/2025	11/25/2026	66	26,925	417.12		1,670		1,579		1,687			(92)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2307484		N/A	Equity/Index	JPM	09/08/2023	09/08/2025	847	300,000	365.98149999999998	22,290			4,906		45,009			(2,759)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407684		N/A	Equity/Index	SG	10/28/2024	06/11/2026	420	168,286	399.75	12,793			9,454		14,036			(1,952)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2400708		N/A	Equity/Index	SG	02/09/2024	02/11/2026	2,736	1,000,000	381.96839999999997	59,200			25,661		122,505			(7,309)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408435		N/A	Equity/Index	SG	11/11/2024	10/21/2026	718	292,003	403.24	27,787			22,292		25,830			(3,532)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505329		N/A	Equity/Index	SG	03/13/2025	12/11/2026	293	118,732	402.82		9,467		9,199		11,282			(268)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503359		N/A	Equity/Index	BMO	02/14/2025	02/09/2027	260	105,225	415.61		7,311		6,885		7,922			(426)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405056		N/A	Equity/Index	BMO	08/06/2024	08/06/2026	945	364,146	396.22969999999998	23,378			15,778		36,808			(2,886)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503366		N/A	Equity/Index	BMO	02/14/2025	01/14/2027	364	147,314	406.6		12,263		11,522		13,364			(741)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2401553		N/A	Equity/Index	SG	03/22/2024	03/23/2026	2,408	900,000	390.17239999999998	55,890			27,368		93,284			(6,919)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408137		N/A	Equity/Index	SG	11/05/2024	10/20/2026	855	342,128	404.69	26,291			20,908		29,656			(3,319)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407546		N/A	Equity/Index	SG	10/24/2024	01/20/2026	744	299,326	388.28	26,464			17,213		28,109			(5,269)				.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			19,646		28,581			(3,192)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501235		N/A	Equity/Index	BMO	01/21/2025	12/18/2026	485	195,116	415.51		12,304		11,083		13,732			(1,222)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503792		N/A	Equity/Index	SG	02/21/2025	11/11/2026	127	51,676	427.02		2,280		2,148		2,362			(131)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502151		N/A	Equity/Index	BMO	01/31/2025	01/08/2027	301	121,035	418.96		6,923		6,362		7,991			(561)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305031		N/A	Equity/Index	SG	05/24/2023	05/23/2025	2,845	1,000,000	365.21490599999998	60,700			4,336		139,416			(7,504)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506386		N/A	Equity/Index	BMO	03/28/2025	03/17/2027	264	108,129	408.46		9,237		9,224		9,981			(13)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503820		N/A	Equity/Index	SG	02/21/2025	01/22/2027	253	102,946	410.82		8,005		7,591		8,487			(413)				.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			17,115		35,660			(3,081)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406907		N/A	Equity/Index	BMO	10/04/2024	08/05/2026	470	187,746	399.33	14,805			10,898		16,984			(1,998)				.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			31,581		79,333			(6,112)				.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			35,178		58,564			(5,809)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2505946		N/A	Equity/Index	SG-	03/21/2025	03/12/2027	363	147,872	425.47		7,688		7,603		8,667			(86)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407739		N/A	Equity/Index	BMO-	10/29/2024	07/02/2026	269	107,487	386.36	11,166			8,365		12,525			(1,647)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405872		N/A	Equity/Index	BMO-	08/30/2024	08/05/2026	703	278,979	383.97	30,306			21,227		35,304			(3,891)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2402052		N/A	Equity/Index	SG-	04/19/2024	04/21/2026	2,703	1,000,000	385.319099999999	69,300			36,649		120,462			(8,567)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505473		N/A	Equity/Index	BMO-	03/14/2025	03/05/2027	637	259,170	430.64		11,925		11,676		13,149			(249)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407298		N/A	Equity/Index	SG-	10/17/2024	09/03/2026	759	306,735	416.91	17,829			13,534		17,132			(2,342)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404134		N/A	Equity/Index	SG-	07/05/2024	07/06/2026	3,449	1,300,000	389.605200000002	90,350			57,213		150,741			(11,170)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504138		N/A	Equity/Index	SG-	02/26/2025	01/08/2027	180	73,487	421.73		4,306		4,097		4,326			(209)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503202		N/A	Equity/Index	BOA-	02/13/2025	01/29/2027	713	289,521	424.47		16,653		15,580		16,716			(1,073)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407893		N/A	Equity/Index	SG-	11/01/2024	11/03/2026	753	300,000	406.276200000002	21,360			17,024		25,558			(2,637)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502800		N/A	Equity/Index	SG-	02/10/2025	01/22/2027	248	100,244	423.43		5,538		5,156		5,807			(382)				.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			27,699		26,603			(4,283)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506071		N/A	Equity/Index	BMO-	03/24/2025	12/09/2026	159	64,953	404.75		5,379		5,319		5,845			(60)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2306754		N/A	Equity/Index	MS-	08/04/2023	08/05/2025	5,606	2,000,000	370.148880000002	137,600			23,815		266,426			(17,011)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304621		N/A	Equity/Index	MS-	05/05/2023	05/06/2025	2,801	1,000,000	370.162931000001	56,900			2,736		121,424			(7,034)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411613		N/A	Equity/Index	BMO-	12/31/2024	10/07/2026	252	100,293	401.15	7,547			6,503		9,373			(1,045)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505954		N/A	Equity/Index	SG-	03/21/2025	03/03/2027	247	100,618	412.16		7,321		7,238		8,437			(83)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501646		N/A	Equity/Index	SG-	01/27/2025	12/28/2026	350	141,309	404.7		11,939		10,863		13,160			(1,076)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500812		N/A	Equity/Index	MS-	01/14/2025	12/15/2026	313	124,161	406.85		8,775		7,821		11,026			(954)				.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			56,718		100,581			(9,613)				.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		23,307		27,327			(2,309)				.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			73,361		250,795			(25,892)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504517		N/A	Equity/Index	SG-	03/03/2025	02/16/2027	244	100,577	424.95		6,229		5,985		5,693			(244)				.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			24,809		84,931			(8,654)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504904		N/A	Equity/Index	SG-	03/07/2025	03/02/2027	250	102,533	410.85		8,433		8,176		8,797			(257)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501647		N/A	Equity/Index	SG-	01/27/2025	12/17/2026	248	100,128	404.06		8,472		7,696		9,346			(776)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404469		N/A	Equity/Index	BMO-	07/16/2024	07/02/2026	450	172,661	376.94	18,459			11,798		24,949			(2,324)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503953		N/A	Equity/Index	SG-	02/24/2025	07/27/2026	103	42,020	410.34		2,609		2,432		2,662			(177)				.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			39,784		73,220			(7,021)				.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			27,782		39,575			(4,135)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2402563		N/A	Equity/Index	MS-	05/06/2024	05/06/2026	2,682	1,000,000	388.857250000002	66,200			36,374		112,303			(8,184)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506073		N/A	Equity/Index	BMO-	03/24/2025	03/11/2027	125	51,064	407.03		4,454		4,410		4,844			(44)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407608		N/A	Equity/Index	SG-	10/25/2024	10/23/2026	675	270,000	407.806199999999	18,738			14,732		21,731			(2,326)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502579		N/A	Equity/Index	BOA-	02/06/2025	01/12/2027	603	243,552	415.58		16,080		14,869		17,515			(1,211)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2307829		N/A	Equity/Index	MS-	09/27/2023	08/15/2025	1,100	383,999	355.41	31,867			6,318		68,751			(4,181)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405838		N/A	Equity/Index	SG-	08/30/2024	09/02/2026	882	350,000	410.17380000000003	20,720			14,751		24,757			(2,558)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502146		N/A	Equity/Index	BMO-	01/31/2025	01/05/2027	560	225,182	420.03		12,415		11,406		14,350			(1,010)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506062		N/A	Equity/Index	BMO-	03/24/2025	03/05/2027	123	50,247	416.66		3,467		3,433		3,771			(34)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502285		N/A	Equity/Index	BOA-	02/03/2025	12/31/2026	640	257,722	417.07		15,456		14,211		17,606			(1,245)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411606		N/A	Equity/Index	BMO-	12/31/2024	11/27/2026	831	330,730	411.48	20,384			17,770		25,461			(2,614)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503793		N/A	Equity/Index	SG-	02/21/2025	12/04/2026	228	92,773	427.64		4,202		3,969		4,342			(233)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504526		N/A	Equity/Index	SG-	03/03/2025	01/08/2027	122	50,288	414.21		3,877		3,716		3,686			(161)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503812		N/A	Equity/Index	SG-	02/21/2025	02/18/2027	818	332,844	417.63		22,691		21,563		23,950			(1,128)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505940		N/A	Equity/Index	SG-	03/21/2025	03/03/2027	245	99,803	432.25		4,187		4,140		4,760			(47)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407203		N/A	Equity/Index	BMO-	10/14/2024	08/26/2026	446	179,511	420.67	8,813			6,636		8,612			(1,166)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502150		N/A	Equity/Index	BMO-	01/31/2025	01/04/2027	273	109,776	418.83		6,260		5,750		7,228			(510)				.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			8,246		88,967			(6,568)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500804		N/A	Equity/Index	MS-	01/14/2025	12/11/2026	436	172,952	423.62		7,459		6,643		9,605			(816)				.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		39,372		45,748			(442)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408138		N/A	Equity/Index	SG-	11/05/2024	10/16/2026	818	327,323	404.41	25,203			20,013		28,429			(3,199)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503353		N/A	Equity/Index	BMO-	02/14/2025	01/22/2027	249	100,773	422.84		5,650		5,312		6,046			(338)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504507		N/A	Equity/Index	SG-	03/03/2025	11/23/2026	123	50,701	429.48		2,411		2,303		2,162			(107)				.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			18,404		30,974			(3,056)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503798		N/A	Equity/Index	SG-	02/21/2025	02/12/2027	258	104,980	425.47		5,756		5,467		5,899			(289)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411612		N/A	Equity/Index	BMO-	12/31/2024	11/04/2026	252	100,293	404.12	7,275			6,310		9,025			(965)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411603		N/A	Equity/Index	BMO-	12/31/2024	11/30/2026	300	119,397	432.25	3,762			3,282		4,812			(480)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504908		N/A	Equity/Index	SG-	03/07/2025	02/18/2027	246	100,892	405.43		9,240		8,953		9,646			(286)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304515		N/A	Equity/Index	MS-	04/28/2023	04/28/2025	2,799	1,000,000	369.91735799999998	60,300			2,239		120,956			(7,465)				.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		25,562		32,012			(2,228)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405463		N/A	Equity/Index	SG-	08/20/2024	08/20/2026	393	153,715	402.03019999999998	9,761			6,775		13,520			(1,205)				.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			13,333		103,979			(5,530)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2410962		N/A	Equity/Index	SG-	12/20/2024	11/18/2026	944	375,816	405.71	27,017			23,169		33,088			(3,499)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407198		N/A	Equity/Index	BMO-	10/14/2024	09/04/2026	714	287,378	415.5	16,743			12,661		16,695			(2,187)				.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			32,439		68,901			(6,032)				.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			61,004		185,331			(18,486)				.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			14,366		70,828			(4,212)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501241		N/A	Equity/Index	BMO-	01/21/2025	12/22/2026	315	126,725	404.05		10,729		9,670		11,940			(1,059)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504518		N/A	Equity/Index	SG-	03/03/2025	02/17/2027	123	50,701	424.95		3,145		3,022		2,875			(123)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2305412		N/A	Equity/Index	BMO-	06/13/2023	06/13/2025	2,822	1,000,000	369.624618	61,600			6,168		128,804			(7,605)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502283		N/A	Equity/Index	BOA-	02/03/2025	01/08/2027	253	101,881	418.96		5,875		5,407		6,701			(468)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505962		N/A	Equity/Index	SG-	03/21/2025	03/11/2027	455	185,349	407.07		15,334		15,162		17,617			(171)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500816		N/A	Equity/Index	MS-	01/14/2025	12/11/2026	571	226,504	403.45		17,351		15,453		21,675			(1,897)				.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			25,083		52,327			(9,815)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504345		N/A	Equity/Index	SG-	02/28/2025	01/08/2027	180	73,960	421.73		4,565		4,369		4,326			(196)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505958		N/A	Equity/Index	SG-	03/21/2025	03/10/2027	368	149,908	410		11,581		11,452		13,332			(129)				.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			30,584		78,485			(8,192)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304073		N/A	Equity/Index	BNP-	03/31/2023	04/02/2025	2,833	1,000,000	366.20637499999998	60,700			83		129,544			(7,494)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304295		N/A	Equity/Index	MS-	04/14/2023	04/15/2025	3,099	1,100,000	369.14800000002	63,470			1,221		134,416			(7,847)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501237		N/A	Equity/Index	BMO-	01/21/2025	12/16/2026	485	195,116	409.7		14,298		12,874		15,953			(1,424)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2409441		N/A	Equity/Index	SG-	11/29/2024	11/13/2026	833	342,921	426.81	20,550			17,082		15,661			(2,601)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411616		N/A	Equity/Index	BMO-	12/31/2024	10/01/2026	422	167,952	400.03	12,875			11,076		16,003			(1,799)				.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			54,393		92,885			(10,927)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504140		N/A	Equity/Index	SG-	02/26/2025	02/19/2027	244	99,615	413.99		7,537		7,193		7,851			(345)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407091		N/A	Equity/Index	BMO-	10/09/2024	10/09/2026	1,002	400,000	408.49610000001	27,040			20,623		31,053			(3,338)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406776		N/A	Equity/Index	SG-	10/02/2024	10/02/2026	1,251	500,000	408.60309999998	31,200			23,496		38,302			(3,852)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2402738		N/A	Equity/Index	SG-	05/10/2024	05/11/2026	4,247	1,600,000	391.80959999999	109,760			61,146		167,016			(13,588)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407247		N/A	Equity/Index	SG-	10/15/2024	07/14/2026	434	174,932	406.32	12,152			8,961		12,643			(1,720)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305322		N/A	Equity/Index	BMO-	06/09/2023	06/10/2025	1,696	600,000	369.50061199999	36,300			3,490		77,451			(4,488)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504532		N/A	Equity/Index	SG-	03/03/2025	01/19/2027	152	62,654	412.5		5,094		4,886		4,872			(208)				.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			10,539		45,939			(2,919)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407552		N/A	Equity/Index	SG-	10/24/2024	05/07/2026	561	225,702	396.99	18,098			12,983		19,301			(2,914)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411380		N/A	Equity/Index	SG-	12/27/2024	11/25/2026	251	100,139	410.83	6,554			5,686		7,802			(849)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505952		N/A	Equity/Index	SG-	03/21/2025	03/05/2027	609	248,082	417.87		15,682		15,505		18,101			(176)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304386		N/A	Equity/Index	SG-	04/21/2023	04/23/2025	2,806	1,000,000	370.37534099999	59,800			1,805		119,312			(7,383)				.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			25,572		56,593			(4,815)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501648		N/A	Equity/Index	SG-	01/27/2025	12/18/2026	501	202,274	403.63		17,305		15,722		19,088			(1,582)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407736		N/A	Equity/Index	BMO-	10/29/2024	12/26/2025	256	102,292	383.69	9,270			5,909		10,390			(1,977)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305282		N/A	Equity/Index	SG-	06/08/2023	06/06/2025	1,978	700,000	369.47160000002	41,440			3,772		89,853			(5,144)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506060		N/A	Equity/Index	BMO-	03/24/2025	03/11/2027	123	50,247	422.31		3,009		2,979		3,276			(29)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504525		N/A	Equity/Index	SG-	03/03/2025	10/01/2026	145	59,769	409.93		4,531		4,311		4,275			(220)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2410074		N/A	Equity/Index	SG-	12/09/2024	11/04/2026	632	255,802	405.96	20,679			17,342		21,642			(2,682)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2306260		N/A	Equity/Index	BMO-	07/14/2023	07/14/2025	5,586	2,000,000	373.89669400002	124,000			17,739		239,541			(15,351)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2402051		N/A	Equity/Index	SG-	04/19/2024	04/20/2026	3,514	1,300,000	385.31909999999999	89,960			47,517		156,452			(11,137)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504535		N/A	Equity/Index	SG-	03/03/2025	02/03/2027	229	94,394	412.76		7,761		7,451		7,438			(310)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304516		N/A	Equity/Index	MS-	04/28/2023	04/29/2025	5,038	1,800,000	369.91735799999998	108,540			4,175		217,958			(13,418)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2400584		N/A	Equity/Index	BMO-	02/02/2024	02/03/2026	1,636	600,000	382.59359999999998	34,020			14,393		70,920			(4,206)				.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			30,251		108,651			(7,869)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503451		N/A	Equity/Index	SG-	02/18/2025	02/10/2027	736	298,426	424.42		16,347		15,417		17,272			(930)				.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			43,560		114,395			(9,012)				.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			18,263		56,395			(4,566)				.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			33,505		61,365			(5,867)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411379		N/A	Equity/Index	SG-	12/27/2024	11/16/2026	367	146,418	412.83	8,966			7,763		10,677			(1,176)				.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			33,920		176,336			(10,176)				.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			40,293		146,298			(9,696)				.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			33,011		133,702			(8,869)				.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			17,710		113,938			(6,300)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305319		N/A	Equity/Index	BMO-	06/09/2023	06/09/2025	1,413	500,000	369.50061199999999	30,250			2,871		64,463			(3,745)				.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			26,314		59,179			(4,756)				.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			20,216		192,389			(10,221)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304469		N/A	Equity/Index	SG-	04/27/2023	04/25/2025	6,726	2,400,000	369.88997799999999	143,040			4,735		289,783			(17,757)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404856		N/A	Equity/Index	BMO-	07/30/2024	07/30/2026	552	213,728	398.07850000000002	14,961			9,953		20,432			(1,847)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505471		N/A	Equity/Index	BMO-	03/14/2025	03/03/2027	519	211,160	432.81		9,041		8,852		9,960			(189)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504357		N/A	Equity/Index	SG-	02/28/2025	02/19/2027	425	174,628	406.49		16,324		15,665		16,301			(659)				.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			45,649		115,152			(11,943)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408433		N/A	Equity/Index	SG-	11/11/2024	10/23/2026	861	350,160	422.44	21,465			17,232		17,864			(2,721)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405837		N/A	Equity/Index	SG-	08/30/2024	09/01/2026	882	350,000	410.17380000000003	20,720			14,743		24,720			(2,562)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404737		N/A	Equity/Index	SG-	07/25/2024	07/22/2026	488	186,850	409.33	8,457			5,556		12,892			(1,048)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405677		N/A	Equity/Index	SG-	08/27/2024	08/27/2026	423	166,671	407.24990000000003	9,900			6,967		12,780			(1,222)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500302		N/A	Equity/Index	BMO-	01/06/2025	12/04/2026	641	253,689	408		16,403		14,423		21,664			(1,980)				.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			20,258		35,151			(4,144)				.0001
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			9,346		118,569			(7,788)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502154		N/A	Equity/Index	BMO-	01/31/2025	12/30/2026	582	234,028	417.48		13,770		12,641		15,883			(1,129)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2403304		N/A	Equity/Index	SG-	06/06/2024	06/05/2026	2,123	800,000	389.94659999999999	56,000			33,077		89,405			(6,923)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405888		N/A	Equity/Index	SG-	09/03/2024	09/03/2026	627	248,842	410.52030000000002	14,408			10,277		17,442			(1,779)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2409440		N/A	Equity/Index	SG-	11/29/2024	11/11/2026	927	381,618	427.02	22,674			18,837		17,243			(2,878)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2407297		N/A	Equity/Index	SG-	10/17/2024	09/16/2026	1,504	607,812	419.1	33,885			25,875		32,425			(4,369)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505327		N/A	Equity/Index	SG-	03/13/2025	02/05/2027	695	281,635	405.92		22,219		21,642		26,575			(577)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501242		N/A	Equity/Index	BMO-	01/21/2025	12/18/2026	413	166,150	403.63		14,108		12,707		15,735			(1,401)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408012		N/A	Equity/Index	SG-	11/04/2024	09/21/2026	335	133,380	406	9,115			7,159		10,832			(1,198)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504900		N/A	Equity/Index	SG-	03/07/2025	03/01/2027	249	102,122	423.22		6,175		5,987		6,365			(188)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407692		N/A	Equity/Index	SG-	10/28/2024	01/13/2026	494	197,936	388.06	16,984			11,053		18,613			(3,466)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304169		N/A	Equity/Index	MS-	04/06/2023	04/08/2025	5,067	1,800,000	368.91674	99,360			955		219,307			(12,284)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2402739		N/A	Equity/Index	SG-	05/10/2024	05/12/2026	2,654	1,000,000	391.80959999999 999	68,700			38,313		104,498			(8,493)				.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			46,622		77,611			(8,276)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506077		N/A	Equity/Index	BMO-	03/24/2025	02/18/2027	617	252,051	405.47		22,237		22,013		24,173			(224)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408432		N/A	Equity/Index	SG-	11/11/2024	10/21/2026	864	351,380	423.4	20,943			16,802		17,332			(2,662)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503813		N/A	Equity/Index	SG-	02/21/2025	02/10/2027	323	131,429	416.34		9,157		8,697		9,671			(460)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504510		N/A	Equity/Index	SG-	03/03/2025	12/07/2026	210	86,562	426.93		4,551		4,353		4,109			(198)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407199		N/A	Equity/Index	BMO-	10/14/2024	09/04/2026	846	340,507	421.26	16,649			12,590		16,287			(2,175)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504536		N/A	Equity/Index	SG-	03/03/2025	01/20/2027	204	84,089	411.66		6,979		6,694		6,686			(284)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503965		N/A	Equity/Index	SG-	02/24/2025	02/19/2027	251	102,398	406.29		9,237		8,790		9,670			(447)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503811		N/A	Equity/Index	SG-	02/21/2025	12/18/2026	144	58,594	415.51		3,861		3,651		4,077			(210)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2307456		N/A	Equity/Index	JPM-	09/07/2023	09/05/2025	2,263	800,000	365.71640000000 002	57,600			12,473		120,583			(7,150)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407554		N/A	Equity/Index	SG-	10/24/2024	05/13/2026	549	220,874	395.44	18,512			13,335		19,803			(2,949)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505941		N/A	Equity/Index	SG-	03/21/2025	03/15/2027	469	191,052	428.83		9,061		8,961		10,258			(101)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504343		N/A	Equity/Index	SG-	02/28/2025	02/25/2027	475	195,173	430.28		10,236		9,826		9,675			(410)				.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			40,635		67,224			(12,969)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2401684		N/A	Equity/Index	BMO-	03/28/2024	03/30/2026	3,977	1,500,000	394.15309999999 999	92,850			46,361		138,465			(11,494)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504637		N/A	Equity/Index	SG-	03/04/2025	02/26/2027	795	325,187	408.26		27,769		26,732		29,545			(1,037)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407734		N/A	Equity/Index	BMO-	10/29/2024	12/22/2025	250	99,895	384.6	8,813			5,587		9,896			(1,897)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405874		N/A	Equity/Index	BMO-	08/30/2024	06/25/2026	365	144,847	403.08	9,669			6,592		11,347			(1,318)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500809		N/A	Equity/Index	MS-	01/14/2025	12/04/2026	489	193,977	406.6		13,571		12,072		17,102			(1,499)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505961		N/A	Equity/Index	SG-	03/21/2025	12/31/2026	268	109,172	405.77		8,619		8,512		9,866			(107)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502145		N/A	Equity/Index	BMO-	01/31/2025	12/11/2026	248	99,723	423.07		4,789		4,385		5,559			(404)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506384		N/A	Equity/Index	BMO-	03/28/2025	03/23/2027	283	115,911	426.04		6,407		6,398		6,920			(9)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505592		N/A	Equity/Index	MS-	03/17/2025	03/10/2027	766	312,880	430.5		15,218		14,923		16,031			(295)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411604		N/A	Equity/Index	BMO-	12/31/2024	11/27/2026	330	131,337	419.78	6,323			5,512		7,991			(811)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503800		N/A	Equity/Index	SG-	02/21/2025	01/08/2027	138	56,152	423.15		3,099		2,936		3,187			(163)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504141		N/A	Equity/Index	SG-	02/26/2025	12/16/2026	141	57,565	407.7		4,673		4,438		4,872			(235)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2506382		N/A	Equity/Index	BMO-	03/28/2025	03/23/2027	244	99,938	428.25		5,190		5,183		5,595			(7)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503818		N/A	Equity/Index	SG-	02/21/2025	12/16/2026	174	70,801	409.36		5,439		5,143		5,772			(297)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304290		N/A	Equity/Index	MS-	04/14/2023	04/14/2025	2,536	900,000	369.14800000000002	51,840			927		109,859			(6,418)				.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			39,691		141,709			(10,235)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505331		N/A	Equity/Index	SG-	03/13/2025	01/22/2027	334	135,347	403.63		11,095		10,801		13,225			(294)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504513		N/A	Equity/Index	SG-	03/03/2025	10/01/2026	214	88,211	420.03		5,083		4,835		4,602			(247)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505326		N/A	Equity/Index	SG-	03/13/2025	10/07/2026	247	100,092	402.53		7,435		7,201		8,890			(234)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408141		N/A	Equity/Index	SG-	11/05/2024	10/09/2026	333	133,250	400.56	11,136			8,820		12,587			(1,428)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503351		N/A	Equity/Index	BMO-	02/14/2025	02/02/2027	626	253,348	424.23		13,966		13,145		14,863			(822)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504516		N/A	Equity/Index	SG-	03/03/2025	02/08/2027	206	84,913	424.65		5,243		5,035		4,787			(208)				.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			28,280		47,644			(5,205)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304166		N/A	Equity/Index	MS-	04/06/2023	04/07/2025	3,660	1,300,000	368.91674	71,630			591		158,214			(8,868)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503964		N/A	Equity/Index	SG-	02/24/2025	02/19/2027	453	184,806	406.33		16,657		15,852		17,436			(805)				.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			28,713		39,459			(4,300)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408013		N/A	Equity/Index	SG-	11/04/2024	10/07/2026	976	388,594	402.67	29,446			23,271		35,008			(3,781)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405122		N/A	Equity/Index	MS-	08/08/2024	07/21/2026	228	88,234	383.04	8,151			5,457		11,507			(1,032)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407689		N/A	Equity/Index	SG-	10/28/2024	09/24/2026	375	150,255	398.3	13,279			10,336		14,686			(1,720)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405124		N/A	Equity/Index	MS-	08/08/2024	07/28/2026	336	130,029	385.3	11,493			7,732		16,344			(1,441)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304715		N/A	Equity/Index	SG-	05/11/2023	05/09/2025	2,245	800,000	369.20387399999998	44,720			2,344		99,709			(5,551)				.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			29,963		200,143			(11,330)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404219		N/A	Equity/Index	JPM-	07/09/2024	07/09/2026	797	300,000	389.46	21,120			13,443		35,055			(2,607)				.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			20,798		178,985			(10,696)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411608		N/A	Equity/Index	BMO-	12/31/2024	11/11/2026	385	153,226	406.69	10,507			9,127		13,061			(1,379)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406845		N/A	Equity/Index	SG-	10/04/2024	10/05/2026	1,001	400,000	409.44650000000001	25,560			19,381		30,091			(3,160)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505477		N/A	Equity/Index	BMO-	03/14/2025	03/05/2027	516	209,940	429.05		10,119		9,907		11,189			(211)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2307687		N/A	Equity/Index	MS-	09/29/2023	10/01/2025	1,435	500,000	362.54142000000002	35,050			8,799		82,394			(4,327)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305919		N/A	Equity/Index	SG-	06/30/2023	06/30/2025	3,916	1,400,000	372.84717899999998	92,400			11,455		169,098			(11,455)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505943		N/A	Equity/Index	SG-	03/21/2025	03/15/2027	245	99,803	427.78		4,880		4,826		5,517			(54)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2308773		N/A	Equity/Index	BNP-	11/21/2023	11/21/2025	2,809	1,000,000	373.58227900000003	60,900			19,575		137,403			(7,529)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502147		N/A	Equity/Index	BMO-	01/31/2025	01/14/2027	376	151,193	420.48		8,366		7,694		9,651			(672)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505957		N/A	Equity/Index	SG-	03/21/2025	03/09/2027	280	114,061	410.13		8,772		8,674		10,102			(98)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500813		N/A	Equity/Index	MS-	01/14/2025	12/14/2026	443	175,729	406.63		12,469		11,112		15,669			(1,358)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408010		N/A	Equity/Index	SG-	11/04/2024	10/08/2026	500	199,075	417.9	10,105			7,989		11,604			(1,296)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505476		N/A	Equity/Index	BMO-	03/14/2025	03/05/2027	247	100,494	430.28		4,666		4,568		5,156			(97)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2406933		N/A	Equity/Index	BMO-	10/07/2024	11/14/2025	2,076	823,591	376.62	80,258			45,320		94,662			(17,968)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408009		N/A	Equity/Index	SG-	11/04/2024	09/18/2026	619	246,455	416.84	12,473			9,784		14,349			(1,646)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411376		N/A	Equity/Index	SG-	12/27/2024	10/28/2026	406	161,978	420.71	7,682			6,622		8,956			(1,036)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503809		N/A	Equity/Index	SG-	02/21/2025	02/04/2027	254	103,353	422.36		6,093		5,785		6,248			(309)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408005		N/A	Equity/Index	SG-	11/04/2024	10/12/2026	446	177,575	420.63	8,376			6,632		9,593			(1,068)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505942		N/A	Equity/Index	SG-	03/21/2025	03/16/2027	413	168,240	428.49		8,074		7,985		9,135			(89)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504155		N/A	Equity/Index	SG-	02/26/2025	02/26/2027	2,449	1,000,000	416.874300000001		71,000		67,786		73,969			(3,214)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407548		N/A	Equity/Index	SG-	10/24/2024	03/04/2026	644	259,094	392.32	21,735			14,797		23,113			(3,952)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411610		N/A	Equity/Index	BMO-	12/31/2024	11/10/2026	370	147,256	405.86	10,293			8,940		12,796			(1,353)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2410073		N/A	Equity/Index	SG-	12/09/2024	10/28/2026	898	363,466	408.69	27,335			22,879		28,427			(3,581)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407545		N/A	Equity/Index	SG-	10/24/2024	01/15/2026	877	352,835	388.43	30,923			19,993		32,813			(6,226)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404472		N/A	Equity/Index	BMO-	07/16/2024	07/14/2026	760	291,604	381.52	28,150			18,160		39,223			(3,485)				.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			36,218		138,469			(9,615)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407555		N/A	Equity/Index	SG-	10/24/2024	05/13/2026	485	195,125	399.21	14,909			10,740		15,842			(2,375)				.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			24,057		56,513			(4,738)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411377		N/A	Equity/Index	SG-	12/27/2024	11/17/2026	347	138,439	416.02	7,787			6,744		9,036			(1,020)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411375		N/A	Equity/Index	SG-	12/27/2024	11/19/2026	467	186,314	425.68	7,944			6,883		9,201			(1,038)				.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			14,591		51,498			(3,795)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500807		N/A	Equity/Index	MS-	01/14/2025	12/15/2026	505	200,323	410.88		12,729		11,345		16,100			(1,384)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500815		N/A	Equity/Index	MS-	01/14/2025	12/10/2026	415	164,622	404.71		12,193		10,858		15,286			(1,335)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406629		N/A	Equity/Index	SG-	09/27/2024	09/25/2026	1,753	700,000	407.22480000002	44,310			33,126		55,178			(5,501)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411374		N/A	Equity/Index	SG-	12/27/2024	11/10/2026	369	147,216	426.15	6,070			5,249		7,041			(803)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503956		N/A	Equity/Index	SG-	02/24/2025	12/16/2026	128	52,219	409.59		4,051		3,836		4,222			(215)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503201		N/A	Equity/Index	BOA-	02/13/2025	01/27/2027	366	148,618	425.95		8,174		7,646		8,200			(528)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500161		N/A	Equity/Index	SG-	01/03/2025	10/30/2026	449	178,765	398.69		14,476		12,617		18,116			(1,859)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305617		N/A	Equity/Index	SG-	06/20/2023	06/20/2025	2,813	1,000,000	369.34972800000003	65,500			7,188		129,898			(8,086)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504519		N/A	Equity/Index	SG-	03/03/2025	07/28/2026	186	76,669	410.34		5,268		4,979		4,814			(289)				.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			18,122		107,422			(5,953)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304171		N/A	Equity/Index	MS-	04/06/2023	04/09/2025	5,630	2,000,000	368.91674	110,600			1,214		243,946			(13,654)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503954		N/A	Equity/Index	SG-	02/24/2025	01/13/2027	80	32,637	416.94		2,185		2,073		2,264			(111)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304266		N/A	Equity/Index	MS-	04/13/2023	04/11/2025	2,529	900,000	370.11958499999997	50,220			693		106,878			(6,234)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504538		N/A	Equity/Index	SG-	03/03/2025	01/22/2027	366	150,865	411.02		12,733		12,216		12,218			(517)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407550		N/A	Equity/Index	SG-	10/24/2024	03/18/2026	868	349,214	394.7	28,036			19,334		29,781			(4,957)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2505330		N/A	Equity/Index	SG-	03/13/2025	01/06/2027	999	404,825	403.69		32,547		31,664		38,815			(884)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504358		N/A	Equity/Index	SG-	02/28/2025	02/05/2027	504	207,089	405.92		19,323		18,527		19,272			(796)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502580		N/A	Equity/Index	BOA-	02/06/2025	01/11/2027	325	131,268	415.3		8,715		8,058		9,496			(657)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506385		N/A	Equity/Index	BMO-	03/28/2025	03/19/2027	311	127,379	420.98		8,039		8,028		8,692			(11)				.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			24,717		83,095			(6,320)				.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			46,592		57,574			(7,180)				.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		22,418		24,190			(1,183)				.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			48,258		172,612			(18,641)				.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			57,919		123,663			(10,815)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407475		N/A	Equity/Index	BMO-	10/22/2024	10/22/2026	645	260,000	410.9187	18,512			14,449		19,080			(2,285)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407677		N/A	Equity/Index	SG-	10/28/2024	09/29/2026	289	115,797	419.2	6,107			4,763		6,352			(785)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407686		N/A	Equity/Index	SG-	10/28/2024	09/29/2026	650	260,442	399.24	22,666			17,679		25,048			(2,914)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501234		N/A	Equity/Index	BMO-	01/21/2025	12/18/2026	357	143,621	416.01		8,939		8,052		9,969			(888)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304293		N/A	Equity/Index	MS-	04/14/2023	04/16/2025	2,254	800,000	369.14800000000002	46,240			951		97,862			(5,709)				.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			15,663		148,095			(7,788)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506246		N/A	Equity/Index	BMO-	03/27/2025	11/27/2026	380	155,929	411.48		11,176		11,102		11,643			(73)				.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			19,076		72,908			(5,202)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505953		N/A	Equity/Index	SG-	03/21/2025	03/03/2027	402	163,759	412.2		11,903		11,769		13,719			(134)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504529		N/A	Equity/Index	SG-	03/03/2025	02/17/2027	204	84,089	415.26		6,632		6,372		6,341			(260)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502288		N/A	Equity/Index	BOA-	02/03/2025	01/08/2027	334	134,498	415.5		8,524		7,845		9,683			(679)				.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			25,847		45,349			(8,521)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505963		N/A	Equity/Index	SG-	03/21/2025	03/12/2027	489	199,199	406.82		16,592		16,407		19,058			(185)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304890		N/A	Equity/Index	BOA-	05/18/2023	05/16/2025	3,953	1,400,000	367.63273400000003	83,692			5,195		183,295			(10,389)				.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			27,206		104,065			(7,442)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304388		N/A	Equity/Index	SG-	04/21/2023	04/22/2025	2,806	1,000,000	370.37534099999999	59,700			1,722		119,183			(7,380)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505599		N/A	Equity/Index	MS-	03/17/2025	03/10/2027	392	160,116	426.4		8,774		8,604		9,283			(170)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504349		N/A	Equity/Index	SG-	02/28/2025	11/19/2026	245	100,668	405.41		8,764		8,358		8,660			(406)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505945		N/A	Equity/Index	SG-	03/21/2025	03/12/2027	543	221,196	425.49		11,495		11,367		12,958			(128)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505949		N/A	Equity/Index	SG-	03/21/2025	03/11/2027	311	126,689	422.95		7,053		6,975		8,139			(79)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506245		N/A	Equity/Index	BMO-	03/27/2025	03/05/2027	244	100,123	435.69		4,128		4,105		4,275			(23)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411381		N/A	Equity/Index	SG-	12/27/2024	07/10/2026	577	230,200	402.67	15,164			12,659		18,513			(2,450)				.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			26,701		45,870			(5,340)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505590		N/A	Equity/Index	MS-	03/17/2025	03/08/2027	231	94,354	430.64		4,549		4,461		4,795			(88)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2406725		N/A	Equity/Index	SG-	09/30/2024	09/30/2026	1,500	600,000	408.9889	37,080			27,823		45,325			(4,578)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405359		N/A	Equity/Index	SG-	08/16/2024	08/17/2026	2,564	1,000,000	401.74119999999	62,700			43,322		88,512			(7,751)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504909		N/A	Equity/Index	SG-	03/07/2025	02/11/2027	482	197,683	405.03		18,133		17,565		18,920			(567)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405541		N/A	Equity/Index	MS-	08/22/2024	06/17/2026	888	348,407	390.34	28,711			19,141		37,507			(3,897)				.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			8,123		88,818			(6,586)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2409253		N/A	Equity/Index	BMO-	11/26/2024	11/06/2026	610	250,612	425.85	15,799			13,014		11,309			(2,006)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503356		N/A	Equity/Index	BMO-	02/14/2025	02/03/2027	526	212,877	422.82		12,203		11,486		13,038			(717)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502577		N/A	Equity/Index	BOA-	02/06/2025	01/15/2027	248	100,167	421.85		5,613		5,192		6,138			(421)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2306629		N/A	Equity/Index	BMO-	07/28/2023	07/29/2025	4,159	1,500,000	372.52571399999	110,700			18,095		186,850			(13,685)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2400446		N/A	Equity/Index	SG-	01/26/2024	01/28/2026	2,464	900,000	383.15769999999	49,500			20,506		106,016			(6,111)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504534		N/A	Equity/Index	SG-	03/03/2025	12/07/2026	213	87,799	410.55		7,110		6,800		6,777			(310)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502148		N/A	Equity/Index	BMO-	01/31/2025	12/31/2026	248	99,723	418.66		5,687		5,221		6,557			(466)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305568		N/A	Equity/Index	SG-	06/16/2023	06/18/2025	5,607	2,000,000	368.79678000000	140,000			15,000		261,490			(17,308)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503349		N/A	Equity/Index	BMO-	02/14/2025	01/29/2027	294	118,985	425.18		6,327		5,953		6,737			(374)				.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			23,898		144,866			(7,996)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407149		N/A	Equity/Index	SG-	10/11/2024	10/13/2026	1,992	798,065	409.61349999999	53,390			41,070		60,273			(6,600)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2409442		N/A	Equity/Index	SG-	11/29/2024	11/12/2026	658	270,879	426.56	16,312			13,555		12,447			(2,068)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2308493		N/A	Equity/Index	BMO-	11/03/2023	11/03/2025	1,983	700,000	369.19220000000	44,660			13,269		103,847			(5,529)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2400084		N/A	Equity/Index	BNP-	01/05/2024	01/06/2026	3,298	1,200,000	382.57858299999	65,160			25,062		139,184			(8,055)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405360		N/A	Equity/Index	SG-	08/16/2024	08/18/2026	1,282	500,000	401.74119999999	31,400			21,709		44,310			(3,877)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411607		N/A	Equity/Index	BMO-	12/31/2024	11/25/2026	252	100,293	410.83	6,275			5,468		7,833			(807)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504533		N/A	Equity/Index	SG-	03/03/2025	12/14/2026	136	56,059	410.88		4,541		4,345		4,330			(196)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2307011		N/A	Equity/Index	MS-	08/18/2023	08/19/2025	2,820	1,000,000	367.20744000000	70,800			13,615		143,930			(8,753)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411614		N/A	Equity/Index	BMO-	12/31/2024	10/12/2026	278	110,641	400.6	8,504			7,336		10,534			(1,168)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503951		N/A	Equity/Index	SG-	02/24/2025	01/08/2027	179	73,025	421.72		4,269		4,050		4,303			(219)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406846		N/A	Equity/Index	SG-	10/04/2024	10/06/2026	751	300,000	409.44650000000	19,200			14,565		22,600			(2,370)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502802		N/A	Equity/Index	SG-	02/10/2025	01/26/2027	452	182,703	423.42		10,161		9,464		10,651			(697)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407892		N/A	Equity/Index	SG-	11/01/2024	11/02/2026	2,260	900,000	406.27620000002	63,990			50,981		76,578			(7,911)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2401926		N/A	Equity/Index	SG-	04/12/2024	04/13/2026	2,719	1,000,000	384.53489999999	65,200			33,811		122,260			(8,072)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2400168		N/A	Equity/Index	BMO-	01/10/2024	01/09/2026	2,741	1,000,000	384.86970000002	48,900			19,009		109,894			(6,045)				.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			58,238		102,368			(13,038)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2308010		N/A	Equity/Index	BNP-	10/06/2023	10/07/2025	2,881	1,000,000	361.40051999999	70,700			18,380		169,841			(8,752)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506069		N/A	Equity/Index	BMO-	03/24/2025	01/04/2027	154	62,911	406.09		5,204		5,148		5,654			(56)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2506061		N/A	Equity/Index	BMO-	03/24/2025	03/17/2027	131	53,515	418.26		3,605		3,570		3,920			(35)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503808		N/A	Equity/Index	SG-	02/21/2025	02/03/2027	180	73,242	422.82		4,257		4,041		4,366			(216)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500802		N/A	Equity/Index	MS-	01/14/2025	12/09/2026	997	395,490	424.99		16,231		14,451		20,944			(1,780)				.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			22,303		57,550			(4,451)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304968		N/A	Equity/Index	SG-	05/22/2023	05/22/2025	2,826	1,000,000	366.56788	62,100			4,344		134,589			(7,667)				.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			19,227		94,619			(5,600)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503367		N/A	Equity/Index	BMO-	02/14/2025	12/30/2026	602	243,635	405.55		20,366		19,108		22,249			(1,258)				.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		36,468		42,798			(3,635)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505597		N/A	Equity/Index	MS-	03/17/2025	03/08/2027	393	160,525	426.54		8,732		8,562		9,237			(170)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506066		N/A	Equity/Index	BMO-	03/24/2025	03/08/2027	123	50,247	410.13		4,077		4,037		4,432			(40)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404735		N/A	Equity/Index	SG-	07/25/2024	07/22/2026	898	343,835	397.8	21,705			14,261		33,140			(2,691)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2410477		N/A	Equity/Index	BMO-	12/16/2024	12/16/2026	249	100,000	421.75349999999997	5,480			4,691		5,864			(677)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503797		N/A	Equity/Index	SG-	02/21/2025	10/08/2026	212	86,263	417.9		4,738		4,450		4,920			(289)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505587		N/A	Equity/Index	MS-	03/17/2025	03/03/2027	123	50,241	431.58		2,332		2,287		2,455			(46)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502576		N/A	Equity/Index	BOA-	02/06/2025	01/20/2027	306	123,593	422.52		6,851		6,341		7,471			(510)				.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			9,928		59,517			(3,285)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505950		N/A	Equity/Index	SG-	03/21/2025	03/16/2027	333	135,651	422.24		7,756		7,670		8,955			(86)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503804		N/A	Equity/Index	SG-	02/21/2025	01/25/2027	163	66,325	423.42		3,736		3,544		3,835			(192)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2410075		N/A	Equity/Index	SG-	12/09/2024	11/09/2026	500	202,375	405.86	16,490			13,848		17,271			(2,123)				.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			18,375		65,475			(4,725)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505956		N/A	Equity/Index	SG-	03/21/2025	03/08/2027	245	99,803	410.13		7,666		7,580		8,829			(86)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411224		N/A	Equity/Index	SG-	12/26/2024	11/25/2026	629	251,443	430.08	9,643			8,330		10,890			(1,243)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500055		N/A	Equity/Index	BMO-	01/02/2025	12/02/2026	627	249,051	430.19		8,333		7,282		10,883			(1,051)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504134		N/A	Equity/Index	SG-	02/26/2025	02/22/2027	328	133,909	427.68		7,141		6,816		7,159			(325)				.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			26,033		39,616			(4,355)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503355		N/A	Equity/Index	BMO-	02/14/2025	02/09/2027	329	133,150	423.68		7,524		7,086		8,033			(438)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305069		N/A	Equity/Index	BMO-	05/26/2023	05/27/2025	4,856	1,700,000	363.652716	109,650			8,446		246,846			(13,574)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404730		N/A	Equity/Index	SG-	07/25/2024	06/03/2026	1,200	459,468	375.71	46,704			29,526		66,541			(6,209)				.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			36,471		120,361			(11,599)				.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			27,566		46,377			(8,614)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2307587		N/A	Equity/Index	MS-	09/15/2023	09/17/2025	3,093	1,100,000	370.30277999999998	76,340			17,697		152,316			(9,425)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2409443		N/A	Equity/Index	SG-	11/29/2024	10/30/2026	721	296,814	418.23	21,616			17,894		17,168			(2,791)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503963		N/A	Equity/Index	SG-	02/24/2025	02/12/2027	376	153,393	406.06		13,807		13,133		14,446			(674)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2402751		N/A	Equity/Index	BMO-	05/10/2024	12/03/2025	2,340	881,572	378.94	68,656			29,735		103,376			(10,879)				.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			55,957		108,681			(9,593)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505584		N/A	Equity/Index	MS-	03/17/2025	03/05/2027	154	62,903	436.64		2,499		2,450		2,613			(49)				.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			18,498		125,616			(6,713)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503815		N/A	Equity/Index	SG-	02/21/2025	01/28/2027	145	59,001	411.88		4,507		4,276		4,776			(231)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404305		N/A	Equity/Index	BMO-	07/11/2024	07/10/2026	863	328,000	378.09	32,060			20,478		47,191			(3,964)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504137		N/A	Equity/Index	SG-	02/26/2025	12/16/2026	410	167,387	421.75		9,459		8,984		9,506			(475)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502284		N/A	Equity/Index	BOA-	02/03/2025	12/31/2026	726	292,353	417.89		17,138		15,757		19,542			(1,381)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502581		N/A	Equity/Index	BOA-	02/06/2025	01/21/2027	490	197,911	412.36		14,359		13,291		15,585			(1,067)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304622		N/A	Equity/Index	MS-	05/05/2023	05/05/2025	2,801	1,000,000	370.16293100000001	56,900			2,661		121,293			(7,044)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500803		N/A	Equity/Index	MS-	01/14/2025	12/10/2026	487	193,183	424.95		7,954		7,083		10,263			(871)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506076		N/A	Equity/Index	BMO-	03/24/2025	03/16/2027	196	80,068	406.86		7,054		6,986		7,666			(68)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2307586		N/A	Equity/Index	MS-	09/15/2023	09/16/2025	3,374	1,200,000	370.30277999999998	83,160			19,191		166,015			(10,281)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503957		N/A	Equity/Index	SG-	02/24/2025	12/16/2026	174	70,985	409.36		5,537		5,243		5,772			(294)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2401897		N/A	Equity/Index	BMO-	04/11/2024	04/10/2026	2,435	900,000	386.36380000000003	59,490			30,689		104,969			(7,385)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503948		N/A	Equity/Index	SG-	02/24/2025	02/12/2027	613	250,079	425.1		14,081		13,393		14,161			(687)				.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			10,756		157,183			(10,638)				.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			34,420		47,930			(5,867)				.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			8,185		88,898			(6,577)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500808		N/A	Equity/Index	MS-	01/14/2025	12/04/2026	321	127,334	407.94		8,601		7,651		10,865			(950)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411617		N/A	Equity/Index	BMO-	12/31/2024	07/20/2026	259	103,079	396.45	7,843			6,605		9,851			(1,238)				.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			26,692		43,110			(7,928)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506383		N/A	Equity/Index	BMO-	03/28/2025	03/19/2027	325	133,114	427.73		6,962		6,952		7,516			(10)				.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			30,809		43,719			(4,899)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503805		N/A	Equity/Index	SG-	02/21/2025	02/01/2027	245	99,691	423.45		5,674		5,385		5,822			(289)				.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			23,084		159,833			(8,878)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501645		N/A	Equity/Index	SG-	01/27/2025	12/23/2026	732	295,538	418.19		17,729		16,120		18,934			(1,609)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504537		N/A	Equity/Index	SG-	03/03/2025	01/26/2027	158	65,128	411.38		5,475		5,254		5,255			(221)				.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		33,537		41,489			(3,703)				.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		49,038		52,810			(1,550)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406501		N/A	Equity/Index	MS-	09/24/2024	09/24/2026	610	242,924	407.06259999999997	14,721			10,925		19,251			(1,817)				.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			10,210		48,907			(2,927)				.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			47,898		181,884			(12,568)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411605		N/A	Equity/Index	BMO-	12/31/2024	11/30/2026	385	153,226	411.67	9,444			8,238		11,785			(1,206)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2401726		N/A	Equity/Index	MS-	04/01/2024	04/01/2026	1,863	700,000	392.71100000000001	43,330			21,725		67,364			(5,357)				.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			28,777		161,253			(8,931)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411619		N/A	Equity/Index	BMO-	12/31/2024	10/26/2026	344	136,909	399.81	10,932			9,463		13,480			(1,470)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406314		N/A	Equity/Index	BMO-	09/17/2024	07/08/2026	1,400	557,830	401.09	38,220			26,893		46,731			(5,228)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502374		N/A	Equity/Index	BMO-	02/04/2025	01/19/2027	425	170,956	422.52		9,078		8,378		10,365			(700)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405876		N/A	Equity/Index	BMO-	08/30/2024	06/16/2026	884	350,807	400.09	25,070			16,983		29,463			(3,466)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505959		N/A	Equity/Index	SG-	03/21/2025	03/05/2027	294	119,764	409.3		9,352		9,247		10,759			(105)				.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			14,494		34,227			(2,723)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407732		N/A	Equity/Index	BMO-	10/29/2024	12/24/2025	616	246,141	384.86	21,615			13,741		24,258			(4,632)				.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			24,027		63,560			(4,948)				.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			19,143		126,196			(6,576)				.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			79,690		213,818			(17,076)				.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			21,939		72,614			(5,322)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304925		N/A	Equity/Index	BMO-	05/19/2023	05/19/2025	4,516	1,600,000	367.23200000000003	99,200			6,550		211,716			(12,281)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405878		N/A	Equity/Index	BMO-	08/30/2024	06/15/2026	625	248,025	375.67	30,413			20,587		34,981			(4,211)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2502799		N/A	Equity/Index	SG-	02/10/2025	01/22/2027	553	223,528	425.08		11,790		10,976		12,362			(814)				.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			38,274		100,877			(7,955)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407741		N/A	Equity/Index	BMO-	10/29/2024	12/16/2025	982	392,388	381.85	36,776			23,119		41,147			(8,034)				.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			34,391		117,258			(8,622)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503959		N/A	Equity/Index	SG-	02/24/2025	12/17/2026	249	101,582	408.82		8,038		7,611		8,382			(426)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304168		N/A	Equity/Index	MS-	04/06/2023	04/04/2025	4,223	1,500,000	368.91674	82,500			342		182,150			(10,256)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504523		N/A	Equity/Index	SG-	03/03/2025	12/02/2026	151	62,242	413.8		4,633		4,429		4,378			(203)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406086		N/A	Equity/Index	SG-	09/10/2024	09/10/2026	399	158,352	408.40679999999998	9,089			6,571		11,923			(1,122)				.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			27,737		93,884			(9,601)				.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			79,867		252,139			(18,384)				.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			26,961		69,916			(5,404)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503816		N/A	Equity/Index	SG-	02/21/2025	01/22/2027	253	102,946	411.38		7,896		7,488		8,371			(408)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407688		N/A	Equity/Index	SG-	10/28/2024	09/17/2026	382	153,060	398.45	13,385			10,389		14,797			(1,751)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504530		N/A	Equity/Index	SG-	03/03/2025	12/01/2026	222	91,508	411.67		7,164		6,849		6,805			(315)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407683		N/A	Equity/Index	SG-	10/28/2024	06/30/2026	289	115,797	401.06	8,713			6,510		9,554			(1,288)				.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			19,760		189,274			(9,613)				.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			9,163		83,836			(4,295)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405875		N/A	Equity/Index	BMO-	08/30/2024	06/16/2026	711	282,153	375.67	34,597			23,437		39,822			(4,783)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505333		N/A	Equity/Index	SG-	03/13/2025	01/27/2027	247	100,092	403.74		8,230		8,013		9,810			(217)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2406039		N/A	Equity/Index	SG-	09/09/2024	09/09/2026	1,513	600,000	409.08260000000001	34,260			24,720		44,263			(4,230)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2500956		N/A	Equity/Index	BOA-	01/16/2025	12/16/2026	345	137,983	401.67		11,508		10,288		13,701			(1,220)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506065		N/A	Equity/Index	BMO-	03/24/2025	03/01/2027	123	50,247	410.89		3,972		3,932		4,319			(39)				.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			13,409		190,573			(12,442)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504350		N/A	Equity/Index	SG-	02/28/2025	02/24/2027	576	236,673	407.96		21,548		20,684		21,502			(864)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305715		N/A	Equity/Index	SG-	06/23/2023	06/23/2025	4,508	1,600,000	369.80579999999998	101,760			11,618		206,827			(12,598)				.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			22,930		178,329			(9,467)				.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			7,003		73,062			(4,407)				.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			43,330		143,688			(10,655)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506057		N/A	Equity/Index	BMO-	03/24/2025	03/08/2027	123	50,247	425.98		2,706		2,679		2,939			(27)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505328		N/A	Equity/Index	SG-	03/13/2025	12/24/2026	281	113,870	403.64		9,037		8,787		10,774			(250)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304642		N/A	Equity/Index	BMO-	05/08/2023	05/08/2025	2,803	1,000,000	369.80247000000003	58,000			2,944		122,733			(7,160)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304663		N/A	Equity/Index	SG-	05/09/2023	05/09/2025	2,805	1,000,000	369.58355	58,200			3,034		123,520			(7,185)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2404736		N/A	Equity/Index	SG-	07/25/2024	07/23/2026	959	367,192	398.74	22,623			14,874		34,626			(2,801)				.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			25,309		33,282			(3,784)				.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			27,504		57,704			(5,244)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2406168		N/A	Equity/Index	SG-	09/13/2024	09/11/2026	880	350,000	408.89940000000001	20,090			14,631		25,966			(2,494)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2410959		N/A	Equity/Index	SG-	12/20/2024	11/13/2026	814	324,062	414.24	18,453			15,806		22,669			(2,407)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2411615		N/A	Equity/Index	BMO-	12/31/2024	10/13/2026	452	179,891	400.6	13,845			11,946		17,146			(1,899)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504359		N/A	Equity/Index	SG-	02/28/2025	02/19/2027	438	179,970	406.33		16,885		16,203		16,859			(682)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503946		N/A	Equity/Index	SG-	02/24/2025	02/19/2027	487	198,677	426.65		10,836		10,312		10,892			(524)				.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			32,020		48,980			(5,531)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2408133		N/A	Equity/Index	SG-	11/05/2024	10/16/2026	581	232,487	424.34	10,441			8,291		11,209			(1,325)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2305317		N/A	Equity/Index	BMO-	06/09/2023	06/11/2025	2,261	800,000	369.50061199999999	48,400			4,714		103,331			(5,975)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405125		N/A	Equity/Index	MS-	08/08/2024	07/28/2026	503	194,656	400.71	11,634			7,826		17,391			(1,458)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504344		N/A	Equity/Index	SG-	02/28/2025	02/24/2027	419	172,163	428.36		9,507		9,126		9,003			(381)				.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			14,900		135,250			(8,278)				.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			20,458		97,909			(5,845)				.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			31,327		46,119			(4,912)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504356		N/A	Equity/Index	SG-	02/28/2025	02/19/2027	382	156,960	406.53		14,661		14,069		14,639			(592)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505332		N/A	Equity/Index	SG-	03/13/2025	01/27/2027	265	107,386	403.74		8,830		8,597		10,525			(232)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2501232		N/A	Equity/Index	BMO-	01/21/2025	12/17/2026	266	107,012	420.84		5,801		5,225		6,451			(577)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503945		N/A	Equity/Index	SG-	02/24/2025	02/05/2027	70	28,557	426		1,550		1,473		1,560			(76)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503354		N/A	Equity/Index	BMO-	02/14/2025	02/01/2027	247	99,963	423.46		5,617		5,286		5,989			(331)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLY5UT-EUROPEAN 2 Yr TA2409255		N/A	Equity/Index	BMO-	11/26/2024	11/05/2026	1,002	411,662	420.16	29,920			24,637		23,086			(3,803)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503806		N/A	Equity/Index	SG-	02/21/2025	01/08/2027	179	72,835	421.72		4,185		3,964		4,303			(221)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2402899		N/A	Equity/Index	SG-	05/17/2024	05/15/2026	3,165	1,200,000	393.285500000001	83,520			47,182		120,676			(10,382)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2403834		N/A	Equity/Index	MS-	06/21/2024	03/20/2026	2,110	799,184	392.82	48,647			27,086		75,182			(6,906)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2403871		N/A	Equity/Index	BMO-	06/25/2024	05/01/2026	2,050	775,884	392.82	48,626			28,497		77,829			(6,493)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503961		N/A	Equity/Index	SG-	02/24/2025	02/05/2027	775	316,169	405.92		28,326		26,930		29,634			(1,396)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2408006		N/A	Equity/Index	SG-	11/04/2024	09/18/2026	341	135,769	417.52	6,735			5,283		7,745			(889)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406258		N/A	Equity/Index	MS-	09/16/2024	09/16/2026	2,756	1,100,000	410.03652	63,470			46,405		79,285			(7,836)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504355		N/A	Equity/Index	SG-	02/28/2025	02/23/2027	247	101,490	406.86		9,450		9,071		9,439			(380)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2309118		N/A	Equity/Index	BNP-	12/08/2023	12/08/2025	1,950	700,000	377.965728000001	39,550			13,655		88,455			(4,896)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2407556		N/A	Equity/Index	SG-	10/24/2024	05/14/2026	1,291	519,395	399.2	39,737			28,644		42,237			(6,319)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2403864		N/A	Equity/Index	BMO-	06/25/2024	06/12/2026	2,550	965,124	375.81	97,334			59,406		142,076			(12,235)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2400858		N/A	Equity/Index	BNP-	02/16/2024	02/18/2026	3,544	1,300,000	384.212525000003	77,740			34,492		150,632			(9,611)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2411609		N/A	Equity/Index	BMO-	12/31/2024	11/09/2026	558	222,078	405.86	15,524			13,480		19,274			(2,044)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2506387		N/A	Equity/Index	BMO-	03/28/2025	03/19/2027	826	338,313	408.18		29,100		29,059		31,493			(41)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2305165		N/A	Equity/Index	SG-	06/02/2023	06/02/2025	2,268	800,000	367.692170999999997	47,520			4,053		106,638			(5,883)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2407553		N/A	Equity/Index	SG-	10/24/2024	05/07/2026	472	189,895	393.25	16,657			11,949		17,853			(2,682)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2400785		N/A	Equity/Index	SG-	02/14/2024	02/13/2026	1,643	600,000	381.983600000002	36,180			15,804		73,682			(4,473)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406294		N/A	Equity/Index	SG-	09/17/2024	09/17/2026	1,882	750,000	408.371399999999	45,075			33,018		56,808			(5,565)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2408139		N/A	Equity/Index	SG-	11/05/2024	10/16/2026	697	278,905	404.13	21,621			17,169		24,391			(2,745)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2502575		N/A	Equity/Index	BOA-	02/06/2025	01/21/2027	565	228,204	424.43		12,004		11,112		13,087			(892)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2411601		N/A	Equity/Index	BMO-	12/31/2024	11/27/2026	1,504	598,577	432.25	18,710			16,310		23,957			(2,399)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2402234		N/A	Equity/Index	SG-	04/26/2024	04/24/2026	2,155	800,000	387.728799999999998	53,760			28,811		91,413			(6,683)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504353		N/A	Equity/Index	SG-	02/28/2025	02/23/2027	340	139,703	406.9		12,998		12,476		12,981			(522)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504354		N/A	Equity/Index	SG-	02/28/2025	02/23/2027	153	62,866	406.9		5,849		5,614		5,841			(235)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406932		N/A	Equity/Index	BMO-	10/07/2024	11/12/2025	1,025	406,638	374.06	41,943			23,593		49,186			(9,437)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2410525		N/A	Equity/Index	SG-	12/16/2024	11/13/2026	672	269,922	424.5	12,573			10,676		13,584			(1,626)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2500957		N/A	Equity/Index	BOA-	01/16/2025	11/04/2026	846	338,358	398.15		29,051		25,774		34,719			(3,277)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504352		N/A	Equity/Index	SG-	02/28/2025	02/22/2027	406	166,821	406.9		15,505		14,881		15,483			(624)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504899		N/A	Equity/Index	SG-	03/07/2025	03/02/2027	480	196,862	431.43		9,466		9,177		9,534			(288)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2411383		N/A	Equity/Index	SG-	12/27/2024	11/20/2026	589	234,987	408.11	16,362			14,181		19,505			(2,134)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504351		N/A	Equity/Index	SG-	02/28/2025	02/19/2027	827	339,806	406.9		31,492		30,220		31,432			(1,272)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406700		N/A	Equity/Index	SG-	09/27/2024	05/22/2026	1,922	767,339	397.04	55,296			38,403		67,271			(8,308)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2400343		N/A	Equity/Index	BMO-	01/19/2024	01/21/2026	3,291	1,200,000	384.449599999998	62,280			25,202		135,132			(7,689)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLY5UT-EUROPEAN 2 Yr TA2504901		N/A	Equity/Index	SG-	03/07/2025	03/02/2027	315	129,191	423.22		7,821		7,583		8,066			(238)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503352		N/A	Equity/Index	BMO-	02/14/2025	01/22/2027	248	100,368	423.42		5,540		5,209		5,919			(331)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503363		N/A	Equity/Index	BMO-	02/14/2025	01/28/2027	480	194,261	411.88		14,525		13,664		15,810			(860)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2405871		N/A	Equity/Index	BMO-	08/30/2024	06/25/2026	1,160	460,334	393.62	39,162			26,701		45,870			(5,340)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2405170		N/A	Equity/Index	MS-	08/09/2024	08/10/2026	2,066	800,000	398.7851	49,600			33,793		76,110			(6,132)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503814		N/A	Equity/Index	SG-	02/21/2025	02/18/2027	245	99,691	414.99		7,257		6,896		7,678			(361)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2407680		N/A	Equity/Index	SG-	10/28/2024	09/23/2026	344	137,834	416.9	7,678			5,974		8,025			(996)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2407046		N/A	Equity/Index	BMO-	10/08/2024	10/08/2026	628	250,000	406.8356	17,050			12,980		20,321			(2,105)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2408140		N/A	Equity/Index	SG-	11/05/2024	10/14/2026	806	322,521	402.49	25,921			20,568		29,279			(3,300)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2304389		N/A	Equity/Index	SG-	04/21/2023	04/21/2025	2,806	1,000,000	370.37534099999999	59,600			1,640		119,053			(7,378)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2401554		N/A	Equity/Index	SG-	03/22/2024	03/24/2026	2,675	1,000,000	390.17239999999998	62,200			30,502		103,768			(7,690)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2307837		N/A	Equity/Index	BMO-	09/28/2023	09/26/2025	2,864	1,000,000	363.39159999999998	70,900			17,407		161,626			(8,801)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503960		N/A	Equity/Index	SG-	02/24/2025	12/14/2026	135	55,075	406.85		4,548		4,306		4,750			(242)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2405511		N/A	Equity/Index	SG-	08/22/2024	08/21/2026	1,912	750,000	404.63060000000002	45,825			31,914		61,539			(5,665)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2506059		N/A	Equity/Index	BMO-	03/24/2025	02/04/2027	169	69,038	422.36		3,917		3,877		4,252			(40)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503450		N/A	Equity/Index	SG-	02/18/2025	02/12/2027	803	325,592	424.83		17,690		16,687		18,690			(1,003)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2307485		N/A	Equity/Index	JPM-	09/08/2023	09/09/2025	1,412	500,000	365.98149999999998	37,200			8,227		75,078			(4,599)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2502286		N/A	Equity/Index	BOA-	02/03/2025	01/06/2027	324	130,472	416.74		7,972		7,335		9,058			(637)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2504139		N/A	Equity/Index	SG-	02/26/2025	02/19/2027	305	124,519	415.04		9,190		8,770		9,559			(420)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2502801		N/A	Equity/Index	SG-	02/10/2025	01/25/2027	463	187,149	423.42		10,385		9,671		10,892			(714)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2411378		N/A	Equity/Index	SG-	12/27/2024	11/20/2026	326	130,061	414	7,772			6,736		9,236			(1,014)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2505960		N/A	Equity/Index	SG-	03/21/2025	01/04/2027	271	110,395	406.09		8,686		8,579		9,950			(107)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2405256		N/A	Equity/Index	BNP-	08/13/2024	08/13/2026	809	313,682	398.021792	20,358			13,954		30,471			(2,517)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2403869		N/A	Equity/Index	BMO-	06/25/2024	05/05/2026	562	212,706	390.51	14,325			8,430		22,637			(1,902)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503958		N/A	Equity/Index	SG-	02/24/2025	01/22/2027	103	42,020	410.9		3,306		3,140		3,448			(166)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2404917		N/A	Equity/Index	SG-	08/01/2024	07/31/2026	1,030	400,000	400.69709999999998	25,680			17,144		35,759			(3,175)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2407738		N/A	Equity/Index	BMO-	10/29/2024	12/11/2025	250	99,895	382.71	9,128			5,696		10,229			(2,018)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2503453		N/A	Equity/Index	SG-	02/18/2025	01/15/2027	247	100,151	421.84		5,646		5,313		5,981			(333)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406315		N/A	Equity/Index	BMO-	09/17/2024	07/08/2026	500	199,225	376.61	23,795			16,743		28,000			(3,255)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2500805		N/A	Equity/Index	MS-	01/14/2025	12/11/2026	383	151,928	423.41		6,600		5,878		8,494			(722)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2403870		N/A	Equity/Index	BMO-	06/25/2024	05/05/2026	542	205,136	394.22	12,433			7,317		19,970			(1,650)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2411618		N/A	Equity/Index	BMO-	12/31/2024	10/05/2026	733	291,727	399.46	22,826			19,656		28,292			(3,169)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2406935		N/A	Equity/Index	BMO-	10/07/2024	11/18/2025	829	328,881	376.59	32,281			18,367		38,001			(7,156)				.0001
SPLY5UT-EUROPEAN 2 Yr TA2500159		N/A	Equity/Index	SG-	01/03/2025	10/29/2026	530	211,014	399.58		16,711		14,562		20,944			(2,149)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2305775		N/A	Equity/Index	MS-	06/27/2023	06/27/2025	2,807	1,000,000	371.65908000000002	63,400			7,566		124,413			(7,827)				.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			12,717		110,579			(6,853)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2304625		N/A	Equity/Index	MS-	05/05/2023	05/07/2025	3,081	1,100,000	370.16293100000001	62,590			3,091		133,712			(7,727)				.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			27,239		141,212			(8,145)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2506072		N/A	Equity/Index	BMO-	03/24/2025	12/31/2026	180	73,532	405.15		6,194		6,127		6,722			(67)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405542		N/A	Equity/Index	MS-	08/22/2024	06/17/2026	511	200,491	401.65	12,132			8,088		16,350			(1,647)				.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			24,834		73,075			(5,296)				.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			21,883		62,129			(5,011)				.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			42,774		60,038			(6,802)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405415		N/A	Equity/Index	SG-	08/19/2024	08/19/2026	755	295,364	402.26490000000001	18,874			13,074		25,793			(2,330)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2505955		N/A	Equity/Index	SG-	03/21/2025	03/08/2027	705	287,189	410.13		22,059		21,812		25,405			(247)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504521		N/A	Equity/Index	SG-	03/03/2025	11/09/2026	222	91,508	413.98		6,582		6,283		6,191			(300)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504346		N/A	Equity/Index	SG-	02/28/2025	02/24/2027	383	157,371	420.2		10,778		10,345		10,562			(432)				.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			36,329		74,996			(14,093)				.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			25,089		123,391			(7,284)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2504524		N/A	Equity/Index	SG-	03/03/2025	02/16/2027	124	51,113	416.85		3,879		3,727		3,695			(152)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2407690		N/A	Equity/Index	SG-	10/28/2024	08/31/2026	260	104,177	396.84	9,277			7,148		10,260			(1,244)				.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			38,223		86,615			(7,304)				.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			21,744		54,010			(4,478)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2405123		N/A	Equity/Index	MS-	08/08/2024	07/21/2026	477	184,594	407.94	8,819			5,904		13,113			(1,116)				.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			14,892		102,949			(5,561)				.0001
SPLV5UT-EUROPEAN 2 Yr TA2503810		N/A	Equity/Index	SG-	02/21/2025	12/24/2026	205	83,415	418.91		5,061		4,789		5,207			(273)				.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		7,166							.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		33,368							.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		7,419							.0001
SPMARC5P Index - 1 Yr TA2402971		N/A	Equity/Index	GS-	05/21/2024	04/11/2025	1,138	428,320	373.79	10,382			10,382		17,885							.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		26,360							.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		17,280							.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		20,060							.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		3,818							.0001
SPMARC5P Index - 1 Yr TA2406391		N/A	Equity/Index	BMO-	09/20/2024	09/19/2025	14,886	5,800,000	391.56810000000002	113,681			113,681		78,247							.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		4,408							.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		3,179							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		2,769							.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		1,476							.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		8,305							.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		2,985							.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		26,609							.0001
SPMARC5P Index - 1 Yr TA2402564		N/A	Equity/Index	BNP-	05/06/2024	05/06/2025	6,729	2,500,000	373.992164	45,750			45,750		106,446							.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		2,727							.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		1,558							.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		15,177							.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		24,734							.0001
SPMARC5P Index - 1 Yr TA2402717		N/A	Equity/Index	BNP-	05/09/2024	05/09/2025	8,055	3,000,000	374.32229999998	57,900			57,900		125,441							.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		4,538							.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		1,556							.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		3,069							.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		5,311							.0001
SPMARC5P Index - 1 Yr TA2402967		N/A	Equity/Index	GS-	05/21/2024	04/03/2025	631	237,496	374.72	5,395			5,395		9,332							.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		13,145							.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		38,543							.0001
SPMARC5P Index - 1 Yr TA2501474		N/A	Equity/Index	GS-	01/24/2025	12/08/2025	154	59,081	388.29		914		914		1,208							.0001
SPMARC5P Index - 1 Yr TA2505306		N/A	Equity/Index	GS-	03/13/2025	03/20/2026	363	139,515	370.99		5,958		5,669		7,782			(289)				.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		7,452							.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		11,530							.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		6,492							.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		52,508							.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		16,509							.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		23,121							.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		8,563							.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		2,899							.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		3,009							.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		6,960							.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		5,857							.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		23,947							.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		10,470							.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		2,039							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		7,287							.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		11,506							.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		27,001							.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		50,424							.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		5,490							.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		5,632							.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		21,689							.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		2,808							.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		18,733							.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		11,138							.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		9,892							.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		4,437							.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		7,204							.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		48,876							.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		21,761							.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		2,505							.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		3,396							.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		21,422							.0001
SPMARC5P Index - 1 Yr TA2401781		N/A	Equity/Index	GS-	04/04/2024	04/04/2025	5,631	2,100,000	375.67250000000001	39,270			39,270		77,915							.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		3,471							.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		8,200							.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		6,997							.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		20,585							.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		5,215							.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		64,814							.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		125,335							.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		15,974							.0001
SPMARC5P Index - 1 Yr TA2402969		N/A	Equity/Index	GS-	05/21/2024	04/11/2025	5,148	1,937,604	372.86	49,511			49,511		85,685							.0001
SPMARC5P Index - 1 Yr TA2401727		N/A	Equity/Index	GS-	04/01/2024	04/01/2025	6,711	2,500,000	375.33409999999998	46,500			46,500		95,152							.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		2,662							.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		2,921							.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		6,369							.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		7,772							.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		10,754							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		5,423							.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		2,780							.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		43,463							.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		62,458							.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		11,345							.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		10,247							.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		13,798							.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		26,180							.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		13,110							.0001
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		17,208							.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		4,844							.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		24,568							.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		20,759							.0001
SPMARC5P Index - 1 Yr TA2404429		N/A	Equity/Index	BOA-	07/15/2024	07/15/2025	3,928	1,500,000	384.52294999999998	28,350			28,350		32,305							.0001
SPMARC5P Index - 1 Yr TA2403766		N/A	Equity/Index	BOA-	06/21/2024	06/20/2025	17,004	6,400,000	378.78883200000001	122,496			122,496		205,128							.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		6,034							.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		2,522							.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		2,892							.0001
SPMARC5P Index - 1 Yr TA2402893		N/A	Equity/Index	BNP-	05/17/2024	05/16/2025	17,824	6,700,000	378.37087400000001	123,950			123,950		212,029							.0001
SPMARC5P Index - 1 Yr TA2401928		N/A	Equity/Index	BNP-	04/12/2024	04/14/2025	6,982	2,600,000	375.277557	47,580			47,580		100,884							.0001
SPMARC5P Index - 1 Yr TA2402858		N/A	Equity/Index	GS-	05/16/2024	05/15/2025	965	362,280	362.17	15,443			15,443		26,304							.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		14,547							.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		2,560							.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		38,046							.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		151,203							.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		4,348							.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		2,302							.0001
SPMARC5P Index - 1 Yr TA2403234		N/A	Equity/Index	BMO-	06/04/2024	06/04/2025	8,557	3,200,000	376.41809999999998	60,480			60,480		118,278							.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		26,241							.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		5,925							.0001
SPMARC5P Index - 1 Yr TA2501472		N/A	Equity/Index	GS-	01/24/2025	12/04/2025	95	36,446	390.43		602		602		642							.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		3,434							.0001
SPMARC5P Index - 1 Yr TA2506025		N/A	Equity/Index	UBS-	03/24/2025	03/18/2026	133	51,503	390.43		936		936		1,140							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		26,476							.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		7,627							.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		10,471							.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		3,730							.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		11,432							.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		28,321							.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		14,118							.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		6,215							.0001
SPMARC5P Index - 1 Yr TA2402860		N/A	Equity/Index	GS-	05/16/2024	05/15/2025	1,975	741,455	381.78	10,995			10,995		16,533							.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		14,832							.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		5,337							.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		2,655							.0001
SPMARC5P Index - 1 Yr TA2404754		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	5,819	2,200,000	379.98045000000002	43,340			43,340		66,276							.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		3,736							.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		45,133							.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		3,171							.0001
SPMARC5P Index - 1 Yr TA2501477		N/A	Equity/Index	GS-	01/24/2025	01/16/2026	51	19,566	388.59		320		320		419							.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		29,861							.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		6,442							.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		6,645							.0001
SPMARC5P Index - 1 Yr TA2407130		N/A	Equity/Index	BOA-	10/10/2024	05/30/2025	3,715	1,431,798	371.64	58,115			58,115		67,533							.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		14,793							.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		40,776							.0001
SPMARC5P Index - 1 Yr TA2402856		N/A	Equity/Index	BNP-	05/16/2024	05/16/2025	7,298	2,740,000	377.89777199999997	50,690			50,690		89,892							.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		1,399							.0001
SPMARC5P Index - 1 Yr TA2403579		N/A	Equity/Index	BOA-	06/13/2024	06/13/2025	5,851	2,200,000	378.45406500000001	41,800			41,800		71,726							.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		14,130							.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		17,435							.0001
SPMARC5P Index - 1 Yr TA2402742		N/A	Equity/Index	BNP-	05/10/2024	05/09/2025	19,569	7,300,000	374.89515	140,160			140,160		294,099							.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		3,027							.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		2,323							.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		27,939							.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		20,625							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		6,382							.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		4,407							.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		5,127							.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		11,472							.0001
SPMARC5P Index - 1 Yr TA2505305		N/A	Equity/Index	GS-	03/13/2025	03/25/2026	763	293,251	371.64		12,212		11,627		15,997			(585)				.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		5,013							.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		3,676							.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		10,229							.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		97,902							.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		6,045							.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		40,692							.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		125,690							.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		17,297							.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		12,352							.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		3,043							.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		2,571							.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		4,393							.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			24,822		43,717			(8,761)				.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		1,881							.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		27,139							.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		34,028							.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		37,385							.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		74,890							.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		10,958							.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		10,925							.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		2,994							.0001
SPMARC5P Index - 1 Yr TA2402771		N/A	Equity/Index	JPM-	05/13/2024	05/13/2025	6,715	2,500,000	374.75	47,000			47,000		100,721							.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		6,667							.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		7,332							.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		31,406							.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		4,642							.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		8,959							.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		134,008							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		2,085							.0001
SPMARC5P Index - 1 Yr TA2403839		N/A	Equity/Index	BMO-	06/24/2024	06/24/2025	5,313	2,000,000	378.67849999999	38,400			38,400		64,213							.0001
SPMARC5P Index - 1 Yr TA2405354		N/A	Equity/Index	BOA-	08/16/2024	08/18/2025	2,606	1,000,000	385.61849999999	20,000			20,000		21,182							.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		3,741							.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		25,895							.0001
SPMARC5P Index - 1 Yr TA2402859		N/A	Equity/Index	GS-	05/16/2024	05/15/2025	1,738	652,480	376.14	13,683			13,683		23,437							.0001
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		26,103							.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		2,906							.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		38,650							.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		15,530							.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		3,425							.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		1,877							.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		11,413							.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		3,553							.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		3,677							.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		2,644							.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		1,448							.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		2,373							.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		10,987							.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		34,904							.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		26,209							.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		39,364							.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		5,782							.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		1,534							.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		16,059							.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		12,741							.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		4,709							.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		1,703							.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		83,444							.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		8,223							.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		39,208							.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		46,337							.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		31,271							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		2,023							.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		21,138							.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		1,460							.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		5,253							.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		3,215							.0001
SPMARC5P Index - 1 Yr TA2403305		N/A	Equity/Index	BOA-	06/06/2024	06/06/2025	10,097	3,800,000	378.899112	72,200			72,200		119,049							.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		6,935							.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		30,318							.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		20,770							.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		4,023							.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		3,281							.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		3,121							.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		13,948							.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		2,510							.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		3,248							.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		7,077							.0001
SPMARC5P Index - 1 Yr TA2402131		N/A	Equity/Index	JPM-	04/23/2024	04/23/2025	4,057	1,500,000	372.58	27,450			27,450		69,389							.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		39,175							.0001
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		3,181							.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		18,716							.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		5,439							.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		2,318							.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		4,270							.0001
SPMARC5P Index - 1 Yr TA2401851		N/A	Equity/Index	RBC-	04/08/2024	04/08/2025	4,546	1,700,000	376.67	31,620			31,620		56,354							.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		2,829							.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		30,539							.0001
SPMARC5P Index - 1 Yr TA2501045		N/A	Equity/Index	NGFP-	01/17/2025	11/25/2025	149	56,931	388.94		753		753		1,052							.0001
SPMARC5P Index - 1 Yr TA2403122		N/A	Equity/Index	BOA-	05/28/2024	05/22/2025	1,685	628,556	359.77	26,871			26,871		50,083							.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		1,760							.0001
SPMARC5P Index - 1 Yr TA2506026		N/A	Equity/Index	UBS-	03/24/2025	03/17/2026	135	52,277	389.89		979		979		1,192							.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		51,818							.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		69,276							.0001
SPMARC5P Index - 1 Yr TA2501475		N/A	Equity/Index	GS-	01/24/2025	12/10/2025	148	56,779	388.35		880		880		1,162							.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		20,151							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		1,996							.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		5,964							.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		20,841							.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		5,597							.0001
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		16,968							.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		2,904							.0001
SPMARC5P Index - 1 Yr TA2402936		N/A	Equity/Index	BNP-	05/20/2024	05/20/2025	7,972	3,000,000	378.690815999999998	56,400			56,400		92,551							.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		3,243							.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		5,352							.0001
SPMARC5P Index - 1 Yr TA2402963		N/A	Equity/Index	GS-	05/21/2024	05/21/2025	6,908	2,600,000	378.751199999998	49,400			49,400		76,773							.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		75,052							.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		13,402							.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		21,330							.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		10,209							.0001
SPMARC5P Index - 1 Yr TA2401964		N/A	Equity/Index	BNP-	04/15/2024	04/15/2025	4,047	1,500,000	373.507244000001	27,600			27,600		65,587							.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		47,065							.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		2,051							.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		5,129							.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		6,728							.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		30,962							.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		6,574							.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		33,998							.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		9,552							.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		12,229							.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		42,765							.0001
SPMARC5P Index - 1 Yr TA2403211		N/A	Equity/Index	BOA-	05/31/2024	05/30/2025	17,468	6,500,000	374.603137	123,110			123,110		269,553							.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		23,144							.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		15,855							.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		2,716							.0001
SPMARC5P Index - 1 Yr TA2402054		N/A	Equity/Index	BNP-	04/19/2024	04/21/2025	7,025	2,600,000	373.054027000002	47,320			47,320		117,162							.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		3,594							.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		7,426							.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		2,138							.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		6,292							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		17,998							.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		3,518							.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		1,374							.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		2,178							.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		9,592							.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		3,747							.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		2,727							.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		10,496							.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		8,010							.0001
SPMARC5P Index - 1 Yr TA2404250		N/A	Equity/Index	BOA-	07/10/2024	07/10/2025	3,616	1,375,000	382.73169000000 001	26,414			26,414		33,823							.0001
SPMARC5P Index - 1 Yr TA2406806		N/A	Equity/Index	BMO-	10/03/2024	05/29/2025	812	315,641	371.39	15,095			15,095		14,965							.0001
SPMARC5P Index - 1 Yr TA2405353		N/A	Equity/Index	BOA-	08/16/2024	08/15/2025	15,637	6,000,000	385.61849999999 998	119,400			119,400		126,718							.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		103,452							.0001
SPMARC5P Index - 1 Yr TA2505047		N/A	Equity/Index	BMO-	03/10/2025	11/25/2025	198	76,018	390.29		905		905		1,330							.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		5,300							.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		21,636							.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		19,937							.0001
SPMARC5P Index - 1 Yr TA2402966		N/A	Equity/Index	GS-	05/21/2024	04/03/2025	1,436	540,482	373.79	12,965			12,965		22,572							.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		15,130							.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		65,937							.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		4,458							.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		2,328							.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		104,397							.0001
SPMARC5P Index - 1 Yr TA2405257		N/A	Equity/Index	BNP-	08/13/2024	08/13/2025	4,504	1,722,579	384.90573000000 001	33,246			33,246		36,923							.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		46,356		67,812			(7,988)				.0001
SPMARC5P Index - 1 Yr TA2404344		N/A	Equity/Index	BOA-	07/12/2024	07/11/2025	13,361	5,100,000	383.60849999999 999	100,980			100,980		117,440							.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		37,145							.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		40,421							.0001
SPMARC5P Index - 1 Yr TA2402594		N/A	Equity/Index	BNP-	05/07/2024	04/25/2025	11,206	4,164,038	369.47	100,294			100,294		227,355							.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		20,041							.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		3,446							.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		3,354							.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		15,767							.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		92,620							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 1 Yr TA2405172		N/A	Equity/Index	BNP-	08/09/2024	08/11/2025	5,001	1,900,000	381.81959999999998	37,620			37,620		51,225							.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		43,115							.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		2,253							.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		6,469							.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		5,615							.0001
SPMARC5P Index - 1 Yr TA2501042		N/A	Equity/Index	NGFP-	01/17/2025	12/11/2025	260	99,343	394.61		909		909		1,257							.0001
SPMARC5P Index - 1 Yr TA2403121		N/A	Equity/Index	BOA-	05/28/2024	05/23/2025	3,994	1,489,882	378.23	23,748			23,748		48,608							.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		28,175							.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		4,836							.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		4,109							.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		28,543							.0001
SPMARC5P Index - 1 Yr TA2406805		N/A	Equity/Index	BMO-	10/03/2024	06/12/2025	1,700	660,824	381.54	19,210			19,210		16,407							.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		1,996							.0001
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		15,195							.0001
SPMARC5P Index - 1 Yr TA2406215		N/A	Equity/Index	BOA-	09/13/2024	04/16/2025	440	171,050	370.72	8,319			8,319		8,320							.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		4,093							.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		28,457							.0001
SPMARC5P Index - 1 Yr TA2408332		N/A	Equity/Index	NGFP-	11/08/2024	12/02/2025	488	188,675	363.86	11,579			7,369		13,059			(2,707)				.0001
SPMARC5P Index - 1 Yr TA2406214		N/A	Equity/Index	BOA-	09/13/2024	04/15/2025	1,730	672,538	376.43	24,824			24,824		22,995							.0001
SPMARC5P Index - 1 Yr TA2402513		N/A	Equity/Index	BNP-	05/03/2024	05/05/2025	5,943	2,200,000	372.72742799999997	40,260			40,260		101,285							.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		27,648							.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		2,705							.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		4,923							.0001
SPMARC5P Index - 1 Yr TA2402279		N/A	Equity/Index	BNP-	04/29/2024	04/29/2025	10,789	4,000,000	373.39239600000002	74,000			74,000		176,749							.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		5,369							.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		2,486							.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		5,131							.0001
SPMARC5P Index - 1 Yr TA2402864		N/A	Equity/Index	GS-	05/16/2024	05/02/2025	3,294	1,236,633	374.3	28,411			28,411		50,134							.0001
SPMARC5P Index - 1 Yr TA2408334		N/A	Equity/Index	NGFP-	11/08/2024	12/12/2025	885	342,168	363.61	21,210			13,692		23,935			(4,833)				.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		35,315							.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		17,355							.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		3,082							.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		2,227							.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		11,547							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		8,151							.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		7,611							.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		171,655							.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		63,028							.0001
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		6,957							.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		35,725							.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		1,574							.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		18,564							.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		18,984							.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		38,053							.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		16,680							.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		12,135							.0001
SPMARC5P Index - 1 Yr TA2402863		N/A	Equity/Index	GS-	05/16/2024	05/02/2025	5,290	1,985,972	368.77	61,523			61,523		109,548							.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		3,429							.0001
SPMARC5P Index - 1 Yr TA2406807		N/A	Equity/Index	BMO-	10/03/2024	05/29/2025	3,200	1,243,904	376.96	45,696			45,696		42,511							.0001
SPMARC5P Index - 1 Yr TA2409599		N/A	Equity/Index	NGFP-	12/04/2024	08/29/2025	172	66,777	392.12	980			980		720							.0001
SPMARC5P Index - 1 Yr TA2402894		N/A	Equity/Index	BNP-	05/17/2024	05/19/2025	9,045	3,400,000	378.37087400000001	63,580			63,580		107,427							.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		2,368							.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		11,382							.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		10,817							.0001
SPMARC5P Index - 1 Yr TA2405171		N/A	Equity/Index	BNP-	08/09/2024	08/08/2025	12,371	4,700,000	381.81959999999998	93,060			93,060		126,411							.0001
SPMARC5P Index - 1 Yr TA2500857		N/A	Equity/Index	NGFP-	01/15/2025	12/09/2025	288	109,593	387.77		1,424		1,424		2,262							.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		14,566							.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		16,879							.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		35,913							.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		5,619							.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		6,110							.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		20,359							.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		1,692							.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		36,065							.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		1,694							.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		4,775							.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		16,160							.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		11,690							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		6,349							.0001
SPMARC5P Index - 1 Yr TA2402114		N/A	Equity/Index	BNP	04/22/2024	04/22/2025	10,852	4,000,000	371.522019	72,400			72,400		197,552							.0001
SPMARC5P Index - 1 Yr TA2402592		N/A	Equity/Index	BNP	05/07/2024	05/07/2025	6,190	2,300,000	374.005335	42,550			42,550		97,886							.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		10,316							.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		2,440							.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		2,839							.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		18,926							.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		2,667							.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		79,188							.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		70,356							.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		26,213		38,364			(4,435)				.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		1,427							.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		6,016							.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		3,056							.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		3,833							.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		123,495							.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		16,503							.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		4,532							.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		21,519							.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		12,406							.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		4,341							.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		25,895							.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		8,296							.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		11,239							.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		8,490							.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			68,813		124,856			(29,213)				.0001
SPMARC5P Index - 1 Yr TA2405558		N/A	Equity/Index	BOA	08/23/2024	08/25/2025	6,744	2,600,000	387.42750000000 001	52,156			52,156		48,523							.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		3,869							.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		5,229							.0001
SPMARC5P Index - 1 Yr TA2505307		N/A	Equity/Index	GS	03/13/2025	03/26/2026	680	261,351	370.95		11,215		10,680		14,639			(535)				.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		18,272							.0001
SPMARC5P Index - 1 Yr TA2404970		N/A	Equity/Index	BNP	08/02/2024	08/01/2025	12,057	4,600,000	383.41755000000 001	91,080			91,080		108,631							.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		3,282							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		38,536							.0001
SPMARC5P Index - 1 Yr TA2406809		N/A	Equity/Index	BMO	10/03/2024	04/02/2025	1,990	773,553	378.06	25,412			25,412		23,063							.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		5,946							.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		9,378							.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		16,484							.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		5,575							.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		3,208							.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		7,330							.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		7,953							.0001
SPMARC5P Index - 1 Yr TA2405557		N/A	Equity/Index	BOA	08/23/2024	08/22/2025	11,673	4,500,000	387.42750000000001	90,045			90,045		83,987							.0001
SPMARC5P Index - 1 Yr TA2405832		N/A	Equity/Index	BNP	08/30/2024	09/02/2025	3,123	1,200,000	386.62228800000003	23,040			23,040		23,345							.0001
SPMARC5P Index - 1 Yr TA2402862		N/A	Equity/Index	GS	05/16/2024	05/02/2025	1,285	482,415	364.11	18,735			18,735		32,572							.0001
SPMARC5P Index - 1 Yr TA2501482		N/A	Equity/Index	GS	01/24/2025	12/15/2025	49	18,798	384.94		365		365		479							.0001
SPMARC5P Index - 1 Yr TA2406133		N/A	Equity/Index	GS	09/12/2024	04/08/2025	2,100	813,267	378.2	25,035			25,035		23,767							.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		38,969							.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		28,934							.0001
SPMARC5P Index - 1 Yr TA2402857		N/A	Equity/Index	GS	05/16/2024	04/16/2025	4,080	1,531,714	376.58	30,072			30,072		52,785							.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		7,407							.0001
SPMARC5P Index - 1 Yr TA2502290		N/A	Equity/Index	UBS	02/03/2025	02/27/2026	1,771	680,542	364		38,413		32,869		48,152			(5,544)				.0001
SPMARC5P Index - 1 Yr TA2402965		N/A	Equity/Index	GS	05/21/2024	04/03/2025	691	260,079	363.43	10,677			10,677		18,014							.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		4,452							.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		5,540							.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		36,985							.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		23,797							.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		2,737							.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		5,213							.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		18,347							.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		5,416							.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		1,781							.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		36,891							.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		3,255							.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		1,284							.0001
SPMARC5P Index - 1 Yr TA2404096		N/A	Equity/Index	RBC	07/03/2024	06/05/2025	1,080	408,035	381.55	6,988			6,988		9,869							.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		19,382							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		30,157							.0001
SPMARC5P Index - 1 Yr TA2402861		N/A	Equity/Index	GS-	05/16/2024	05/02/2025	1,356	509,070	362.3	21,459			21,459		36,815							.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		7,066							.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		38,490							.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		9,058							.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		2,804							.0001
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		5,923							.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		13,310							.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		4,991							.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		1,406							.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		17,122							.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		21,475							.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		13,922							.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		35,419							.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		21,559							.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		6,437							.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		13,485							.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		17,381							.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		1,439							.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		4,553							.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		5,825							.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		25,725							.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		104,529							.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		29,702		40,666			(1,515)				.0001
SPMARC5P Index - 1 Yr TA2403393		N/A	Equity/Index	BNP-	06/07/2024	06/09/2025	8,034	3,000,000	375.799824	56,700			56,700		115,396							.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		100,349							.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		3,599							.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		56,063							.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		2,834							.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		59,271							.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		26,608							.0001
SPMARC5P Index - 1 Yr TA2506468		N/A	Equity/Index	JPM-	03/31/2025	03/25/2026	128	49,875	391.81		955		955		1,025							.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		65,378							.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		36,784							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 1 Yr TA2404722		N/A	Equity/Index	BMO	07/25/2024	07/25/2025	5,211	1,960,000	378.85829999999999	36,848			36,848		64,063							.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		37,839							.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		5,836							.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		1,918							.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		2,328							.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		3,553							.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		32,710							.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		47,507							.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		8,382							.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		14,915							.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		19,363							.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		23,661							.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		26,299							.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		80,201							.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		103,498							.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		24,969							.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		7,900							.0001
SPMARC5P Index - 1 Yr TA2406808		N/A	Equity/Index	BMO	10/03/2024	04/02/2025	2,605	1,012,616	372.47	44,806			44,806		44,746							.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		9,508							.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		4,017							.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		6,439							.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		3,290							.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		43,849							.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		11,130							.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		2,790							.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		10,626							.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		3,317							.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		2,841							.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		8,635							.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		10,590							.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		11,829							.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		3,669							.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		3,415							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		3,858							.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		6,725							.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		3,423							.0001
SPMARC5P Index - 1 Yr TA2407128		N/A	Equity/Index	BOA-	10/10/2024	04/04/2025	2,675	1,030,972	372.95	37,567			37,567		44,668							.0001
SPMARC5P Index - 1 Yr TA2403713		N/A	Equity/Index	BOA-	06/18/2024	06/18/2025	8,147	3,075,000	379.69457999999997	59,501			59,501		92,199							.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		15,846							.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		23,574							.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		34,005							.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		18,587							.0001
SPMARC5P Index - 1 Yr TA2403018		N/A	Equity/Index	BMO-	05/22/2024	05/22/2025	4,799	1,800,000	377.44299999998	34,020			34,020		61,322							.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		33,884							.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		36,327							.0001
SPMARC5P Index - 1 Yr TA2405332		N/A	Equity/Index	BMO-	08/15/2024	08/15/2025	4,603	1,760,000	385.09280000001	33,394			33,394		37,704							.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		33,000							.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		14,188							.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		5,448							.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		34,009							.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		3,262							.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		3,488							.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		39,119							.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		45,789							.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		4,555							.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		42,954							.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		2,302							.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		11,052							.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		16,374							.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		41,324							.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		16,082							.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		17,466							.0001
SPMARC5P Index - 1 Yr TA2406139		N/A	Equity/Index	GS-	09/12/2024	04/29/2025	523	202,542	380.5	5,586			5,586		4,815							.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		27,565							.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		1,900							.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		2,948							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		10,910							.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		18,163							.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		4,715							.0001
SPMARC5P Index - 1 Yr TA2403520		N/A	Equity/Index	BNP-	06/11/2024	06/11/2025	5,882	2,200,000	376.42379199999999	41,800			41,800		81,377							.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		17,782							.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		24,752							.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		41,921							.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		4,436							.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		37,248							.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		10,866							.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		3,150							.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		75,200							.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		20,567							.0001
SPMARC5P Index - 1 Yr TA2403913		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	6,922	2,600,000	377.99380000000002	49,920			49,920		88,048							.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		1,839							.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		18,825							.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		5,495							.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		3,423							.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		19,800							.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		1,336							.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		1,175							.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		13,439							.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		4,020							.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		42,266							.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		48,999							.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		3,718							.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		3,179							.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		42,845							.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		20,757							.0001
SPMARC5P Index - 1 Yr TA2403999		N/A	Equity/Index	BNP-	06/28/2024	06/30/2025	5,322	2,000,000	377.65890000000002	39,200			39,200		68,634							.0001
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		82,703							.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		108,995							.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		9,849							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 1 Yr TA2403118		N/A	Equity/Index	BOA	05/28/2024	05/28/2025	10,723	4,000,000	375.34278599999999	76,400			76,400		158,012							.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		26,862							.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		2,674							.0001
SPMARC5P Index - 1 Yr TA2402595		N/A	Equity/Index	BNP	05/07/2024	04/24/2025	9,465	3,517,099	367.77	92,946			92,946		207,486							.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		3,611							.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		7,422							.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		4,801							.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		4,204							.0001
SPMARC5P Index - 1 Yr TA2500562		N/A	Equity/Index	NGFP	01/10/2025	12/24/2025	52	19,622	385.65		250		250		479							.0001
SPMARC5P Index - 1 Yr TA2505548		N/A	Equity/Index	RBC	03/17/2025	03/05/2026	138	53,272	390.45		889		889		1,157							.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		2,354							.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		3,826							.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		14,943							.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		5,954							.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		2,516							.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		18,997							.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		4,517							.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		13,300							.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		42,017							.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		7,133							.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		16,912							.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		4,220							.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		64,840							.0001
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		25,549							.0001
SPMARC5P Index - 1 Yr TA2504336		N/A	Equity/Index	NGFP	02/28/2025	03/04/2026	501	193,727	371.47		8,943		8,234		10,470			(709)				.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		3,104							.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		25,010							.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		24,714							.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		13,287							.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		2,085							.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		17,508							.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		4,607							.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		4,482							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		29,472							.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		35,584							.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		16,615							.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		10,307							.0001
SPMARC5P Index - 1 Yr TA2402223		N/A	Equity/Index	BOA-	04/26/2024	04/28/2025	10,009	3,700,000	372.44252499999999	68,080			68,080		172,663							.0001
SPMARC5P Index - 1 Yr TA2408337		N/A	Equity/Index	NGFP-	11/08/2024	12/03/2025	573	221,539	362.38	14,275			9,098		16,120			(3,328)				.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		12,046							.0001
SPMARC5P Index - 1 Yr TA2402593		N/A	Equity/Index	BNP-	05/07/2024	04/17/2025	12,489	4,640,788	368.7	115,773			115,773		263,290							.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		7,027							.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		12,320							.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		14,346							.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		96,607							.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		3,420							.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		23,277							.0001
SPMARC5P Index - 1 Yr TA2405412		N/A	Equity/Index	BOA-	08/19/2024	08/19/2025	5,289	2,033,451	386.89216099999999	39,510			39,510		39,135							.0001
SPMARC5P Index - 1 Yr TA2408719		N/A	Equity/Index	JPM-	11/19/2024	12/12/2025	705	270,191	363.61	15,342			10,109		18,599			(3,568)				.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		2,866							.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		26,075							.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		8,298							.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		1,969							.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		2,023							.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		6,807							.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		7,941							.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		14,897							.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		8,322							.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		3,150							.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		24,747							.0001
SPMARC5P Index - 1 Yr TA2405082		N/A	Equity/Index	BOA-	08/07/2024	08/07/2025	4,770	1,800,000	379.85811100000001	34,578			34,578		56,417							.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		1,659							.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		7,371							.0001
SPMARC5P Index - 1 Yr TA2406804		N/A	Equity/Index	BMO-	10/03/2024	06/12/2025	2,619	1,018,058	376.14	39,364			39,364		37,019							.0001
SPMARC5P Index - 1 Yr TA2402132		N/A	Equity/Index	JPM-	04/23/2024	04/10/2025	6,713	2,481,997	372.22	45,525			45,525		117,207							.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		4,605							.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		13,140							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		6,185							.0001
SPMARC5P Index - 1 Yr TA2403392		N/A	Equity/Index	BNP-	06/07/2024	06/06/2025	13,390	5,000,000	375.799824	94,000			94,000		192,626							.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		17,877							.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		54,434							.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		6,551							.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		4,836							.0001
SPMARC5P Index - 1 Yr TA2401821		N/A	Equity/Index	GS-	04/05/2024	04/07/2025	5,875	2,200,000	377.146000000002	41,140			41,140		72,669							.0001
SPMARC5P Index - 1 Yr TA2403939		N/A	Equity/Index	RBC-	06/27/2024	06/27/2025	6,907	2,600,000	378.31	51,480			51,480		82,625							.0001
SPMARC5P Index - 1 Yr TA2403090		N/A	Equity/Index	BNP-	05/24/2024	05/23/2025	24,659	9,200,000	375.365849000003	172,040			172,040		362,403							.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		9,518							.0001
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		3,121							.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		2,375							.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		7,070							.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		50,965							.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		3,311							.0001
SPMARC5P Index - 1 Yr TA2402222		N/A	Equity/Index	BOA-	04/26/2024	04/25/2025	15,149	5,600,000	372.442524999999	101,920			101,920		261,430							.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		14,613							.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		4,821							.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		4,009							.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		2,525							.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		13,786							.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		179,464							.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		6,867							.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		29,318							.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		6,419							.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		6,987							.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		5,926							.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		41,385							.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		4,836							.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		6,549							.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		1,487							.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		21,798							.0001
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		23,950							.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		7,163							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		3,698							.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		1,386							.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		3,619							.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		4,462							.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		2,753							.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		2,363							.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		25,665							.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		2,743							.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		11,004							.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		24,689							.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		19,296							.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		3,198							.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		4,437							.0001
SPMARC5P Index - 1 Yr TA2403681		N/A	Equity/Index	RBC-	06/17/2024	06/17/2025	10,361	3,900,000	378.6	74,100			74,100		120,063							.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		46,058							.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		4,885							.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		8,575							.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		19,320							.0001
SPMARC5P Index - 1 Yr TA2403212		N/A	Equity/Index	BOA-	05/31/2024	06/02/2025	8,062	3,000,000	374.603137	56,940			56,940		124,550							.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		3,143							.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		6,620							.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		12,980							.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		14,597							.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		21,437							.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		2,605							.0001
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		13,963							.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		12,242							.0001
SPMARC5P Index - 1 Yr TA2402797		N/A	Equity/Index	JPM-	05/14/2024	05/01/2025	5,334	1,991,982	367.89	58,403			58,403		116,115							.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		1,956							.0001
SPMARC5P Index - 1 Yr TA2403878		N/A	Equity/Index	GS-	06/25/2024	06/25/2025	2,523	950,000	378.75150000000 002	18,525			18,525		29,234							.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		47,577							.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		31,230							.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		24,906							.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		1,833							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 1 Yr TA2406135		N/A	Equity/Index	GS-	09/12/2024	06/20/2025	2,520	975,920	379.16	30,693			30,693		28,166							.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		32,134							.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		9,339							.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		15,223							.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		34,441							.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		52,587							.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		2,403							.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		45,964							.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		52,911							.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		44,237							.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		13,667							.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		62,169							.0001
SPMARC5P Index - 1 Yr TA2402796		N/A	Equity/Index	JPM-	05/14/2024	05/08/2025	3,501	1,307,448	376.87	22,837			22,837		45,217							.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		35,705							.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		15,288							.0001
SPMARC5P Index - 1 Yr TA2401820		N/A	Equity/Index	GS-	04/05/2024	04/04/2025	18,160	6,800,000	377.14600000000002	126,481			126,481		224,554							.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		30,921							.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		47,544							.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		28,532							.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		67,652							.0001
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		19,376							.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		34,162							.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		4,671							.0001
SPMARC5P Index - 1 Yr TA2501049		N/A	Equity/Index	NGFP-	01/17/2025	12/03/2025	169	64,573	386.97		993		993		1,384							.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		65,652							.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		90,334							.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		3,389							.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		1,450							.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		2,060							.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		25,172							.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		15,075							.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		2,510							.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		4,133							.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		98,282							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		6,718							.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		11,568							.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		3,376							.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		10,208							.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		23,071							.0001
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		2,412							.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		24,785							.0001
SPMARC5P Index - 1 Yr TA2404345		N/A	Equity/Index	BOA-	07/12/2024	07/14/2025	5,502	2,100,000	383.60849999999 999	41,580			41,580		48,421							.0001
SPMARC5P Index - 1 Yr TA2505547		N/A	Equity/Index	RBC-	03/17/2025	02/26/2026	147	56,746	392.14		838		838		1,100							.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		24,161							.0001
SPMARC5P Index - 1 Yr TA2402512		N/A	Equity/Index	BNP-	05/03/2024	05/02/2025	16,207	6,000,000	372.72742799999 997	109,200			109,200		276,722							.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		20,791							.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		5,292							.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		3,170							.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		3,514							.0001
SPMARC5P Index - 1 Yr TA2402795		N/A	Equity/Index	JPM-	05/14/2024	05/08/2025	6,025	2,250,036	371.3	55,034			55,034		110,750							.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		19,210							.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		8,852							.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		23,690							.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		1,679							.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		20,213							.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		6,057							.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		1,389							.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		6,412							.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		1,179							.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		14,504							.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		6,196							.0001
SPMARC5P Index - 1 Yr TA2402972		N/A	Equity/Index	GS-	05/21/2024	04/09/2025	6,139	2,310,597	380.67	36,498			36,498		54,366							.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		2,137							.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		10,846							.0001
SPMARC5P Index - 1 Yr TA2501480		N/A	Equity/Index	GS-	01/24/2025	01/20/2026	75	28,773	387.25		513		513		671							.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		12,052							.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		23,981							.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		35,981		52,693			(6,069)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		10,862							.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		21,011							.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		1,701							.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		29,245							.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		5,734							.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		49,709							.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		18,382							.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		64,685							.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		6,504							.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		6,741							.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		3,076							.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		19,732							.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		12,501							.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		11,250							.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		50,543							.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		17,618							.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		4,992							.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		10,966							.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		3,521							.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		1,674							.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		23,666							.0001
SPMARC5P Index - 1 Yr TA2406392		N/A	Equity/Index	BMO-	09/20/2024	09/22/2025	3,593	1,400,000	391.56810000000002	27,580			27,580		19,076							.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		33,413							.0001
SPMARC5P Index - 1 Yr TA2402330		N/A	Equity/Index	BNP-	04/30/2024	04/30/2025	2,725	1,000,000	369.59562899999997	18,400			18,400		54,804							.0001
SPMARC5P Index - 1 Yr TA2403767		N/A	Equity/Index	BOA-	06/21/2024	06/23/2025	3,985	1,500,000	378.78883200000001	28,770			28,770		48,098							.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		4,363							.0001
SPMARC5P Index - 1 Yr TA2405313		N/A	Equity/Index	BMO-	08/14/2024	08/14/2025	4,448	1,700,000	384.81700000000001	32,300			32,300		37,045							.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		6,261							.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		13,784							.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		14,033							.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		48,003							.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		23,484							.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		22,764							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		41,035							.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		4,883							.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		13,124							.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		1,067							.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		24,902							.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		1,989							.0001
SPMARC5P Index - 1 Yr TA2407131		N/A	Equity/Index	BOA-	10/10/2024	05/30/2025	2,776	1,069,898	372.11	42,426			42,426		49,235							.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		6,053							.0001
SPMARC5P Index - 1 Yr TA2404647		N/A	Equity/Index	BOA-	07/23/2024	07/23/2025	3,252	1,235,231	382.51441599999998	23,383			23,383		31,581							.0001
SPMARC5P Index - 1 Yr TA2402798		N/A	Equity/Index	JPM-	05/14/2024	05/01/2025	2,786	1,040,432	373.41	22,283			22,283		45,357							.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		2,898							.0001
SPMARC5P Index - 1 Yr TA2402053		N/A	Equity/Index	BNP-	04/19/2024	04/17/2025	14,319	5,300,000	373.05402700000002	95,400			95,400		239,915							.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		1,897							.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		34,496							.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		5,084							.0001
SPMARC5P Index - 1 Yr TA2402964		N/A	Equity/Index	GS-	05/21/2024	04/03/2025	1,186	446,387	361.62	19,882			19,882		33,063							.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		3,609							.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		20,488							.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		4,729							.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		11,035							.0001
SPMARC5P Index - 1 Yr TA2501476		N/A	Equity/Index	GS-	01/24/2025	12/03/2025	28	10,742	387.31		176		176		232							.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		28,274							.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		4,649							.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		1,606							.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		2,484							.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		14,671							.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		2,506							.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		91,279							.0001
SPMARC5P Index - 1 Yr TA2403120		N/A	Equity/Index	BOA-	05/28/2024	05/23/2025	6,922	2,582,114	372.64	57,729			57,729		119,218							.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		55,525							.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		8,037							.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		2,304							.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		1,507							.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		25,294							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		12,303							.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		2,542							.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		2,311							.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		1,608							.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		5,521							.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		41,439							.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		9,350							.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		4,054							.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		31,913							.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		21,583							.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		68,510							.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		4,835							.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		16,639							.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		1,244							.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		3,184							.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		3,344							.0001
SPMARC5P Index - 1 Yr TA2402743		N/A	Equity/Index	BNP-	05/10/2024	05/12/2025	10,723	4,000,000	374.89515	77,200			77,200		160,803							.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		5,121							.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		15,088							.0001
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		12,885							.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		5,098							.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		23,391							.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		2,467							.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		22,001							.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		29,998							.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		48,190							.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		29,371							.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		12,670							.0001
SPMARC5P Index - 1 Yr TA2411542		N/A	Equity/Index	RBC-	12/31/2024	12/04/2025	264	100,001	392.12	887			887		1,518							.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		4,062							.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		25,889							.0001
SPMARC5P Index - 1 Yr TA2501478		N/A	Equity/Index	GS-	01/24/2025	11/24/2025	39	14,962	385.49		271		271		358							.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		2,974							.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		1,585							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		127,265							.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		21,613							.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		35,554							.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		3,133							.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		16,014							.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		22,160							.0001
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		22,159							.0001
SPMARC5P Index - 1 Yr TA2401927		N/A	Equity/Index	BNP-	04/12/2024	04/11/2025	14,500	5,400,000	375.277557	97,740			97,740		210,324							.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		3,857							.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		16,395							.0001
SPMARC5P Index - 1 Yr TA2404178		N/A	Equity/Index	BMO-	07/08/2024	07/08/2025	10,027	3,800,000	381.15019999999998	72,960			72,960		103,413							.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		4,749							.0001
SPMARC5P Index - 1 Yr TA2402970		N/A	Equity/Index	GS-	05/21/2024	04/11/2025	2,458	925,142	378.45	16,943			16,943		27,203							.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		4,074							.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		14,642							.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		42,667							.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		7,336							.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		8,948							.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		6,324							.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		9,255							.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		4,369							.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		17,595							.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		4,218							.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		2,404							.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		23,990							.0001
SPMARC5P Index - 1 Yr TA2404500		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	3,661	1,400,000	385.13310000000001	26,180			26,180		28,183							.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		21,719							.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		6,270							.0001
SPMARC5P Index - 1 Yr TA2403479		N/A	Equity/Index	BOA-	06/10/2024	06/10/2025	8,036	3,000,000	375.729376	57,480			57,480		116,681							.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		9,905							.0001
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		16,949							.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		3,520							.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		31,441							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		36,975							.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		5,001							.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		30,336							.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		879							.0001
SPMARC5P Index - 1 Yr TA2406218		N/A	Equity/Index	BOA-	09/13/2024	06/18/2025	1,300	505,375	386.1	11,631			11,631		8,828							.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		53,132							.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		52,717							.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		6,714							.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		10,923							.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		2,401							.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		3,219							.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		4,322							.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		8,240							.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		50,311							.0001
SPMARC5P Index - 1 Yr TA2402968		N/A	Equity/Index	GS-	05/21/2024	04/03/2025	1,038	390,682	379.4	6,634			6,634		10,497							.0001
SPMARC5P Index - 1 Yr TA2403221		N/A	Equity/Index	BNP-	06/03/2024	06/03/2025	9,632	3,600,000	376.21674999999	67,680			67,680		134,225							.0001
SPMARC5P Index - 1 Yr TA2402794		N/A	Equity/Index	JPM-	05/14/2024	05/14/2025	4,017	1,500,000	375.91	28,200			28,200		55,755							.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		1,549							.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		44,068							.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		19,446							.0001
SPMARC5P Index - 1 Yr TA2408891		N/A	Equity/Index	BMO-	11/21/2024	12/12/2025	769	295,365	363.61	17,333			11,480		20,240			(4,052)				.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		19,779							.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		29,500							.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		2,717							.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		29,183							.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		2,478							.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		3,386							.0001
SPMARC5P Index - 1 Yr TA2403998		N/A	Equity/Index	BNP-	06/28/2024	06/27/2025	17,830	6,700,000	377.65890000000002	131,320			131,320		230,089							.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		4,648							.0001
SPMARC5P Index - 1 Yr TA2401880		N/A	Equity/Index	BOA-	04/10/2024	04/10/2025	3,768	1,400,000	374.505403	25,788			25,788		57,039							.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		56,249							.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		21,516							.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		41,967							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		7,968							.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		1,926							.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		14,537							.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		16,443							.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		1,662							.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		12,185							.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		105,492							.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		72,829							.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		2,600							.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		45,125							.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		34,816							.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		4,918							.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		8,516							.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		8,578							.0001
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		35,610							.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		11,949							.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		98,518							.0001
SPMARC5P Index - 1 Yr TA2406217		N/A	Equity/Index	BOA-	09/13/2024	06/16/2025	4,725	1,836,844	379.85	59,764			59,764		52,613							.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		3,548							.0001
SPMARC5P Index - 1 Yr TA2404095		N/A	Equity/Index	RBC-	07/03/2024	06/05/2025	2,245	848,183	375.91	20,295			20,295		30,852							.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		32,100							.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		24,677							.0001
SPMARC5P Index - 1 Yr TA2406216		N/A	Equity/Index	BOA-	09/13/2024	04/30/2025	950	369,313	370.57	18,181			18,181		18,142							.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		6,950							.0001
SPMARC5P Index - 1 Yr TA2403619		N/A	Equity/Index	BOA-	06/14/2024	06/13/2025	26,808	10,100,000	379.12352499999997	192,910			192,910		314,011							.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		29,509							.0001
SPMARC5P Index - 2 Yr TA2305328		N/A	Equity/Index	BMO-	06/09/2023	06/09/2025	3,612	1,300,000	361.09770300000002	37,050			3,516		102,600			(4,587)				.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			16,354		22,372			(2,564)				.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			4,644		83,803			(3,426)				.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			16,319		57,581			(3,672)				.0001
SPMARC5P Index - 2 Yr TA2502935		N/A	Equity/Index	GS-	02/11/2025	01/15/2027	761	294,309	388.95		7,996		7,449		9,837			(547)				.0001
SPMARC5P Index - 2 Yr TA2402799		N/A	Equity/Index	JPM-	05/14/2024	05/08/2026	895	334,238	372.46	10,533			5,865		17,757			(1,313)				.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		37,454		48,643			(2,753)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2501070		N/A	Equity/Index	NGFP-	01/17/2025	11/11/2026	253	96,669	384.09		2,615		2,337		3,768			(278)				.0001
SPMARC5P Index - 2 Yr TA2304917		N/A	Equity/Index	BMO-	05/19/2023	05/20/2025	5,277	1,900,000	361.3981	53,580			3,606		148,556			(6,624)				.0001
SPMARC5P Index - 2 Yr TA2411319		N/A	Equity/Index	UBS-	12/27/2024	12/04/2026	317	120,184	394.49	1,826			1,587		3,115			(233)				.0001
SPMARC5P Index - 2 Yr TA2404179		N/A	Equity/Index	BMO-	07/08/2024	07/08/2026	2,639	1,000,000	379.065800000002	29,800			18,926		43,908			(3,679)				.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			18,314		69,637			(4,805)				.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			17,914		54,650			(3,876)				.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		51,858		62,950			(807)				.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			7,129		124,878			(3,468)				.0001
SPMARC5P Index - 2 Yr TA2305710		N/A	Equity/Index	BOA-	06/23/2023	06/23/2025	4,462	1,600,000	359.81495999999	45,184			5,159		132,201			(5,594)				.0001
SPMARC5P Index - 2 Yr TA2406723		N/A	Equity/Index	JPM-	09/30/2024	09/30/2026	1,540	600,000	389.74	19,020			14,272		16,230			(2,348)				.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			25,748		29,325			(4,291)				.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			10,067		161,358			(7,551)				.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			11,717		70,239			(3,316)				.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		35,035		55,344			(3,918)				.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			15,514		21,725			(2,529)				.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			8,835		17,001			(1,304)				.0001
SPMARC5P Index - 2 Yr TA2506479		N/A	Equity/Index	JPM-	03/31/2025	03/25/2027	213	82,995	389.21		2,605		2,605		2,878							.0001
SPMARC5P Index - 2 Yr TA2408207		N/A	Equity/Index	NGFP-	11/07/2024	10/19/2026	857	331,205	389.42	9,005			7,179		10,048			(1,142)				.0001
SPMARC5P Index - 2 Yr TA2501067		N/A	Equity/Index	NGFP-	01/17/2025	11/27/2026	202	77,182	387.06		1,861		1,668		2,706			(193)				.0001
SPMARC5P Index - 2 Yr TA2501081		N/A	Equity/Index	NGFP-	01/17/2025	12/24/2026	908	346,938	380.55		11,145		10,033		15,878			(1,111)				.0001
SPMARC5P Index - 2 Yr TA2307876		N/A	Equity/Index	JPM-	09/29/2023	09/30/2025	3,167	1,100,000	348.79880000003	30,580			7,645		128,147			(3,781)				.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		20,619		37,985			(2,896)				.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			15,524		60,182			(3,667)				.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			37,751		77,746			(6,892)				.0001
SPMARC5P Index - 2 Yr TA2407898		N/A	Equity/Index	NGFP-	11/01/2024	11/03/2026	963	370,000	384.08	10,915			8,699		14,269			(1,348)				.0001
SPMARC5P Index - 2 Yr TA2504321		N/A	Equity/Index	NGFP-	02/28/2025	02/16/2027	601	232,395	387.21		6,898		6,618		8,521			(280)				.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			34,266		69,867			(9,206)				.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			11,480		25,507			(2,236)				.0001
SPMARC5P Index - 2 Yr TA2408288		N/A	Equity/Index	RBC-	11/08/2024	11/06/2026	776	300,000	386.63	9,336			7,531		10,399			(1,161)				.0001
SPMARC5P Index - 2 Yr TA2505409		N/A	Equity/Index	NGFP-	03/14/2025	02/05/2027	184	70,938	387.14		1,970		1,927		2,595			(43)				.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			11,527		48,947			(2,947)				.0001
SPMARC5P Index - 2 Yr TA2304320		N/A	Equity/Index	BOA-	04/18/2023	04/17/2025	2,765	1,000,000	362.99814199999997	28,080			617		73,562			(3,471)				.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			9,941		55,994			(2,943)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2404972		N/A	Equity Index	BNP	08/02/2024	08/03/2026	1,835	700,000	381.51	21,560			14,502		28,158			(2,669)				.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			39,577		137,539			(9,018)				.0001
SPMARC5P Index - 2 Yr TA2405834		N/A	Equity Index	BNP	08/30/2024	09/02/2026	911	350,000	384.31684799999999	10,745			7,660		12,737			(1,328)				.0001
SPMARC5P Index - 2 Yr TA2408210		N/A	Equity Index	NGFP	11/07/2024	10/22/2026	1,008	389,562	388.55	10,978			8,761		12,305			(1,386)				.0001
SPMARC5P Index - 2 Yr TA2305564		N/A	Equity Index	GS	06/16/2023	06/17/2025	6,646	2,400,000	362.40399000000002	67,920			7,194		179,310			(8,408)				.0001
SPMARC5P Index - 2 Yr TA2411326		N/A	Equity Index	UBS	12/27/2024	12/01/2026	314	119,047	389.39	2,292			1,991		3,836			(294)				.0001
SPMARC5P Index - 2 Yr TA2502936		N/A	Equity Index	GS	02/11/2025	01/22/2027	416	160,884	383.38		5,467		5,096		6,685			(370)				.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			20,807		64,634			(4,375)				.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			5,147		88,557			(3,457)				.0001
SPMARC5P Index - 2 Yr TA2502124		N/A	Equity Index	GS	01/31/2025	01/22/2027	398	152,900	386.45		4,211		3,877		5,703			(334)				.0001
SPMARC5P Index - 2 Yr TA2503752		N/A	Equity Index	BMO	02/21/2025	02/12/2027	560	217,062	391.47		5,533		5,255		6,700			(277)				.0001
SPMARC5P Index - 2 Yr TA2307871		N/A	Equity Index	JPM	09/29/2023	10/01/2025	3,743	1,300,000	348.79880000003	36,140			9,072		151,441			(4,462)				.0001
SPMARC5P Index - 2 Yr TA2506422		N/A	Equity Index	NGFP	03/28/2025	03/12/2027	765	296,988	384.34		10,339		10,324		12,251			(15)				.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			19,024		34,704			(3,431)				.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			4,425		68,441			(2,074)				.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		8,376		15,614			(1,142)				.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			22,658		31,299			(3,468)				.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			11,600		16,529			(2,035)				.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			19,756		60,993			(4,274)				.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			4,663		82,879			(3,086)				.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		13,788		29,387			(1,696)				.0001
SPMARC5P Index - 2 Yr TA2305695		N/A	Equity Index	CIBC	06/22/2023	06/20/2025	3,068	1,100,000	359.76478500000002	30,998			3,420		91,030			(3,848)				.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			22,328		37,847			(4,456)				.0001
SPMARC5P Index - 2 Yr TA2304077		N/A	Equity Index	BNP	03/31/2023	04/01/2025	5,546	2,000,000	362.26288	56,000					152,062			(6,923)				.0001
SPMARC5P Index - 2 Yr TA2306106		N/A	Equity Index	BNP	07/11/2023	07/11/2025	3,909	1,400,000	359.43934000002	39,060			5,412		117,569			(4,822)				.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			19,959		38,324			(4,582)				.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			29,848		48,941			(4,632)				.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			25,651		37,251			(4,553)				.0001
SPMARC5P Index - 2 Yr TA2407723		N/A	Equity Index	MS	10/29/2024	05/15/2026	901	349,453	377.06	15,312			11,144		15,851			(2,452)				.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		16,145		24,018			(1,718)				.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		27,821		41,351			(2,938)				.0001
SPMARC5P Index - 2 Yr TA2502932		N/A	Equity Index	GS	02/11/2025	01/15/2027	459	177,514	393.46		3,989		3,716		4,928			(273)				.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			9,867		14,669			(1,606)				.0001
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			20,394		78,334			(4,780)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2305121		N/A	Equity/Index	BMO-	05/30/2023	05/30/2025	3,064	1,100,000	360.31671	30,910			2,502		89,445			(3,816)				.0001
SPMARC5P Index - 2 Yr TA2501624		N/A	Equity/Index	BMO-	01/27/2025	12/24/2026	282	107,972	380		3,446		3,134		5,029			(312)				.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			7,746		112,450			(4,174)				.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			22,072		46,076			(4,347)				.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			25,719		95,791			(9,334)				.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			6,711		121,475			(5,592)				.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			17,865		47,639			(6,045)				.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			8,299		52,203			(2,576)				.0001
SPMARC5P Index - 2 Yr TA2304394		N/A	Equity/Index	BMO-	04/21/2023	04/21/2025	6,934	2,500,000	361.85801600000002	70,250			1,933		192,471			(8,697)				.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			8,625		37,921			(2,218)				.0001
SPMARC5P Index - 2 Yr TA2304363		N/A	Equity/Index	BOA-	04/20/2023	04/17/2025	5,533	2,000,000	362.71507500000001	56,100			1,240		148,771			(6,974)				.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			9,194		12,534			(1,567)				.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			19,000		39,592			(3,693)				.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			9,423		136,882			(5,171)				.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			9,626		18,459			(1,432)				.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			11,276		34,833			(2,360)				.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			40,142		135,885			(10,036)				.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		21,662		27,375			(1,155)				.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			22,721		29,678			(3,873)				.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			13,004		193,529			(7,269)				.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		14,234		17,002			(20)				.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		16,315		34,486			(2,003)				.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		20,633		27,582			(440)				.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			18,585		48,679			(3,709)				.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			8,241		16,689			(1,595)				.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			16,380		54,465			(3,667)				.0001
SPMARC5P Index - 2 Yr TA2407440		N/A	Equity/Index	BMO-	10/21/2024	09/04/2026	350	135,898	387.79	4,064			3,104		4,222			(536)				.0001
SPMARC5P Index - 2 Yr TA2411330		N/A	Equity/Index	UBS-	12/27/2024	10/30/2026	315	119,426	386.97	2,489			2,146		4,139			(335)				.0001
SPMARC5P Index - 2 Yr TA2405461		N/A	Equity/Index	JPM-	08/20/2024	08/20/2026	695	267,743	385.09	8,354			5,798		8,715			(1,031)				.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			16,087		105,566			(5,116)				.0001
SPMARC5P Index - 2 Yr TA2501076		N/A	Equity/Index	NGFP-	01/17/2025	12/24/2026	258	98,579	382.07		2,982		2,685		4,270			(297)				.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			24,259		79,552			(8,912)				.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			13,808		16,721			(2,354)				.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			21,013		43,280			(3,813)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2502775		N/A	Equity/Index	NGFP-	02/10/2025	01/26/2027	281	108,806	384.79		3,600		3,353		4,298			(247)				.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		14,335		30,762			(1,760)				.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		41,873		62,274			(4,505)				.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			20,663		78,787			(4,661)				.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			19,743		41,684			(4,020)				.0001
SPMARC5P Index - 2 Yr TA2504335		N/A	Equity/Index	NGFP-	02/28/2025	01/08/2027	290	112,137	381.03		4,130		3,953		5,029			(177)				.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			10,808		18,620			(2,206)				.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		14,520		18,711			(617)				.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			13,981		211,355			(6,553)				.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			12,599		230,398			(8,337)				.0001
SPMARC5P Index - 2 Yr TA2405054		N/A	Equity/Index	RBC-	08/06/2024	08/06/2026	940	355,679	378.51	10,848			7,321		16,292			(1,339)				.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			7,493		110,594			(4,163)				.0001
SPMARC5P Index - 2 Yr TA2407439		N/A	Equity/Index	BMO-	10/21/2024	09/04/2026	290	112,601	386.96	3,483			2,661		3,628			(460)				.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			38,965		86,665			(15,116)				.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			5,228		84,972			(3,857)				.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			10,147		20,358			(1,879)				.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			23,867		33,606			(3,815)				.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			10,716		17,352			(1,914)				.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		16,513		21,140			(717)				.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			16,101		47,885			(3,378)				.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			12,605		208,513			(7,933)				.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			3,408		57,347			(2,763)				.0001
SPMARC5P Index - 2 Yr TA2304687		N/A	Equity/Index	BMO-	05/10/2023	05/09/2025	6,331	2,300,000	364.62795199999999	64,630			3,374		158,058			(7,990)				.0001
SPMARC5P Index - 2 Yr TA2505131		N/A	Equity/Index	BMO-	03/11/2025	03/03/2027	2,222	851,048	387.04		21,709		21,107		32,050			(602)				.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			6,080		136,441			(5,948)				.0001
SPMARC5P Index - 2 Yr TA2411471		N/A	Equity/Index	NGFP-	12/30/2024	11/19/2026	280	106,106	385.17	2,481			2,153		4,020			(325)				.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			17,589		33,483			(3,382)				.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			25,318		96,369			(6,663)				.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			16,818		59,668			(4,047)				.0001
SPMARC5P Index - 2 Yr TA2505063		N/A	Equity/Index	BMO-	03/10/2025	02/26/2027	177	67,956	388.26		1,708		1,658		2,429			(50)				.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			21,475		115,793			(5,875)				.0001
SPMARC5P Index - 2 Yr TA2505127		N/A	Equity/Index	BMO-	03/11/2025	02/23/2027	740	283,427	387.61		7,015		6,818		10,387			(197)				.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			9,991		164,091			(7,819)				.0001
SPMARC5P Index - 2 Yr TA2304661		N/A	Equity/Index	JPM-	05/09/2023	05/09/2025	5,517	2,000,000	363.81503600000002	56,600			2,950		142,457			(6,988)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2308285		N/A	Equity/Index	JPM-	10/24/2023	10/24/2025	1,720	600,000	349.54	17,220			4,866		68,286			(2,126)				.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			12,650		68,656			(3,696)				.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			15,652		27,901			(4,874)				.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			11,398		76,869			(3,677)				.0001
SPMARC5P Index - 2 Yr TA2500732		N/A	Equity/Index	NGFP-	01/14/2025	12/11/2026	265	99,833	388.97		1,739		1,549		3,323			(190)				.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		13,380		27,910			(1,635)				.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			17,913		278,210			(9,213)				.0001
SPMARC5P Index - 2 Yr TA2505060		N/A	Equity/Index	BMO-	03/10/2025	02/25/2027	228	87,536	391.67		1,895		1,839		2,737			(56)				.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			26,812		75,290			(5,900)				.0001
SPMARC5P Index - 2 Yr TA2501069		N/A	Equity/Index	NGFP-	01/17/2025	12/17/2026	439	167,738	386.11		4,281		3,850		6,205			(431)				.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			17,379		36,485			(3,476)				.0001
SPMARC5P Index - 2 Yr TA2407443		N/A	Equity/Index	BMO-	10/21/2024	07/30/2026	698	271,019	378.72	11,294			8,479		11,946			(1,573)				.0001
SPMARC5P Index - 2 Yr TA2404563		N/A	Equity/Index	BMO-	07/18/2024	06/17/2026	784	298,908	376.42	10,913			6,911		14,296			(1,407)				.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			16,084		104,346			(5,133)				.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			9,253		11,180			(1,565)				.0001
SPMARC5P Index - 2 Yr TA2504327		N/A	Equity/Index	NGFP-	02/28/2025	02/12/2027	772	298,517	385.29		9,526		9,138		11,727			(389)				.0001
SPMARC5P Index - 2 Yr TA2304606		N/A	Equity/Index	BMO-	05/04/2023	05/02/2025	4,679	1,700,000	364.50892299999998	48,620			2,079		117,401			(6,036)				.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			10,086		63,897			(3,289)				.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		94,113		111,339			(133)				.0001
SPMARC5P Index - 2 Yr TA2305079		N/A	Equity/Index	BMO-	05/26/2023	05/28/2025	6,989	2,500,000	358.89611200000002	70,250			5,500		213,980			(8,685)				.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			10,133		140,553			(4,281)				.0001
SPMARC5P Index - 2 Yr TA2505410		N/A	Equity/Index	NGFP-	03/14/2025	03/05/2027	260	100,238	387.55		2,792		2,733		3,685			(58)				.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			23,324		31,853			(4,337)				.0001
SPMARC5P Index - 2 Yr TA2403514		N/A	Equity/Index	GS-	06/11/2024	12/05/2025	138	51,616	362.53	2,226			1,021		3,731			(370)				.0001
SPMARC5P Index - 2 Yr TA2408039		N/A	Equity/Index	NGFP-	11/05/2024	01/30/2026	913	351,907	366.23	19,279			13,024		22,847			(3,856)				.0001
SPMARC5P Index - 2 Yr TA2501078		N/A	Equity/Index	NGFP-	01/17/2025	11/16/2026	611	233,457	380.71		7,285		6,517		10,382			(768)				.0001
SPMARC5P Index - 2 Yr TA2402224		N/A	Equity/Index	BOA-	04/26/2024	04/27/2026	3,517	1,300,000	369.74393400000002	38,740			20,835		80,171			(4,796)				.0001
SPMARC5P Index - 2 Yr TA2405247		N/A	Equity/Index	BOA-	08/12/2024	08/12/2026	1,838	700,000	381.04427900000002	21,665			14,800		27,175			(2,675)				.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			29,935		96,678			(10,908)				.0001
SPMARC5P Index - 2 Yr TA2304514		N/A	Equity/Index	BMO-	04/28/2023	04/28/2025	3,591	1,300,000	363.21073200000001	36,790			1,366		94,707			(4,554)				.0001
SPMARC5P Index - 2 Yr TA2304141		N/A	Equity/Index	BOA-	04/05/2023	04/04/2025	8,814	3,200,000	364.53850499999999	90,112			373		221,217			(11,186)				.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		11,217		15,337			(357)				.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			10,766		11,762			(1,788)				.0001
SPMARC5P Index - 2 Yr TA2307379		N/A	Equity/Index	BNP-	09/01/2023	09/03/2025	3,353	1,200,000	359.29013400000002	33,600			7,154		101,202			(4,154)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2501072		N/A	Equity/Index	NGFP	01/17/2025	11/20/2026	151	57,696	384		1,577		1,412		2,271			(165)				.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		33,838		42,565			(1,707)				.0001
SPMARC5P Index - 2 Yr TA2504316		N/A	Equity/Index	NGFP	02/28/2025	02/19/2027	573	221,568	387.74		6,450		6,190		7,980			(261)				.0001
SPMARC5P Index - 2 Yr TA2407722		N/A	Equity/Index	MS	10/29/2024	07/09/2026	721	279,640	378.91	11,748			8,835		12,168			(1,714)				.0001
SPMARC5P Index - 2 Yr TA2501082		N/A	Equity/Index	NGFP	01/17/2025	12/28/2026	239	91,320	380.65		2,930		2,639		4,174			(291)				.0001
SPMARC5P Index - 2 Yr TA2406304		N/A	Equity/Index	RBC	09/17/2024	08/20/2026	900	349,461	385.01	12,168			8,783		12,088			(1,562)				.0001
SPMARC5P Index - 2 Yr TA2500388		N/A	Equity/Index	BMO	01/07/2025	11/13/2026	799	302,501	383.68		7,039		6,172		12,109			(867)				.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		11,577		17,588			(331)				.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			12,524		17,975			(2,135)				.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			6,162		75,254			(2,487)				.0001
SPMARC5P Index - 2 Yr TA2406851		N/A	Equity/Index	GS	10/04/2024	10/06/2026	930	360,000	387.18	11,160			8,466		11,861			(1,378)				.0001
SPMARC5P Index - 2 Yr TA2410695		N/A	Equity/Index	NGFP	12/18/2024	11/06/2026	940	356,984	386.63	8,044			6,838		12,597			(1,054)				.0001
SPMARC5P Index - 2 Yr TA2308760		N/A	Equity/Index	BNP	11/20/2023	11/20/2025	3,092	1,100,000	356.24356499999999	32,010			10,231		102,019			(3,952)				.0001
SPMARC5P Index - 2 Yr TA2406041		N/A	Equity/Index	BOA	09/09/2024	09/09/2026	2,341	900,000	384.53689200000002	27,900			20,131		30,562			(3,444)				.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		16,552		26,554			(1,854)				.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			19,813		72,931			(6,832)				.0001
SPMARC5P Index - 2 Yr TA2505408		N/A	Equity/Index	NGFP	03/14/2025	02/11/2027	211	81,347	387.9		2,199		2,152		2,903			(47)				.0001
SPMARC5P Index - 2 Yr TA2305989		N/A	Equity/Index	BOA	07/06/2023	07/03/2025	8,707	3,100,000	357.25053600000001	87,513			11,241		279,804			(10,879)				.0001
SPMARC5P Index - 2 Yr TA2401336		N/A	Equity/Index	BNP	03/15/2024	03/16/2026	4,071	1,500,000	368.70108800000003	44,850			21,530		94,768			(5,552)				.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		39,719		54,278			(3,683)				.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		14,532		18,338			(761)				.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			15,109		215,407			(6,444)				.0001
SPMARC5P Index - 2 Yr TA2304147		N/A	Equity/Index	GS	04/06/2023	04/07/2025	3,857	1,400,000	364.46800000002	39,340			325		96,550			(4,870)				.0001
SPMARC5P Index - 2 Yr TA2400173		N/A	Equity/Index	BOA	01/11/2024	01/09/2026	1,655	600,000	363.07516800000002	17,808			6,961		44,361			(2,214)				.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		21,804		32,034			(653)				.0001
SPMARC5P Index - 2 Yr TA2308501		N/A	Equity/Index	BNP	11/03/2023	11/05/2025	5,660	2,000,000	353.98603000003	57,400			17,165		199,312			(7,086)				.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			22,545		43,791			(5,425)				.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			6,038		92,364			(3,462)				.0001
SPMARC5P Index - 2 Yr TA2304540		N/A	Equity/Index	GS	05/01/2023	05/01/2025	3,600	1,300,000	362.26153099999999	36,790			1,514		97,894			(4,542)				.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			13,282		30,022			(3,266)				.0001
SPMARC5P Index - 2 Yr TA2400457		N/A	Equity/Index	BOA	01/26/2024	01/27/2026	2,206	800,000	363.15526399999999	23,720			9,807		59,095			(2,932)				.0001
SPMARC5P Index - 2 Yr TA2308200		N/A	Equity/Index	BNP	10/18/2023	10/17/2025	7,454	2,600,000	349.69204999999999	73,840			20,184		294,043			(9,129)				.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			38,071		53,544			(6,032)				.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			7,058		27,489			(1,836)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2501085		N/A	Equity/Index	NGFP-	01/17/2025	12/18/2026	1,362	520,407	379.79		17,161		15,435		24,385			(1,726)				.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			30,401		52,968			(8,798)				.0001
SPMARC5P Index - 2 Yr TA2501625		N/A	Equity/Index	BMO-	01/27/2025	12/31/2026	339	129,796	378.8		4,376		3,984		6,329			(393)				.0001
SPMARC5P Index - 2 Yr TA2408040		N/A	Equity/Index	NGFP-	11/05/2024	01/30/2026	494	190,407	364.4	11,103			7,501		13,161			(2,221)				.0001
SPMARC5P Index - 2 Yr TA2411331		N/A	Equity/Index	UBS-	12/27/2024	12/04/2026	840	318,469	388.29	6,460			5,615		10,767			(826)				.0001
SPMARC5P Index - 2 Yr TA2306746		N/A	Equity/Index	BNP-	08/04/2023	08/05/2025	3,343	1,200,000	360.23642999999998	33,600			5,815		97,859			(4,154)				.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			21,489		30,577			(4,159)				.0001
SPMARC5P Index - 2 Yr TA2408209		N/A	Equity/Index	NGFP-	11/07/2024	10/16/2026	1,614	623,763	388.51	17,531			13,961		19,627			(2,232)				.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			16,617		102,208			(5,478)				.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			14,217		36,864			(2,671)				.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			11,912		19,745			(2,157)				.0001
SPMARC5P Index - 2 Yr TA2304510		N/A	Equity/Index	BMO-	04/28/2023	04/29/2025	5,525	2,000,000	363.21073200000001	56,600			2,177		145,726			(6,997)				.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			3,444		50,965			(2,067)				.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			22,747		149,194			(7,418)				.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			7,780		112,219			(3,519)				.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			13,104		77,263			(3,709)				.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			23,419		29,689			(3,615)				.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		32,892		42,042			(2,446)				.0001
SPMARC5P Index - 2 Yr TA2305562		N/A	Equity/Index	GS-	06/16/2023	06/18/2025	3,877	1,400,000	362.40399000000002	39,620			4,245		104,570			(4,898)				.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			16,819		91,698			(4,805)				.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			90,412		183,064			(24,003)				.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			33,970		50,395			(7,900)				.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		38,983		50,599			(2,870)				.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		55,623		84,044			(5,860)				.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			30,200		63,292			(5,947)				.0001
SPMARC5P Index - 2 Yr TA2504332		N/A	Equity/Index	NGFP-	02/28/2025	02/01/2027	293	113,297	384.17		3,752		3,597		4,604			(155)				.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		25,096		32,315			(1,067)				.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			31,385		76,603			(6,376)				.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			10,916		212,113			(9,727)				.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			17,746		22,831			(3,207)				.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			14,791		49,091			(3,287)				.0001
SPMARC5P Index - 2 Yr TA2504326		N/A	Equity/Index	NGFP-	02/28/2025	02/09/2027	515	199,140	385.75		6,234		5,978		7,675			(255)				.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		49,630		73,767			(5,232)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		23,257		48,116			(2,966)				.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		28,146		38,346			(2,594)				.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			23,419		71,083			(4,845)				.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			13,656		22,431			(2,458)				.0001
SPMARC5P Index - 2 Yr TA2304283		N/A	Equity/Index	GS-	04/14/2023	04/14/2025	2,488	900,000	363.02825300000001	25,290			452		65,840			(3,131)				.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		21,263		25,195			(30)				.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			13,843		233,003			(6,883)				.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			32,754		86,146			(7,120)				.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			15,045		78,654			(4,454)				.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		8,291		15,345			(1,199)				.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			18,261		60,133			(4,442)				.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		12,784		19,488			(364)				.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			10,249		15,815			(1,770)				.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		18,022		23,077			(1,328)				.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			18,110		65,466			(4,465)				.0001
SPMARC5P Index - 2 Yr TA2304759		N/A	Equity/Index	JPM-	05/12/2023	05/12/2025	7,180	2,600,000	363.40356000000003	73,580			4,150		188,374			(9,109)				.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			16,379		22,981			(2,685)				.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		22,924		28,474			(226)				.0001
SPMARC5P Index - 2 Yr TA2505067		N/A	Equity/Index	BMO-	03/10/2025	02/22/2027	781	299,849	387.61		7,708		7,481		10,954			(227)				.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		13,969		28,872			(1,796)				.0001
SPMARC5P Index - 2 Yr TA2504328		N/A	Equity/Index	NGFP-	02/28/2025	01/28/2027	341	131,858	384.64		4,279		4,101		5,252			(178)				.0001
SPMARC5P Index - 2 Yr TA2411320		N/A	Equity/Index	UBS-	12/27/2024	12/03/2026	273	103,502	393.16	1,673			1,454		2,843			(214)				.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			24,177		347,068			(10,411)				.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			13,468		18,330			(2,494)				.0001
SPMARC5P Index - 2 Yr TA2304600		N/A	Equity/Index	JPM-	05/03/2023	05/02/2025	4,413	1,600,000	363.79658000000001	45,760			1,949		114,039			(5,657)				.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			20,294		271,173			(8,575)				.0001
SPMARC5P Index - 2 Yr TA2406731		N/A	Equity/Index	JPM-	10/01/2024	10/01/2026	375	146,289	390.64	4,623			3,475		3,794			(571)				.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			8,143		25,452			(1,704)				.0001
SPMARC5P Index - 2 Yr TA2307000		N/A	Equity/Index	BNP-	08/18/2023	08/18/2025	3,964	1,400,000	354.45665500000001	39,200			7,495		138,375			(4,853)				.0001
SPMARC5P Index - 2 Yr TA2307768		N/A	Equity/Index	BNP-	09/26/2023	09/26/2025	1,431	500,000	350.72250400000001	13,800			3,370		55,080			(1,704)				.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			11,417		165,973			(4,988)				.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			22,684		28,886			(3,538)				.0001
SPMARC5P Index - 2 Yr TA2308247		N/A	Equity/Index	BNP-	10/20/2023	10/20/2025	2,871	1,000,000	349.09155600000003	28,500			7,919		114,843			(3,528)				.0001
SPMARC5P Index - 2 Yr TA2401680		N/A	Equity/Index	BOA-	03/28/2024	03/31/2026	3,214	1,200,000	373.44199900000001	36,000			18,000		60,484			(4,451)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2502673		N/A	Equity/Index	BMO-	02/07/2025	01/29/2027	1,130	435,898	385.43		12,679		11,796		16,912			(883)				.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			12,118		119,328			(4,661)				.0001
SPMARC5P Index - 2 Yr TA2305180		N/A	Equity/Index	BMO-	06/02/2023	05/30/2025	2,223	800,000	358.28044999999997	25,840			2,106		69,377			(3,212)				.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		8,776		16,275			(1,266)				.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			12,626		68,637			(3,702)				.0001
SPMARC5P Index - 2 Yr TA2501387		N/A	Equity/Index	BMO-	01/23/2025	01/07/2027	627	240,379	381.63		7,700		6,976		10,636			(724)				.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		12,659		15,964			(664)				.0001
SPMARC5P Index - 2 Yr TA2403517		N/A	Equity/Index	GS-	06/11/2024	12/15/2025	290	108,469	365.55	4,172			1,954		7,063			(682)				.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		13,849		28,824			(1,784)				.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			3,628		80,920			(3,511)				.0001
SPMARC5P Index - 2 Yr TA2400248		N/A	Equity/Index	BOA-	01/16/2024	01/16/2026	3,314	1,200,000	362.65701000000001	35,520			14,130		90,196			(4,385)				.0001
SPMARC5P Index - 2 Yr TA2305236		N/A	Equity/Index	BOA-	06/06/2023	06/06/2025	3,886	1,400,000	361.46481599999998	39,620			3,587		108,976			(4,891)				.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		23,751		30,450			(1,753)				.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			13,585		17,989			(2,285)				.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			31,582		55,026			(9,139)				.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			10,888		31,936			(2,248)				.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		34,379		52,092			(988)				.0001
SPMARC5P Index - 2 Yr TA2305325		N/A	Equity/Index	BMO-	06/09/2023	06/10/2025	7,224	2,600,000	361.09770300000002	74,360			7,150		205,268			(9,193)				.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			30,853		42,260			(4,872)				.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			4,611		73,763			(2,785)				.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			11,805		14,681			(1,935)				.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			14,289		54,523			(3,231)				.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			13,571		35,193			(2,901)				.0001
SPMARC5P Index - 2 Yr TA2304398		N/A	Equity/Index	BMO-	04/21/2023	04/22/2025	5,547	2,000,000	361.85801600000002	56,400			1,627		153,808			(6,973)				.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			12,863		14,736			(2,239)				.0001
SPMARC5P Index - 2 Yr TA2504314		N/A	Equity/Index	NGFP-	02/28/2025	02/10/2027	284	109,817	388.37		3,099		2,973		3,834			(127)				.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			35,037		50,598			(6,583)				.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			20,695		333,455			(17,246)				.0001
SPMARC5P Index - 2 Yr TA2305411		N/A	Equity/Index	CIBC-	06/13/2023	06/13/2025	3,615	1,300,000	360.83852999999999	36,855			3,691		103,475			(4,550)				.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			7,474		110,600			(4,204)				.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			16,043		23,264			(2,516)				.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			17,838		45,867			(3,734)				.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			13,511		81,228			(4,027)				.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			28,398		105,095			(9,906)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		40,235		59,107			(1,209)				.0001
SPMARC5P Index - 2 Yr TA2502781		N/A	Equity/Index	NGFP-	02/10/2025	01/15/2027	702	271,821	382.09		9,895		9,206		11,769			(690)				.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			13,252		51,647			(3,379)				.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			99,192		262,297			(33,187)				.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			22,326		132,823			(6,221)				.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			12,970		24,307			(1,952)				.0001
SPMARC5P Index - 2 Yr TA2407435		N/A	Equity/Index	BMO-	10/21/2024	09/03/2026	707	274,514	383.39	9,778			7,466		10,282			(1,292)				.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			24,189		30,137			(3,840)				.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			11,218		15,803			(2,060)				.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			23,569		42,923			(4,504)				.0001
SPMARC5P Index - 2 Yr TA2504311		N/A	Equity/Index	NGFP-	02/28/2025	02/12/2027	259	100,150	391.41		2,497		2,395		3,106			(102)				.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			21,560		134,333			(6,578)				.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		42,324		63,057			(4,576)				.0001
SPMARC5P Index - 2 Yr TA2304864		N/A	Equity/Index	BMO-	05/17/2023	05/16/2025	3,605	1,300,000	361.954294	36,660			2,266		99,531			(4,532)				.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			10,676		151,849			(6,239)				.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			14,300		29,073			(2,648)				.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		51,744		76,916			(5,472)				.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			16,398		74,365			(4,445)				.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			42,505		123,072			(15,873)				.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			16,925		28,098			(3,134)				.0001
SPMARC5P Index - 2 Yr TA2501071		N/A	Equity/Index	NGFP-	01/17/2025	12/16/2026	2,205	842,508	385.04		22,473		20,207		32,465			(2,267)				.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		43,795		59,670			(4,043)				.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			10,904		16,823			(1,909)				.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			62,529		96,335			(17,753)				.0001
SPMARC5P Index - 2 Yr TA2408328		N/A	Equity/Index	NGFP-	11/08/2024	12/23/2025	405	156,585	366.84	8,725			5,717		9,802			(1,934)				.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			19,429		46,936			(3,835)				.0001
SPMARC5P Index - 2 Yr TA2504333		N/A	Equity/Index	NGFP-	02/28/2025	02/02/2027	337	130,311	384.17		4,318		4,140		5,299			(179)				.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			14,554		53,615			(5,038)				.0001
SPMARC5P Index - 2 Yr TA2305495		N/A	Equity/Index	BOA-	06/15/2023	06/13/2025	4,145	1,500,000	363.10035800000003	42,450			4,280		109,597			(5,277)				.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			22,032		37,261			(4,367)				.0001
SPMARC5P Index - 2 Yr TA2306486		N/A	Equity/Index	BNP-	07/21/2023	07/23/2025	3,865	1,400,000	363.63875999999999	38,920			6,033		100,374			(4,805)				.0001
SPMARC5P Index - 2 Yr TA2406088		N/A	Equity/Index	RBC-	09/10/2024	09/10/2026	802	309,283	385.66	9,591			6,933		10,670			(1,184)				.0001
SPMARC5P Index - 2 Yr TA2304640		N/A	Equity/Index	BOA-	05/08/2023	05/08/2025	4,138	1,500,000	363.84125	42,375			2,151		106,407			(5,231)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2305713		N/A	Equity/Index	BOA	06/23/2023	06/25/2025	3,347	1,200,000	359.81495999999999	33,948			3,958		99,154			(4,191)				.0001
SPMARC5P Index - 2 Yr TA2406303		N/A	Equity/Index	RBC	09/17/2024	08/19/2026	900	349,461	384.47	12,411			8,954		12,360			(1,596)				.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			18,283		45,127			(3,740)				.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			10,260		14,368			(1,640)				.0001
SPMARC5P Index - 2 Yr TA2503756		N/A	Equity/Index	BMO	02/21/2025	02/11/2027	579	224,426	387.9		6,647		6,313		7,966			(334)				.0001
SPMARC5P Index - 2 Yr TA2304990		N/A	Equity/Index	CIBC	05/23/2023	05/23/2025	2,228	800,000	360.35841099999999	22,056			1,573		64,937			(2,723)				.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			29,199		66,754			(5,568)				.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			28,795		63,249			(6,967)				.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			10,144		86,032			(3,580)				.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		26,254		32,718			(1,355)				.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			17,279		21,675			(2,891)				.0001
SPMARC5P Index - 2 Yr TA2305459		N/A	Equity/Index	BOA	06/14/2023	06/13/2025	7,217	2,600,000	361.510875	73,866			7,407		202,035			(9,132)				.0001
SPMARC5P Index - 2 Yr TA2401619		N/A	Equity/Index	BMO	03/26/2024	03/26/2026	3,774	1,400,000	371.09840000000003	41,720			20,573		77,550			(5,158)				.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			29,964		36,289			(5,079)				.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		16,963		21,138			(880)				.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			7,033		60,116			(2,522)				.0001
SPMARC5P Index - 2 Yr TA2308500		N/A	Equity/Index	BNP	11/03/2023	11/03/2025	3,679	1,300,000	353.98603000000003	37,310			11,085		129,597			(4,619)				.0001
SPMARC5P Index - 2 Yr TA2501083		N/A	Equity/Index	NGFP	01/17/2025	12/31/2026	560	213,970	380.31		6,966		6,278		9,917			(688)				.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			3,326		52,344			(1,750)				.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			12,653		37,256			(2,833)				.0001
SPMARC5P Index - 2 Yr TA2305324		N/A	Equity/Index	BMO	06/09/2023	06/11/2025	8,891	3,200,000	361.09770300000002	91,520			8,913		252,528			(11,299)				.0001
SPMARC5P Index - 2 Yr TA2304841		N/A	Equity/Index	GS	05/16/2023	05/16/2025	3,329	1,200,000	361.77362799999997	33,840			2,089		92,054			(4,178)				.0001
SPMARC5P Index - 2 Yr TA2503928		N/A	Equity/Index	RBC	02/24/2025	02/09/2027	778	301,638	386.91		9,359		8,901		11,099			(459)				.0001
SPMARC5P Index - 2 Yr TA2304145		N/A	Equity/Index	GS	04/06/2023	04/08/2025	3,581	1,300,000	364.46800000000002	36,530			351		89,649			(4,516)				.0001
SPMARC5P Index - 2 Yr TA2405413		N/A	Equity/Index	BOA	08/19/2024	08/19/2026	2,595	997,542	384.54689400000001	30,654			21,235		33,445			(3,785)				.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		28,221		33,714			(39)				.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			10,217		17,123			(1,977)				.0001
SPMARC5P Index - 2 Yr TA2304150		N/A	Equity/Index	GS	04/06/2023	04/09/2025	5,510	2,000,000	364.46800000000002	56,200			617		137,913			(6,938)				.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			2,893		47,591			(2,411)				.0001
SPMARC5P Index - 2 Yr TA2407728		N/A	Equity/Index	MS	10/29/2024	06/26/2026	319	123,724	376.19	5,694			4,252		5,911			(848)				.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		16,094		24,269			(462)				.0001
SPMARC5P Index - 2 Yr TA2502934		N/A	Equity/Index	GS	02/11/2025	01/15/2027	683	264,143	389.73		6,950		6,475		8,557			(475)				.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			66,355		80,378			(10,958)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2307111		N/A	Equity/Index	BNP-	08/24/2023	08/22/2025	1,411	500,000	355.73135400000001	14,000			2,761		47,518			(1,738)				.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		34,782		44,927			(1,464)				.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		12,725		15,221			(18)				.0001
SPMARC5P Index - 2 Yr TA2411470		N/A	Equity/Index	NGFP-	12/30/2024	11/24/2026	455	172,422	385.49	3,993			3,468		6,476			(519)				.0001
SPMARC5P Index - 2 Yr TA2304415		N/A	Equity/Index	JPM-	04/24/2023	04/24/2025	2,768	1,000,000	362.54647699999998	28,100			887		75,022			(3,469)				.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			16,210		30,226			(2,419)				.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		29,722		44,766			(3,116)				.0001
SPMARC5P Index - 2 Yr TA2501074		N/A	Equity/Index	NGFP-	01/17/2025	11/12/2026	170	64,955	383.14		1,830		1,636		2,629			(194)				.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			13,225		19,119			(1,907)				.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		20,412		29,231			(1,521)				.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		33,023		49,906			(3,425)				.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		13,054		16,723			(567)				.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		21,677		27,756			(1,607)				.0001
SPMARC5P Index - 2 Yr TA2305369		N/A	Equity/Index	BOA-	06/12/2023	06/12/2025	3,053	1,100,000	361.47485	31,240			3,085		85,542			(3,857)				.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			5,896		39,808			(1,830)				.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			11,660		74,161			(3,300)				.0001
SPMARC5P Index - 2 Yr TA2506418		N/A	Equity/Index	NGFP-	03/28/2025	03/12/2027	467	181,299	385.53		6,033		6,024		7,165			(8)				.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			12,075		15,011			(1,930)				.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			14,315		18,348			(2,730)				.0001
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			23,246		127,080			(6,663)				.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			21,709		32,213			(3,823)				.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			12,969		19,276			(2,302)				.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			19,508		28,870			(3,443)				.0001
SPMARC5P Index - 2 Yr TA2500288		N/A	Equity/Index	UBS-	01/06/2025	10/30/2026	760	288,488	384.08		6,939		6,057		11,224			(882)				.0001
SPMARC5P Index - 2 Yr TA2411327		N/A	Equity/Index	UBS-	12/27/2024	12/04/2026	386	146,344	389.25	2,845			2,473		4,756			(364)				.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			15,907		381,390			(8,729)				.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			15,158		67,785			(4,036)				.0001
SPMARC5P Index - 2 Yr TA2408204		N/A	Equity/Index	NGFP-	11/07/2024	10/19/2026	518	200,191	393.31	4,658			3,713		5,102			(590)				.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			27,496		38,462			(4,949)				.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		11,503		14,796			(490)				.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			2,201		36,397			(1,722)				.0001
SPMARC5P Index - 2 Yr TA2501079		N/A	Equity/Index	NGFP-	01/17/2025	11/17/2026	464	177,290	380.71		5,536		4,953		7,889			(583)				.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			22,160		42,996			(5,262)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2305824		N/A	Equity/Index	BOA	06/28/2023	06/27/2025	9,473	3,400,000	360.25804099999999	95,982			11,470		276,623			(11,866)				.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			12,688		194,018			(7,273)				.0001
SPMARC5P Index - 2 Yr TA2500387		N/A	Equity/Index	BMO	01/07/2025	11/18/2026	815	308,559	384.12		7,033		6,174		12,185			(860)				.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			13,153		19,348			(2,080)				.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			5,689		84,035			(3,122)				.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		15,944		20,523			(680)				.0001
SPMARC5P Index - 2 Yr TA2506417		N/A	Equity/Index	NGFP	03/28/2025	03/04/2027	315	122,289	386.29		3,934		3,929		4,675			(6)				.0001
SPMARC5P Index - 2 Yr TA2304448		N/A	Equity/Index	JPM	04/26/2023	04/25/2025	2,219	800,000	361.76175000000001	22,800			752		61,868			(2,819)				.0001
SPMARC5P Index - 2 Yr TA2505128		N/A	Equity/Index	BMO	03/11/2025	03/05/2027	721	276,150	387.74		6,835		6,646		10,145			(189)				.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		40,509		50,522			(397)				.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			22,856		123,063			(6,233)				.0001
SPMARC5P Index - 2 Yr TA2305262		N/A	Equity/Index	BMO	06/07/2023	06/06/2025	4,184	1,500,000	359.67301700000002	42,600			3,862		124,730			(5,266)				.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			18,337		39,602			(4,199)				.0001
SPMARC5P Index - 2 Yr TA2501917		N/A	Equity/Index	NGFP	01/30/2025	01/08/2027	455	175,371	377.35		7,184		6,575		8,962			(610)				.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			12,970		21,980			(2,611)				.0001
SPMARC5P Index - 2 Yr TA2304631		N/A	Equity/Index	BMO	05/05/2023	05/06/2025	5,513	2,000,000	364.01960000000003	55,800			2,683		141,003			(6,898)				.0001
SPMARC5P Index - 2 Yr TA2505061		N/A	Equity/Index	BMO	03/10/2025	02/12/2027	273	104,813	388.95		2,523		2,447		3,609			(75)				.0001
SPMARC5P Index - 2 Yr TA2407089		N/A	Equity/Index	BOA	10/09/2024	10/09/2026	1,038	400,000	385.53415200000001	12,360			9,427		13,310			(1,526)				.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			25,131		169,141			(8,078)				.0001
SPMARC5P Index - 2 Yr TA2411324		N/A	Equity/Index	UBS	12/27/2024	11/19/2026	347	131,558	389.38	2,502			2,168		4,195			(327)				.0001
SPMARC5P Index - 2 Yr TA2411322		N/A	Equity/Index	UBS	12/27/2024	12/04/2026	745	282,452	390.23	5,252			4,566		8,810			(671)				.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			14,645		28,378			(3,469)				.0001
SPMARC5P Index - 2 Yr TA2408495		N/A	Equity/Index	BOA	11/12/2024	10/13/2026	399	152,721	391.13	3,291			2,637		4,022			(424)				.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			18,047		54,474			(3,751)				.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			36,549		81,679			(9,188)				.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			18,349		65,732			(4,415)				.0001
SPMARC5P Index - 2 Yr TA2501388		N/A	Equity/Index	BMO	01/23/2025	12/31/2026	987	378,396	379.29		13,265		12,006		18,116			(1,259)				.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			28,557		274,964			(10,845)				.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			15,815		21,954			(3,128)				.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			8,088		43,177			(2,193)				.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		31,764		41,588			(2,314)				.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			9,690		14,111			(1,530)				.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			15,644		24,887			(2,702)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			9,256		223,618			(8,588)				.0001
SPMARC5P Index - 2 Yr TA2306999		N/A	Equity/Index	BNP-	08/18/2023	08/19/2025	2,265	800,000	354.45665500000001	22,400			4,308		79,061			(2,769)				.0001
SPMARC5P Index - 2 Yr TA2402895		N/A	Equity/Index	BNP-	05/17/2024	05/18/2026	3,458	1,300,000	375.96517799999998	38,870			22,028		63,068			(4,812)				.0001
SPMARC5P Index - 2 Yr TA2306580		N/A	Equity/Index	GS-	07/27/2023	07/25/2025	3,333	1,200,000	361.33199999999999	33,600			5,330		93,342			(4,171)				.0001
SPMARC5P Index - 2 Yr TA2308672		N/A	Equity/Index	BNP-	11/14/2023	11/14/2025	1,973	700,000	355.38771200000002	20,160			6,278		66,792			(2,489)				.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			8,713		11,835			(1,485)				.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			25,575		33,202			(4,815)				.0001
SPMARC5P Index - 2 Yr TA2500283		N/A	Equity/Index	UBS-	01/06/2025	10/30/2026	356	135,134	386.97		2,859		2,495		4,677			(363)				.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			11,403		63,321			(3,300)				.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		21,332		28,077			(828)				.0001
SPMARC5P Index - 2 Yr TA2305914		N/A	Equity/Index	BOA-	06/30/2023	06/30/2025	6,958	2,500,000	360.60351600000001	70,500			8,740		200,742			(8,740)				.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			10,877		13,878			(1,702)				.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			12,593		84,585			(4,033)				.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			18,412		34,432			(2,739)				.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			32,897		48,442			(5,194)				.0001
SPMARC5P Index - 2 Yr TA2506034		N/A	Equity/Index	UBS-	03/24/2025	03/12/2027	757	293,141	385.53		9,417		9,325		11,615			(92)				.0001
SPMARC5P Index - 2 Yr TA2304913		N/A	Equity/Index	BMO-	05/19/2023	05/19/2025	6,388	2,300,000	361.3981	64,630			4,267		179,878			(8,001)				.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			18,128		66,117			(6,579)				.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			9,093		151,692			(5,606)				.0001
SPMARC5P Index - 2 Yr TA2407999		N/A	Equity/Index	NGFP-	11/04/2024	10/05/2026	347	133,359	391.05	2,967			2,343		3,732			(382)				.0001
SPMARC5P Index - 2 Yr TA2408213		N/A	Equity/Index	NGFP-	11/07/2024	10/16/2026	576	222,607	388.02	6,376			5,078		7,153			(812)				.0001
SPMARC5P Index - 2 Yr TA2411321		N/A	Equity/Index	UBS-	12/27/2024	11/09/2026	493	186,911	391.81	3,140			2,715		5,315			(416)				.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			10,258		19,275			(1,519)				.0001
SPMARC5P Index - 2 Yr TA2307047		N/A	Equity/Index	GS-	08/21/2023	08/21/2025	2,547	900,000	354.64249999998	25,200			4,909		87,928			(3,111)				.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			6,256		141,445			(3,293)				.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			14,903		48,969			(5,497)				.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			18,430		33,756			(2,875)				.0001
SPMARC5P Index - 2 Yr TA2411325		N/A	Equity/Index	UBS-	12/27/2024	11/27/2026	925	350,695	389.39	6,725			5,837		11,260			(868)				.0001
SPMARC5P Index - 2 Yr TA2304892		N/A	Equity/Index	GS-	05/18/2023	05/16/2025	4,169	1,500,000	361.14716399999998	42,300			2,626		117,874			(5,251)				.0001
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			20,712		419,726			(12,427)				.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			14,180		250,374			(6,898)				.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			14,079		32,352			(2,645)				.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			14,308		25,583			(4,503)				.0001
SPMARC5P Index - 2 Yr TA2403714		N/A	Equity/Index	BOA-	06/18/2024	06/18/2026	3,577	1,350,000	377.46774299998	40,986			24,941		59,181			(5,067)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2500287		N/A	Equity/Index	UBS-	01/06/2025	12/03/2026	566	214,848	386.97		4,686		4,120		7,648			(566)				.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		36,785		50,253			(3,526)				.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			23,250		28,115			(3,861)				.0001
SPMARC5P Index - 2 Yr TA2501285		N/A	Equity/Index	NGFP-	01/22/2025	12/22/2026	807	309,436	379.79		10,771		9,722		14,481			(1,049)				.0001
SPMARC5P Index - 2 Yr TA2502933		N/A	Equity/Index	GS-	02/11/2025	01/15/2027	272	105,193	392.85		2,426		2,261		2,997			(166)				.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			6,499		118,595			(4,148)				.0001
SPMARC5P Index - 2 Yr TA2408035		N/A	Equity/Index	NGFP-	11/05/2024	12/16/2025	468	180,386	365.55	10,006			6,399		11,844			(2,224)				.0001
SPMARC5P Index - 2 Yr TA2304285		N/A	Equity/Index	GS-	04/14/2023	04/15/2025	3,318	1,200,000	363.02825300000001	33,720			648		87,782			(4,169)				.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			14,471		85,963			(4,020)				.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			16,792		48,543			(3,659)				.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			44,156		88,356			(11,322)				.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		72,237		85,924			(101)				.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			14,563		245,587			(6,898)				.0001
SPMARC5P Index - 2 Yr TA2407726		N/A	Equity/Index	MS-	10/29/2024	06/17/2026	323	125,276	376.42	5,697			4,232		5,912			(862)				.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		13,716		29,213			(1,689)				.0001
SPMARC5P Index - 2 Yr TA2500390		N/A	Equity/Index	BMO-	01/07/2025	11/19/2026	668	252,905	383.25		6,005		5,272		10,336			(733)				.0001
SPMARC5P Index - 2 Yr TA2505135		N/A	Equity/Index	BMO-	03/11/2025	03/05/2027	573	219,465	386.58		5,701		5,544		8,419			(158)				.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			14,793		29,692			(2,756)				.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			13,215		14,376			(2,198)				.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		13,301		17,125			(561)				.0001
SPMARC5P Index - 2 Yr TA2503196		N/A	Equity/Index	BMO-	02/13/2025	01/14/2027	270	104,655	379.26		4,255		3,975		4,999			(280)				.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			11,411		19,552			(1,847)				.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			7,330		113,332			(3,748)				.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		16,422		22,447			(1,381)				.0001
SPMARC5P Index - 2 Yr TA2505407		N/A	Equity/Index	NGFP-	03/14/2025	02/12/2027	237	91,371	391.47		2,124		2,078		2,836			(46)				.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		17,466		26,285			(1,834)				.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			26,449		80,873			(5,722)				.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			28,363		92,706			(10,377)				.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			7,599		174,963			(6,840)				.0001
SPMARC5P Index - 2 Yr TA2411220		N/A	Equity/Index	JPM-	12/26/2024	11/20/2026	827	314,715	387.42	7,218			6,229		10,078			(937)				.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			22,509		127,417			(6,233)				.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			13,562		56,121			(3,548)				.0001
SPMARC5P Index - 2 Yr TA2304284		N/A	Equity/Index	GS-	04/14/2023	04/16/2025	4,424	1,600,000	363.02825300000001	44,960			925		117,035			(5,551)				.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			8,368		52,230			(2,562)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2408043		N/A	Equity/Index	NGFP-	11/05/2024	02/23/2026	1,158	446,340	364.63	25,969			17,970		30,809			(4,931)				.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			11,915		199,073			(7,295)				.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			20,128		131,923			(6,247)				.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			23,070		36,306			(3,694)				.0001
SPMARC5P Index - 2 Yr TA2500391		N/A	Equity/Index	BMO-	01/07/2025	11/13/2026	428	162,041	382.61		3,959		3,471		6,759			(488)				.0001
SPMARC5P Index - 2 Yr TA2406520		N/A	Equity/Index	RBC-	09/24/2024	06/22/2026	673	262,975	379.51	11,740			8,264		10,879			(1,664)				.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			20,106		27,662			(3,473)				.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		36,577		67,660			(5,531)				.0001
SPMARC5P Index - 2 Yr TA2408329		N/A	Equity/Index	NGFP-	11/08/2024	12/30/2025	294	113,669	364.68	6,827			4,513		7,696			(1,488)				.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			23,179		47,605			(4,646)				.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			13,916		44,003			(2,968)				.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			5,648		128,461			(5,586)				.0001
SPMARC5P Index - 2 Yr TA2308226		N/A	Equity/Index	BMO-	10/19/2023	10/17/2025	2,585	900,000	348.94600000000003	25,740			7,065		103,882			(3,195)				.0001
SPMARC5P Index - 2 Yr TA2304240		N/A	Equity/Index	BOA-	04/12/2023	04/11/2025	5,801	2,100,000	363.40571399999999	59,136			812		152,024			(7,311)				.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			15,111		182,677			(6,044)				.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			13,459		81,216			(4,038)				.0001
SPMARC5P Index - 2 Yr TA2500737		N/A	Equity/Index	NGFP-	01/14/2025	12/11/2026	265	99,833	386.54		1,949		1,736		3,666			(213)				.0001
SPMARC5P Index - 2 Yr TA2306841		N/A	Equity/Index	BNP-	08/09/2023	08/08/2025	3,910	1,400,000	359.24159800000001	39,620			7,021		118,390			(4,898)				.0001
SPMARC5P Index - 2 Yr TA2500057		N/A	Equity/Index	NGFP-	01/02/2025	11/13/2026	286	108,477	386.8		2,359		2,053		3,828			(306)				.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			20,155		46,303			(3,763)				.0001
SPMARC5P Index - 2 Yr TA2306696		N/A	Equity/Index	GS-	08/02/2023	08/01/2025	4,733	1,700,000	360.42709500000001	47,770			8,005		136,707			(5,906)				.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			16,122		19,269			(2,722)				.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		21,191		25,335			(30)				.0001
SPMARC5P Index - 2 Yr TA2410154		N/A	Equity/Index	RBC-	12/10/2024	10/29/2026	824	319,646	387.85	9,764			8,187		10,427			(1,279)				.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			7,031		13,474			(1,034)				.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			8,264		22,518			(1,771)				.0001
SPMARC5P Index - 2 Yr TA2305078		N/A	Equity/Index	BMO-	05/26/2023	05/27/2025	7,269	2,600,000	358.89611200000002	73,060			5,628		222,673			(9,045)				.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			55,501		108,608			(13,648)				.0001
SPMARC5P Index - 2 Yr TA2306485		N/A	Equity/Index	BNP-	07/21/2023	07/22/2025	5,246	1,900,000	363.63875999999999	52,820			8,126		136,211			(6,530)				.0001
SPMARC5P Index - 2 Yr TA2408205		N/A	Equity/Index	NGFP-	11/07/2024	10/13/2026	398	153,815	391.13	3,891			3,095		4,301			(497)				.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			6,697		103,689			(3,139)				.0001
SPMARC5P Index - 2 Yr TA2411329		N/A	Equity/Index	UBS-	12/27/2024	12/03/2026	987	374,201	388.9	7,373			6,408		12,327			(944)				.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			28,503		59,171			(5,517)				.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			9,339		223,632			(8,577)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			12,282		208,766			(5,880)				.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			13,200		159,946			(5,400)				.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			7,002		25,197			(2,424)				.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			29,361		104,230			(7,009)				.0001
SPMARC5P Index - 2 Yr TA2505065		N/A	Equity/Index	BMO-	03/10/2025	02/24/2027	1,439	552,475	387.71		14,203		13,786		20,137			(417)				.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			17,578		57,136			(3,714)				.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			11,480		16,067			(1,822)				.0001
SPMARC5P Index - 2 Yr TA2501066		N/A	Equity/Index	NGFP-	01/17/2025	11/30/2026	221	84,442	389.36		1,846		1,655		2,701			(191)				.0001
SPMARC5P Index - 2 Yr TA2304630		N/A	Equity/Index	BMO-	05/05/2023	05/05/2025	8,270	3,000,000	364.01960000003	83,700			3,914		211,494			(10,362)				.0001
SPMARC5P Index - 2 Yr TA2411461		N/A	Equity/Index	NGFP-	12/30/2024	12/01/2026	552	209,180	387.45	4,470			3,889		7,303			(575)				.0001
SPMARC5P Index - 2 Yr TA2501075		N/A	Equity/Index	NGFP-	01/17/2025	11/13/2026	209	79,857	381.77		2,382		2,130		3,407			(252)				.0001
SPMARC5P Index - 2 Yr TA2502937		N/A	Equity/Index	GS-	02/11/2025	01/22/2027	585	226,243	382.61		7,913		7,378		9,667			(536)				.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			16,221		25,963			(2,659)				.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			17,530		64,985			(6,362)				.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			11,679		16,969			(2,002)				.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			16,367		32,815			(3,134)				.0001
SPMARC5P Index - 2 Yr TA2305174		N/A	Equity/Index	BMO-	06/02/2023	06/03/2025	3,890	1,400,000	361.15965	40,040			3,465		110,356			(4,950)				.0001
SPMARC5P Index - 2 Yr TA2409214		N/A	Equity/Index	BMO-	11/26/2024	10/26/2026	666	256,583	387.83	7,053			5,790		8,412			(909)				.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			13,558		195,223			(6,011)				.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			15,238		50,139			(3,696)				.0001
SPMARC5P Index - 2 Yr TA2305028		N/A	Equity/Index	GS-	05/24/2023	05/23/2025	5,028	1,800,000	359.24865599999998	50,580			3,613		151,569			(6,253)				.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			25,307		97,687			(6,398)				.0001
SPMARC5P Index - 2 Yr TA2305615		N/A	Equity/Index	CIBC-	06/20/2023	06/20/2025	4,164	1,500,000	361.48668400000003	42,315			4,644		116,458			(5,224)				.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			4,956		89,337			(2,411)				.0001
SPMARC5P Index - 2 Yr TA2504921		N/A	Equity/Index	JPM-	03/07/2025	02/23/2027	966	371,765	388.77		9,791		9,490		12,972			(301)				.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			7,804		17,836			(1,479)				.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			19,434		36,965			(3,761)				.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			12,012		22,460			(1,808)				.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			17,825		109,138			(5,855)				.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			20,797		35,626			(3,366)				.0001
SPMARC5P Index - 2 Yr TA2500056		N/A	Equity/Index	NGFP-	01/02/2025	12/02/2026	315	119,476	388.91		2,405		2,102		3,929			(303)				.0001
SPMARC5P Index - 2 Yr TA2411460		N/A	Equity/Index	NGFP-	12/30/2024	11/13/2026	286	108,380	386.8	2,344			2,031		3,828			(309)				.0001
SPMARC5P Index - 2 Yr TA2305181		N/A	Equity/Index	BMO-	06/02/2023	05/30/2025	2,779	1,000,000	362.7792	26,500			2,160		74,379			(3,294)				.0001
SPMARC5P Index - 2 Yr TA2405740		N/A	Equity/Index	JPM-	08/29/2024	08/28/2026	780	300,000	384.82	9,420			6,651		9,950			(1,165)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			4,664		71,332			(3,469)				.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			17,571		40,157			(3,322)				.0001
SPMARC5P Index - 2 Yr TA2500742		N/A	Equity/Index	NGFP-	01/14/2025	11/13/2026	529	199,290	382.32		4,595		4,071		8,447			(524)				.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			19,801		38,054			(3,776)				.0001
SPMARC5P Index - 2 Yr TA2504323		N/A	Equity/Index	NGFP-	02/28/2025	02/12/2027	259	100,150	386.79		3,014		2,891		3,720			(123)				.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			13,093		33,766			(2,619)				.0001
SPMARC5P Index - 2 Yr TA2407438		N/A	Equity/Index	BMO-	10/21/2024	09/04/2026	693	269,078	384.66	9,127			6,972		9,567			(1,204)				.0001
SPMARC5P Index - 2 Yr TA2501068		N/A	Equity/Index	NGFP-	01/17/2025	12/11/2026	335	128,000	386.02		3,264		2,932		4,730			(332)				.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			12,257		24,597			(2,352)				.0001
SPMARC5P Index - 2 Yr TA2407043		N/A	Equity/Index	GS-	10/08/2024	10/08/2026	519	200,000	385.7242	6,180			4,705		7,045			(763)				.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			11,272		19,307			(1,808)				.0001
SPMARC5P Index - 2 Yr TA2505411		N/A	Equity/Index	NGFP-	03/14/2025	02/04/2027	151	58,215	385.95		1,697		1,660		2,226			(37)				.0001
SPMARC5P Index - 2 Yr TA2504334		N/A	Equity/Index	NGFP-	02/28/2025	01/29/2027	815	315,144	383.44		10,714		10,268		13,127			(446)				.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		27,048		40,764			(2,845)				.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			11,481		21,138			(1,769)				.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			27,990		48,462			(9,615)				.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			11,977		139,545			(4,967)				.0001
SPMARC5P Index - 2 Yr TA2505813		N/A	Equity/Index	UBS-	03/20/2025	03/08/2027	478	185,450	384.85		6,276		6,180		7,497			(96)				.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		9,984		15,169			(287)				.0001
SPMARC5P Index - 2 Yr TA2304472		N/A	Equity/Index	BOA-	04/27/2023	04/25/2025	3,324	1,200,000	362.26753600000001	33,840			1,120		90,818			(4,201)				.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			25,723		44,629			(4,566)				.0001
SPMARC5P Index - 2 Yr TA2411474		N/A	Equity/Index	NGFP-	12/30/2024	11/12/2026	569	215,623	384.67	5,123			4,438		8,289			(677)				.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			10,421		23,905			(1,902)				.0001
SPMARC5P Index - 2 Yr TA2505562		N/A	Equity/Index	RBC-	03/17/2025	03/05/2027	220	84,927	384.85		2,695		2,642		3,444			(53)				.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		9,435		17,540			(1,295)				.0001
SPMARC5P Index - 2 Yr TA2406518		N/A	Equity/Index	RBC-	09/24/2024	06/23/2026	268	104,721	380.14	4,575			3,222		4,224			(647)				.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			27,268		34,871			(4,305)				.0001
SPMARC5P Index - 2 Yr TA2305854		N/A	Equity/Index	GS-	06/29/2023	06/27/2025	2,795	1,000,000	359.05360000000002	28,300			3,396		84,628			(3,513)				.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			17,253		30,812			(5,410)				.0001
SPMARC5P Index - 2 Yr TA2408000		N/A	Equity/Index	NGFP-	11/04/2024	10/02/2026	689	264,796	389.49	6,284			4,957		7,922			(813)				.0001
SPMARC5P Index - 2 Yr TA2304918		N/A	Equity/Index	BMO-	05/19/2023	05/21/2025	5,277	1,900,000	361.3981	53,580			3,675		148,565			(6,615)				.0001
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			10,663		69,098			(3,568)				.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			37,033		65,369			(7,879)				.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			43,886		60,411			(7,129)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2307710		N/A	Equity/Index	BNP-	09/22/2023	09/22/2025	3,127	1,100,000	353.00626399999999	30,250			7,240		113,351			(3,745)				.0001
SPMARC5P Index - 2 Yr TA2305080		N/A	Equity/Index	BMO-	05/26/2023	05/29/2025	2,796	1,000,000	358.89611200000002	28,100			2,236		85,585			(3,469)				.0001
SPMARC5P Index - 2 Yr TA2506031		N/A	Equity/Index	UBS-	03/24/2025	03/18/2027	748	289,656	386.56		8,976		8,889		11,098			(87)				.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			13,973		51,887			(5,071)				.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			77,403		172,554			(30,157)				.0001
SPMARC5P Index - 2 Yr TA2306749		N/A	Equity/Index	BNP-	08/04/2023	08/04/2025	6,128	2,200,000	360.23642999999998	61,600			10,591		179,447			(7,626)				.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			13,501		15,785			(2,217)				.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			12,548		20,857			(2,020)				.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			11,377		134,333			(4,654)				.0001
SPMARC5P Index - 2 Yr TA2411456		N/A	Equity/Index	NGFP-	12/30/2024	10/30/2026	321	121,643	386.97	2,576			2,225		4,217			(347)				.0001
SPMARC5P Index - 2 Yr TA2503929		N/A	Equity/Index	RBC-	02/24/2025	02/04/2027	949	367,937	386.73		11,464		10,898		13,582			(566)				.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			26,713		256,790			(10,059)				.0001
SPMARC5P Index - 2 Yr TA2500059		N/A	Equity/Index	NGFP-	01/02/2025	10/30/2026	347	131,614	385.61		2,981		2,586		4,820			(394)				.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			11,473		23,660			(2,363)				.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		19,631		25,002			(1,356)				.0001
SPMARC5P Index - 2 Yr TA2304348		N/A	Equity/Index	BOA-	04/19/2023	04/17/2025	5,816	2,100,000	362.33374500000002	59,073			1,300		158,585			(7,313)				.0001
SPMARC5P Index - 2 Yr TA2400867		N/A	Equity/Index	BNP-	02/16/2024	02/17/2026	2,208	800,000	362.66990399999997	23,680			10,488		62,491			(2,932)				.0001
SPMARC5P Index - 2 Yr TA2304632		N/A	Equity/Index	BMO-	05/05/2023	05/07/2025	4,962	1,800,000	364.01960000003	50,220			2,480		126,844			(6,200)				.0001
SPMARC5P Index - 2 Yr TA2407434		N/A	Equity/Index	BMO-	10/21/2024	09/02/2026	474	184,045	384.24	6,333			4,833		6,649			(838)				.0001
SPMARC5P Index - 2 Yr TA2306625		N/A	Equity/Index	BNP-	07/28/2023	07/28/2025	3,317	1,200,000	363.06233600000002	33,360			5,415		88,016			(4,130)				.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			15,964		44,827			(3,513)				.0001
SPMARC5P Index - 2 Yr TA2305177		N/A	Equity/Index	BMO-	06/02/2023	06/04/2025	3,612	1,300,000	361.15965	37,180			3,264		102,490			(4,590)				.0001
SPMARC5P Index - 2 Yr TA2404853		N/A	Equity/Index	BNP-	07/30/2024	07/30/2026	1,060	401,599	378.83361600000001	12,209			8,133		18,068			(1,509)				.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			30,755		110,100			(7,265)				.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			14,221		203,447			(6,095)				.0001
SPMARC5P Index - 2 Yr TA2502672		N/A	Equity/Index	BMO-	02/07/2025	01/22/2027	349	134,627	386.45		3,734		3,472		5,001			(263)				.0001
SPMARC5P Index - 2 Yr TA2500385		N/A	Equity/Index	BMO-	01/07/2025	12/04/2026	400	151,440	387.56		2,988		2,631		5,282			(357)				.0001
SPMARC5P Index - 2 Yr TA2505412		N/A	Equity/Index	NGFP-	03/14/2025	02/01/2027	185	71,323	385.32		2,129		2,082		2,786			(47)				.0001
SPMARC5P Index - 2 Yr TA2504325		N/A	Equity/Index	NGFP-	02/28/2025	02/04/2027	271	104,790	386.35		3,193		3,062		3,935			(132)				.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			25,878		76,178			(5,808)				.0001
SPMARC5P Index - 2 Yr TA2407896		N/A	Equity/Index	NGFP-	11/01/2024	10/30/2026	963	370,000	384.08	10,878			8,657		14,227			(1,350)				.0001
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		40,406		51,733			(1,741)				.0001
SPMARC5P Index - 2 Yr TA2305075		N/A	Equity/Index	BMO-	05/26/2023	05/23/2025	3,075	1,100,000	358.89611200000002	30,910			2,223		94,074			(3,848)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2505133		N/A	Equity/Index	BMO-	03/11/2025	03/01/2027	1,246	477,230	386.68		12,323		11,980		18,189			(343)				.0001
SPMARC5P Index - 2 Yr TA2411475		N/A	Equity/Index	NGFP-	12/30/2024	11/25/2026	277	104,969	385.09	2,476			2,151		4,008			(321)				.0001
SPMARC5P Index - 2 Yr TA2500386		N/A	Equity/Index	BMO-	01/07/2025	11/27/2026	370	140,082	386.06		2,945		2,590		5,160			(355)				.0001
SPMARC5P Index - 2 Yr TA2304220		N/A	Equity/Index	BOA-	04/11/2023	04/11/2025	2,487	900,000	363.28735999999998	25,110			344		65,481			(3,100)				.0001
SPMARC5P Index - 2 Yr TA2411323		N/A	Equity/Index	UBS-	12/27/2024	12/04/2026	371	140,657	390.18	2,623			2,280		4,397			(335)				.0001
SPMARC5P Index - 2 Yr TA2407725		N/A	Equity/Index	MS-	10/29/2024	05/15/2026	401	155,528	376.32	6,999			5,094		7,253			(1,121)				.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			17,623		24,323			(2,702)				.0001
SPMARC5P Index - 2 Yr TA2406093		N/A	Equity/Index	JPM-	09/10/2024	08/26/2026	977	376,712	385.36	11,900			8,533		12,155			(1,500)				.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			8,872		48,072			(2,584)				.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		11,029		23,036			(1,354)				.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			11,431		50,487			(2,973)				.0001
SPMARC5P Index - 2 Yr TA2304146		N/A	Equity/Index	GS-	04/06/2023	04/04/2025	4,959	1,800,000	364.46800000002	50,580			210		124,127			(6,288)				.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		12,807		15,962			(664)				.0001
SPMARC5P Index - 2 Yr TA2304397		N/A	Equity/Index	BMO-	04/21/2023	04/23/2025	6,934	2,500,000	361.85801600000002	70,250			2,120		192,231			(8,673)				.0001
SPMARC5P Index - 2 Yr TA2304130		N/A	Equity/Index	BMO-	04/04/2023	04/04/2025	2,000	725,940	364.50451600000002	20,326			84		50,254			(2,509)				.0001
SPMARC5P Index - 2 Yr TA2304970		N/A	Equity/Index	JPM-	05/22/2023	05/22/2025	3,335	1,200,000	361.13712600000002	33,960			2,376		94,961			(4,193)				.0001
SPMARC5P Index - 2 Yr TA2506421		N/A	Equity/Index	NGFP-	03/28/2025	03/09/2027	259	100,549	384.85		3,429		3,424		4,065			(5)				.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			19,105		27,637			(3,269)				.0001
SPMARC5P Index - 2 Yr TA2305560		N/A	Equity/Index	GS-	06/16/2023	06/16/2025	4,154	1,500,000	362.40399000002	42,450			4,444		112,086			(5,262)				.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			28,927		54,342			(4,466)				.0001
SPMARC5P Index - 2 Yr TA2305275		N/A	Equity/Index	GS-	06/08/2023	06/06/2025	5,551	2,000,000	361.35081000002	57,200			5,207		155,635			(7,101)				.0001
SPMARC5P Index - 2 Yr TA2309472		N/A	Equity/Index	BNP-	12/29/2023	12/29/2025	3,839	1,400,000	365.15408400001	41,580			15,578		95,376			(5,155)				.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			12,834		83,862			(4,359)				.0001
SPMARC5P Index - 2 Yr TA2502776		N/A	Equity/Index	NGFP-	02/10/2025	01/22/2027	749	290,020	383.64		10,000		9,310		11,922			(690)				.0001
SPMARC5P Index - 2 Yr TA2501080		N/A	Equity/Index	NGFP-	01/17/2025	12/24/2026	601	229,636	380.65		7,348		6,615		10,472			(733)				.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		24,237		33,162			(2,038)				.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			17,377		112,326			(5,526)				.0001
SPMARC5P Index - 2 Yr TA2505563		N/A	Equity/Index	RBC-	03/17/2025	03/11/2027	172	66,397	384.16		2,169		2,127		2,771			(42)				.0001
SPMARC5P Index - 2 Yr TA2411334		N/A	Equity/Index	UBS-	12/27/2024	11/23/2026	544	206,247	387.42	4,308			3,737		7,159			(560)				.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			19,977		45,748			(3,715)				.0001
SPMARC5P Index - 2 Yr TA2411468		N/A	Equity/Index	NGFP-	12/30/2024	11/20/2026	264	100,043	385.45	2,312			2,007		3,752			(302)				.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		17,196		22,016			(1,275)				.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			55,391		126,162			(22,764)				.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		10,769		13,906			(454)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2406310		N/A	Equity/Index	JPM-	09/17/2024	09/17/2026	1,056	410,000	388.37	12,956			9,490		11,702			(1,600)				.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			6,487		106,519			(4,526)				.0001
SPMARC5P Index - 2 Yr TA2304761		N/A	Equity/Index	JPM-	05/12/2023	05/14/2025	6,628	2,400,000	363.40356000000003	67,920			4,006		173,876			(8,385)				.0001
SPMARC5P Index - 2 Yr TA2304268		N/A	Equity/Index	BOA-	04/13/2023	04/11/2025	4,128	1,500,000	364.77088199999997	42,150			581		102,559			(5,232)				.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			17,887		29,758			(5,420)				.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			37,891		67,131			(11,255)				.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			15,115		53,432			(3,717)				.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			17,589		36,632			(3,647)				.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			17,228		145,986			(6,128)				.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			15,869		31,894			(2,994)				.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			14,778		38,784			(3,002)				.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			12,456		32,736			(2,625)				.0001
SPMARC5P Index - 2 Yr TA2506032		N/A	Equity/Index	UBS-	03/24/2025	03/05/2027	148	57,312	385.78		1,816		1,798		2,240			(18)				.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			29,525		59,698			(5,559)				.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			5,385		89,692			(3,816)				.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			19,325		24,622			(3,535)				.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			8,413		15,825			(1,251)				.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			13,663		18,861			(2,392)				.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			27,906		39,887			(6,156)				.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			12,810		20,933			(2,292)				.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			9,733		161,188			(5,919)				.0001
SPMARC5P Index - 2 Yr TA2503192		N/A	Equity/Index	BMO-	02/13/2025	01/27/2027	881	341,484	384.03		11,603		10,853		13,869			(750)				.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		66,164		78,406			(93)				.0001
SPMARC5P Index - 2 Yr TA2305034		N/A	Equity/Index	UBS-	05/25/2023	05/23/2025	3,362	1,200,000	358.22942999999998	33,672			2,418		104,875			(4,186)				.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			33,985		68,235			(8,866)				.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			4,576		79,737			(3,120)				.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			40,991		76,552			(6,138)				.0001
SPMARC5P Index - 2 Yr TA2411472		N/A	Equity/Index	NGFP-	12/30/2024	11/02/2026	288	109,138	384.53	2,586			2,236		4,187			(347)				.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			12,455		20,726			(2,016)				.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			26,382		313,069			(10,793)				.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			13,239		38,900			(2,964)				.0001
SPMARC5P Index - 2 Yr TA2506416		N/A	Equity/Index	NGFP-	03/28/2025	03/18/2027	335	130,054	386.96		4,110		4,104		4,898			(6)				.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			17,515		57,058			(3,727)				.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		26,539		31,706			(37)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			20,352		137,756			(6,636)				.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			10,750		22,084			(2,145)				.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		19,030		23,946			(954)				.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			25,579		67,969			(8,622)				.0001
SPMARC5P Index - 2 Yr TA2407470		N/A	Equity/Index	BOA-	10/22/2024	10/22/2026	2,188	850,000	388.744275000002	26,265			20,500		24,746			(3,243)				.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		27,716		51,212			(3,987)				.0001
SPMARC5P Index - 2 Yr TA2305176		N/A	Equity/Index	BMO-	06/02/2023	06/02/2025	6,113	2,200,000	361.15965	62,920			5,366		173,301			(7,789)				.0001
SPMARC5P Index - 2 Yr TA2407727		N/A	Equity/Index	MS-	10/29/2024	06/18/2026	503	195,089	376.38	8,892			6,610		9,225			(1,343)				.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			172,320		216,972			(28,773)				.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		15,845		19,735			(822)				.0001
SPMARC5P Index - 2 Yr TA2304712		N/A	Equity/Index	BOA-	05/11/2023	05/09/2025	5,237	1,900,000	364.136188	53,903			2,825		133,172			(6,691)				.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			9,680		59,047			(2,933)				.0001
SPMARC5P Index - 2 Yr TA2307102		N/A	Equity/Index	BNP-	08/22/2023	08/22/2025	1,416	500,000	354.532122000002	13,850			2,717		49,341			(1,710)				.0001
SPMARC5P Index - 2 Yr TA2411457		N/A	Equity/Index	NGFP-	12/30/2024	11/20/2026	410	155,370	387.42	3,289			2,855		5,382			(430)				.0001
SPMARC5P Index - 2 Yr TA2306968		N/A	Equity/Index	BNP-	08/17/2023	08/15/2025	4,536	1,600,000	353.974589999998	44,320			8,314		160,598			(5,502)				.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		12,166		16,276			(260)				.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			11,365		14,445			(1,752)				.0001
SPMARC5P Index - 2 Yr TA2305777		N/A	Equity/Index	GS-	06/27/2023	06/27/2025	3,347	1,200,000	359.846523999999	33,960			4,053		98,709			(4,193)				.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		23,758		34,925			(713)				.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		10,868		16,474			(310)				.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			13,604		17,357			(2,364)				.0001
SPMARC5P Index - 2 Yr TA2411462		N/A	Equity/Index	NGFP-	12/30/2024	11/25/2026	2,441	925,017	387.02	20,036			17,409		32,703			(2,598)				.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		16,659		21,282			(1,149)				.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			20,588		34,261			(6,239)				.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			37,843		65,531			(13,000)				.0001
SPMARC5P Index - 2 Yr TA2308250		N/A	Equity/Index	BNP-	10/20/2023	10/22/2025	9,186	3,200,000	349.091556000003	91,520			25,611		367,456			(11,299)				.0001
SPMARC5P Index - 2 Yr TA2503195		N/A	Equity/Index	BMO-	02/13/2025	01/06/2027	379	146,904	379.59		5,871		5,480		6,907			(391)				.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			9,771		140,562			(5,204)				.0001
SPMARC5P Index - 2 Yr TA2406519		N/A	Equity/Index	RBC-	09/24/2024	06/23/2026	907	354,410	376.38	17,605			12,401		16,623			(2,491)				.0001
SPMARC5P Index - 2 Yr TA2500060		N/A	Equity/Index	NGFP-	01/02/2025	11/19/2026	280	106,201	385.17		2,497		2,176		4,020			(321)				.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			7,948		96,741			(3,193)				.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			12,915		219,893			(6,530)				.0001
SPMARC5P Index - 2 Yr TA2501077		N/A	Equity/Index	NGFP-	01/17/2025	11/13/2026	621	237,278	380.71		7,389		6,606		10,532			(782)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2505062		N/A	Equity/Index	BMO-	03/10/2025	02/25/2027	368	141,286	388.57		3,511		3,408		4,987			(103)				.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			14,418		61,373			(3,293)				.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			15,563		224,900			(8,337)				.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		38,110		52,117			(3,186)				.0001
SPMARC5P Index - 2 Yr TA2505561		N/A	Equity/Index	RBC-	03/17/2025	02/18/2027	144	55,588	387.67		1,562		1,531		2,009			(31)				.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		76,924		104,512			(6,177)				.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		8,295		17,297			(1,012)				.0001
SPMARC5P Index - 2 Yr TA2500733		N/A	Equity/Index	NGFP-	01/14/2025	12/15/2026	322	121,307	388.72		2,148		1,915		4,094			(234)				.0001
SPMARC5P Index - 2 Yr TA2405333		N/A	Equity/Index	BMO-	08/15/2024	08/14/2026	889	340,000	382.41649999999998	10,599			7,280		13,256			(1,310)				.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			23,887		80,436			(5,922)				.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			10,931		18,166			(1,903)				.0001
SPMARC5P Index - 2 Yr TA2304082		N/A	Equity/Index	BNP-	03/31/2023	04/02/2025	2,773	1,000,000	362.26288	28,000			38		76,067			(3,457)				.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			11,468		15,680			(1,801)				.0001
SPMARC5P Index - 2 Yr TA2304513		N/A	Equity/Index	BMO-	04/28/2023	04/30/2025	3,039	1,100,000	363.21073200000001	31,130			1,238		80,113			(3,843)				.0001
SPMARC5P Index - 2 Yr TA2400714		N/A	Equity/Index	BOA-	02/09/2024	02/11/2026	2,196	800,000	364.45854400000002	23,920			10,369		56,528			(2,953)				.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			7,253		122,799			(3,454)				.0001
SPMARC5P Index - 2 Yr TA2307377		N/A	Equity/Index	BNP-	09/01/2023	08/29/2025	5,588	2,000,000	359.29013400000002	55,800			11,577		168,961			(6,946)				.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		39,300		46,752			(55)				.0001
SPMARC5P Index - 2 Yr TA2306623		N/A	Equity/Index	BNP-	07/28/2023	07/29/2025	5,805	2,100,000	363.06233600000002	58,590			9,577		154,023			(7,243)				.0001
SPMARC5P Index - 2 Yr TA2500389		N/A	Equity/Index	BMO-	01/07/2025	11/20/2026	683	258,584	383.47		6,086		5,344		10,487			(742)				.0001
SPMARC5P Index - 2 Yr TA2502777		N/A	Equity/Index	NGFP-	02/10/2025	01/25/2027	788	305,121	383.64		10,540		9,815		12,568			(724)				.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			27,508		124,065			(7,368)				.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			15,309		40,039			(3,694)				.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			13,300		18,295			(2,329)				.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			60,782		213,756			(14,099)				.0001
SPMARC5P Index - 2 Yr TA2406514		N/A	Equity/Index	RBC-	09/24/2024	07/16/2026	805	314,554	384.68	11,801			8,435		10,636			(1,612)				.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			16,299		237,460			(7,121)				.0001
SPMARC5P Index - 2 Yr TA2405886		N/A	Equity/Index	JPM-	09/03/2024	09/03/2026	825	316,395	383.43	9,935			7,087		11,228			(1,227)				.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			11,448		25,489			(2,235)				.0001
SPMARC5P Index - 2 Yr TA2408002		N/A	Equity/Index	NGFP-	11/04/2024	10/02/2026	751	288,624	387.18	7,540			5,948		9,546			(975)				.0001
SPMARC5P Index - 2 Yr TA2309322		N/A	Equity/Index	BNP-	12/21/2023	12/19/2025	4,400	1,600,000	364.14909599999999	46,400			16,791		113,193			(5,768)				.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			17,213		45,227			(3,733)				.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		36,624		48,950			(778)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 2 Yr TA2407143		N/A	Equity/Index	BMO-	10/11/2024	10/13/2026	1,467	568,203	387.41489999999999	17,785			13,681		18,646			(2,199)				.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		32,377		46,384			(2,427)				.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		21,716		34,317			(2,405)				.0001
SPMARC5P Index - 2 Yr TA2404217		N/A	Equity/Index	BOA-	07/09/2024	07/09/2026	792	300,000	378.98578199999997	9,081			5,780		12,499			(1,121)				.0001
SPMARC5P Index - 2 Yr TA2401559		N/A	Equity/Index	BNP-	03/22/2024	03/24/2026	5,121	1,900,000	371.17549500000001	57,190			28,045		109,229			(7,070)				.0001
SPMARC5P Index - 2 Yr TA2304760		N/A	Equity/Index	JPM-	05/12/2023	05/13/2025	3,590	1,300,000	363.40356000000003	36,790			2,123		94,186			(4,548)				.0001
SPMARC5P Index - 2 Yr TA2305711		N/A	Equity/Index	BOA-	06/23/2023	06/24/2025	2,789	1,000,000	359.81495999999999	28,260			3,261		82,617			(3,494)				.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			15,131		40,074			(2,980)				.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			32,485		55,419			(6,690)				.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			14,096		15,650			(2,341)				.0001
SPMARC5P Index - 2 Yr TA2407444		N/A	Equity/Index	BMO-	10/21/2024	07/30/2026	265	102,894	381.37	3,877			2,911		4,078			(540)				.0001
SPMARC5P Index - 2 Yr TA2406728		N/A	Equity/Index	JPM-	10/01/2024	08/05/2026	2,160	843,523	378.8	39,814			29,090		36,993			(5,332)				.0001
SPMARC5P Index - 2 Yr TA2408547		N/A	Equity/Index	NGFP-	11/13/2024	10/05/2026	797	304,709	387.18	7,624			6,099		10,158			(994)				.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			7,966		14,972			(1,217)				.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			14,888		40,064			(2,951)				.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			32,097		53,853			(10,030)				.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		25,827		48,177			(3,528)				.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			12,240		16,826			(2,114)				.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			11,343		26,070			(2,892)				.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			18,498		112,880			(5,370)				.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			9,487		160,824			(4,797)				.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			13,162		172,211			(5,561)				.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			14,889		20,519			(2,685)				.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		30,516		45,383			(3,289)				.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		11,380		14,664			(480)				.0001
SPMARC5P Index - 2 Yr TA2305657		N/A	Equity/Index	BMO-	06/21/2023	06/20/2025	6,394	2,300,000	360.959	65,090			7,153		182,435			(8,047)				.0001
TRANSPARENT VALUE BLENDED TA2404310		N/A	Equity/Index	GS-	07/11/2024	08/18/2028	800	3,410,326	4203	534,794			440,902		564,772			(32,130)				.0001
TRANSPARENT VALUE BLENDED TA2401719		N/A	Equity/Index	GS-	03/28/2024	03/29/2029	985	4,200,000	4637	501,900			401,630		464,851			(24,792)				.0001
TRANSPARENT VALUE BLENDED TA2504118		N/A	Equity/Index	RBC-	02/26/2025	02/26/2030	200	900,000	4893		102,600		100,745		85,536			(1,855)				.0001
TRANSPARENT VALUE BLENDED TA2401580		N/A	Equity/Index	GS-	03/22/2024	03/23/2029	1,019	4,300,000	4588	511,270			407,221		510,025			(25,241)				.0001
TRANSPARENT VALUE BLENDED TA2501399		N/A	Equity/Index	RBC-	01/23/2025	10/26/2029	569	2,556,528	4814		318,287		306,003		246,237			(12,284)				.0001
TRANSPARENT VALUE BLENDED TA2502385		N/A	Equity/Index	GS-	02/04/2025	02/04/2030	261	1,181,610	4915		142,384		138,093		107,296			(4,291)				.0001
TRANSPARENT VALUE BLENDED TA2403248		N/A	Equity/Index	GS-	06/04/2024	06/04/2029	366	1,530,000	4550	187,884			156,999		200,507			(9,266)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
TRANSPARENT VALUE BLENDED TA2404222		N/A	Equity/Index	GS-	07/09/2024	08/04/2028	1,185	4,997,176	4229	739,830			607,895		806,628			(44,808)				.0001
TRANSPARENT VALUE BLENDED TA2402848		N/A	Equity/Index	GS-	05/15/2024	05/14/2029	414	1,743,206	4554	222,122			183,254		223,171			(10,966)				.0001
TRANSPARENT VALUE BLENDED TA2500075		N/A	Equity/Index	RBC-	01/02/2025	01/02/2030	249	1,100,000	4806		129,470		123,227		114,017			(6,243)				.0001
TRANSPARENT VALUE BLENDED TA2401002		N/A	Equity/Index	GS-	02/26/2024	02/26/2029	387	1,600,000	4498	192,480			150,504		213,557			(9,492)				.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			4,861,791		8,687,011			(319,855)				.0001
TRANSPARENT VALUE BLENDED TA2401718		N/A	Equity/Index	GS-	03/28/2024	03/28/2029	610	2,600,000	4637	310,700			248,594		287,632			(15,356)				.0001
TRANSPARENT VALUE BLENDED TA2500357		N/A	Equity/Index	RBC-	01/07/2025	11/04/2026	103	455,593	4457		34,234		29,961		30,508			(4,273)				.0001
TRANSPARENT VALUE BLENDED TA2402651		N/A	Equity/Index	GS-	05/08/2024	05/07/2029	365	1,517,542	4521	194,384			159,623		203,943			(9,597)				.0001
TRANSPARENT VALUE BLENDED TA2502241		N/A	Equity/Index	GS-	02/03/2025	02/01/2030	133	600,000	4905		71,340		69,149		55,112			(2,191)				.0001
TRANSPARENT VALUE BLENDED TA2403837		N/A	Equity/Index	GS-	06/21/2024	06/22/2029	1,348	5,700,000	4598	686,850			581,036		705,123			(33,891)				.0001
TRANSPARENT VALUE BLENDED TA2403522		N/A	Equity/Index	GS-	06/11/2024	06/11/2029	359	1,500,000	4548	189,000			158,656		198,128			(9,321)				.0001
TRANSPARENT VALUE BLENDED TA2500355		N/A	Equity/Index	RBC-	01/07/2025	01/07/2030	158	700,000	4810		85,750		81,850		72,378			(3,900)				.0001
TRANSPARENT VALUE BLENDED TA2505229		N/A	Equity/Index	RBC-	03/12/2025	03/12/2030	227	1,000,000	4783		111,100		109,943		112,005			(1,157)				.0001
TRANSPARENT VALUE BLENDED TA2402247		N/A	Equity/Index	GS-	04/26/2024	04/27/2029	1,593	6,570,000	4486	882,351			719,724		922,531			(43,561)				.0001
TRANSPARENT VALUE BLENDED TA2402278		N/A	Equity/Index	GS-	04/29/2024	04/27/2029	484	2,000,000	4498	266,800			217,745		276,043			(13,179)				.0001
TRANSPARENT VALUE BLENDED TA2402559		N/A	Equity/Index	GS-	05/03/2024	05/04/2029	776	3,200,000	4487	409,280			335,417		449,956			(20,206)				.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			3,802,769		6,785,647			(244,289)				.0001
TRANSPARENT VALUE BLENDED TA2401246		N/A	Equity/Index	GS-	03/08/2024	03/09/2029	1,549	6,500,000	4563	744,250			587,072		793,232			(36,743)				.0001
TRANSPARENT VALUE BLENDED TA2504298		N/A	Equity/Index	GS-	02/28/2025	03/01/2030	184	831,980	4929		93,015		91,537		75,335			(1,479)				.0001
TRANSPARENT VALUE BLENDED TA2401338		N/A	Equity/Index	GS-	03/15/2024	03/16/2029	958	4,000,000	4540	490,000			388,398		507,274			(24,191)				.0001
TRANSPARENT VALUE BLENDED TA2400918		N/A	Equity/Index	GS-	02/21/2024	02/21/2029	609	2,500,000	4473	298,750			232,779		345,502			(14,733)				.0001
TRANSPARENT VALUE BLENDED TA2403629		N/A	Equity/Index	GS-	06/14/2024	06/15/2029	1,317	5,490,000	4535	651,114			548,307		739,835			(32,127)				.0001
TRANSPARENT VALUE BLENDED TA2400748		N/A	Equity/Index	CITI-	02/13/2024	02/13/2029	910	3,700,000	4421	442,520			342,862		545,587			(21,823)				.0001
TRANSPARENT VALUE BLENDED TA2402678		N/A	Equity/Index	GS-	05/09/2024	05/09/2029	502	2,100,000	4546	268,590			220,975		272,568			(13,267)				.0001
TRANSPARENT VALUE BLENDED TA2400573		N/A	Equity/Index	GS-	02/02/2024	02/02/2029	1,444	5,900,000	4443	654,900			504,018		839,947			(32,332)				.0001
TRANSPARENT VALUE BLENDED TA2404311		N/A	Equity/Index	GS-	07/11/2024	08/22/2028	588	2,506,589	4191	398,629			328,829		421,123			(23,886)				.0001
TRANSPARENT VALUE BLENDED TA2502499		N/A	Equity/Index	RBC-	02/05/2025	02/05/2030	198	900,000	4939		105,120		102,010		78,800			(3,110)				.0001
TRANSPARENT VALUE BLENDED TA2400726		N/A	Equity/Index	GS-	02/09/2024	02/09/2029	1,321	5,400,000	4444	627,480			485,325		770,540			(30,978)				.0001
TRANSPARENT VALUE BLENDED TA2404223		N/A	Equity/Index	GS-	07/09/2024	08/11/2028	1,090	4,596,558	4268	654,233			538,110		712,210			(39,438)				.0001
TRANSPARENT VALUE BLENDED TA2403723		N/A	Equity/Index	GS-	06/18/2024	06/18/2029	556	2,340,000	4579	278,928			235,346		296,693			(13,763)				.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			851,679		1,037,944			(51,067)				.0001
TRANSPARENT VALUE BLENDED TA2402110		N/A	Equity/Index	GS-	04/19/2024	04/20/2029	1,121	4,600,000	4461	609,500			494,822		665,541			(30,091)				.0001
TRANSPARENT VALUE BLENDED TA2400652		N/A	Equity/Index	GS-	02/07/2024	02/06/2029	564	2,300,000	4429	262,200			202,256		334,167			(12,938)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
TRANSPARENT VALUE BLENDED TA2404271		N/A	Equity/Index	GS-	07/10/2024	09/15/2028	1,300	5,511,297	4214	863,847			714,498		918,083			(50,914)				.0001
TRANSPARENT VALUE BLENDED TA2502694		N/A	Equity/Index	RBC-	02/07/2025	02/08/2030	221	1,000,000	4915		121,000		117,683		90,836			(3,317)				.0001
TRANSPARENT VALUE BLENDED TA2400889		N/A	Equity/Index	GS-	02/16/2024	02/16/2029	1,171	4,800,000	4457	577,920			449,458		674,574			(28,547)				.0001
TRANSPARENT VALUE BLENDED TA2503435		N/A	Equity/Index	GS-	02/18/2025	02/15/2030	159	720,000	4932		88,056		86,075		64,269			(1,982)				.0001
TRANSPARENT VALUE BLENDED TA2400919		N/A	Equity/Index	GS-	02/21/2024	02/14/2029	658	2,700,000	4453	328,590			255,751		380,585			(16,267)				.0001
TRANSPARENT VALUE BLENDED TA2500356		N/A	Equity/Index	RBC-	01/07/2025	07/06/2029	113	499,826	4593		69,358		65,848		59,855			(3,510)				.0001
TRANSPARENT VALUE BLENDED TA2401530		N/A	Equity/Index	GS-	03/21/2024	03/21/2029	378	1,600,000	4608	193,120			153,690		184,056			(9,539)				.0001
TRANSPARENT VALUE BLENDED TA2400651		N/A	Equity/Index	GS-	02/07/2024	02/07/2029	392	1,600,000	4437	180,640			139,365		230,350			(8,908)				.0001
TRANSPARENT VALUE BLENDED TA2403472		N/A	Equity/Index	GS-	06/07/2024	06/08/2029	862	3,600,000	4544	455,040			381,445		477,074			(22,453)				.0001
TRANSPARENT VALUE BLENDED TA2404312		N/A	Equity/Index	GS-	07/11/2024	08/25/2028	915	3,900,560	4204	612,833			505,740		647,323			(36,648)				.0001
TRANSPARENT VALUE BLENDED TA2404041		N/A	Equity/Index	GS-	06/28/2024	06/29/2029	1,019	4,300,000	4587	522,880			444,333		542,410			(25,800)				.0001
TRANSPARENT VALUE BLENDED TA2501401		N/A	Equity/Index	RBC-	01/23/2025	10/12/2029	356	1,599,515	4857		188,246		180,921		144,179			(7,324)				.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			4,677,594		8,309,129			(321,607)				.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			1,186,106		1,488,724			(70,648)				.0001
TRANSPARENT VALUE BLENDED TA2501400		N/A	Equity/Index	RBC-	01/23/2025	10/12/2029	458	2,057,803	4843		246,033		236,460		189,014			(9,573)				.0001
TRANSPARENT VALUE BLENDED TA2403487		N/A	Equity/Index	GS-	06/10/2024	06/08/2029	451	1,890,000	4558	240,030			201,320		245,639			(11,850)				.0001
TRANSPARENT VALUE BLENDED TA2505500		N/A	Equity/Index	RBC-	03/14/2025	03/15/2030	410	1,808,855	4793		203,496		201,823		200,211			(1,673)				.0001
TRANSPARENT VALUE BLENDED TA2503179		N/A	Equity/Index	RBC-	02/13/2025	02/13/2030	121	550,000	4932		67,595		65,891		48,923			(1,704)				.0001
TRANSPARENT VALUE BLENDED TA2501720		N/A	Equity/Index	RBC-	01/28/2025	01/28/2030	111	500,000	4910		60,350		58,300		45,370			(2,050)				.0001
TRANSPARENT VALUE BLENDED TA2404270		N/A	Equity/Index	GS-	07/10/2024	09/01/2028	1,066	4,519,263	4250	676,528			558,482		717,736			(40,243)				.0001
TRANSPARENT VALUE BLENDED TA2402650		N/A	Equity/Index	GS-	05/08/2024	05/02/2029	1,062	4,415,423	4467	597,630			490,464		630,428			(29,586)				.0001
TRANSPARENT VALUE BLENDED TA2404272		N/A	Equity/Index	GS-	07/10/2024	07/28/2028	1,300	5,511,297	4266	796,930			654,582		845,301			(48,528)				.0001
TRANSPARENT VALUE BLENDED TA2401364		N/A	Equity/Index	GS-	03/18/2024	03/16/2029	406	1,700,000	4547	209,440			166,104		213,225			(10,346)				.0001
TRANSPARENT VALUE BLENDED TA2400920		N/A	Equity/Index	GS-	02/21/2024	02/20/2029	463	1,900,000	4467	228,190			177,773		264,126			(11,259)				.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			4,761,971		8,469,584			(320,073)				.0001
TRANSPARENT VALUE BLENDED TA2403614		N/A	Equity/Index	GS-	06/13/2024	06/13/2029	670	2,800,000	4547	334,880			281,483		370,647			(16,515)				.0001
TRANSPARENT VALUE BLENDED TA2402213		N/A	Equity/Index	GS-	04/25/2024	04/25/2029	388	1,600,000	4488	216,320			176,309		223,605			(10,685)				.0001
TRANSPARENT VALUE BLENDED TA2402111		N/A	Equity/Index	GS-	04/22/2024	04/20/2029	316	1,300,000	4478	172,640			140,234		183,844			(8,528)				.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		1,699							.0001
UBSMAIA5 INDEX 1 YR TA2406491		N/A	Equity/Index	UBS-	09/24/2024	07/29/2025	1,085	562,816	524.549999999995	7,975			7,975		1,192							.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		9,161							.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		3,621							.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		16,055							.0001
UBSMAIA5 INDEX 1 YR TA2403006		N/A	Equity/Index	UBS-	05/22/2024	05/22/2025	1,734	900,000	519.160100000006	18,000			18,000		773							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 1 YR TA2404287		N/A	Equity/Index	UBS-	07/11/2024	07/03/2025	790	418,844	532.04999999999	7,689			7,689		624							.0001
UBSMAIA5 INDEX 1 YR TA2403919		N/A	Equity/Index	UBS-	06/27/2024	06/16/2025	523	274,185	522.79	5,758			5,758		354							.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		3,195							.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		10,047							.0001
UBSMAIA5 INDEX 1 YR TA2401884		N/A	Equity/Index	UBS-	04/11/2024	04/10/2025	1,857	962,606	516.94000000000 005	20,368			20,368		148							.0001
UBSMAIA5 INDEX 1 YR TA2402165		N/A	Equity/Index	UBS-	04/25/2024	04/22/2025	1,943	1,000,066	513	21,341			21,341		366							.0001
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		4,744							.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		8,266							.0001
UBSMAIA5 INDEX 1 YR TA2402656		N/A	Equity/Index	UBS-	05/09/2024	05/08/2025	1,768	921,443	521.01	18,558			18,558		549							.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		7,075							.0001
UBSMAIA5 INDEX 1 YR TA2407098		N/A	Equity/Index	UBS-	10/10/2024	07/22/2025	721	373,506	528.69000000000 005	3,938			3,938		697							.0001
UBSMAIA5 INDEX 1 YR TA2404962		N/A	Equity/Index	UBS-	08/02/2024	08/01/2025	5,386	2,800,000	519.89279999999 997	56,560			56,560		7,003							.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		13,800							.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		20,945							.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		3,149							.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		3,828							.0001
UBSMAIA5 INDEX 1 YR TA2401756		N/A	Equity/Index	UBS-	04/03/2024	04/10/2025	775	404,309	502.53	16,428			400		432			(3,996)				.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		7,666							.0001
UBSMAIA5 INDEX 1 YR TA2402718		N/A	Equity/Index	UBS-	05/10/2024	05/09/2025	2,685	1,400,000	521.43619999999 999	28,000			28,000		856							.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		12,748							.0001
UBSMAIA5 INDEX 1 YR TA2402217		N/A	Equity/Index	UBS-	04/26/2024	04/23/2025	1,133	587,019	515.11	13,140			13,140		214							.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		6,424							.0001
UBSMAIA5 INDEX 1 YR TA2407100		N/A	Equity/Index	UBS-	10/10/2024	06/26/2025	2,967	1,537,019	525.30999999999 995	18,104			18,104		2,379							.0001
UBSMAIA5 INDEX 1 YR TA2401883		N/A	Equity/Index	UBS-	04/11/2024	04/11/2025	1,929	1,000,000	518.3664	20,000			20,000		170							.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		4,301							.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		2,336							.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		5,965							.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		1,116							.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		1,205							.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		1,871							.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		3,331							.0001
UBSMAIA5 INDEX 1 YR TA2406352		N/A	Equity/Index	UBS-	09/19/2024	09/11/2025	1,628	841,778	513.42999999999 995	19,581			19,581		4,214							.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		7,881							.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		5,595							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		7,916							.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		6,152							.0001
UBSMAIA5 INDEX 1 YR TA2403378		N/A	Equity/Index	UBS-	06/07/2024	06/03/2025	742	389,269	522.65	8,405			8,405		404							.0001
UBSMAIA5 INDEX 1 YR TA2402832		N/A	Equity/Index	UBS-	05/15/2024	05/13/2025	1,019	533,525	521.62	11,496			11,496		356							.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		2,552							.0001
UBSMAIA5 INDEX 1 YR TA2402036		N/A	Equity/Index	UBS-	04/19/2024	04/17/2025	3,272	1,671,826	513.36	29,993			29,993		443							.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		2,723							.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		1,661							.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		4,953							.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		18,788							.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		3,123							.0001
UBSMAIA5 INDEX 1 YR TA2401798		N/A	Equity/Index	UBS-	04/05/2024	04/04/2025	5,595	2,900,000	518.33600000000001	58,000			58,000		180							.0001
UBSMAIA5 INDEX 1 YR TA2403034		N/A	Equity/Index	UBS-	05/23/2024	05/20/2025	1,358	705,355	520.04	13,699			13,699		572							.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		7,534							.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		3,829							.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		6,084							.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		10,351							.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		2,236							.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		6,457							.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		18,803							.0001
UBSMAIA5 INDEX 1 YR TA2401796		N/A	Equity/Index	UBS-	04/05/2024	04/02/2025	1,250	647,920	521.29999999999995	11,388			11,388		20							.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		15,343							.0001
UBSMAIA5 INDEX 1 YR TA2402785		N/A	Equity/Index	UBS-	05/14/2024	05/09/2025	1,212	631,753	512.41999999999996	17,810			17,810		514							.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		13,147							.0001
UBSMAIA5 INDEX 1 YR TA2403750		N/A	Equity/Index	UBS-	06/21/2024	06/20/2025	2,669	1,400,000	524.46630000000005	28,000			28,000		1,837							.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		727							.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		476							.0001
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		10,068							.0001
UBSMAIA5 INDEX 1 YR TA2405338		N/A	Equity/Index	UBS-	08/16/2024	08/18/2025	772	400,000	518.34609999999998	8,080			8,080		1,253							.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		17,025							.0001
UBSMAIA5 INDEX 1 YR TA2404494		N/A	Equity/Index	UBS-	07/17/2024	07/11/2025	5,120	2,722,595	531.69000000000005	54,203			54,203		4,335							.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		12,697							.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		3,942							.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		2,759							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 1 YR TA2405544		N/A	Equity/Index	UBS-	08/23/2024	08/25/2025	770	400,000	519.37360000000001	8,080			8,080		1,268							.0001
UBSMAIA5 INDEX 1 YR TA2404493		N/A	Equity/Index	UBS-	07/17/2024	07/15/2025	761	404,667	533.92999999999995	7,382			7,382		658							.0001
UBSMAIA5 INDEX 1 YR TA2406036		N/A	Equity/Index	UBS-	09/09/2024	09/09/2025	2,141	1,100,000	513.66129999999998	22,220			22,220		5,350							.0001
UBSMAIA5 INDEX 1 YR TA2402497		N/A	Equity/Index	UBS-	05/03/2024	05/05/2025	1,157	600,000	518.6191	12,060			12,060		334							.0001
UBSMAIA5 INDEX 1 YR TA2407886		N/A	Equity/Index	UBS-	11/01/2024	11/03/2025	2,169	1,100,000	507.04730000000001	22,330			22,330		10,793							.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		26,279							.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		4,939							.0001
UBSMAIA5 INDEX 1 YR TA2405933		N/A	Equity/Index	UBS-	09/05/2024	09/05/2025	2,810	1,450,000	516.06020000000001	29,290			29,290		5,956							.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		12,208							.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		3,465							.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		18,780							.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		6,850							.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		3,490							.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		2,869							.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		388							.0001
UBSMAIA5 INDEX 1 YR TA2402655		N/A	Equity/Index	UBS-	05/09/2024	05/07/2025	364	189,709	522.09	3,649			3,649		109							.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		4,769							.0001
UBSMAIA5 INDEX 1 YR TA2401757		N/A	Equity/Index	UBS-	04/03/2024	04/03/2025	1,602	835,746	525.01	14,571			14,571		38							.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		7,345							.0001
UBSMAIA5 INDEX 1 YR TA2403917		N/A	Equity/Index	UBS-	06/27/2024	06/11/2025	1,488	780,090	522.91999999999996	16,191			16,191		931							.0001
UBSMAIA5 INDEX 1 YR TA2403216		N/A	Equity/Index	UBS-	06/03/2024	05/23/2025	2,700	1,411,152	521.86	28,793			28,793		1,204							.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		758							.0001
UBSMAIA5 INDEX 1 YR TA2406351		N/A	Equity/Index	UBS-	09/19/2024	09/10/2025	1,161	600,310	512.95000000000005	14,222			14,222		3,073							.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		19,092							.0001
UBSMAIA5 INDEX 1 YR TA2403563		N/A	Equity/Index	UBS-	06/13/2024	06/06/2025	1,000	525,149	524.62	10,648			10,648		560							.0001
UBSMAIA5 INDEX 1 YR TA2402166		N/A	Equity/Index	UBS-	04/25/2024	04/24/2025	3,019	1,553,886	516.79	28,360			28,360		588							.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		4,307							.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		3,099							.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		6,252							.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		1,980							.0001
UBSMAIA5 INDEX 1 YR TA2404963		N/A	Equity/Index	UBS-	08/02/2024	08/04/2025	769	400,000	519.89279999999997	8,080			8,080		1,019							.0001
UBSMAIA5 INDEX 1 YR TA2404911		N/A	Equity/Index	UBS-	08/01/2024	08/01/2025	4,014	2,100,000	523.12559999999996	42,210			42,210		4,648							.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		4,892							.0001
UBSMAIA5 INDEX 1 YR TA2402163		N/A	Equity/Index	UBS-	04/25/2024	04/25/2025	1,554	800,000	514.70219999999995	16,000			16,000		324							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		2,727							.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		3,283							.0001
UBSMAIA5 INDEX 1 YR TA2401886		N/A	Equity/Index	UBS-	04/11/2024	04/08/2025	930	482,081	519.62	9,102			9,102		59							.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		8,553							.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		14,637							.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		6,881							.0001
UBSMAIA5 INDEX 1 YR TA2403191		N/A	Equity/Index	UBS-	05/31/2024	06/02/2025	1,147	600,000	523.259800000004	12,060			12,060		606							.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		547							.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		914							.0001
UBSMAIA5 INDEX 1 YR TA2402652		N/A	Equity/Index	UBS-	05/09/2024	04/30/2025	624	325,215	516.77	7,704			7,704		157							.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		4,300							.0001
UBSMAIA5 INDEX 1 YR TA2402786		N/A	Equity/Index	UBS-	05/14/2024	05/13/2025	418	217,882	521.62	4,289			4,289		147							.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		3,073							.0001
UBSMAIA5 INDEX 1 YR TA2401991		N/A	Equity/Index	UBS-	04/17/2024	04/14/2025	1,100	564,701	516.14	10,001			10,001		121							.0001
UBSMAIA5 INDEX 1 YR TA2402496		N/A	Equity/Index	UBS-	05/03/2024	05/02/2025	2,121	1,100,000	518.6191	22,000			22,000		555							.0001
UBSMAIA5 INDEX 1 YR TA2402953		N/A	Equity/Index	UBS-	05/21/2024	05/16/2025	458	239,411	500.83	10,534			10,534		1,293							.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		1,992							.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		11,122							.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		3,020							.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		999							.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		10,058							.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		6,024							.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		6,841							.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		13,244							.0001
UBSMAIA5 INDEX 1 YR TA2402490		N/A	Equity/Index	UBS-	05/03/2024	05/01/2025	3,708	1,923,040	516	42,559			42,559		957							.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		20,006							.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		1,443							.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		6,871							.0001
UBSMAIA5 INDEX 1 YR TA2402468		N/A	Equity/Index	UBS-	05/02/2024	04/15/2025	1,601	825,749	515.54	16,340			16,340		190							.0001
UBSMAIA5 INDEX 1 YR TA2403375		N/A	Equity/Index	UBS-	06/07/2024	06/09/2025	1,144	600,000	524.621499999997	12,060			12,060		672							.0001
UBSMAIA5 INDEX 1 YR TA2402879		N/A	Equity/Index	UBS-	05/17/2024	05/16/2025	4,804	2,500,000	520.401200000002	50,000			50,000		1,837							.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		19,843							.0001
UBSMAIA5 INDEX 1 YR TA2403295		N/A	Equity/Index	UBS-	06/06/2024	06/06/2025	3,431	1,800,000	524.648800000005	36,000			36,000		1,903							.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		3,279							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 1 YR TA2406251		N/A	Equity/Index	UBS-	09/16/2024	09/16/2025	1,751	900,000	513.93489999999997	18,270			18,270		4,550							.0001
UBSMAIA5 INDEX 1 YR TA2402491		N/A	Equity/Index	UBS-	05/03/2024	05/02/2025	640	331,916	515.77	7,422			7,422		172							.0001
UBSMAIA5 INDEX 1 YR TA2406706		N/A	Equity/Index	UBS-	09/30/2024	09/30/2025	2,119	1,100,000	519.11320000000001	22,330			22,330		4,690							.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		12,061							.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		3,618							.0001
UBSMAIA5 INDEX 1 YR TA2402955		N/A	Equity/Index	UBS-	05/21/2024	05/14/2025	548	286,457	521.25	6,028			6,028		199							.0001
UBSMAIA5 INDEX 1 YR TA2404245		N/A	Equity/Index	UBS-	07/10/2024	06/24/2025	1,998	1,062,851	523.76	28,789			28,789		1,502							.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		1,865							.0001
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		5,263							.0001
UBSMAIA5 INDEX 1 YR TA2404607		N/A	Equity/Index	UBS-	07/22/2024	07/07/2025	558	295,007	532.04999999999995	5,019			5,019		448							.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		2,081							.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		2,352							.0001
UBSMAIA5 INDEX 1 YR TA2402633		N/A	Equity/Index	UBS-	05/08/2024	05/06/2025	546	284,470	519.21	6,112			6,112		162							.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		2,320							.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		18,812							.0001
UBSMAIA5 INDEX 1 YR TA2401887		N/A	Equity/Index	UBS-	04/11/2024	04/03/2025	662	343,159	521.54	5,932			5,932		16							.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		3,230							.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		2,222							.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		9,907							.0001
UBSMAIA5 INDEX 1 YR TA2402654		N/A	Equity/Index	UBS-	05/09/2024	05/06/2025	174	90,685	519.21	1,961			1,961		52							.0001
UBSMAIA5 INDEX 1 YR TA2406625		N/A	Equity/Index	UBS-	09/27/2024	09/19/2025	3,000	1,560,796	517.05999999999995	35,720			35,720		6,777							.0001
UBSMAIA5 INDEX 1 YR TA2402218		N/A	Equity/Index	UBS-	04/26/2024	04/17/2025	741	383,920	511.44	9,886			9,886		110							.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		2,724							.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		3,778							.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		10,495							.0001
UBSMAIA5 INDEX 1 YR TA2503031		N/A	Equity/Index	UBS-	02/12/2025	02/11/2026	1,382	699,850	506.62		13,976		13,976		9,719							.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		14,564							.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		1,960							.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		7,349							.0001
UBSMAIA5 INDEX 1 YR TA2500719		N/A	Equity/Index	UBS-	01/14/2025	08/28/2025	93	46,324	519.39		199		199		126							.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		2,444							.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		2,364							.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		12,995							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		5,478							.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		3,632							.0001
UBSMAIA5 INDEX 1 YR TA2403984		N/A	Equity/Index	UBS-	06/28/2024	06/27/2025	2,290	1,200,000	524.126899999999998	24,000			24,000		1,740							.0001
UBSMAIA5 INDEX 1 YR TA2403376		N/A	Equity/Index	UBS-	06/07/2024	05/28/2025	588	308,477	523.080000000004	6,502			6,502		288							.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		4,891							.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		14,914							.0001
UBSMAIA5 INDEX 1 YR TA2401885		N/A	Equity/Index	UBS-	04/11/2024	04/09/2025	476	246,742	518.25	4,942			4,942		34							.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		8,180							.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		6,851							.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		4,314							.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		3,661							.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		3,388							.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		4,256							.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		4,475							.0001
UBSMAIA5 INDEX 1 YR TA2403751		N/A	Equity/Index	UBS-	06/21/2024	06/23/2025	1,525	800,000	524.466300000005	16,080			16,080		1,096							.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		4,950							.0001
UBSMAIA5 INDEX 1 YR TA2403377		N/A	Equity/Index	UBS-	06/07/2024	05/29/2025	738	387,171	521.190000000005	8,817			8,817		375							.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		13,102							.0001
UBSMAIA5 INDEX 1 YR TA2406786		N/A	Equity/Index	UBS-	10/03/2024	06/25/2025	1,226	634,448	524.59	7,671			7,671		977							.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		1,373							.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		4,966							.0001
UBSMAIA5 INDEX 1 YR TA2407099		N/A	Equity/Index	UBS-	10/10/2024	06/18/2025	768	397,853	525.77	4,471			4,471		554							.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		5,307							.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		21,777							.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		12,490							.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		24,699							.0001
UBSMAIA5 INDEX 1 YR TA2407135		N/A	Equity/Index	UBS-	10/11/2024	10/13/2025	1,304	676,777	518.925500000006	13,739			13,739		3,152							.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		1,888							.0001
UBSMAIA5 INDEX 1 YR TA2401758		N/A	Equity/Index	UBS-	04/03/2024	04/01/2025	560	292,146	522.1	5,740			5,740		5							.0001
UBSMAIA5 INDEX 1 YR TA2401949		N/A	Equity/Index	UBS-	04/15/2024	04/10/2025	1,586	817,645	519.570000000005	13,683			13,683		125							.0001
UBSMAIA5 INDEX 1 YR TA2402880		N/A	Equity/Index	UBS-	05/17/2024	05/19/2025	1,345	700,000	520.40120000002	14,070			14,070		553							.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		12,075							.0001
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		20,907							.0001
UBSMAIA5 INDEX 1 YR TA2403379		N/A	Equity/Index	UBS-	06/07/2024	06/04/2025	1,144	600,167	522.89	12,844			12,844		631							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 1 YR TA2405543		N/A	Equity/Index	UBS-	08/23/2024	08/22/2025	1,733	900,000	519.37360000000 001	18,180			18,180		2,812							.0001
UBSMAIA5 INDEX 1 YR TA2404328		N/A	Equity/Index	UBS-	07/12/2024	07/14/2025	3,005	1,600,000	532.49869999999 999	32,160			32,160		2,621							.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		15,723							.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		4,777							.0001
UBSMAIA5 INDEX 1 YR TA2403035		N/A	Equity/Index	UBS-	05/23/2024	05/23/2025	1,733	900,000	519.40700000000 004	18,000			18,000		787							.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		3,632							.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		6,025							.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		3,073							.0001
UBSMAIA5 INDEX 1 YR TA2403985		N/A	Equity/Index	UBS-	06/28/2024	06/30/2025	2,480	1,300,000	524.12689999999 998	26,130			26,130		1,963							.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		1,033							.0001
UBSMAIA5 INDEX 1 YR TA2402952		N/A	Equity/Index	UBS-	05/21/2024	05/16/2025	3,138	1,640,331	522.91	32,305			32,305		1,174							.0001
UBSMAIA5 INDEX 1 YR TA2405080		N/A	Equity/Index	UBS-	08/07/2024	07/23/2025	2,502	1,290,021	528.32000000000 005	14,397			14,397		2,197							.0001
UBSMAIA5 INDEX 1 YR TA2405737		N/A	Equity/Index	UBS-	08/29/2024	08/29/2025	791	410,000	518.63869999999 997	8,282			8,282		1,400							.0001
UBSMAIA5 INDEX 1 YR TA2403562		N/A	Equity/Index	UBS-	06/13/2024	06/05/2025	1,135	596,044	524.22	12,268			12,268		628							.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		3,673							.0001
UBSMAIA5 INDEX 1 YR TA2402719		N/A	Equity/Index	UBS-	05/10/2024	05/12/2025	384	200,000	521.43619999999 999	4,020			4,020		132							.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		13,499							.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		1,105							.0001
UBSMAIA5 INDEX 1 YR TA2401799		N/A	Equity/Index	UBS-	04/05/2024	04/07/2025	386	200,000	518.33600000000 001	4,020			4,020		22							.0001
UBSMAIA5 INDEX 1 YR TA2403565		N/A	Equity/Index	UBS-	06/13/2024	06/13/2025	1,714	900,000	525.14919999999 995	18,000			18,000		1,055							.0001
UBSMAIA5 INDEX 1 YR TA2404327		N/A	Equity/Index	UBS-	07/12/2024	07/11/2025	3,380	1,800,000	532.49869999999 999	36,180			36,180		2,906							.0001
UBSMAIA5 INDEX 1 YR TA2407881		N/A	Equity/Index	UBS-	11/01/2024	10/17/2025	1,964	995,841	514.04999999999 995	14,415			14,415		5,980							.0001
UBSMAIA5 INDEX 1 YR TA2403918		N/A	Equity/Index	UBS-	06/27/2024	06/12/2025	1,213	635,920	526.66999999999 996	11,287			11,287		737							.0001
UBSMAIA5 INDEX 1 YR TA2401979		N/A	Equity/Index	UBS-	04/16/2024	04/11/2025	2,212	1,137,389	516.14	20,807			20,807		193							.0001
UBSMAIA5 INDEX 1 YR TA2402219		N/A	Equity/Index	UBS-	04/26/2024	04/25/2025	3,667	1,900,000	518.11040000000 003	38,000			38,000		743							.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		13,823							.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		6,825							.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		6,871							.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		2,246							.0001
UBSMAIA5 INDEX 1 YR TA2405137		N/A	Equity/Index	UBS-	08/09/2024	08/08/2025	8,308	4,300,000	517.56150000000 002	86,430			86,430		12,738							.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		3,172							.0001
UBSMAIA5 INDEX 1 YR TA2407357		N/A	Equity/Index	UBS-	10/18/2024	10/20/2025	1,908	986,000	516.64490000000 001	20,016			20,016		5,296							.0001
UBSMAIA5 INDEX 1 YR TA2402164		N/A	Equity/Index	UBS-	04/25/2024	04/17/2025	1,000	514,702	512.76	11,024			11,024		140							.0001
UBSMAIA5 INDEX 1 YR TA2404118		N/A	Equity/Index	UBS-	07/05/2024	07/03/2025	3,759	2,000,000	532.05129999999 997	40,000			40,000		2,944							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 1 YR TA2403190		N/A	Equity/Index	UBS-	05/31/2024	05/30/2025	5,160	2,700,000	523.25980000000004	54,000			54,000		2,581							.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		2,904							.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		5,376							.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		12,177							.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		3,804							.0001
UBSMAIA5 INDEX 1 YR TA2407664		N/A	Equity/Index	UBS-	10/28/2024	10/14/2025	3,165	1,618,009	519.92999999995	21,753			21,753		7,112							.0001
UBSMAIA5 INDEX 1 YR TA2404517		N/A	Equity/Index	UBS-	07/18/2024	07/15/2025	1,320	696,220	533.92999999995	10,456			10,456		1,079							.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		8,534							.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		27,656							.0001
UBSMAIA5 INDEX 1 YR TA2402467		N/A	Equity/Index	UBS-	05/02/2024	04/25/2025	1,269	654,513	514.70000000005	13,583			13,583		268							.0001
UBSMAIA5 INDEX 1 YR TA2408171		N/A	Equity/Index	UBS-	11/07/2024	10/14/2025	521	267,115	519.92999999995	3,748			3,748		1,159							.0001
UBSMAIA5 INDEX 1 YR TA2405138		N/A	Equity/Index	UBS-	08/09/2024	08/11/2025	1,159	600,000	517.56150000002	12,120			12,120		1,831							.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		10,381							.0001
UBSMAIA5 INDEX 1 YR TA2407559		N/A	Equity/Index	UBS-	10/25/2024	10/27/2025	3,674	1,880,000	511.73669999998	38,164			38,164		13,581							.0001
UBSMAIA5 INDEX 1 YR TA2401992		N/A	Equity/Index	UBS-	04/17/2024	04/15/2025	1,137	583,696	515.54	10,626			10,626		135							.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		16,140							.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		14,051							.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		1,465							.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		7,584							.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		3,469							.0001
UBSMAIA5 INDEX 1 YR TA2407134		N/A	Equity/Index	UBS-	10/11/2024	10/10/2025	3,478	1,804,738	518.92550000006	36,456			36,456		8,245							.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		2,499							.0001
UBSMAIA5 INDEX 1 YR TA2402661		N/A	Equity/Index	UBS-	05/09/2024	05/09/2025	1,343	700,000	521.178	14,000			14,000		426							.0001
UBSMAIA5 INDEX 1 YR TA2403564		N/A	Equity/Index	UBS-	06/13/2024	06/10/2025	2,777	1,458,339	523.84	30,693			30,693		1,680							.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		2,754							.0001
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		1,555							.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		925							.0001
UBSMAIA5 INDEX 1 YR TA2402466		N/A	Equity/Index	UBS-	05/02/2024	04/29/2025	2,900	1,495,736	518.55999999995	26,494			26,494		674							.0001
UBSMAIA5 INDEX 1 YR TA2403374		N/A	Equity/Index	UBS-	06/07/2024	06/06/2025	2,859	1,500,000	524.62149999997	30,000			30,000		1,598							.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		6,832							.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		2,217							.0001
UBSMAIA5 INDEX 1 YR TA2403920		N/A	Equity/Index	UBS-	06/27/2024	06/17/2025	957	501,711	524.21	9,943			9,943		643							.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		4,263							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		4,683							.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		7,161							.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		3,325							.0001
UBSMAIA5 INDEX 1 YR TA2402216		N/A	Equity/Index	UBS-	04/26/2024	04/24/2025	627	324,855	513.54	7,750			7,750		130							.0001
UBSMAIA5 INDEX 1 YR TA2407558		N/A	Equity/Index	UBS-	10/25/2024	10/24/2025	4,416	2,260,000	511.736699999998	45,652			45,652		16,112							.0001
UBSMAIA5 INDEX 1 YR TA2402653		N/A	Equity/Index	UBS-	05/09/2024	05/02/2025	920	479,484	518.62	10,573			10,573		244							.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		7,923							.0001
UBSMAIA5 INDEX 1 YR TA2403921		N/A	Equity/Index	UBS-	06/27/2024	06/20/2025	2,500	1,310,635	526.059999999995	24,142			24,142		1,709							.0001
UBSMAIA5 INDEX 1 YR TA2403273		N/A	Equity/Index	UBS-	06/05/2024	05/30/2025	2,550	1,336,755	521.570000000005	29,577			29,577		1,305							.0001
UBSMAIA5 INDEX 1 YR TA2402954		N/A	Equity/Index	UBS-	05/21/2024	05/15/2025	1,142	596,959	523.580000000004	11,416			11,416		416							.0001
UBSMAIA5 INDEX 1 YR TA2402028		N/A	Equity/Index	UBS-	04/19/2024	04/17/2025	2,740	1,400,000	510.949200000002	28,000			28,000		416							.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		6,652							.0001
UBSMAIA5 INDEX 1 YR TA2403509		N/A	Equity/Index	UBS-	06/11/2024	06/13/2025	900	470,628	506.52	17,401			17,401		1,718							.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		9,811							.0001
UBSMAIA5 INDEX 1 YR TA2407074		N/A	Equity/Index	UBS-	10/09/2024	10/07/2025	917	475,604	519.559999999995	9,234			9,234		2,078							.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		7,129							.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		1,382							.0001
UBSMAIA5 INDEX 1 YR TA2401863		N/A	Equity/Index	UBS-	04/09/2024	04/04/2025	2,511	1,301,337	519.22	24,851			24,851		80							.0001
UBSMAIA5 INDEX 1 YR TA2408173		N/A	Equity/Index	UBS-	11/07/2024	10/22/2025	355	182,007	513.440000000005	3,470			3,470		1,166							.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		1,446							.0001
UBSMAIA5 INDEX 1 YR TA2404088		N/A	Equity/Index	UBS-	07/03/2024	07/03/2025	1,886	1,000,000	530.133100000001	20,000			20,000		1,468							.0001
UBSMAIA5 INDEX 1 YR TA2406833		N/A	Equity/Index	UBS-	10/04/2024	10/03/2025	2,891	1,500,000	518.800899999996	30,300			30,300		6,586							.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		4,349							.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		1,979							.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		14,608							.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		2,049							.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		5,947							.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		2,236							.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		6,851							.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		33,305							.0001
UBSMAIA5 INDEX 1 YR TA2403752		N/A	Equity/Index	UBS-	06/21/2024	06/13/2025	3,951	2,072,166	518.73	51,736			51,736		2,791							.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		9,929							.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		4,051							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		3,387							.0001
UBSMAIA5 INDEX 1 YR TA2404910		N/A	Equity/Index	UBS-	08/01/2024	07/31/2025	5,699	2,981,293	526.450000000005	51,753			51,753		5,920							.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		6,438							.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		13,116							.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		548							.0001
UBSMAIA5 INDEX 1 YR TA2409667		N/A	Equity/Index	UBS-	12/05/2024	12/29/2025	328	168,540	500.45	5,791			4,059		2,704			(1,343)				.0001
UBSMAIA5 INDEX 1 YR TA2406377		N/A	Equity/Index	UBS-	09/20/2024	09/19/2025	1,550	800,000	516.177900000002	16,160			16,160		3,613							.0001
UBSMAIA5 INDEX 1 YR TA2401761		N/A	Equity/Index	UBS-	04/03/2024	04/17/2025	336	175,288	505.89	6,398			272		118			(1,527)				.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		30,759							.0001
UBSMAIA5 INDEX 1 YR TA2403753		N/A	Equity/Index	UBS-	06/21/2024	06/17/2025	1,718	901,033	524.21	18,131			18,131		1,138							.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		5,945							.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		9,171							.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			20,689		9,850			(4,280)				.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			6,342		37,391			(2,784)				.0001
UBSMAIA5 INDEX 2 YR TA2306003		N/A	Equity/Index	UBS-	07/07/2023	07/03/2025	648	326,541	506.47	8,168			1,051		1,503			(1,017)				.0001
UBSMAIA5 INDEX 2 YR TA2309208		N/A	Equity/Index	UBS-	12/15/2023	12/01/2025	152	76,214	493.45	2,596			888		1,674			(328)				.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			5,477		8,864			(1,881)				.0001
UBSMAIA5 INDEX 2 YR TA2401514		N/A	Equity/Index	UBS-	03/21/2024	02/20/2026	444	231,163	510.98	8,074			3,765		2,357			(1,043)				.0001
UBSMAIA5 INDEX 2 YR TA2400258		N/A	Equity/Index	UBS-	01/17/2024	01/12/2026	167	82,425	496.93	2,033			803		1,625			(253)				.0001
UBSMAIA5 INDEX 2 YR TA2506160		N/A	Equity/Index	UBS-	03/26/2025	03/04/2027	272	137,505	502.56		4,067		4,038		3,430			(29)				.0001
UBSMAIA5 INDEX 2 YR TA2402493		N/A	Equity/Index	UBS-	05/03/2024	04/02/2026	530	274,868	518.34	7,345			3,868		2,301			(951)				.0001
UBSMAIA5 INDEX 2 YR TA2309097		N/A	Equity/Index	UBS-	12/08/2023	11/12/2025	100	49,431	487.31	1,626			522		1,474			(209)				.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			9,881		6,380			(1,830)				.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			13,831		7,188			(3,058)				.0001
UBSMAIA5 INDEX 2 YR TA2304489		N/A	Equity/Index	UBS-	04/28/2023	04/25/2025	1,782	901,943	503.01	26,945			893		2,097			(3,349)				.0001
UBSMAIA5 INDEX 2 YR TA2503594		N/A	Equity/Index	UBS-	02/20/2025	02/03/2027	424	215,449	502.14		6,929		6,549		5,274			(380)				.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			10,713		34,229			(4,247)				.0001
UBSMAIA5 INDEX 2 YR TA2501570		N/A	Equity/Index	UBS-	01/27/2025	01/13/2027	330	166,502	496.88		5,633		5,137		4,716			(496)				.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			18,055		15,207			(2,831)				.0001
UBSMAIA5 INDEX 2 YR TA2305133		N/A	Equity/Index	UBS-	06/01/2023	05/30/2025	2,776	1,399,560	504.56	37,629			3,062		5,409			(4,671)				.0001
UBSMAIA5 INDEX 2 YR TA2305980		N/A	Equity/Index	UBS-	07/06/2023	06/30/2025	1,291	651,134	506.95	16,229			2,026		2,757			(2,026)				.0001
UBSMAIA5 INDEX 2 YR TA2404645		N/A	Equity/Index	UBS-	07/23/2024	07/16/2026	727	384,141	534.53	8,783			5,730		2,741			(1,095)				.0001
UBSMAIA5 INDEX 2 YR TA2308686		N/A	Equity/Index	UBS-	11/15/2023	11/10/2025	587	287,495	487.31	8,359			2,575		8,621			(1,039)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2405079		N/A	Equity/Index	UBS-	08/07/2024	07/17/2026	785	404,743	526.65	7,937			5,291		3,402			(1,009)				.0001
UBSMAIA5 INDEX 2 YR TA2308578		N/A	Equity/Index	UBS-	11/10/2023	10/24/2025	230	112,082	477.86	3,965			1,150		5,089			(503)				.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			10,900		9,203			(2,955)				.0001
UBSMAIA5 INDEX 2 YR TA2307677		N/A	Equity/Index	UBS-	09/22/2023	09/19/2025	342	167,422	495.85	3,720			879		2,873			(462)				.0001
UBSMAIA5 INDEX 2 YR TA2401512		N/A	Equity/Index	UBS-	03/21/2024	03/13/2026	582	303,010	518.41	8,721			4,203		2,385			(1,093)				.0001
UBSMAIA5 INDEX 2 YR TA2306737		N/A	Equity/Index	UBS-	08/04/2023	08/01/2025	392	197,136	504.87	5,033			848		1,346			(626)				.0001
UBSMAIA5 INDEX 2 YR TA2410201		N/A	Equity/Index	UBS-	12/11/2024	11/23/2026	507	259,058	507.72	7,725			6,530		4,947			(978)				.0001
UBSMAIA5 INDEX 2 YR TA2309280		N/A	Equity/Index	UBS-	12/20/2023	12/19/2025	481	240,570	502.81	6,073			2,186		3,270			(751)				.0001
UBSMAIA5 INDEX 2 YR TA2401759		N/A	Equity/Index	UBS-	04/03/2024	04/02/2026	1,793	935,389	521.29999999995	25,627			12,901		7,015			(3,172)				.0001
UBSMAIA5 INDEX 2 YR TA2502598		N/A	Equity/Index	UBS-	02/07/2025	01/26/2027	792	400,368	504.55		11,193		10,410		9,070			(783)				.0001
UBSMAIA5 INDEX 2 YR TA2401646		N/A	Equity/Index	UBS-	03/28/2024	03/25/2026	2,377	1,243,309	520.32000000000005	36,374			18,036		9,434			(4,534)				.0001
UBSMAIA5 INDEX 2 YR TA2309060		N/A	Equity/Index	UBS-	12/06/2023	12/04/2025	986	485,524	493.26	12,893			4,380		10,973			(1,596)				.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			2,351		3,063			(1,840)				.0001
UBSMAIA5 INDEX 2 YR TA2402659		N/A	Equity/Index	UBS-	05/09/2024	05/07/2026	245	127,689	522.09	3,366			1,864		1,031			(418)				.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			12,182		12,566			(1,757)				.0001
UBSMAIA5 INDEX 2 YR TA2411248		N/A	Equity/Index	UBS-	12/27/2024	12/11/2026	480	240,126	508.45	5,089			4,431		4,574			(644)				.0001
UBSMAIA5 INDEX 2 YR TA2308705		N/A	Equity/Index	UBS-	11/17/2023	10/31/2025	273	133,609	482.42	4,412			1,324		5,006			(559)				.0001
UBSMAIA5 INDEX 2 YR TA2304701		N/A	Equity/Index	UBS-	05/11/2023	04/28/2025	467	234,030	506.14	5,507			208		297			(694)				.0001
UBSMAIA5 INDEX 2 YR TA2305063		N/A	Equity/Index	UBS-	05/26/2023	05/23/2025	500	253,053	503.52	7,361			529		1,023			(916)				.0001
UBSMAIA5 INDEX 2 YR TA2304680		N/A	Equity/Index	UBS-	05/10/2023	05/05/2025	1,848	929,266	503.62	24,923			1,170		2,594			(3,098)				.0001
UBSMAIA5 INDEX 2 YR TA2409269		N/A	Equity/Index	UBS-	11/27/2024	11/04/2026	966	492,255	505.85	14,782			12,203		9,759			(1,887)				.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			7,172		21,070			(2,770)				.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			12,074		48,103			(5,102)				.0001
UBSMAIA5 INDEX 2 YR TA2408143		N/A	Equity/Index	UBS-	11/06/2024	10/22/2026	1,125	573,805	513.44000000000005	14,111			11,245		8,711			(1,779)				.0001
UBSMAIA5 INDEX 2 YR TA2401296		N/A	Equity/Index	UBS-	03/14/2024	02/27/2026	679	352,009	509.61	12,096			5,648		3,899			(1,531)				.0001
UBSMAIA5 INDEX 2 YR TA2409267		N/A	Equity/Index	UBS-	11/27/2024	11/06/2026	723	368,427	512.70000000000005	9,068			7,491		5,832			(1,154)				.0001
UBSMAIA5 INDEX 2 YR TA2500320		N/A	Equity/Index	UBS-	01/07/2025	12/07/2026	371	185,921	514		3,365		2,964		2,927			(400)				.0001
UBSMAIA5 INDEX 2 YR TA2402930		N/A	Equity/Index	UBS-	05/20/2024	05/08/2026	577	300,438	521.53	7,886			4,428		2,484			(991)				.0001
UBSMAIA5 INDEX 2 YR TA2505034		N/A	Equity/Index	UBS-	03/10/2025	02/08/2027	900	451,233	505.52		10,769		10,445		10,122			(324)				.0001
UBSMAIA5 INDEX 2 YR TA2411393		N/A	Equity/Index	UBS-	12/30/2024	12/18/2026	376	187,381	497.87	5,165			4,510		5,099			(648)				.0001
UBSMAIA5 INDEX 2 YR TA2400418		N/A	Equity/Index	UBS-	01/26/2024	01/16/2026	671	337,109	497.65	10,507			4,250		6,359			(1,319)				.0001
UBSMAIA5 INDEX 2 YR TA2504774		N/A	Equity/Index	UBS-	03/06/2025	02/04/2027	1,500	753,917	504.48		19,282		18,593		17,377			(690)				.0001
UBSMAIA5 INDEX 2 YR TA2405298		N/A	Equity/Index	UBS-	08/14/2024	08/07/2026	569	294,364	516.71	8,221			5,614		3,541			(1,025)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2308360		N/A	Equity/Index	UBS-	10/27/2023	10/24/2025	562	268,177	480.84	6,463			1,839		10,980			(803)				.0001
UBSMAIA5 INDEX 2 YR TA2308090		N/A	Equity/Index	UBS-	10/11/2023	10/09/2025	504	245,225	482.95	7,356			1,933		8,926			(911)				.0001
UBSMAIA5 INDEX 2 YR TA2403073		N/A	Equity/Index	UBS-	05/24/2024	05/11/2026	1,493	779,140	521.440000000005	21,095			11,999		6,482			(2,666)				.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			1,947		2,823			(1,884)				.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			25,065		37,831			(8,386)				.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		23,911		20,900			(370)				.0001
UBSMAIA5 INDEX 2 YR TA2307033		N/A	Equity/Index	UBS-	08/21/2023	08/18/2025	133	66,434	498.06	1,868			358		881			(232)				.0001
UBSMAIA5 INDEX 2 YR TA2505033		N/A	Equity/Index	UBS-	03/10/2025	02/24/2027	277	138,879	505.29		3,375		3,276		3,176			(99)				.0001
UBSMAIA5 INDEX 2 YR TA2308993		N/A	Equity/Index	UBS-	12/04/2023	11/28/2025	571	281,654	491.44	8,072			2,691		6,941			(1,005)				.0001
UBSMAIA5 INDEX 2 YR TA2306000		N/A	Equity/Index	UBS-	07/07/2023	06/30/2025	729	367,359	505.69	9,383			1,173		1,790			(1,173)				.0001
UBSMAIA5 INDEX 2 YR TA2501691		N/A	Equity/Index	UBS-	01/28/2025	12/23/2026	728	367,823	499.17		11,775		10,722		9,571			(1,053)				.0001
UBSMAIA5 INDEX 2 YR TA2505032		N/A	Equity/Index	UBS-	03/10/2025	02/25/2027	415	208,068	503.75		5,300		5,144		4,989			(155)				.0001
UBSMAIA5 INDEX 2 YR TA2406107		N/A	Equity/Index	UBS-	09/11/2024	09/03/2026	1,728	887,214	516.950000000005	22,099			15,938		11,134			(2,759)				.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			21,020		21,748			(3,027)				.0001
UBSMAIA5 INDEX 2 YR TA2308235		N/A	Equity/Index	UBS-	10/20/2023	10/17/2025	762	366,599	484.7	8,841			2,430		12,469			(1,099)				.0001
UBSMAIA5 INDEX 2 YR TA2404881		N/A	Equity/Index	UBS-	07/31/2024	06/05/2026	550	289,549	524.62	8,045			5,140		2,378			(1,076)				.0001
UBSMAIA5 INDEX 2 YR TA2403167		N/A	Equity/Index	UBS-	05/30/2024	05/21/2026	325	169,355	522.73	4,349			2,507		1,393			(544)				.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			2,220		2,989			(1,693)				.0001
UBSMAIA5 INDEX 2 YR TA2400056		N/A	Equity/Index	UBS-	01/05/2024	01/02/2026	872	431,758	498.67	10,604			4,043		7,614			(1,318)				.0001
UBSMAIA5 INDEX 2 YR TA2308814		N/A	Equity/Index	UBS-	11/24/2023	11/17/2025	337	165,275	489.41	4,598			1,469		4,486			(575)				.0001
UBSMAIA5 INDEX 2 YR TA2505247		N/A	Equity/Index	UBS-	03/13/2025	02/26/2027	233	116,860	502		3,142		3,063		2,950			(79)				.0001
UBSMAIA5 INDEX 2 YR TA2401295		N/A	Equity/Index	UBS-	03/14/2024	03/11/2026	909	471,247	515.929999999995	13,700			6,518		4,076			(1,705)				.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			9,192		5,801			(2,132)				.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		14,281		13,960			(1,214)				.0001
UBSMAIA5 INDEX 2 YR TA2500325		N/A	Equity/Index	UBS-	01/07/2025	12/17/2026	723	362,321	507.77		8,017		7,077		7,106			(940)				.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			6,602		12,834			(2,130)				.0001
UBSMAIA5 INDEX 2 YR TA2500321		N/A	Equity/Index	UBS-	01/07/2025	12/11/2026	294	147,334	510.96		2,944		2,596		2,582			(348)				.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			19,372		37,687			(6,317)				.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			9,175		7,947			(1,485)				.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			22,412		15,670			(3,932)				.0001
UBSMAIA5 INDEX 2 YR TA2505764		N/A	Equity/Index	UBS-	03/20/2025	03/11/2027	563	284,128	503.12		8,136		8,012		7,003			(124)				.0001
UBSMAIA5 INDEX 2 YR TA2503596		N/A	Equity/Index	UBS-	02/20/2025	02/02/2027	412	209,351	502.14		6,729		6,360		5,117			(369)				.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			23,540		13,447			(5,364)				.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			9,433		5,361			(2,122)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2407456		N/A	Equity/Index	UBS-	10/22/2024	01/23/2026	296	151,979	499.8	5,459			3,548		2,618			(1,075)				.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		28,964		24,654			(202)				.0001
UBSMAIA5 INDEX 2 YR TA2404683		N/A	Equity/Index	UBS-	07/24/2024	06/10/2026	940	491,934	523.84	12,800			8,128		4,124			(1,682)				.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			6,422		12,553			(3,681)				.0001
UBSMAIA5 INDEX 2 YR TA2501803		N/A	Equity/Index	UBS-	01/29/2025	12/23/2026	728	367,931	499.17		11,824		10,782		9,575			(1,042)				.0001
UBSMAIA5 INDEX 2 YR TA2402931		N/A	Equity/Index	UBS-	05/20/2024	05/13/2026	474	246,807	521.62	6,483			3,660		2,059			(809)				.0001
UBSMAIA5 INDEX 2 YR TA2305362		N/A	Equity/Index	UBS-	06/12/2023	05/19/2025	665	336,069	505.6	8,935			608		910			(1,141)				.0001
UBSMAIA5 INDEX 2 YR TA2306709		N/A	Equity/Index	UBS-	08/03/2023	07/31/2025	356	179,068	505.5	4,493			751		1,147			(559)				.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			16,868		9,785			(3,036)				.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			8,915		7,701			(1,451)				.0001
UBSMAIA5 INDEX 2 YR TA2306780		N/A	Equity/Index	UBS-	08/07/2023	08/04/2025	726	365,247	502.74	9,977			1,718		3,080			(1,237)				.0001
UBSMAIA5 INDEX 2 YR TA2305130		N/A	Equity/Index	UBS-	06/01/2023	05/23/2025	1,330	670,538	504.7	17,878			1,295		2,266			(2,241)				.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			5,210		10,493			(3,147)				.0001
UBSMAIA5 INDEX 2 YR TA2502600		N/A	Equity/Index	UBS-	02/07/2025	01/21/2027	411	207,767	505.61		5,616		5,220		4,538			(395)				.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			3,781		7,648			(2,088)				.0001
UBSMAIA5 INDEX 2 YR TA2306457		N/A	Equity/Index	UBS-	07/21/2023	06/27/2025	245	123,700	504.65	3,328			412		659			(426)				.0001
UBSMAIA5 INDEX 2 YR TA2402167		N/A	Equity/Index	UBS-	04/25/2024	04/01/2026	276	142,058	522.1	3,039			1,580		1,038			(390)				.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			18,056		8,009			(3,510)				.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			13,748		8,857			(2,283)				.0001
UBSMAIA5 INDEX 2 YR TA2305360		N/A	Equity/Index	UBS-	06/12/2023	06/06/2025	511	258,242	502.25	7,645			698		1,492			(952)				.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			17,081		9,326			(3,713)				.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			11,403		11,402			(3,158)				.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		43,483		46,572			(4,771)				.0001
UBSMAIA5 INDEX 2 YR TA2404879		N/A	Equity/Index	UBS-	07/31/2024	06/22/2026	281	147,933	524.47	4,170			2,701		1,267			(544)				.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			13,953		10,119			(3,313)				.0001
UBSMAIA5 INDEX 2 YR TA2407952		N/A	Equity/Index	UBS-	11/04/2024	10/02/2026	515	260,513	518.79999999995	4,728			3,729		3,220			(611)				.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			10,002		21,587			(6,339)				.0001
UBSMAIA5 INDEX 2 YR TA2307855		N/A	Equity/Index	UBS-	09/29/2023	09/12/2025	390	188,957	501.7	2,944			680		2,089			(373)				.0001
UBSMAIA5 INDEX 2 YR TA2504087		N/A	Equity/Index	UBS-	02/26/2025	02/03/2027	424	214,258	502.14		6,366		6,069		5,271			(298)				.0001
UBSMAIA5 INDEX 2 YR TA2305984		N/A	Equity/Index	UBS-	07/06/2023	07/03/2025	576	290,514	507.2	7,203			925		1,235			(895)				.0001
UBSMAIA5 INDEX 2 YR TA2403535		N/A	Equity/Index	UBS-	06/12/2024	05/22/2026	472	248,586	519.320000000005	8,127			4,775		2,288			(1,033)				.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			8,319		15,398			(2,948)				.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			4,177		21,520			(2,043)				.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			31,632		15,968			(6,441)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			16,939		12,905			(2,747)				.0001
UBSMAIA5 INDEX 2 YR TA2307794		N/A	Equity/Index	UBS-	09/27/2023	09/12/2025	525	254,095	498.98	4,242			974		3,462			(535)				.0001
UBSMAIA5 INDEX 2 YR TA2505248		N/A	Equity/Index	UBS-	03/13/2025	02/25/2027	959	480,982	502		12,932		12,605		12,134			(326)				.0001
UBSMAIA5 INDEX 2 YR TA2500717		N/A	Equity/Index	UBS-	01/14/2025	12/23/2026	754	375,572	498.81		9,905		8,840		9,933			(1,065)				.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			17,776		9,389			(3,721)				.0001
UBSMAIA5 INDEX 2 YR TA2401173		N/A	Equity/Index	UBS-	03/06/2024	02/06/2026	390	199,025	503.8	6,422			2,853		2,826			(826)				.0001
UBSMAIA5 INDEX 2 YR TA2308092		N/A	Equity/Index	UBS-	10/11/2023	09/26/2025	250	121,639	485.22	3,390			845		3,941			(427)				.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			5,655		25,229			(2,570)				.0001
UBSMAIA5 INDEX 2 YR TA2305273		N/A	Equity/Index	UBS-	06/08/2023	06/06/2025	612	307,347	506.22	7,427			676		1,049			(922)				.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			17,118		11,553			(3,971)				.0001
UBSMAIA5 INDEX 2 YR TA2506161		N/A	Equity/Index	UBS-	03/26/2025	03/15/2027	210	106,162	503.12		3,109		3,087		2,625			(22)				.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		18,755		16,388			(292)				.0001
UBSMAIA5 INDEX 2 YR TA2402928		N/A	Equity/Index	UBS-	05/20/2024	04/27/2026	524	272,841	518.11	7,837			4,347		2,475			(1,001)				.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		21,842		19,097			(339)				.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		40,348		35,148			(460)				.0001
UBSMAIA5 INDEX 2 YR TA2406495		N/A	Equity/Index	UBS-	09/24/2024	08/05/2026	800	414,979	516.14	11,997			8,675		5,105			(1,590)				.0001
UBSMAIA5 INDEX 2 YR TA2309017		N/A	Equity/Index	UBS-	12/05/2023	11/28/2025	500	246,274	492.01	6,795			2,268		5,843			(847)				.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			1,970		2,584			(1,642)				.0001
UBSMAIA5 INDEX 2 YR TA2407959		N/A	Equity/Index	UBS-	11/04/2024	10/15/2026	798	403,669	517.13	7,806			6,188		5,379			(991)				.0001
UBSMAIA5 INDEX 2 YR TA2308450		N/A	Equity/Index	UBS-	11/02/2023	10/17/2025	573	278,621	481.28	8,614			2,411		10,975			(1,090)				.0001
UBSMAIA5 INDEX 2 YR TA2309207		N/A	Equity/Index	UBS-	12/15/2023	11/25/2025	380	190,536	490.43	7,039			2,370		4,855			(896)				.0001
UBSMAIA5 INDEX 2 YR TA2401762		N/A	Equity/Index	UBS-	04/03/2024	01/23/2026	742	387,093	500.99	17,763			8,018		5,988			(2,430)				.0001
UBSMAIA5 INDEX 2 YR TA2407946		N/A	Equity/Index	UBS-	11/04/2024	08/21/2026	220	111,287	519.37	1,902			1,475		1,260			(262)				.0001
UBSMAIA5 INDEX 2 YR TA2305538		N/A	Equity/Index	UBS-	06/16/2023	06/13/2025	666	337,523	506.52	9,216			931		1,220			(1,147)				.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			7,651		11,528			(2,628)				.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			11,671		60,618			(5,026)				.0001
UBSMAIA5 INDEX 2 YR TA2308813		N/A	Equity/Index	UBS-	11/24/2023	10/20/2025	220	107,895	481.1	3,773			1,101		4,256			(491)				.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			22,195		11,809			(4,734)				.0001
UBSMAIA5 INDEX 2 YR TA2309209		N/A	Equity/Index	UBS-	12/15/2023	12/05/2025	134	67,189	492.55	2,350			813		1,554			(295)				.0001
UBSMAIA5 INDEX 2 YR TA2506157		N/A	Equity/Index	UBS-	03/26/2025	03/11/2027	264	133,461	501.1		4,131		4,103		3,487			(29)				.0001
UBSMAIA5 INDEX 2 YR TA2308580		N/A	Equity/Index	UBS-	11/10/2023	11/07/2025	750	365,485	487.27	9,891			3,006		11,002			(1,230)				.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			8,429		9,978			(2,386)				.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		67,437		75,773			(8,122)				.0001
UBSMAIA5 INDEX 2 YR TA2401542		N/A	Equity/Index	UBS-	03/22/2024	03/11/2026	400	208,218	515.929999999995	6,399			3,079		1,801			(805)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2309360		N/A	Equity/Index	UBS-	12/22/2023	12/19/2025	780	389,823	499.59	10,724			3,886		6,338			(1,335)				.0001
UBSMAIA5 INDEX 2 YR TA2306781		N/A	Equity/Index	UBS-	08/07/2023	07/25/2025	361	181,617	506.38	4,432			712		1,024			(557)				.0001
UBSMAIA5 INDEX 2 YR TA2505848		N/A	Equity/Index	UBS-	03/21/2025	03/05/2027	257	129,683	502.31		3,783		3,741		3,259			(43)				.0001
UBSMAIA5 INDEX 2 YR TA2307400		N/A	Equity/Index	UBS-	09/05/2023	08/29/2025	750	376,310	501.88	10,099			2,098		3,836			(1,259)				.0001
UBSMAIA5 INDEX 2 YR TA2307601		N/A	Equity/Index	UBS-	09/18/2023	08/21/2025	567	282,036	500.78	6,765			1,370		3,066			(869)				.0001
UBSMAIA5 INDEX 2 YR TA2502731		N/A	Equity/Index	UBS-	02/10/2025	01/20/2027	391	198,029	503.5		5,831		5,427		4,602			(404)				.0001
UBSMAIA5 INDEX 2 YR TA2308515		N/A	Equity/Index	UBS-	11/06/2023	11/03/2025	561	274,329	487.99	7,641			2,273		7,916			(947)				.0001
UBSMAIA5 INDEX 2 YR TA2307131		N/A	Equity/Index	UBS-	08/25/2023	07/25/2025	500	249,464	506.09	5,320			879		1,462			(688)				.0001
UBSMAIA5 INDEX 2 YR TA2407947		N/A	Equity/Index	UBS-	11/04/2024	08/21/2026	236	119,381	518.54	2,095			1,624		1,391			(288)				.0001
UBSMAIA5 INDEX 2 YR TA2305456		N/A	Equity/Index	UBS-	06/14/2023	06/13/2025	675	341,899	506.57	9,279			930		1,228			(1,147)				.0001
UBSMAIA5 INDEX 2 YR TA2307397		N/A	Equity/Index	UBS-	09/05/2023	08/06/2025	543	272,449	502.9	6,995			1,271		2,297			(901)				.0001
UBSMAIA5 INDEX 2 YR TA2407412		N/A	Equity/Index	UBS-	10/21/2024	07/10/2026	465	239,014	530.17999999999995	3,656			2,716		1,847			(526)				.0001
UBSMAIA5 INDEX 2 YR TA2404876		N/A	Equity/Index	UBS-	07/31/2024	07/22/2026	883	464,858	528.69000000000005	11,841			7,845		3,789			(1,480)				.0001
UBSMAIA5 INDEX 2 YR TA2506450		N/A	Equity/Index	UBS-	03/31/2025	03/08/2027	251	125,475	502.31		3,174		3,174		3,181							.0001
UBSMAIA5 INDEX 2 YR TA2407459		N/A	Equity/Index	UBS-	10/22/2024	09/21/2026	425	218,214	516.17999999999995	5,440			4,193		2,914			(701)				.0001
UBSMAIA5 INDEX 2 YR TA2505376		N/A	Equity/Index	UBS-	03/14/2025	03/04/2027	800	402,499	502.61		11,165		10,931		9,995			(234)				.0001
UBSMAIA5 INDEX 2 YR TA2307954		N/A	Equity/Index	UBS-	10/05/2023	09/17/2025	787	379,741	499.13	6,006			1,434		5,172			(764)				.0001
UBSMAIA5 INDEX 2 YR TA2505373		N/A	Equity/Index	UBS-	03/14/2025	02/26/2027	229	115,215	502		3,242		3,173		2,902			(68)				.0001
UBSMAIA5 INDEX 2 YR TA2407951		N/A	Equity/Index	UBS-	11/04/2024	09/24/2026	237	119,887	518.72	2,166			1,703		1,468			(283)				.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			26,031		16,798			(4,322)				.0001
UBSMAIA5 INDEX 2 YR TA2307675		N/A	Equity/Index	UBS-	09/22/2023	09/02/2025	197	96,439	501.39	1,779			387		1,054			(226)				.0001
UBSMAIA5 INDEX 2 YR TA2400054		N/A	Equity/Index	UBS-	01/05/2024	12/26/2025	723	357,983	500.86	8,188			3,072		5,527			(1,028)				.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			9,577		5,361			(2,107)				.0001
UBSMAIA5 INDEX 2 YR TA2501571		N/A	Equity/Index	UBS-	01/27/2025	01/15/2027	382	192,738	497.19		6,472		5,904		5,415			(569)				.0001
UBSMAIA5 INDEX 2 YR TA2401312		N/A	Equity/Index	UBS-	03/15/2024	02/24/2026	558	289,269	509.27	9,999			4,653		3,230			(1,273)				.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			8,190		4,939			(1,981)				.0001
UBSMAIA5 INDEX 2 YR TA2400052		N/A	Equity/Index	UBS-	01/05/2024	12/02/2025	454	224,792	493.45	6,329			2,238		5,007			(822)				.0001
UBSMAIA5 INDEX 2 YR TA2400055		N/A	Equity/Index	UBS-	01/05/2024	01/02/2026	478	236,675	496.36	6,227			2,374		4,717			(774)				.0001
UBSMAIA5 INDEX 2 YR TA2407457		N/A	Equity/Index	UBS-	10/22/2024	01/23/2026	317	162,762	500.99	5,627			3,657		2,649			(1,108)				.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		40,666		35,528			(637)				.0001
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			6,501		13,076			(3,657)				.0001
UBSMAIA5 INDEX 2 YR TA2308451		N/A	Equity/Index	UBS-	11/02/2023	10/30/2025	471	229,024	479.14	7,578			2,219		9,909			(942)				.0001
UBSMAIA5 INDEX 2 YR TA2408417		N/A	Equity/Index	UBS-	11/11/2024	10/01/2026	197	100,822	518.49	2,204			1,756		1,275			(288)				.0001
UBSMAIA5 INDEX 2 YR TA2401313		N/A	Equity/Index	UBS-	03/15/2024	01/30/2026	454	235,355	502.52	9,642			4,298		3,446			(1,272)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2305486		N/A	Equity/Index	UBS-	06/15/2023	04/21/2025	300	152,110	505.09	4,228			126		171			(567)				.0001
UBSMAIA5 INDEX 2 YR TA2306299		N/A	Equity/Index	UBS-	07/17/2023	07/14/2025	667	338,600	507.82	9,130			1,308		1,500			(1,132)				.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			13,658		8,648			(2,247)				.0001
UBSMAIA5 INDEX 2 YR TA2304250		N/A	Equity/Index	UBS-	04/13/2023	04/11/2025	2,700	1,359,422	502.38	38,399			530		1,740			(4,767)				.0001
UBSMAIA5 INDEX 2 YR TA2305160		N/A	Equity/Index	UBS-	06/02/2023	05/30/2025	3,000	1,523,086	501.42	49,344			4,021		9,093			(6,134)				.0001
UBSMAIA5 INDEX 2 YR TA2401543		N/A	Equity/Index	UBS-	03/22/2024	03/13/2026	533	277,450	518.41999999999996	7,963			3,843		2,182			(1,000)				.0001
UBSMAIA5 INDEX 2 YR TA2505249		N/A	Equity/Index	UBS-	03/13/2025	02/25/2027	533	267,324	503.75		6,821		6,649		6,396			(172)				.0001
UBSMAIA5 INDEX 2 YR TA2402787		N/A	Equity/Index	UBS-	05/14/2024	05/08/2026	465	242,380	521.44000000000005	6,502			3,620		2,010			(810)				.0001
UBSMAIA5 INDEX 2 YR TA2309277		N/A	Equity/Index	UBS-	12/20/2023	12/15/2025	361	180,553	501.41	4,740			1,689		2,633			(589)				.0001
UBSMAIA5 INDEX 2 YR TA2407957		N/A	Equity/Index	UBS-	11/04/2024	10/02/2026	779	394,058	517.49	7,452			5,878		5,090			(964)				.0001
UBSMAIA5 INDEX 2 YR TA2403507		N/A	Equity/Index	UBS-	06/11/2024	06/05/2026	702	367,090	524.62	9,451			5,621		2,976			(1,177)				.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			3,918		17,799			(1,837)				.0001
UBSMAIA5 INDEX 2 YR TA2306976		N/A	Equity/Index	UBS-	08/18/2023	08/14/2025	413	205,698	502	4,941			923		1,955			(615)				.0001
UBSMAIA5 INDEX 2 YR TA2402833		N/A	Equity/Index	UBS-	05/15/2024	05/08/2026	622	325,665	521.34	9,331			5,203		2,692			(1,165)				.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			9,228		6,963			(2,450)				.0001
UBSMAIA5 INDEX 2 YR TA2309266		N/A	Equity/Index	UBS-	12/19/2023	12/12/2025	305	153,357	500.98	4,398			1,553		2,262			(548)				.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			2,718		5,951			(1,853)				.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		20,481		20,969			(2,690)				.0001
UBSMAIA5 INDEX 2 YR TA2305256		N/A	Equity/Index	UBS-	06/07/2023	06/05/2025	582	292,484	507.68	6,819			610		813			(844)				.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			9,795		8,312			(2,616)				.0001
UBSMAIA5 INDEX 2 YR TA2400460		N/A	Equity/Index	UBS-	01/29/2024	01/26/2026	280	141,161	502.4	4,048			1,673		2,115			(502)				.0001
UBSMAIA5 INDEX 2 YR TA2409666		N/A	Equity/Index	UBS-	12/05/2024	01/20/2026	227	116,642	497.9	4,412			3,164		2,195			(969)				.0001
UBSMAIA5 INDEX 2 YR TA2500322		N/A	Equity/Index	UBS-	01/07/2025	12/11/2026	341	170,887	510.21		3,494		3,081		3,071			(413)				.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			5,574		8,054			(5,016)				.0001
UBSMAIA5 INDEX 2 YR TA2304443		N/A	Equity/Index	UBS-	04/26/2023	04/24/2025	1,482	741,535	506.26	17,057			540		739			(2,112)				.0001
UBSMAIA5 INDEX 2 YR TA2305983		N/A	Equity/Index	UBS-	07/06/2023	05/23/2025	500	252,182	502.32	7,038			536		1,230			(927)				.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		18,163		18,198							.0001
UBSMAIA5 INDEX 2 YR TA2307030		N/A	Equity/Index	UBS-	08/21/2023	08/07/2025	143	71,429	503.09	1,720			308		595			(216)				.0001
UBSMAIA5 INDEX 2 YR TA2407955		N/A	Equity/Index	UBS-	11/04/2024	10/09/2026	305	154,285	518.65	2,833			2,241		1,937			(363)				.0001
UBSMAIA5 INDEX 2 YR TA2306578		N/A	Equity/Index	UBS-	07/27/2023	07/24/2025	662	334,911	505.92	9,046			1,424		1,953			(1,124)				.0001
UBSMAIA5 INDEX 2 YR TA2307676		N/A	Equity/Index	UBS-	09/22/2023	09/19/2025	338	165,464	491.77	4,161			983		3,685			(517)				.0001
UBSMAIA5 INDEX 2 YR TA2506453		N/A	Equity/Index	UBS-	03/31/2025	02/26/2027	415	207,459	503.75		4,990		4,990		5,002							.0001
UBSMAIA5 INDEX 2 YR TA2305893		N/A	Equity/Index	UBS-	06/30/2023	06/06/2025	500	253,474	502.2	7,751			729		1,472			(994)				.0001
UBSMAIA5 INDEX 2 YR TA2307319		N/A	Equity/Index	UBS-	08/31/2023	08/29/2025	770	386,699	501.63	10,624			2,201		4,016			(1,321)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2402658		N/A	Equity/Index	UBS-	05/09/2024	05/06/2026	155	80,783	519.21	2,306			1,276		718			(287)				.0001
UBSMAIA5 INDEX 2 YR TA2505756		N/A	Equity/Index	UBS-	03/20/2025	03/10/2027	588	296,745	500.54		9,145		9,005		7,876			(140)				.0001
UBSMAIA5 INDEX 2 YR TA2308908		N/A	Equity/Index	UBS-	11/29/2023	11/26/2025	300	147,602	489.42	4,324			1,423		4,028			(536)				.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			20,392		11,895			(3,634)				.0001
UBSMAIA5 INDEX 2 YR TA2306522		N/A	Equity/Index	UBS-	07/24/2023	07/21/2025	750	379,442	504.9	10,566			1,615		2,388			(1,310)				.0001
UBSMAIA5 INDEX 2 YR TA2411179		N/A	Equity/Index	UBS-	12/26/2024	11/20/2026	527	263,740	506.61	5,842			5,041		5,210			(759)				.0001
UBSMAIA5 INDEX 2 YR TA2406569		N/A	Equity/Index	UBS-	09/26/2024	08/21/2026	615	320,637	519.04	9,267			6,780		3,692			(1,204)				.0001
UBSMAIA5 INDEX 2 YR TA2305999		N/A	Equity/Index	UBS-	07/07/2023	05/22/2025	431	217,190	504.99	5,524			414		692			(730)				.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			10,472		8,884			(1,633)				.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			28,952		12,525			(5,714)				.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		24,670		22,633			(2,376)				.0001
UBSMAIA5 INDEX 2 YR TA2407962		N/A	Equity/Index	UBS-	11/04/2024	09/18/2026	376	190,200	515.36	3,795			2,977		2,588			(501)				.0001
UBSMAIA5 INDEX 2 YR TA2409922		N/A	Equity/Index	UBS-	12/06/2024	11/13/2026	487	250,320	507.51	8,152			6,844		4,741			(1,042)				.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			11,432		4,702			(2,281)				.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			17,637		11,625			(4,039)				.0001
UBSMAIA5 INDEX 2 YR TA2502734		N/A	Equity/Index	UBS-	02/10/2025	01/27/2027	223	112,943	505.25		3,175		2,957		2,502			(218)				.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			15,064		9,146			(2,539)				.0001
UBSMAIA5 INDEX 2 YR TA2403508		N/A	Equity/Index	UBS-	06/11/2024	06/10/2026	712	372,319	523.84	9,824			5,870		3,124			(1,215)				.0001
UBSMAIA5 INDEX 2 YR TA2409266		N/A	Equity/Index	UBS-	11/27/2024	11/06/2026	670	341,419	513.04	8,317			6,870		5,344			(1,059)				.0001
UBSMAIA5 INDEX 2 YR TA2505374		N/A	Equity/Index	UBS-	03/14/2025	02/25/2027	711	357,721	502		10,058		9,845		9,004			(212)				.0001
UBSMAIA5 INDEX 2 YR TA2409110		N/A	Equity/Index	UBS-	11/25/2024	10/28/2026	938	475,390	511.22	11,233			9,214		7,875			(1,442)				.0001
UBSMAIA5 INDEX 2 YR TA2307559		N/A	Equity/Index	UBS-	09/15/2023	09/12/2025	463	231,099	499.37	6,175			1,399		3,007			(768)				.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		14,530		14,291			(1,246)				.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			12,381		11,329			(1,918)				.0001
UBSMAIA5 INDEX 2 YR TA2400417		N/A	Equity/Index	UBS-	01/26/2024	01/09/2026	613	307,970	497.18	9,693			3,864		5,889			(1,229)				.0001
UBSMAIA5 INDEX 2 YR TA2403733		N/A	Equity/Index	UBS-	06/20/2024	06/11/2026	592	311,430	522.919999999996	9,177			5,557		2,695			(1,147)				.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			8,462		9,880			(2,505)				.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			10,726		6,271			(1,885)				.0001
UBSMAIA5 INDEX 2 YR TA2306454		N/A	Equity/Index	UBS-	07/21/2023	07/18/2025	277	139,857	506.98	3,560			531		701			(443)				.0001
UBSMAIA5 INDEX 2 YR TA2400800		N/A	Equity/Index	UBS-	02/15/2024	02/13/2026	671	338,004	503.69	9,214			4,047		4,922			(1,145)				.0001
UBSMAIA5 INDEX 2 YR TA2410653		N/A	Equity/Index	UBS-	12/18/2024	12/02/2026	960	481,266	508.54	10,359			8,863		8,923			(1,308)				.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			10,578		5,694			(2,328)				.0001
UBSMAIA5 INDEX 2 YR TA2406573		N/A	Equity/Index	UBS-	09/26/2024	07/29/2026	292	152,237	524.549999999995	3,689			2,665		1,425			(496)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2404704		N/A	Equity/Index	UBS-	07/25/2024	07/17/2026	635	331,354	531.76	6,771			4,433		2,462			(845)				.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		17,667		17,696							.0001
UBSMAIA5 INDEX 2 YR TA2304799		N/A	Equity/Index	UBS-	05/15/2023	05/01/2025	1,633	818,067	504.93	19,806			831		1,537			(2,493)				.0001
UBSMAIA5 INDEX 2 YR TA2307856		N/A	Equity/Index	UBS-	09/29/2023	09/26/2025	629	304,753	485.22	8,040			1,977		9,912			(999)				.0001
UBSMAIA5 INDEX 2 YR TA2305135		N/A	Equity/Index	UBS-	06/01/2023	05/02/2025	1,163	586,343	501.56	16,918			752		2,281			(2,185)				.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			1,957		2,278			(1,744)				.0001
UBSMAIA5 INDEX 2 YR TA2401545		N/A	Equity/Index	UBS-	03/22/2024	03/19/2026	690	359,176	519.190000000005	10,129			4,932		2,794			(1,261)				.0001
UBSMAIA5 INDEX 2 YR TA2408706		N/A	Equity/Index	UBS-	11/19/2024	10/30/2026	292	148,107	507.24	4,010			3,263		2,798			(509)				.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			21,631		9,053			(4,260)				.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			12,051		7,182			(3,135)				.0001
UBSMAIA5 INDEX 2 YR TA2403534		N/A	Equity/Index	UBS-	06/12/2024	05/29/2026	328	172,746	522.25	5,230			3,094		1,463			(658)				.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		47,683		41,324			(2,335)				.0001
UBSMAIA5 INDEX 2 YR TA2406531		N/A	Equity/Index	UBS-	09/25/2024	09/10/2026	991	513,859	512.950000000005	16,524			12,196		7,438			(2,083)				.0001
UBSMAIA5 INDEX 2 YR TA2309306		N/A	Equity/Index	UBS-	12/21/2023	12/18/2025	348	173,856	501.28	4,527			1,634		2,568			(564)				.0001
UBSMAIA5 INDEX 2 YR TA2306647		N/A	Equity/Index	UBS-	07/31/2023	06/27/2025	341	172,374	506.78	4,402			551		721			(570)				.0001
UBSMAIA5 INDEX 2 YR TA2403536		N/A	Equity/Index	UBS-	06/12/2024	05/12/2026	497	261,753	521.440000000005	8,035			4,674		2,195			(1,036)				.0001
UBSMAIA5 INDEX 2 YR TA2410654		N/A	Equity/Index	UBS-	12/18/2024	11/27/2026	972	487,282	508.54	10,447			8,927		8,988			(1,328)				.0001
UBSMAIA5 INDEX 2 YR TA2306565		N/A	Equity/Index	UBS-	07/26/2023	07/25/2025	512	259,118	506.67	6,891			1,089		1,416			(852)				.0001
UBSMAIA5 INDEX 2 YR TA2304566		N/A	Equity/Index	UBS-	05/02/2023	04/25/2025	1,404	705,543	503.76	18,472			614		1,379			(2,303)				.0001
UBSMAIA5 INDEX 2 YR TA2305819		N/A	Equity/Index	UBS-	06/28/2023	06/26/2025	2,791	1,410,670	503.4	40,490			4,790		8,551			(5,012)				.0001
UBSMAIA5 INDEX 2 YR TA2406570		N/A	Equity/Index	UBS-	09/26/2024	09/09/2026	895	466,618	513.66	15,824			11,690		6,540			(2,000)				.0001
UBSMAIA5 INDEX 2 YR TA2505757		N/A	Equity/Index	UBS-	03/20/2025	03/11/2027	598	301,792	501.1		9,160		9,020		7,886			(140)				.0001
UBSMAIA5 INDEX 2 YR TA2309357		N/A	Equity/Index	UBS-	12/22/2023	11/21/2025	235	117,447	491.15	4,060			1,367		2,885			(526)				.0001
UBSMAIA5 INDEX 2 YR TA2406532		N/A	Equity/Index	UBS-	09/25/2024	09/16/2026	657	340,672	513.929999999995	10,693			7,916		4,819			(1,337)				.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		22,180		18,851			(156)				.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			8,211		7,086			(1,317)				.0001
UBSMAIA5 INDEX 2 YR TA2309096		N/A	Equity/Index	UBS-	12/08/2023	11/13/2025	197	97,378	487.55	3,184			1,025		2,872			(408)				.0001
UBSMAIA5 INDEX 2 YR TA2305894		N/A	Equity/Index	UBS-	06/30/2023	06/20/2025	500	253,474	505.92	7,021			785		1,076			(883)				.0001
UBSMAIA5 INDEX 2 YR TA2502594		N/A	Equity/Index	UBS-	02/07/2025	01/14/2027	820	414,522	497.26		14,175		13,167		11,613			(1,008)				.0001
UBSMAIA5 INDEX 2 YR TA2402168		N/A	Equity/Index	UBS-	04/25/2024	04/16/2026	515	265,072	515	7,048			3,736		2,639			(885)				.0001
UBSMAIA5 INDEX 2 YR TA2502595		N/A	Equity/Index	UBS-	02/07/2025	01/14/2027	587	296,737	499.43		9,549		8,870		7,789			(679)				.0001
UBSMAIA5 INDEX 2 YR TA2305361		N/A	Equity/Index	UBS-	06/12/2023	06/09/2025	2,143	1,083,000	503.61	30,896			2,936		5,420			(3,830)				.0001
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			31,859		21,211			(5,840)				.0001
UBSMAIA5 INDEX 2 YR TA2400629		N/A	Equity/Index	UBS-	02/07/2024	02/02/2026	619	311,816	504.88	8,222			3,487		4,182			(1,022)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			23,280		9,858			(4,656)				.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			3,507		6,877			(2,118)				.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			13,337		13,575			(1,939)				.0001
UBSMAIA5 INDEX 2 YR TA2308812		N/A	Equity/Index	UBS-	11/24/2023	10/31/2025	455	223,146	486.25	6,755			2,047		6,991			(865)				.0001
UBSMAIA5 INDEX 2 YR TA2307127		N/A	Equity/Index	UBS-	08/25/2023	08/22/2025	326	162,650	501.17	4,107			811		1,711			(511)				.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		31,613		27,465			(2,932)				.0001
UBSMAIA5 INDEX 2 YR TA2405795		N/A	Equity/Index	UBS-	08/30/2024	08/21/2026	771	400,514	519.39	11,002			7,780		4,539			(1,381)				.0001
UBSMAIA5 INDEX 2 YR TA2304862		N/A	Equity/Index	UBS-	05/17/2023	05/09/2025	3,905	1,962,650	502.18	54,153			2,854		7,847			(6,760)				.0001
UBSMAIA5 INDEX 2 YR TA2304410		N/A	Equity/Index	UBS-	04/24/2023	04/04/2025	715	361,975	502.74	10,824			46		103			(1,374)				.0001
UBSMAIA5 INDEX 2 YR TA2307789		N/A	Equity/Index	UBS-	09/27/2023	09/25/2025	595	287,974	490.26	6,397			1,557		7,135			(792)				.0001
UBSMAIA5 INDEX 2 YR TA2308191		N/A	Equity/Index	UBS-	10/18/2023	09/26/2025	143	69,312	483.99	1,883			474		2,397			(240)				.0001
UBSMAIA5 INDEX 2 YR TA2401797		N/A	Equity/Index	UBS-	04/05/2024	04/02/2026	1,000	518,336	521.29999999995	12,903			6,532		3,883			(1,606)				.0001
UBSMAIA5 INDEX 2 YR TA2306542		N/A	Equity/Index	UBS-	07/25/2023	07/24/2025	526	266,507	505.92	7,359			1,152		1,551			(910)				.0001
UBSMAIA5 INDEX 2 YR TA2401951		N/A	Equity/Index	UBS-	04/15/2024	04/10/2026	942	485,638	516.64	12,671			6,555		4,443			(1,577)				.0001
UBSMAIA5 INDEX 2 YR TA2406494		N/A	Equity/Index	UBS-	09/24/2024	08/28/2026	773	400,974	519.47	10,676			7,817		4,604			(1,369)				.0001
UBSMAIA5 INDEX 2 YR TA2402495		N/A	Equity/Index	UBS-	05/03/2024	03/25/2026	400	207,448	520.320000000005	5,207			2,713		1,582			(682)				.0001
UBSMAIA5 INDEX 2 YR TA2406572		N/A	Equity/Index	UBS-	09/26/2024	08/06/2026	384	200,203	515.690000000005	6,311			4,579		2,501			(838)				.0001
UBSMAIA5 INDEX 2 YR TA2400799		N/A	Equity/Index	UBS-	02/15/2024	02/09/2026	566	285,112	503.83	7,721			3,367		4,091			(965)				.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			3,900		19,446			(1,972)				.0001
UBSMAIA5 INDEX 2 YR TA2410652		N/A	Equity/Index	UBS-	12/18/2024	11/25/2026	726	363,958	506.81	8,212			7,014		7,102			(1,047)				.0001
UBSMAIA5 INDEX 2 YR TA2309203		N/A	Equity/Index	UBS-	12/15/2023	11/03/2025	300	150,423	487.99	5,894			1,858		4,245			(774)				.0001
UBSMAIA5 INDEX 2 YR TA2407410		N/A	Equity/Index	UBS-	10/21/2024	07/14/2026	288	148,035	532.5	2,107			1,568		1,083			(301)				.0001
UBSMAIA5 INDEX 2 YR TA2410202		N/A	Equity/Index	UBS-	12/11/2024	11/13/2026	490	250,371	507.52	7,467			6,295		4,763			(959)				.0001
UBSMAIA5 INDEX 2 YR TA2309278		N/A	Equity/Index	UBS-	12/20/2023	12/08/2025	97	48,514	494.31	1,558			546		1,031			(196)				.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			27,192		18,198			(4,635)				.0001
UBSMAIA5 INDEX 2 YR TA2405078		N/A	Equity/Index	UBS-	08/07/2024	07/30/2026	779	401,649	523.73	8,692			5,847		3,788			(1,085)				.0001
UBSMAIA5 INDEX 2 YR TA2409268		N/A	Equity/Index	UBS-	11/27/2024	10/30/2026	493	251,223	507.08	7,262			5,986		4,757			(934)				.0001
UBSMAIA5 INDEX 2 YR TA2401544		N/A	Equity/Index	UBS-	03/22/2024	03/16/2026	832	433,093	518.4	12,463			6,041		3,444			(1,558)				.0001
UBSMAIA5 INDEX 2 YR TA2404880		N/A	Equity/Index	UBS-	07/31/2024	06/29/2026	407	214,266	524.13	6,120			3,986		1,881			(790)				.0001
UBSMAIA5 INDEX 2 YR TA2402214		N/A	Equity/Index	UBS-	04/26/2024	04/23/2026	885	458,528	515.42999999995	13,262			7,099		4,532			(1,651)				.0001
UBSMAIA5 INDEX 2 YR TA2407461		N/A	Equity/Index	UBS-	10/22/2024	06/12/2026	442	226,942	522.79	4,219			3,088		2,035			(636)				.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			55,810		44,586			(8,499)				.0001
UBSMAIA5 INDEX 2 YR TA2404685		N/A	Equity/Index	UBS-	07/24/2024	07/10/2026	630	329,700	532.37	6,832			4,443		2,453			(860)				.0001
UBSMAIA5 INDEX 2 YR TA2502730		N/A	Equity/Index	UBS-	02/10/2025	01/14/2027	587	297,297	499.43		9,804		9,119		7,786			(684)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2305699		N/A	Equity/Index	UBS-	06/23/2023	06/20/2025	1,535	773,398	505.26	20,105			2,222		3,576			(2,499)				.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			19,748		9,531			(3,718)				.0001
UBSMAIA5 INDEX 2 YR TA2307132		N/A	Equity/Index	UBS-	08/25/2023	08/15/2025	240	119,743	498.23	3,283			623		1,554			(412)				.0001
UBSMAIA5 INDEX 2 YR TA2404644		N/A	Equity/Index	UBS-	07/23/2024	07/10/2026	691	365,119	530.179999999995	9,404			6,108		2,826			(1,182)				.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			15,390		22,501			(4,679)				.0001
UBSMAIA5 INDEX 2 YR TA2309281		N/A	Equity/Index	UBS-	12/20/2023	12/03/2025	106	53,016	493.45	1,741			601		1,171			(220)				.0001
UBSMAIA5 INDEX 2 YR TA2400944		N/A	Equity/Index	UBS-	02/23/2024	02/20/2026	625	318,293	504.86	9,775			4,388		4,407			(1,215)				.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			10,158		10,364			(1,477)				.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			3,093		3,658			(2,602)				.0001
UBSMAIA5 INDEX 2 YR TA2308264		N/A	Equity/Index	UBS-	10/23/2023	09/29/2025	588	282,638	485.99	6,370			1,635		8,920			(813)				.0001
UBSMAIA5 INDEX 2 YR TA2307644		N/A	Equity/Index	UBS-	09/20/2023	09/15/2025	378	187,532	499.13	4,616			1,065		2,512			(574)				.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			18,069		21,433			(5,229)				.0001
UBSMAIA5 INDEX 2 YR TA2408418		N/A	Equity/Index	UBS-	11/11/2024	10/23/2026	866	443,207	510.61	12,425			9,975		7,421			(1,575)				.0001
UBSMAIA5 INDEX 2 YR TA2305062		N/A	Equity/Index	UBS-	05/26/2023	05/22/2025	1,200	607,326	504.99	16,934			1,196		1,918			(2,111)				.0001
UBSMAIA5 INDEX 2 YR TA2406575		N/A	Equity/Index	UBS-	09/26/2024	08/10/2026	206	107,400	517.559999999995	3,218			2,340		1,272			(425)				.0001
UBSMAIA5 INDEX 2 YR TA2401631		N/A	Equity/Index	UBS-	03/27/2024	03/25/2026	1,751	915,228	520.320000000005	26,500			13,122		6,924			(3,299)				.0001
UBSMAIA5 INDEX 2 YR TA2402929		N/A	Equity/Index	UBS-	05/20/2024	04/28/2026	528	274,924	518.11	7,902			4,388		2,501			(1,007)				.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			4,735		22,334			(2,141)				.0001
UBSMAIA5 INDEX 2 YR TA2305654		N/A	Equity/Index	UBS-	06/21/2023	06/20/2025	897	453,215	505.92	12,059			1,325		1,930			(1,491)				.0001
UBSMAIA5 INDEX 2 YR TA2307032		N/A	Equity/Index	UBS-	08/21/2023	07/23/2025	176	87,912	504.9	1,984			320		565			(255)				.0001
UBSMAIA5 INDEX 2 YR TA2411183		N/A	Equity/Index	UBS-	12/26/2024	12/09/2026	891	445,905	511.72	8,572			7,428		7,538			(1,084)				.0001
UBSMAIA5 INDEX 2 YR TA2306669		N/A	Equity/Index	UBS-	08/01/2023	07/31/2025	625	315,796	505.5	8,486			1,410		2,015			(1,049)				.0001
UBSMAIA5 INDEX 2 YR TA2304487		N/A	Equity/Index	UBS-	04/28/2023	04/04/2025	790	399,851	502.63	11,937			51		123			(1,528)				.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			9,690		5,129			(2,033)				.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			23,935		18,497			(3,793)				.0001
UBSMAIA5 INDEX 2 YR TA2307093		N/A	Equity/Index	UBS-	08/23/2023	08/22/2025	685	343,304	499.94	9,600			1,886		3,971			(1,187)				.0001
UBSMAIA5 INDEX 2 YR TA2307897		N/A	Equity/Index	UBS-	10/02/2023	09/19/2025	386	187,429	493.7	3,899			931		3,715			(490)				.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			5,820		9,965			(2,054)				.0001
UBSMAIA5 INDEX 2 YR TA2308091		N/A	Equity/Index	UBS-	10/11/2023	10/10/2025	530	257,876	485.38	7,207			1,901		8,360			(891)				.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		19,680		18,480			(818)				.0001
UBSMAIA5 INDEX 2 YR TA2501872		N/A	Equity/Index	UBS-	01/30/2025	01/06/2027	330	167,000	500.61		5,280		4,831		4,193			(449)				.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			16,514		9,240			(4,210)				.0001
UBSMAIA5 INDEX 2 YR TA2407411		N/A	Equity/Index	UBS-	10/21/2024	07/06/2026	280	143,923	532.049999999995	2,060			1,527		1,047			(298)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2306449		N/A	Equity/Index	UBS-	07/21/2023	07/14/2025	767	387,256	507.82	9,597			1,386		1,719			(1,200)				.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			27,657		22,634			(4,128)				.0001
UBSMAIA5 INDEX 2 YR TA2400209		N/A	Equity/Index	UBS-	01/12/2024	12/12/2025	530	263,375	500.98	6,273			2,301		3,924			(812)				.0001
UBSMAIA5 INDEX 2 YR TA2305016		N/A	Equity/Index	UBS-	05/24/2023	05/16/2025	2,000	1,004,643	502.6	27,056			1,689		4,238			(3,377)				.0001
UBSMAIA5 INDEX 2 YR TA2306245		N/A	Equity/Index	UBS-	07/14/2023	07/11/2025	240	121,877	504.95	3,585			500		706			(446)				.0001
UBSMAIA5 INDEX 2 YR TA2406493		N/A	Equity/Index	UBS-	09/24/2024	08/28/2026	740	383,856	518.64	10,472			7,667		4,524			(1,343)				.0001
UBSMAIA5 INDEX 2 YR TA2401376		N/A	Equity/Index	UBS-	03/20/2024	03/18/2026	796	413,642	519.13	11,379			5,501		3,210			(1,411)				.0001
UBSMAIA5 INDEX 2 YR TA2506159		N/A	Equity/Index	UBS-	03/26/2025	03/05/2027	234	118,295	502.31		3,526		3,501		2,974			(25)				.0001
UBSMAIA5 INDEX 2 YR TA2304957		N/A	Equity/Index	UBS-	05/22/2023	05/16/2025	700	353,496	501.77	10,573			658		1,696			(1,316)				.0001
UBSMAIA5 INDEX 2 YR TA2403731		N/A	Equity/Index	UBS-	06/20/2024	06/03/2026	295	155,189	522.65	4,588			2,758		1,329			(580)				.0001
UBSMAIA5 INDEX 2 YR TA2305815		N/A	Equity/Index	UBS-	06/28/2023	06/23/2025	1,477	746,528	503.84	21,127			2,422		4,191			(2,626)				.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			6,081		8,093			(1,806)				.0001
UBSMAIA5 INDEX 2 YR TA2410200		N/A	Equity/Index	UBS-	12/11/2024	11/25/2026	651	332,636	507.32	10,044			8,495		6,446			(1,268)				.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			15,325		9,655			(2,770)				.0001
UBSMAIA5 INDEX 2 YR TA2409921		N/A	Equity/Index	UBS-	12/06/2024	11/18/2026	1,605	824,977	506.85	27,431			23,059		16,030			(3,482)				.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			7,931		9,954			(2,348)				.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			8,044		9,810			(2,277)				.0001
UBSMAIA5 INDEX 2 YR TA2406576		N/A	Equity/Index	UBS-	09/26/2024	09/18/2026	450	234,612	516.179999999995	7,461			5,536		3,087			(931)				.0001
UBSMAIA5 INDEX 2 YR TA2304700		N/A	Equity/Index	UBS-	05/11/2023	05/08/2025	1,250	626,419	503.98	15,836			809		1,766			(1,969)				.0001
UBSMAIA5 INDEX 2 YR TA2407460		N/A	Equity/Index	UBS-	10/22/2024	08/14/2026	512	262,883	518.64	5,915			4,481		3,053			(807)				.0001
UBSMAIA5 INDEX 2 YR TA2400630		N/A	Equity/Index	UBS-	02/07/2024	02/05/2026	782	393,926	503.47	10,837			4,621		5,712			(1,342)				.0001
UBSMAIA5 INDEX 2 YR TA2400053		N/A	Equity/Index	UBS-	01/05/2024	12/19/2025	331	163,890	502.81	3,511			1,296		2,231			(445)				.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			40,832		24,479			(7,364)				.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			14,131		7,742			(2,694)				.0001
UBSMAIA5 INDEX 2 YR TA2500326		N/A	Equity/Index	UBS-	01/07/2025	12/18/2026	737	369,337	501.32		9,935		8,772		8,959			(1,163)				.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			33,467		20,421			(8,230)				.0001
UBSMAIA5 INDEX 2 YR TA2408704		N/A	Equity/Index	UBS-	11/19/2024	10/29/2026	444	225,204	510.58	5,519			4,490		3,801			(702)				.0001
UBSMAIA5 INDEX 2 YR TA2506449		N/A	Equity/Index	UBS-	03/31/2025	02/26/2027	336	167,967	502		4,261		4,261		4,269							.0001
UBSMAIA5 INDEX 2 YR TA2305258		N/A	Equity/Index	UBS-	06/07/2023	06/06/2025	863	433,701	506.22	10,562			958		1,486			(1,306)				.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			11,088		7,338			(2,579)				.0001
UBSMAIA5 INDEX 2 YR TA2506448		N/A	Equity/Index	UBS-	03/31/2025	03/10/2027	753	376,426	501.37		9,808		9,808		9,827							.0001
UBSMAIA5 INDEX 2 YR TA2406571		N/A	Equity/Index	UBS-	09/26/2024	07/31/2026	584	304,475	521.75	8,029			5,807		3,109			(1,075)				.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			5,266		13,751			(1,966)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2505762		N/A	Equity/Index	UBS-	03/20/2025	03/04/2027	743	374,968	502.61		10,861		10,693		9,336			(168)				.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			4,733		13,238			(1,820)				.0001
UBSMAIA5 INDEX 2 YR TA2400257		N/A	Equity/Index	UBS-	01/17/2024	01/16/2026	477	235,431	495.12	6,146			2,448		5,115			(760)				.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			7,183		6,489			(1,953)				.0001
UBSMAIA5 INDEX 2 YR TA2304679		N/A	Equity/Index	UBS-	05/10/2023	05/01/2025	2,206	1,109,287	506.44	27,296			1,137		1,500			(3,412)				.0001
UBSMAIA5 INDEX 2 YR TA2502198		N/A	Equity/Index	UBS-	02/03/2025	01/14/2027	587	294,758	499.43		8,611		7,931		7,779			(680)				.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			2,744		3,704			(2,147)				.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			21,581		15,381			(5,098)				.0001
UBSMAIA5 INDEX 2 YR TA2401513		N/A	Equity/Index	UBS-	03/21/2024	03/18/2026	759	395,163	519.13	11,178			5,427		3,068			(1,392)				.0001
UBSMAIA5 INDEX 2 YR TA2502736		N/A	Equity/Index	UBS-	02/10/2025	01/21/2027	403	204,107	505.37		5,697		5,303		4,483			(394)				.0001
UBSMAIA5 INDEX 2 YR TA2308546		N/A	Equity/Index	UBS-	11/08/2023	11/06/2025	1,748	851,833	489	21,901			6,597		23,480			(2,711)				.0001
UBSMAIA5 INDEX 2 YR TA2307647		N/A	Equity/Index	UBS-	09/20/2023	09/18/2025	457	226,725	497.42	5,884			1,376		3,452			(728)				.0001
UBSMAIA5 INDEX 2 YR TA2306738		N/A	Equity/Index	UBS-	08/04/2023	08/01/2025	655	329,398	503	8,880			1,496		2,671			(1,104)				.0001
UBSMAIA5 INDEX 2 YR TA2407961		N/A	Equity/Index	UBS-	11/04/2024	10/16/2026	450	227,633	516.64	4,476			3,549		3,088			(567)				.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		21,702		18,945			(341)				.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		16,265		14,185			(1,234)				.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			12,158		37,711			(4,820)				.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		17,330		15,015			(844)				.0001
UBSMAIA5 INDEX 2 YR TA2407958		N/A	Equity/Index	UBS-	11/04/2024	09/18/2026	212	107,240	516.33000000000004	2,076			1,629		1,411			(274)				.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			28,456		13,763			(5,887)				.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		16,213		14,302			(1,241)				.0001
UBSMAIA5 INDEX 2 YR TA2401059		N/A	Equity/Index	UBS-	02/28/2024	02/23/2026	920	468,925	509.27	12,868			5,830		5,280			(1,600)				.0001
UBSMAIA5 INDEX 2 YR TA2304703		N/A	Equity/Index	UBS-	05/11/2023	04/08/2025	1,520	761,726	502.53	19,717			199		650			(2,557)				.0001
UBSMAIA5 INDEX 2 YR TA2306975		N/A	Equity/Index	UBS-	08/18/2023	08/08/2025	850	423,349	501.79	10,193			1,834		3,986			(1,280)				.0001
UBSMAIA5 INDEX 2 YR TA2502729		N/A	Equity/Index	UBS-	02/10/2025	01/14/2027	820	415,305	497.26		14,548		13,532		11,611			(1,015)				.0001
UBSMAIA5 INDEX 2 YR TA2306592		N/A	Equity/Index	UBS-	07/28/2023	07/25/2025	227	114,865	505.91	3,111			494		675			(387)				.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			3,826		20,807			(1,861)				.0001
UBSMAIA5 INDEX 2 YR TA2402494		N/A	Equity/Index	UBS-	05/03/2024	04/30/2026	632	327,767	516.77	9,305			5,071		3,124			(1,158)				.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			9,585		6,162			(2,545)				.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			51,088		42,843			(7,996)				.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		16,664		14,303			(1,250)				.0001
UBSMAIA5 INDEX 2 YR TA2306166		N/A	Equity/Index	UBS-	07/13/2023	07/03/2025	390	197,930	504.21	5,869			761		1,161			(737)				.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			4,804		21,447			(2,173)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2402492		N/A	Equity/Index	UBS-	05/03/2024	04/08/2026	830	430,454	519.62	11,125			5,904		3,474			(1,428)				.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			4,994		10,436			(3,484)				.0001
UBSMAIA5 INDEX 2 YR TA2400323		N/A	Equity/Index	UBS-	01/19/2024	12/19/2025	685	341,060	502.81	7,850			2,955		4,629			(1,015)				.0001
UBSMAIA5 INDEX 2 YR TA2500324		N/A	Equity/Index	UBS-	01/07/2025	12/11/2026	446	223,506	508.45		4,823		4,253		4,260			(570)				.0001
UBSMAIA5 INDEX 2 YR TA2308192		N/A	Equity/Index	UBS-	10/18/2023	09/25/2025	116	56,225	490.26	1,257			315		1,392			(160)				.0001
UBSMAIA5 INDEX 2 YR TA2502733		N/A	Equity/Index	UBS-	02/10/2025	01/26/2027	792	401,123	504.55		11,502		10,713		9,070			(789)				.0001
UBSMAIA5 INDEX 2 YR TA2400631		N/A	Equity/Index	UBS-	02/07/2024	02/06/2026	962	484,600	503.44	13,350			5,703		7,049			(1,650)				.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			11,368		12,480			(3,148)				.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		12,741		13,639			(1,396)				.0001
UBSMAIA5 INDEX 2 YR TA2306168		N/A	Equity/Index	UBS-	07/13/2023	07/11/2025	1,001	508,019	504.95	14,809			2,063		2,941			(1,838)				.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			2,398		3,466			(1,784)				.0001
UBSMAIA5 INDEX 2 YR TA2502599		N/A	Equity/Index	UBS-	02/07/2025	01/21/2027	403	203,723	505.37		5,547		5,156		4,484			(391)				.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			4,077		9,798			(2,566)				.0001
UBSMAIA5 INDEX 2 YR TA2401342		N/A	Equity/Index	UBS-	03/18/2024	03/06/2026	736	382,076	515	11,552			5,469		3,388			(1,452)				.0001
UBSMAIA5 INDEX 2 YR TA2405297		N/A	Equity/Index	UBS-	08/14/2024	08/07/2026	601	310,919	515.6	8,959			6,118		3,876			(1,117)				.0001
UBSMAIA5 INDEX 2 YR TA2309099		N/A	Equity/Index	UBS-	12/08/2023	11/18/2025	188	92,930	489.41	2,886			943		2,510			(367)				.0001
UBSMAIA5 INDEX 2 YR TA2307318		N/A	Equity/Index	UBS-	08/31/2023	08/22/2025	380	190,839	499.94	5,486			1,094		2,203			(689)				.0001
UBSMAIA5 INDEX 2 YR TA2407413		N/A	Equity/Index	UBS-	10/21/2024	06/24/2026	225	115,652	524.27	2,110			1,553		1,028			(311)				.0001
UBSMAIA5 INDEX 2 YR TA2306710		N/A	Equity/Index	UBS-	08/03/2023	08/01/2025	783	393,850	505.23	9,972			1,678		2,605			(1,238)				.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			24,809		16,352			(4,286)				.0001
UBSMAIA5 INDEX 2 YR TA2309150		N/A	Equity/Index	UBS-	12/12/2023	12/05/2025	828	411,126	493.35	12,219			4,197		9,197			(1,523)				.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			5,950		11,905			(4,151)				.0001
UBSMAIA5 INDEX 2 YR TA2506158		N/A	Equity/Index	UBS-	03/26/2025	03/09/2027	423	213,841	501.37		6,562		6,516		5,537			(46)				.0001
UBSMAIA5 INDEX 2 YR TA2407960		N/A	Equity/Index	UBS-	11/04/2024	10/16/2026	537	271,642	516.669999999996	5,336			4,231		3,681			(676)				.0001
UBSMAIA5 INDEX 2 YR TA2308439		N/A	Equity/Index	UBS-	11/01/2023	10/24/2025	627	302,477	480.28	8,653			2,472		12,556			(1,080)				.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			15,788		10,017			(2,631)				.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			8,307		8,363			(1,222)				.0001
UBSMAIA5 INDEX 2 YR TA2404684		N/A	Equity/Index	UBS-	07/24/2024	06/23/2026	991	518,624	524.47	13,363			8,577		4,397			(1,723)				.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			14,289		6,922			(2,943)				.0001
UBSMAIA5 INDEX 2 YR TA2307211		N/A	Equity/Index	UBS-	08/29/2023	08/25/2025	995	499,125	498.93	14,517			2,923		6,307			(1,802)				.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			8,699		15,949			(2,776)				.0001
UBSMAIA5 INDEX 2 YR TA2407458		N/A	Equity/Index	UBS-	10/22/2024	01/26/2026	274	140,684	502.4	4,652			3,034		2,153			(910)				.0001
UBSMAIA5 INDEX 2 YR TA2305454		N/A	Equity/Index	UBS-	06/14/2023	06/12/2025	787	398,629	505.37	11,188			1,108		1,647			(1,385)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2305539		N/A	Equity/Index	UBS-	06/16/2023	06/13/2025	330	167,241	507.03	4,501			454		567			(560)				.0001
UBSMAIA5 INDEX 2 YR TA2304201		N/A	Equity/Index	UBS-	04/11/2023	04/03/2025	802	402,910	503.6	10,613			29		35			(1,325)				.0001
UBSMAIA5 INDEX 2 YR TA2401760		N/A	Equity/Index	UBS-	04/03/2024	03/26/2026	807	421,003	520.74	11,673			5,820		3,159			(1,459)				.0001
UBSMAIA5 INDEX 2 YR TA2500323		N/A	Equity/Index	UBS-	01/07/2025	12/16/2026	576	288,654	508.9		6,171		5,446		5,447			(724)				.0001
UBSMAIA5 INDEX 2 YR TA2308907		N/A	Equity/Index	UBS-	11/29/2023	11/24/2025	455	223,862	490.43	6,359			2,082		5,794			(790)				.0001
UBSMAIA5 INDEX 2 YR TA2402169		N/A	Equity/Index	UBS-	04/25/2024	04/22/2026	1,121	576,981	512.86	16,362			8,735		6,349			(2,037)				.0001
UBSMAIA5 INDEX 2 YR TA2308579		N/A	Equity/Index	UBS-	11/10/2023	10/23/2025	440	214,418	480.68	6,991			2,021		8,672			(887)				.0001
UBSMAIA5 INDEX 2 YR TA2404643		N/A	Equity/Index	UBS-	07/23/2024	07/15/2026	1,814	958,503	533.92999999999 995	22,275			14,521		6,910			(2,781)				.0001
UBSMAIA5 INDEX 2 YR TA2309014		N/A	Equity/Index	UBS-	12/05/2023	11/03/2025	300	147,764	487.99	4,527			1,403		4,213			(585)				.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			8,517		10,066			(2,441)				.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			7,814		5,185			(1,886)				.0001
UBSMAIA5 INDEX 2 YR TA2400210		N/A	Equity/Index	UBS-	01/12/2024	01/09/2026	222	110,319	496.02	3,103			1,214		2,256			(386)				.0001
UBSMAIA5 INDEX 2 YR TA2400324		N/A	Equity/Index	UBS-	01/19/2024	01/16/2026	290	144,391	495.12	4,257			1,705		3,109			(529)				.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		39,924		36,508			(853)				.0001
UBSMAIA5 INDEX 2 YR TA2407950		N/A	Equity/Index	UBS-	11/04/2024	10/02/2026	899	454,760	519.12	8,175			6,448		5,562			(1,057)				.0001
UBSMAIA5 INDEX 2 YR TA2502197		N/A	Equity/Index	UBS-	02/03/2025	01/14/2027	819	411,255	497.26		12,788		11,778		11,587			(1,010)				.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			8,184		3,954			(1,591)				.0001
UBSMAIA5 INDEX 2 YR TA2304910		N/A	Equity/Index	UBS-	05/19/2023	05/05/2025	400	201,967	503.8	5,660			270		542			(714)				.0001
UBSMAIA5 INDEX 2 YR TA2505847		N/A	Equity/Index	UBS-	03/21/2025	03/11/2027	311	156,932	501.55		4,693		4,641		4,048			(52)				.0001
UBSMAIA5 INDEX 2 YR TA2306977		N/A	Equity/Index	UBS-	08/18/2023	08/15/2025	1,560	776,969	499	20,417			3,835		9,499			(2,538)				.0001
UBSMAIA5 INDEX 2 YR TA2407949		N/A	Equity/Index	UBS-	11/04/2024	10/07/2026	1,368	692,004	519.55999999999 995	12,336			9,749		8,405			(1,584)				.0001
UBSMAIA5 INDEX 2 YR TA2304877		N/A	Equity/Index	UBS-	05/18/2023	05/05/2025	506	255,465	503.84	7,137			340		680			(900)				.0001
UBSMAIA5 INDEX 2 YR TA2407963		N/A	Equity/Index	UBS-	11/04/2024	10/16/2026	765	386,976	515.97	7,765			6,157		5,368			(984)				.0001
UBSMAIA5 INDEX 2 YR TA2406574		N/A	Equity/Index	UBS-	09/26/2024	07/21/2026	295	153,801	526.29	3,513			2,526		1,347			(478)				.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			26,140		26,659			(3,807)				.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			20,652		9,931			(3,880)				.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			14,659		7,402			(2,978)				.0001
UBSMAIA5 INDEX 2 YR TA2407462		N/A	Equity/Index	UBS-	10/22/2024	06/18/2026	895	459,532	524.47	8,130			5,973		3,952			(1,213)				.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			7,181		33,094			(3,438)				.0001
UBSMAIA5 INDEX 2 YR TA2406492		N/A	Equity/Index	UBS-	09/24/2024	08/28/2026	261	135,387	519.39	3,613			2,645		1,558			(463)				.0001
UBSMAIA5 INDEX 2 YR TA2402657		N/A	Equity/Index	UBS-	05/09/2024	04/10/2026	260	135,506	516.14	4,157			2,231		1,267			(537)				.0001
UBSMAIA5 INDEX 2 YR TA2407280		N/A	Equity/Index	UBS-	10/17/2024	09/25/2026	748	385,945	521.36	8,963			6,871		4,426			(1,141)				.0001
UBSMAIA5 INDEX 2 YR TA2307857		N/A	Equity/Index	UBS-	09/29/2023	09/26/2025	533	258,241	486.64	6,525			1,604		7,808			(811)				.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		42,863		41,183			(1,145)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMAIA5 INDEX 2 YR TA2309301		N/A	Equity/Index	UBS-	12/21/2023	12/05/2025	168	83,930	493.3	2,734			955		1,875			(347)				.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			8,645		9,340			(1,275)				.0001
UBSMAIA5 INDEX 2 YR TA2306165		N/A	Equity/Index	UBS-	07/13/2023	06/26/2025	501	254,263	505.83	7,170			869		1,166			(909)				.0001
UBSMAIA5 INDEX 2 YR TA2404706		N/A	Equity/Index	UBS-	07/25/2024	07/17/2026	1,067	556,779	526.29	13,327			8,725		4,802			(1,664)				.0001
UBSMAIA5 INDEX 2 YR TA2407954		N/A	Equity/Index	UBS-	11/04/2024	10/09/2026	459	232,186	518.929999999995	4,228			3,344		2,888			(541)				.0001
UBSMAIA5 INDEX 2 YR TA2400679		N/A	Equity/Index	UBS-	02/09/2024	02/06/2026	834	420,198	503.74	11,478			4,931		6,021			(1,427)				.0001
UBSMAIA5 INDEX 2 YR TA2308233		N/A	Equity/Index	UBS-	10/20/2023	10/03/2025	371	178,488	482.52	4,564			1,189		6,684			(579)				.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			11,569		7,184			(2,784)				.0001
UBSMAIA5 INDEX 2 YR TA2307670		N/A	Equity/Index	UBS-	09/22/2023	09/05/2025	336	164,485	499.3	3,248			718		2,132			(412)				.0001
UBSMAIA5 INDEX 2 YR TA2307598		N/A	Equity/Index	UBS-	09/18/2023	08/29/2025	361	179,568	501.18	4,277			905		1,950			(543)				.0001
UBSMAIA5 INDEX 2 YR TA2304359		N/A	Equity/Index	UBS-	04/20/2023	04/17/2025	819	413,018	505.52	10,873			240		304			(1,352)				.0001
UBSMAIA5 INDEX 2 YR TA2502735		N/A	Equity/Index	UBS-	02/10/2025	01/28/2027	263	133,201	505.4		3,731		3,475		2,940			(255)				.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		18,534							.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		24,875							.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		11,384							.0001
UBSMPI-EUROPEAN TA2404068		N/A	Equity/Index	UBS-	07/02/2024	06/17/2025	5,489	1,483,736	275.82	23,594			23,594		15,061							.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		21,830							.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		10,552							.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		8,515							.0001
UBSMPI-EUROPEAN TA2501582		N/A	Equity/Index	UBS-	01/27/2025	12/18/2025	610	167,745	269.52		5,761		5,761		5,483							.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		13,102							.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		4,569							.0001
UBSMPI-EUROPEAN TA2403672		N/A	Equity/Index	UBS-	06/17/2024	04/25/2025	3,554	966,245	274.17	18,257			18,257		8,621							.0001
UBSMPI-EUROPEAN TA2504838		N/A	Equity/Index	UBS-	03/07/2025	03/11/2026	1,366	376,504	271.61		11,911		11,195		11,392			(716)				.0001
UBSMPI-EUROPEAN TA2503910		N/A	Equity/Index	UBS-	02/24/2025	01/22/2026	361	100,061	275		2,686		2,686		2,228							.0001
UBSMPI-EUROPEAN TA2503223		N/A	Equity/Index	UBS-	02/14/2025	01/06/2026	438	120,821	276.68		2,722		2,722		2,393							.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		7,794							.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		4,232							.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		7,492							.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		31,271							.0001
UBSMPI-EUROPEAN TA2404044		N/A	Equity/Index	UBS-	07/01/2024	05/09/2025	2,633	709,530	276.899999999998	8,780			8,780		3,348							.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		6,551							.0001
UBSMPI-EUROPEAN TA2505368		N/A	Equity/Index	UBS-	03/14/2025	03/06/2026	585	159,911	270.95		4,500		4,500		5,044							.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		30,329							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2406619		N/A	Equity/Index	UBS-	09/27/2024	09/15/2025	2,823	799,343	281.27999999999997	21,560			21,560		6,865							.0001
UBSMPI-EUROPEAN TA2403676		N/A	Equity/Index	UBS-	06/17/2024	04/29/2025	5,773	1,569,536	274.26	29,676			29,676		14,138							.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		8,247							.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		8,840							.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		17,009							.0001
UBSMPI-EUROPEAN TA2503904		N/A	Equity/Index	UBS-	02/24/2025	01/20/2026	104	28,826	278.77		620		620		529							.0001
UBSMPI-EUROPEAN TA2505842		N/A	Equity/Index	UBS-	03/21/2025	03/03/2026	404	110,732	271.68		3,084		3,084		3,321							.0001
UBSMPI-EUROPEAN TA2502044		N/A	Equity/Index	UBS-	01/31/2025	12/30/2025	730	200,368	274.98		4,448		4,448		4,257							.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		11,659							.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		13,132							.0001
UBSMPI-EUROPEAN TA2500337		N/A	Equity/Index	UBS-	01/07/2025	12/17/2025	566	153,529	278.02		2,153		2,153		2,394							.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		13,524							.0001
UBSMPI-EUROPEAN TA2402885		N/A	Equity/Index	UBS-	05/17/2024	05/16/2025	25,349	7,000,000	277.5247	154,770			154,770		32,160							.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		11,840							.0001
UBSMPI-EUROPEAN TA2403115		N/A	Equity/Index	UBS-	05/28/2024	05/23/2025	1,773	484,049	274.92	10,213			10,213		4,851							.0001
UBSMPI-EUROPEAN TA2408463		N/A	Equity/Index	UBS-	11/12/2024	10/01/2025	354	99,679	288.64999999999998	1,427			1,427		542							.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		6,825							.0001
UBSMPI-EUROPEAN TA2408850		N/A	Equity/Index	UBS-	11/21/2024	10/07/2025	374	105,452	283.16000000000003	2,288			2,288		915							.0001
UBSMPI-EUROPEAN TA2502724		N/A	Equity/Index	UBS-	02/10/2025	01/08/2026	689	189,866	271.23		5,898		5,898		5,471							.0001
UBSMPI-EUROPEAN TA2404611		N/A	Equity/Index	UBS-	07/22/2024	06/03/2025	2,981	819,065	273.77	19,967			19,967		10,772							.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		7,298							.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		11,061							.0001
UBSMPI-EUROPEAN TA2500344		N/A	Equity/Index	UBS-	01/07/2025	12/19/2025	368	99,821	274.94		1,786		1,786		2,064							.0001
UBSMPI-EUROPEAN TA2402030		N/A	Equity/Index	UBS-	04/19/2024	04/17/2025	4,427	1,200,000	273.06099999999998	25,344			25,344		12,108							.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		24,514							.0001
UBSMPI-EUROPEAN TA2408923		N/A	Equity/Index	UBS-	11/22/2024	11/07/2025	1,743	492,733	281.88	12,287			12,287		5,305							.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		1,874							.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		3,980							.0001
UBSMPI-EUROPEAN TA2502055		N/A	Equity/Index	UBS-	01/31/2025	12/30/2025	551	151,236	272.02999999999997		4,142		4,142		4,056							.0001
UBSMPI-EUROPEAN TA2409372		N/A	Equity/Index	UBS-	11/29/2024	10/16/2025	772	218,867	284.3	4,912			4,912		1,868							.0001
UBSMPI-EUROPEAN TA2403117		N/A	Equity/Index	UBS-	05/28/2024	05/23/2025	3,472	947,895	274.2	21,039			21,039		10,913							.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		28,446							.0001
UBSMPI-EUROPEAN TA2410722		N/A	Equity/Index	UBS-	12/19/2024	07/08/2025	898	243,259	271.55	4,244			4,244		5,206							.0001
UBSMPI-EUROPEAN TA2502049		N/A	Equity/Index	UBS-	01/31/2025	12/24/2025	363	99,635	272.73		2,686		2,686		2,598							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2407869		N/A	Equity/Index	UBS-	11/01/2024	10/14/2025	2,050	565,175	282.18	8,231			8,231		5,011							.0001
UBSMPI-EUROPEAN TA2407573		N/A	Equity/Index	UBS-	10/25/2024	11/18/2025	487	135,709	272.100000000002	5,059			3,028		3,321			(1,180)				.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		15,971							.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		3,760							.0001
UBSMPI-EUROPEAN TA2408469		N/A	Equity/Index	UBS-	11/12/2024	10/08/2025	515	145,013	284.410000000003	2,864			2,864		1,152							.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		6,126							.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		4,813							.0001
UBSMPI-EUROPEAN TA2502050		N/A	Equity/Index	UBS-	01/31/2025	12/22/2025	400	109,791	272.600000000002		2,978		2,978		2,883							.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		8,116							.0001
UBSMPI-EUROPEAN TA2408462		N/A	Equity/Index	UBS-	11/12/2024	10/01/2025	422	118,827	289.74	1,570			1,570		599							.0001
UBSMPI-EUROPEAN TA2409905		N/A	Equity/Index	UBS-	12/06/2024	12/02/2025	887	249,561	283.31	5,240			5,240		2,632							.0001
UBSMPI-EUROPEAN TA2503230		N/A	Equity/Index	UBS-	02/14/2025	01/15/2026	596	164,405	274.57		4,161		4,161		3,728							.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		24,359							.0001
UBSMPI-EUROPEAN TA2506440		N/A	Equity/Index	UBS-	03/31/2025	03/06/2026	653	179,817	277		3,725		3,725		3,725							.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		4,381							.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		11,658							.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		22,115							.0001
UBSMPI-EUROPEAN TA2502605		N/A	Equity/Index	UBS-	02/07/2025	01/15/2026	585	160,864	266.68		6,468		6,468		6,374							.0001
UBSMPI-EUROPEAN TA2503687		N/A	Equity/Index	UBS-	02/21/2025	01/12/2026	408	112,974	274.12		3,252		3,252		2,748							.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		3,620							.0001
UBSMPI-EUROPEAN TA2409895		N/A	Equity/Index	UBS-	12/06/2024	11/28/2025	887	249,561	284.26	4,868			4,868		2,412							.0001
UBSMPI-EUROPEAN TA2504272		N/A	Equity/Index	UBS-	02/28/2025	01/15/2026	362	100,763	273.51		3,286		3,286		2,558							.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		43,525							.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		12,767							.0001
UBSMPI-EUROPEAN TA2404043		N/A	Equity/Index	UBS-	07/01/2024	05/09/2025	6,123	1,650,002	274.839999999997	24,207			24,207		13,374							.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		5,716							.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		18,435							.0001
UBSMPI-EUROPEAN TA2410348		N/A	Equity/Index	UBS-	12/13/2024	11/13/2025	616	172,054	281.63	3,364			3,364		1,932							.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		5,969							.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		14,335							.0001
UBSMPI-EUROPEAN TA2403082		N/A	Equity/Index	UBS-	05/24/2024	05/01/2025	7,393	2,025,880	272.48	53,071			53,071		27,758							.0001
UBSMPI-EUROPEAN TA2504670		N/A	Equity/Index	UBS-	03/05/2025	01/06/2026	440	121,309	276.68		2,615		2,615		2,410							.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		12,077							.0001
UBSMPI-EUROPEAN TA2411389		N/A	Equity/Index	UBS-	12/30/2024	12/29/2025	404	109,818	270.14	2,970			2,970		3,388							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2408552		N/A	Equity/Index	UBS-	11/14/2024	10/03/2025	1,451	406,958	282.660000000003	8,282			8,282		3,680							.0001
UBSMPI-EUROPEAN TA2504678		N/A	Equity/Index	UBS-	03/05/2025	01/22/2026	364	100,356	275		2,505		2,505		2,333							.0001
UBSMPI-EUROPEAN TA2411388		N/A	Equity/Index	UBS-	12/30/2024	12/29/2025	476	129,389	269.68	3,609			3,609		4,130							.0001
UBSMPI-EUROPEAN TA2405797		N/A	Equity/Index	UBS-	08/30/2024	08/29/2025	21,582	6,000,000	279.705800000001	130,982			130,982		57,010							.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		19,619							.0001
UBSMPI-EUROPEAN TA2502057		N/A	Equity/Index	UBS-	01/31/2025	12/24/2025	601	164,960	271.56		4,812		4,812		4,695							.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		9,049							.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		3,860							.0001
UBSMPI-EUROPEAN TA2503229		N/A	Equity/Index	UBS-	02/14/2025	01/23/2026	428	118,063	274.93		2,945		2,945		2,639							.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		11,624							.0001
UBSMPI-EUROPEAN TA2503905		N/A	Equity/Index	UBS-	02/24/2025	01/15/2026	361	100,061	278.55		2,168		2,168		1,848							.0001
UBSMPI-EUROPEAN TA2402029		N/A	Equity/Index	UBS-	04/19/2024	04/17/2025	23,978	6,500,000	273.06099999998	137,280			137,280		65,587							.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		3,599							.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		9,623							.0001
UBSMPI-EUROPEAN TA2502045		N/A	Equity/Index	UBS-	01/31/2025	12/30/2025	777	213,268	274.75		4,814		4,814		4,616							.0001
UBSMPI-EUROPEAN TA2503224		N/A	Equity/Index	UBS-	02/14/2025	01/22/2026	748	206,334	275.2		5,044		5,044		4,510							.0001
UBSMPI-EUROPEAN TA2403675		N/A	Equity/Index	UBS-	06/17/2024	04/28/2025	2,843	772,941	281.02	8,474			8,474		766							.0001
UBSMPI-EUROPEAN TA2404171		N/A	Equity/Index	UBS-	07/08/2024	06/27/2025	7,493	2,029,610	271.61	46,173			46,173		38,787							.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		17,406							.0001
UBSMPI-EUROPEAN TA2401890		N/A	Equity/Index	UBS-	04/11/2024	04/03/2025	5,900	1,605,580	275.69	29,965			29,965		2,162							.0001
UBSMPI-EUROPEAN TA2410346		N/A	Equity/Index	UBS-	12/13/2024	11/11/2025	484	135,185	282.37	2,492			2,492		1,408							.0001
UBSMPI-EUROPEAN TA2504833		N/A	Equity/Index	UBS-	03/07/2025	03/18/2026	616	169,785	275.660000000003		4,155		3,910		3,931			(245)				.0001
UBSMPI-EUROPEAN TA2406778		N/A	Equity/Index	UBS-	10/03/2024	05/21/2025	536	151,506	279.19	3,865			3,865		586							.0001
UBSMPI-EUROPEAN TA2500237		N/A	Equity/Index	UBS-	01/06/2025	11/10/2025	446	121,043	287.720000000003		809		809		753							.0001
UBSMPI-EUROPEAN TA2500342		N/A	Equity/Index	UBS-	01/07/2025	12/24/2025	840	227,853	275.540000000002		3,931		3,931		4,514							.0001
UBSMPI-EUROPEAN TA2500265		N/A	Equity/Index	UBS-	01/06/2025	12/24/2025	476	129,185	269.68		3,451		3,451		4,109							.0001
UBSMPI-EUROPEAN TA2504824		N/A	Equity/Index	UBS-	03/07/2025	02/06/2026	364	100,327	275.75		2,306		2,306		2,168							.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		12,233							.0001
UBSMPI-EUROPEAN TA2408465		N/A	Equity/Index	UBS-	11/12/2024	09/22/2025	607	170,919	285.98	2,915			2,915		1,083							.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		8,231							.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		27,242							.0001
UBSMPI-EUROPEAN TA2403671		N/A	Equity/Index	UBS-	06/17/2024	04/25/2025	5,023	1,365,630	273.49	27,195			27,195		14,450							.0001
UBSMPI-EUROPEAN TA2500608		N/A	Equity/Index	UBS-	01/13/2025	01/30/2026	495	134,349	269.94		3,651		2,913		4,354			(738)				.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		5,390							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		36,970							.0001
UBSMPI-EUROPEAN TA2403669		N/A	Equity/Index	UBS-	06/17/2024	04/24/2025	6,259	1,701,668	273.76	33,128			33,128		16,319							.0001
UBSMPI-EUROPEAN TA2408849		N/A	Equity/Index	UBS-	11/21/2024	09/26/2025	380	107,143	283.149999999998	2,281			2,281		883							.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		4,093							.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		11,623							.0001
UBSMPI-EUROPEAN TA2403084		N/A	Equity/Index	UBS-	05/24/2024	05/08/2025	2,040	559,015	274.45	12,900			12,900		5,338							.0001
UBSMPI-EUROPEAN TA2410357		N/A	Equity/Index	UBS-	12/13/2024	12/24/2025	836	233,502	275.540000000002	7,287			5,216		4,649			(1,758)				.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		14,155							.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		11,729							.0001
UBSMPI-EUROPEAN TA2500267		N/A	Equity/Index	UBS-	01/06/2025	01/29/2026	920	249,686	268.94		7,296		5,712		8,665			(1,584)				.0001
UBSMPI-EUROPEAN TA2502054		N/A	Equity/Index	UBS-	01/31/2025	12/22/2025	552	151,511	272		4,280		4,280		4,162							.0001
UBSMPI-EUROPEAN TA2503238		N/A	Equity/Index	UBS-	02/14/2025	01/22/2026	402	110,891	273.850000000002		2,977		2,977		2,685							.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		5,838							.0001
UBSMPI-EUROPEAN TA2504827		N/A	Equity/Index	UBS-	03/07/2025	02/05/2026	668	184,117	275.39		4,337		4,337		4,082							.0001
UBSMPI-EUROPEAN TA2410353		N/A	Equity/Index	UBS-	12/13/2024	11/05/2025	357	99,713	278.99	2,439			2,439		1,451							.0001
UBSMPI-EUROPEAN TA2500241		N/A	Equity/Index	UBS-	01/06/2025	11/25/2025	458	124,300	284.19		1,133		1,133		1,160							.0001
UBSMPI-EUROPEAN TA2410347		N/A	Equity/Index	UBS-	12/13/2024	11/12/2025	615	171,775	281.83	3,303			3,303		1,886							.0001
UBSMPI-EUROPEAN TA2501413		N/A	Equity/Index	UBS-	01/24/2025	12/22/2025	469	128,617	275.07		2,787		2,787		2,672							.0001
UBSMPI-EUROPEAN TA2401791		N/A	Equity/Index	UBS-	04/05/2024	04/04/2025	25,517	7,000,000	275.9966	151,690			151,690		8,513							.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		6,798							.0001
UBSMPI-EUROPEAN TA2503906		N/A	Equity/Index	UBS-	02/24/2025	01/06/2026	439	121,681	276.68		2,963		2,963		2,423							.0001
UBSMPI-EUROPEAN TA2502720		N/A	Equity/Index	UBS-	02/10/2025	01/08/2026	364	100,306	269.3		3,530		3,530		3,314							.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		9,376							.0001
UBSMPI-EUROPEAN TA2411385		N/A	Equity/Index	UBS-	12/30/2024	12/11/2025	415	112,808	265.17	4,139			4,139		4,853							.0001
UBSMPI-EUROPEAN TA2506447		N/A	Equity/Index	UBS-	03/31/2025	03/25/2026	1,583	435,912	279.779999999997		7,606		7,606		7,975							.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		15,616							.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		4,904							.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		2,418							.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		11,252							.0001
UBSMPI-EUROPEAN TA2404067		N/A	Equity/Index	UBS-	07/02/2024	06/02/2025	5,293	1,430,755	273.99	25,363			25,363		18,032							.0001
UBSMPI-EUROPEAN TA2500605		N/A	Equity/Index	UBS-	01/13/2025	02/02/2026	669	181,574	269.08		5,238		4,188		6,264			(1,050)				.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		9,045							.0001
UBSMPI-EUROPEAN TA2408854		N/A	Equity/Index	UBS-	11/21/2024	09/02/2025	375	105,734	280.43	2,625			2,625		996							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2401891		N/A	Equity/Index	UBS-	04/11/2024	04/04/2025	5,500	1,496,727	273.58999999999997	32,530			32,530		10,200							.0001
UBSMPI-EUROPEAN TA2505370		N/A	Equity/Index	UBS-	03/14/2025	03/11/2026	1,368	373,947	271.61		10,125		10,125		11,342							.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		41,367							.0001
UBSMPI-EUROPEAN TA2408556		N/A	Equity/Index	UBS-	11/14/2024	07/24/2025	958	268,688	275.77	7,995			7,995		3,526							.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		4,751							.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		3,263							.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		1,984							.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		10,039							.0001
UBSMPI-EUROPEAN TA2408470		N/A	Equity/Index	UBS-	11/12/2024	10/01/2025	778	219,069	284.06	4,375			4,375		1,725							.0001
UBSMPI-EUROPEAN TA2503689		N/A	Equity/Index	UBS-	02/21/2025	01/15/2026	360	99,683	273.38		3,024		3,024		2,569							.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		5,769							.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		18,238							.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		2,849							.0001
UBSMPI-EUROPEAN TA2506291		N/A	Equity/Index	UBS-	03/28/2025	03/09/2026	586	160,854	270.95		4,828		4,828		5,099							.0001
UBSMPI-EUROPEAN TA2503221		N/A	Equity/Index	UBS-	02/14/2025	01/20/2026	361	99,581	278.86		1,860		1,860		1,716							.0001
UBSMPI-EUROPEAN TA2408845		N/A	Equity/Index	UBS-	11/21/2024	10/01/2025	356	100,376	288.64999999999998	1,441			1,441		529							.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		9,065							.0001
UBSMPI-EUROPEAN TA2500331		N/A	Equity/Index	UBS-	01/07/2025	12/17/2025	747	202,626	282.17		2,037		2,037		2,289							.0001
UBSMPI-EUROPEAN TA2409376		N/A	Equity/Index	UBS-	11/29/2024	07/11/2025	862	244,382	275.29000000000002	8,968			8,968		3,184							.0001
UBSMPI-EUROPEAN TA2501585		N/A	Equity/Index	UBS-	01/27/2025	12/24/2025	604	166,095	271.58		4,850		4,850		4,569							.0001
UBSMPI-EUROPEAN TA2500245		N/A	Equity/Index	UBS-	01/06/2025	11/26/2025	603	163,653	283.42		1,585		1,585		1,648							.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		14,277							.0001
UBSMPI-EUROPEAN TA2500266		N/A	Equity/Index	UBS-	01/06/2025	01/30/2026	1,942	527,054	269.94		14,448		11,320		17,077			(3,128)				.0001
UBSMPI-EUROPEAN TA2504839		N/A	Equity/Index	UBS-	03/07/2025	03/24/2026	743	204,789	271.72000000000003		6,515		6,137		6,236			(378)				.0001
UBSMPI-EUROPEAN TA2503228		N/A	Equity/Index	UBS-	02/14/2025	01/22/2026	361	99,581	275		2,469		2,469		2,210							.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		12,202							.0001
UBSMPI-EUROPEAN TA2408464		N/A	Equity/Index	UBS-	11/12/2024	10/02/2025	650	183,027	288.13	2,729			2,729		1,042							.0001
UBSMPI-EUROPEAN TA2404042		N/A	Equity/Index	UBS-	07/01/2024	05/09/2025	3,921	1,056,615	274.66000000000003	15,732			15,732		8,946							.0001
UBSMPI-EUROPEAN TA2503695		N/A	Equity/Index	UBS-	02/21/2025	01/13/2026	368	101,898	272.08		3,352		3,352		2,871							.0001
UBSMPI-EUROPEAN TA2402498		N/A	Equity/Index	UBS-	05/03/2024	05/02/2025	16,521	4,500,000	274.15910000000002	96,705			96,705		43,884							.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		14,557							.0001
UBSMPI-EUROPEAN TA2406707		N/A	Equity/Index	UBS-	09/30/2024	09/30/2025	4,238	1,200,000	284.99029999999999	25,656			25,656		7,868							.0001
UBSMPI-EUROPEAN TA2500251		N/A	Equity/Index	UBS-	01/06/2025	11/20/2025	389	105,574	280.85000000000002		1,218		1,218		1,316							.0001
UBSMPI-EUROPEAN TA2403561		N/A	Equity/Index	UBS-	06/13/2024	06/13/2025	5,882	1,600,000	273.5378	35,056			35,056		23,327							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		13,606							.0001
UBSMPI-EUROPEAN TA2502725		N/A	Equity/Index	UBS-	02/10/2025	01/06/2026	470	129,516	271.25		4,151		4,151		3,837							.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		14,294							.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		10,524							.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		44,888							.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		4,568							.0001
UBSMPI-EUROPEAN TA2405546		N/A	Equity/Index	UBS-	08/23/2024	08/22/2025	2,883	800,000	278.85480000000001	17,824			17,824		8,070							.0001
UBSMPI-EUROPEAN TA2411517		N/A	Equity/Index	UBS-	12/31/2024	12/12/2025	514	139,821	266.33999999999997	4,827			4,827		5,568							.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		6,461							.0001
UBSMPI-EUROPEAN TA2407876		N/A	Equity/Index	UBS-	11/01/2024	10/08/2025	565	155,768	280.20999999998	2,606			2,606		1,663							.0001
UBSMPI-EUROPEAN TA2410728		N/A	Equity/Index	UBS-	12/19/2024	10/30/2025	639	173,099	265.44	5,905			5,905		7,262							.0001
UBSMPI-EUROPEAN TA2502048		N/A	Equity/Index	UBS-	01/31/2025	12/24/2025	756	207,504	272.81		5,564		5,564		5,379							.0001
UBSMPI-EUROPEAN TA2500252		N/A	Equity/Index	UBS-	01/06/2025	12/08/2025	1,713	464,904	281.45999999998		4,890		4,890		5,528							.0001
UBSMPI-EUROPEAN TA2409451		N/A	Equity/Index	UBS-	12/02/2024	10/28/2025	361	102,008	283.51	2,297			2,297		983							.0001
UBSMPI-EUROPEAN TA2501416		N/A	Equity/Index	UBS-	01/24/2025	12/22/2025	365	100,096	272.41000000003		2,626		2,626		2,579							.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		14,741							.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		4,996							.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		18,132							.0001
UBSMPI-EUROPEAN TA2411386		N/A	Equity/Index	UBS-	12/30/2024	12/08/2025	834	226,703	265.16000000003	8,303			8,303		9,742							.0001
UBSMPI-EUROPEAN TA2502056		N/A	Equity/Index	UBS-	01/31/2025	12/29/2025	462	126,808	271.83		3,517		3,517		3,449							.0001
UBSMPI-EUROPEAN TA2407871		N/A	Equity/Index	UBS-	11/01/2024	10/17/2025	1,850	510,036	283.41000000003	6,801			6,801		4,101							.0001
UBSMPI-EUROPEAN TA2407346		N/A	Equity/Index	UBS-	10/18/2024	10/20/2025	3,535	1,000,000	282.90600000001	24,220			24,220		8,934							.0001
UBSMPI-EUROPEAN TA2408847		N/A	Equity/Index	UBS-	11/21/2024	10/21/2025	525	148,027	287.01	2,351			2,351		916							.0001
UBSMPI-EUROPEAN TA2506294		N/A	Equity/Index	UBS-	03/28/2025	02/03/2026	2,459	674,982	274.58999999997		15,681		15,681		16,585							.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		7,576							.0001
UBSMPI-EUROPEAN TA2500253		N/A	Equity/Index	UBS-	01/06/2025	12/24/2025	840	227,974	275.54000000002		3,982		3,982		4,515							.0001
UBSMPI-EUROPEAN TA2503239		N/A	Equity/Index	UBS-	02/14/2025	01/15/2026	361	99,581	273.45		2,724		2,724		2,459							.0001
UBSMPI-EUROPEAN TA2503907		N/A	Equity/Index	UBS-	02/24/2025	01/12/2026	610	169,078	276.83999999997		4,110		4,110		3,368							.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		21,273							.0001
UBSMPI-EUROPEAN TA2503232		N/A	Equity/Index	UBS-	02/14/2025	01/21/2026	697	192,265	274.52999999997		4,918		4,918		4,416							.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		14,344							.0001
UBSMPI-EUROPEAN TA2410724		N/A	Equity/Index	UBS-	12/19/2024	10/13/2025	682	184,747	267.73	5,294			5,294		6,456							.0001
UBSMPI-EUROPEAN TA2504261		N/A	Equity/Index	UBS-	02/28/2025	01/15/2026	4,006	1,115,073	274.85000000002		33,333		33,333		25,719							.0001
UBSMPI-EUROPEAN TA2500602		N/A	Equity/Index	UBS-	01/13/2025	02/06/2026	1,059	287,424	268.77999999997		8,489		6,804		10,155			(1,685)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2505838		N/A	Equity/Index	UBS-	03/21/2025	03/03/2026	1,427	391,125	270.33		11,921		11,921		12,831							.0001
UBSMPI-EUROPEAN TA2505185		N/A	Equity/Index	UBS-	03/12/2025	02/06/2026	818	222,954	275.8		4,014		4,014		4,757							.0001
UBSMPI-EUROPEAN TA2410026		N/A	Equity/Index	UBS-	12/09/2024	11/07/2025	1,337	375,427	271.33999999999997	15,892			15,892		9,600							.0001
UBSMPI-EUROPEAN TA2503684		N/A	Equity/Index	UBS-	02/21/2025	01/15/2026	4,001	1,107,863	274.85000000002		30,500		30,500		25,678							.0001
UBSMPI-EUROPEAN TA2403670		N/A	Equity/Index	UBS-	06/17/2024	04/25/2025	8,021	2,180,712	272.13	48,151			48,151		31,235							.0001
UBSMPI-EUROPEAN TA2504823		N/A	Equity/Index	UBS-	03/07/2025	02/06/2026	804	221,602	275.8		5,076		5,076		4,771							.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		5,846							.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		4,796							.0001
UBSMPI-EUROPEAN TA2506443		N/A	Equity/Index	UBS-	03/31/2025	03/27/2026	912	251,138	279.98		4,334		4,334		4,550							.0001
UBSMPI-EUROPEAN TA2502062		N/A	Equity/Index	UBS-	01/31/2025	12/08/2025	752	206,406	270.45999999998		6,353		6,353		6,238							.0001
UBSMPI-EUROPEAN TA2504270		N/A	Equity/Index	UBS-	02/28/2025	01/22/2026	1,578	439,238	274.10000000002		13,899		13,899		10,815							.0001
UBSMPI-EUROPEAN TA2506293		N/A	Equity/Index	UBS-	03/28/2025	03/19/2026	653	179,245	275.66000000003		3,942		3,942		4,165							.0001
UBSMPI-EUROPEAN TA2500239		N/A	Equity/Index	UBS-	01/06/2025	11/06/2025	526	142,755	286.83		999		999		944							.0001
UBSMPI-EUROPEAN TA2504672		N/A	Equity/Index	UBS-	03/05/2025	01/29/2026	424	116,898	276.48		2,661		2,661		2,580							.0001
UBSMPI-EUROPEAN TA2408467		N/A	Equity/Index	UBS-	11/12/2024	09/19/2025	421	118,545	284.58	2,226			2,226		832							.0001
UBSMPI-EUROPEAN TA2503680		N/A	Equity/Index	UBS-	02/21/2025	01/15/2026	723	200,196	279.37		4,028		4,028		3,500							.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		6,016							.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		5,744							.0001
UBSMPI-EUROPEAN TA2502912		N/A	Equity/Index	UBS-	02/11/2025	01/02/2026	250	69,017	272.74		2,062		2,062		1,826							.0001
UBSMPI-EUROPEAN TA2506444		N/A	Equity/Index	UBS-	03/31/2025	03/24/2026	795	218,920	279.7		3,835		3,835		4,020							.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		33,552							.0001
UBSMPI-EUROPEAN TA2404615		N/A	Equity/Index	UBS-	07/22/2024	06/20/2025	2,288	628,655	274.04000000002	15,406			15,406		8,740							.0001
UBSMPI-EUROPEAN TA2405052		N/A	Equity/Index	UBS-	08/06/2024	07/17/2025	1,302	357,064	278.77999999997	6,126			6,126		2,843							.0001
UBSMPI-EUROPEAN TA2504259		N/A	Equity/Index	UBS-	02/28/2025	01/12/2026	602	167,567	276.83999999997		4,364		4,364		3,321							.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		11,666							.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		4,113							.0001
UBSMPI-EUROPEAN TA2504669		N/A	Equity/Index	UBS-	03/05/2025	01/29/2026	364	100,356	277.82		2,078		2,078		2,006							.0001
UBSMPI-EUROPEAN TA2505704		N/A	Equity/Index	UBS-	03/19/2025	03/24/2026	743	204,078	271.72000000003		6,034		5,838		6,229			(196)				.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		7,325							.0001
UBSMPI-EUROPEAN TA2401978		N/A	Equity/Index	UBS-	04/16/2024	04/16/2025	5,552	1,500,000	272.02719999999	32,025			32,025		19,697							.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		19,634							.0001
UBSMPI-EUROPEAN TA2502911		N/A	Equity/Index	UBS-	02/11/2025	01/06/2026	438	120,918	276.68		2,780		2,780		2,394							.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		17,572							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2410774		N/A	Equity/Index	UBS-	12/20/2024	12/12/2025	3,053	830,810	279.31	11,584			11,584		12,075							.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		77,759							.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		10,007							.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		28,013							.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		24,457							.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		12,875							.0001
UBSMPI-EUROPEAN TA2504840		N/A	Equity/Index	UBS-	03/07/2025	03/17/2026	373	102,808	271.31		3,333		3,136		3,192			(197)				.0001
UBSMPI-EUROPEAN TA2403615		N/A	Equity/Index	UBS-	06/14/2024	06/13/2025	23,590	6,400,000	272.71530000000001	141,120			141,120		99,186							.0001
UBSMPI-EUROPEAN TA2411520		N/A	Equity/Index	UBS-	12/31/2024	12/29/2025	404	109,898	270.14	3,010			3,010		3,392							.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		15,999							.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		5,210							.0001
UBSMPI-EUROPEAN TA2408926		N/A	Equity/Index	UBS-	11/22/2024	11/12/2025	966	273,081	282.27999999999997	6,673			6,673		2,875							.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		28,990							.0001
UBSMPI-EUROPEAN TA2403987		N/A	Equity/Index	UBS-	06/28/2024	06/30/2025	3,691	1,000,000	272.50040000000001	21,910			21,910		17,976							.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		16,433							.0001
UBSMPI-EUROPEAN TA2502063		N/A	Equity/Index	UBS-	01/31/2025	12/18/2025	615	168,803	269.52		5,588		5,588		5,527							.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		10,708							.0001
UBSMPI-EUROPEAN TA2410130		N/A	Equity/Index	UBS-	12/10/2024	11/26/2025	937	262,855	266.08999999999997	14,630			14,630		10,154							.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		8,989							.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		14,168							.0001
UBSMPI-EUROPEAN TA2503233		N/A	Equity/Index	UBS-	02/14/2025	01/12/2026	408	112,546	274.12		2,928		2,928		2,629							.0001
UBSMPI-EUROPEAN TA2403083		N/A	Equity/Index	UBS-	05/24/2024	05/08/2025	1,928	528,324	273.77	12,783			12,783		5,845							.0001
UBSMPI-EUROPEAN TA2500257		N/A	Equity/Index	UBS-	01/06/2025	11/19/2025	374	101,503	272.10000000000002		2,271		2,271		2,624							.0001
UBSMPI-EUROPEAN TA2402034		N/A	Equity/Index	UBS-	04/19/2024	04/11/2025	15,900	4,310,205	274.55	80,796			80,796		22,270							.0001
UBSMPI-EUROPEAN TA2408929		N/A	Equity/Index	UBS-	11/22/2024	11/14/2025	3,168	895,570	281.31	23,407			23,407		10,376							.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		2,328							.0001
UBSMPI-EUROPEAN TA2500335		N/A	Equity/Index	UBS-	01/07/2025	12/16/2025	368	99,821	278.83999999999997		1,308		1,308		1,535							.0001
UBSMPI-EUROPEAN TA2500268		N/A	Equity/Index	UBS-	01/06/2025	01/26/2026	551	149,540	268.44		4,498		3,514		5,356			(984)				.0001
UBSMPI-EUROPEAN TA2503235		N/A	Equity/Index	UBS-	02/14/2025	01/23/2026	957	263,986	274.24		6,908		6,908		6,217							.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		11,601							.0001
UBSMPI-EUROPEAN TA2500248		N/A	Equity/Index	UBS-	01/06/2025	12/02/2025	637	172,880	283.27999999999997		1,725		1,725		1,807							.0001
UBSMPI-EUROPEAN TA2403673		N/A	Equity/Index	UBS-	06/17/2024	04/25/2025	3,062	832,482	278.93	10,744			10,744		1,306							.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		12,582							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2406497		N/A	Equity/Index	UBS-	09/24/2024	09/04/2025	964	272,896	279.660000000003	8,079			8,079		2,670							.0001
UBSMPI-EUROPEAN TA2408471		N/A	Equity/Index	UBS-	11/12/2024	10/02/2025	845	237,935	283.87	4,825			4,825		1,915							.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		12,524							.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		3,762							.0001
UBSMPI-EUROPEAN TA2405135		N/A	Equity/Index	UBS-	08/09/2024	08/08/2025	21,847	6,000,000	276.253100000002	131,400			131,400		77,533							.0001
UBSMPI-EUROPEAN TA2502721		N/A	Equity/Index	UBS-	02/10/2025	01/09/2026	773	213,013	270.55		6,926		6,926		6,453							.0001
UBSMPI-EUROPEAN TA2410766		N/A	Equity/Index	UBS-	12/20/2024	12/05/2025	6,267	1,705,433	281.350000000002	19,910			19,910		19,944							.0001
UBSMPI-EUROPEAN TA2407355		N/A	Equity/Index	UBS-	10/18/2024	09/26/2025	3,620	1,024,120	282.220000000003	25,143			25,143		8,615							.0001
UBSMPI-EUROPEAN TA2405099		N/A	Equity/Index	UBS-	08/08/2024	08/08/2025	8,024	2,200,000	275.811199999999	48,136			48,136		30,048							.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		14,936							.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		3,812							.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		17,926							.0001
UBSMPI-EUROPEAN TA2500255		N/A	Equity/Index	UBS-	01/06/2025	11/28/2025	368	99,874	272.790000000002		2,159		2,159		2,475							.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		11,716							.0001
UBSMPI-EUROPEAN TA2411387		N/A	Equity/Index	UBS-	12/30/2024	11/26/2025	729	198,162	266.8	6,467			6,467		7,557							.0001
UBSMPI-EUROPEAN TA2404908		N/A	Equity/Index	UBS-	08/01/2024	08/01/2025	3,904	1,080,000	278.206200000002	23,760			23,760		10,449							.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		10,635							.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		10,644							.0001
UBSMPI-EUROPEAN TA2505369		N/A	Equity/Index	UBS-	03/14/2025	03/24/2026	743	203,101	271.720000000003		5,543		5,320		6,198			(224)				.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		8,066							.0001
UBSMPI-EUROPEAN TA2408848		N/A	Equity/Index	UBS-	11/21/2024	10/16/2025	771	217,388	284.3	4,426			4,426		1,807							.0001
UBSMPI-EUROPEAN TA2500244		N/A	Equity/Index	UBS-	01/06/2025	12/01/2025	758	205,719	283.779999999997		1,973		1,973		2,046							.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		11,701							.0001
UBSMPI-EUROPEAN TA2410350		N/A	Equity/Index	UBS-	12/13/2024	11/18/2025	423	118,148	280.970000000003	2,445			2,445		1,428							.0001
UBSMPI-EUROPEAN TA2407511		N/A	Equity/Index	UBS-	10/24/2024	07/09/2025	356	99,768	275.19	3,073			3,073		1,307							.0001
UBSMPI-EUROPEAN TA2504679		N/A	Equity/Index	UBS-	03/05/2025	01/30/2026	364	100,356	275.23		2,387		2,387		2,226							.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		6,521							.0001
UBSMPI-EUROPEAN TA2505183		N/A	Equity/Index	UBS-	03/12/2025	02/05/2026	1,430	389,760	276.220000000003		7,203		7,203		8,429							.0001
UBSMPI-EUROPEAN TA2502043		N/A	Equity/Index	UBS-	01/31/2025	12/29/2025	363	99,635	276.67		1,947		1,947		1,835							.0001
UBSMPI-EUROPEAN TA2401882		N/A	Equity/Index	UBS-	04/11/2024	04/11/2025	11,024	3,000,000	274.037100000001	63,930			63,930		19,418							.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		12,845							.0001
UBSMPI-EUROPEAN TA2500247		N/A	Equity/Index	UBS-	01/06/2025	11/28/2025	1,175	318,892	283.459999999998		3,100		3,100		3,244							.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		10,813							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2407590		N/A	Equity/Index	UBS-	10/25/2024	11/03/2025	1,520	423,569	268.57	19,067			11,101		13,469			(4,625)				.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		5,646							.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		15,998							.0001
UBSMPI-EUROPEAN TA2500611		N/A	Equity/Index	UBS-	01/13/2025	12/24/2025	476	129,192	269.68		3,420		3,420		4,110							.0001
UBSMPI-EUROPEAN TA2406621		N/A	Equity/Index	UBS-	09/27/2024	09/29/2025	6,004	1,700,000	283.15379999999999	41,293			41,293		13,078							.0001
UBSMPI-EUROPEAN TA2403668		N/A	Equity/Index	UBS-	06/17/2024	04/24/2025	2,897	787,623	272.39999999998	17,013			17,013		10,439							.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		11,401							.0001
UBSMPI-EUROPEAN TA2504262		N/A	Equity/Index	UBS-	02/28/2025	01/22/2026	362	100,763	275		3,008		3,008		2,328							.0001
UBSMPI-EUROPEAN TA2401792		N/A	Equity/Index	UBS-	04/05/2024	04/07/2025	4,374	1,200,000	275.9966	26,124			26,124		2,268							.0001
UBSMPI-EUROPEAN TA2409911		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	1,248	351,130	281.95999999998	7,963			7,963		4,000							.0001
UBSMPI-EUROPEAN TA2505843		N/A	Equity/Index	UBS-	03/21/2025	02/02/2026	2,457	673,437	274.58999999997		15,346		15,346		16,483							.0001
UBSMPI-EUROPEAN TA2406454		N/A	Equity/Index	UBS-	09/23/2024	09/16/2025	3,558	1,006,023	285.77999999997	19,527			19,527		5,406							.0001
UBSMPI-EUROPEAN TA2410776		N/A	Equity/Index	UBS-	12/20/2024	12/12/2025	1,281	348,597	274.64999999998	6,918			6,918		7,268							.0001
UBSMPI-EUROPEAN TA2504834		N/A	Equity/Index	UBS-	03/07/2025	03/23/2026	703	193,764	273.88		5,368		5,055		5,108			(312)				.0001
UBSMPI-EUROPEAN TA2403077		N/A	Equity/Index	UBS-	05/24/2024	05/27/2025	4,379	1,200,000	275.99979999999	25,584			25,584		9,830							.0001
UBSMPI-EUROPEAN TA2403371		N/A	Equity/Index	UBS-	06/07/2024	06/06/2025	11,040	3,000,000	273.36219999999	65,070			65,070		43,422							.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		8,743							.0001
UBSMPI-EUROPEAN TA2405343		N/A	Equity/Index	UBS-	08/16/2024	08/15/2025	14,514	4,000,000	276.97320000002	89,080			89,080		48,976							.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		8,222							.0001
UBSMPI-EUROPEAN TA2408472		N/A	Equity/Index	UBS-	11/12/2024	09/22/2025	485	136,566	283.16000000003	2,859			2,859		1,108							.0001
UBSMPI-EUROPEAN TA2402499		N/A	Equity/Index	UBS-	05/03/2024	05/02/2025	12,849	3,500,000	274.15910000002	75,215			75,215		34,132							.0001
UBSMPI-EUROPEAN TA2409898		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	887	249,561	283.45999999998	5,093			5,093		2,503							.0001
UBSMPI-EUROPEAN TA2403296		N/A	Equity/Index	UBS-	06/06/2024	06/06/2025	14,677	4,000,000	274.30340000001	86,160			86,160		49,487							.0001
UBSMPI-EUROPEAN TA2501419		N/A	Equity/Index	UBS-	01/24/2025	12/18/2025	365	100,096	270.89		3,012		3,012		2,970							.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		17,952							.0001
UBSMPI-EUROPEAN TA2411530		N/A	Equity/Index	UBS-	12/31/2024	12/05/2025	368	100,105	270.85000000002	2,535			2,535		2,844							.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		21,226							.0001
UBSMPI-EUROPEAN TA2505181		N/A	Equity/Index	UBS-	03/12/2025	02/06/2026	531	144,729	280.48		1,794		1,794		2,097							.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		14,769							.0001
UBSMPI-EUROPEAN TA2409899		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	1,774	499,122	283.39999999998	10,230			10,230		5,032							.0001
UBSMPI-EUROPEAN TA2406726		N/A	Equity/Index	UBS-	10/01/2024	08/21/2025	5,580	1,585,037	278.56200999999	52,299			52,299		16,218							.0001
UBSMPI-EUROPEAN TA2504676		N/A	Equity/Index	UBS-	03/05/2025	01/15/2026	4,007	1,104,741	274.85000000002		27,571		27,571		26,741							.0001
UBSMPI-EUROPEAN TA2504837		N/A	Equity/Index	UBS-	03/07/2025	03/03/2026	403	111,077	271.68		3,471		3,471		3,317							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2408930		N/A	Equity/Index	UBS-	11/22/2024	11/17/2025	2,637	745,460	281.08999999999997	19,840			19,840		8,838							.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		26,557							.0001
UBSMPI-EUROPEAN TA2406992		N/A	Equity/Index	UBS-	10/07/2024	08/22/2025	929	260,709	279.52	6,380			6,380		2,456							.0001
UBSMPI-EUROPEAN TA2404613		N/A	Equity/Index	UBS-	07/22/2024	06/20/2025	7,370	2,024,994	272.68	54,537			54,537		34,293							.0001
UBSMPI-EUROPEAN TA2503222		N/A	Equity/Index	UBS-	02/14/2025	01/05/2026	361	99,581	276.74		2,230		2,230		1,959							.0001
UBSMPI-EUROPEAN TA2504671		N/A	Equity/Index	UBS-	03/05/2025	01/12/2026	544	149,982	276.83999999999997		3,230		3,230		3,128							.0001
UBSMPI-EUROPEAN TA2504841		N/A	Equity/Index	UBS-	03/07/2025	03/06/2026	585	161,241	270.95		5,292		5,292		5,069							.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		2,248							.0001
UBSMPI-EUROPEAN TA2500341		N/A	Equity/Index	UBS-	01/07/2025	12/17/2025	963	261,217	276.64		4,082		4,082		4,624							.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		21,532							.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		5,559							.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		20,742							.0001
UBSMPI-EUROPEAN TA2503911		N/A	Equity/Index	UBS-	02/24/2025	01/23/2026	445	123,344	274.93		3,331		3,331		2,765							.0001
UBSMPI-EUROPEAN TA2504668		N/A	Equity/Index	UBS-	03/05/2025	01/29/2026	443	122,136	278.27999999999997		2,447		2,447		2,359							.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		11,985							.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		13,190							.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		19,187							.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		2,802							.0001
UBSMPI-EUROPEAN TA2500343		N/A	Equity/Index	UBS-	01/07/2025	12/22/2025	576	156,242	275.07		2,783		2,783		3,212							.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		5,327							.0001
UBSMPI-EUROPEAN TA2506292		N/A	Equity/Index	UBS-	03/28/2025	03/25/2026	744	204,224	271.72000000000003		5,928		5,928		6,255							.0001
UBSMPI-EUROPEAN TA2502042		N/A	Equity/Index	UBS-	01/31/2025	12/08/2025	544	149,315	280.8		2,163		2,163		1,923							.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		43,439							.0001
UBSMPI-EUROPEAN TA2504836		N/A	Equity/Index	UBS-	03/07/2025	03/23/2026	1,872	515,970	272.52		15,595		14,688		14,895			(908)				.0001
UBSMPI-EUROPEAN TA2505840		N/A	Equity/Index	UBS-	03/21/2025	03/24/2026	743	203,648	271.72000000000003		5,794		5,794		6,226							.0001
UBSMPI-EUROPEAN TA2503399		N/A	Equity/Index	UBS-	02/18/2025	01/12/2026	2,507	693,415	276.83999999999997		16,316		16,316		13,762							.0001
UBSMPI-EUROPEAN TA2403616		N/A	Equity/Index	UBS-	06/14/2024	06/16/2025	9,215	2,500,000	272.71530000000001	55,375			55,375		41,345							.0001
UBSMPI-EUROPEAN TA2503236		N/A	Equity/Index	UBS-	02/14/2025	01/22/2026	1,546	426,460	274.10000000000002		11,253		11,253		10,135							.0001
UBSMPI-EUROPEAN TA2500264		N/A	Equity/Index	UBS-	01/06/2025	12/24/2025	405	109,916	270.14		2,844		2,844		3,378							.0001
UBSMPI-EUROPEAN TA2505839		N/A	Equity/Index	UBS-	03/21/2025	03/06/2026	586	160,616	270.95		4,714		4,714		5,073							.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		16,659							.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		8,418							.0001
UBSMPI-EUROPEAN TA2503681		N/A	Equity/Index	UBS-	02/21/2025	01/15/2026	360	99,683	278.55		2,126		2,126		1,751							.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		27,131							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		23,979							.0001
UBSMPI-EUROPEAN TA2404614		N/A	Equity/Index	UBS-	07/22/2024	06/20/2025	3,883	1,066,900	273.36	27,417			27,417		16,398							.0001
UBSMPI-EUROPEAN TA2500601		N/A	Equity/Index	UBS-	01/13/2025	02/09/2026	1,097	297,738	268.63		8,905		7,152		10,653			(1,754)				.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		3,151							.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		5,214							.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		21,137							.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		5,714							.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		7,764							.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		12,832							.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		7,883							.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		8,746							.0001
UBSMPI-EUROPEAN TA2403473		N/A	Equity/Index	UBS-	06/10/2024	06/10/2025	8,091	2,200,000	273.5197	47,894			47,894		31,337							.0001
UBSMPI-EUROPEAN TA2503693		N/A	Equity/Index	UBS-	02/21/2025	01/12/2026	930	257,514	272.36		8,313		8,313		7,104							.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		4,058							.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		12,885							.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		6,988							.0001
UBSMPI-EUROPEAN TA2410769		N/A	Equity/Index	UBS-	12/20/2024	12/11/2025	2,352	640,048	280.279999999997	8,255			8,255		8,455							.0001
UBSMPI-EUROPEAN TA2503683		N/A	Equity/Index	UBS-	02/21/2025	01/12/2026	2,525	699,163	276.839999999997		16,732		16,732		13,897							.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		2,341							.0001
UBSMPI-EUROPEAN TA2410719		N/A	Equity/Index	UBS-	12/19/2024	07/11/2025	889	240,821	275.290000000002	2,939			2,939		3,224							.0001
UBSMPI-EUROPEAN TA2500246		N/A	Equity/Index	UBS-	01/06/2025	11/28/2025	524	142,212	283.48		1,380		1,380		1,444							.0001
UBSMPI-EUROPEAN TA2410351		N/A	Equity/Index	UBS-	12/13/2024	11/20/2025	1,248	348,577	280.850000000002	7,300			7,300		4,292							.0001
UBSMPI-EUROPEAN TA2402464		N/A	Equity/Index	UBS-	05/02/2024	05/02/2025	5,522	1,500,000	273.426899999999	32,205			32,205		17,271							.0001
UBSMPI-EUROPEAN TA2410729		N/A	Equity/Index	UBS-	12/19/2024	11/10/2025	940	254,637	265.07	8,991			8,991		11,038							.0001
UBSMPI-EUROPEAN TA2410726		N/A	Equity/Index	UBS-	12/19/2024	10/10/2025	429	116,212	266.56	3,599			3,599		4,428							.0001
UBSMPI-EUROPEAN TA2506445		N/A	Equity/Index	UBS-	03/31/2025	03/18/2026	732	201,572	277.63		4,068		4,068		4,267							.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		33,932							.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		13,745							.0001
UBSMPI-EUROPEAN TA2403085		N/A	Equity/Index	UBS-	05/24/2024	05/12/2025	3,922	1,074,733	274.839999999997	24,276			24,276		9,691							.0001
UBSMPI-EUROPEAN TA2408858		N/A	Equity/Index	UBS-	11/21/2024	11/04/2025	888	250,377	281.18	6,207			6,207		2,782							.0001
UBSMPI-EUROPEAN TA2500250		N/A	Equity/Index	UBS-	01/06/2025	12/03/2025	771	209,247	282.25		2,032		2,032		2,247							.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		33,907							.0001
UBSMPI-EUROPEAN TA2504828		N/A	Equity/Index	UBS-	03/07/2025	02/03/2026	378	104,186	275.27		2,468		2,468		2,323							.0001
UBSMPI-EUROPEAN TA2407719		N/A	Equity/Index	UBS-	10/29/2024	07/18/2025	360	99,706	278.43	1,889			1,889		903							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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		32,454							.0001
UBSMPI-EUROPEAN TA2502910		N/A	Equity/Index	UBS-	02/11/2025	01/05/2026	363	100,213	276.73		2,292		2,292		1,972							.0001
UBSMPI-EUROPEAN TA2408846		N/A	Equity/Index	UBS-	11/21/2024	09/25/2025	473	133,365	285.92	2,314			2,314		848							.0001
UBSMPI-EUROPEAN TA2501415		N/A	Equity/Index	UBS-	01/24/2025	12/23/2025	939	257,508	272.67		6,643		6,643		6,509							.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		56,585							.0001
UBSMPI-EUROPEAN TA2500604		N/A	Equity/Index	UBS-	01/13/2025	02/04/2026	536	145,476	269.08		4,206		3,367		5,028			(839)				.0001
UBSMPI-EUROPEAN TA2500332		N/A	Equity/Index	UBS-	01/07/2025	12/11/2025	907	246,027	281.68		2,529		2,529		2,875							.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		25,664							.0001
UBSMPI-EUROPEAN TA2410725		N/A	Equity/Index	UBS-	12/19/2024	10/22/2025	852	230,799	267.02999999999997	7,021			7,021		8,583							.0001
UBSMPI-EUROPEAN TA2403076		N/A	Equity/Index	UBS-	05/24/2024	05/23/2025	30,289	8,300,000	275.99979999999999	175,877			175,877		66,439							.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		19,666							.0001
UBSMPI-EUROPEAN TA2502064		N/A	Equity/Index	UBS-	01/31/2025	12/18/2025	959	263,223	269.52		8,714		8,714		8,618							.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		11,129							.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		14,617							.0001
UBSMPI-EUROPEAN TA2404612		N/A	Equity/Index	UBS-	07/22/2024	06/18/2025	4,369	1,200,434	275.07	27,258			27,258		13,953							.0001
UBSMPI-EUROPEAN TA2404616		N/A	Equity/Index	UBS-	07/22/2024	06/20/2025	5,733	1,575,209	277.04000000000002	31,084			31,084		13,511							.0001
UBSMPI-EUROPEAN TA2503696		N/A	Equity/Index	UBS-	02/21/2025	01/05/2026	316	87,499	271.8		2,906		2,906		2,487							.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		20,867							.0001
UBSMPI-EUROPEAN TA2407716		N/A	Equity/Index	UBS-	10/29/2024	07/16/2025	386	106,907	281.54000000000002	1,557			1,557		616							.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		19,039							.0001
UBSMPI-EUROPEAN TA2402720		N/A	Equity/Index	UBS-	05/10/2024	05/09/2025	8,005	2,200,000	276.8997	46,376			46,376		10,406							.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		7,002							.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		3,155							.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		4,780							.0001
UBSMPI-EUROPEAN TA2406779		N/A	Equity/Index	UBS-	10/03/2024	05/21/2025	700	197,863	281.95999999998	4,021			4,021		441							.0001
UBSMPI-EUROPEAN TA2500272		N/A	Equity/Index	UBS-	01/06/2025	01/16/2026	1,123	304,779	266.39		10,338		8,016		12,413			(2,322)				.0001
UBSMPI-EUROPEAN TA2503682		N/A	Equity/Index	UBS-	02/21/2025	01/06/2026	439	121,558	276.68		2,914		2,914		2,415							.0001
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		27,476							.0001
UBSMPI-EUROPEAN TA2411525		N/A	Equity/Index	UBS-	12/31/2024	12/15/2025	377	102,554	270.69	2,660			2,660		2,987							.0001
UBSMPI-EUROPEAN TA2502051		N/A	Equity/Index	UBS-	01/31/2025	12/30/2025	397	108,967	272.70999999998		2,846		2,846		2,774							.0001
UBSMPI-EUROPEAN TA2505371		N/A	Equity/Index	UBS-	03/14/2025	03/23/2026	1,757	480,281	272.52		12,411		11,910		13,876			(502)				.0001
UBSMPI-EUROPEAN TA2403986		N/A	Equity/Index	UBS-	06/28/2024	06/27/2025	16,610	4,500,000	272.50040000001	98,100			98,100		76,103							.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		4,679							.0001
UBSMPI-EUROPEAN TA2406780		N/A	Equity/Index	UBS-	10/03/2024	05/21/2025	1,584	447,736	283.33999999997	8,075			8,075		805							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2409906		N/A	Equity/Index	UBS-	12/06/2024	11/10/2025	986	277,415	282.48	5,964			5,964		2,869							.0001
UBSMPI-EUROPEAN TA2409901		N/A	Equity/Index	UBS-	12/06/2024	11/11/2025	1,065	299,642	282.910000000003	6,257			6,257		3,002							.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		12,893							.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		3,810							.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		6,638							.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		1,906							.0001
UBSMPI-EUROPEAN TA2408852		N/A	Equity/Index	UBS-	11/21/2024	10/06/2025	490	138,159	282.14	3,214			3,214		1,307							.0001
UBSMPI-EUROPEAN TA2408468		N/A	Equity/Index	UBS-	11/12/2024	10/09/2025	682	192,037	284.86	3,471			3,471		1,361							.0001
UBSMPI-EUROPEAN TA2410780		N/A	Equity/Index	UBS-	12/20/2024	12/19/2025	11,319	3,080,183	272.91829999999	70,259			70,259		75,411							.0001
UBSMPI-EUROPEAN TA2405664		N/A	Equity/Index	UBS-	08/27/2024	08/13/2025	780	216,561	275.25	6,112			6,112		3,212							.0001
UBSMPI-EUROPEAN TA2501581		N/A	Equity/Index	UBS-	01/27/2025	12/18/2025	962	264,542	269.52		9,085		9,085		8,647							.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		8,621							.0001
UBSMPI-EUROPEAN TA2410345		N/A	Equity/Index	UBS-	12/13/2024	11/25/2025	926	258,640	283.040000000002	4,657			4,657		2,692							.0001
UBSMPI-EUROPEAN TA2403081		N/A	Equity/Index	UBS-	05/24/2024	05/01/2025	3,211	879,900	271.12	25,266			25,266		15,520							.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		9,380							.0001
UBSMPI-EUROPEAN TA2502719		N/A	Equity/Index	UBS-	02/10/2025	02/27/2026	1,262	347,765	269.98		12,227		10,655		11,515			(1,573)				.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		12,161							.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		10,875							.0001
UBSMPI-EUROPEAN TA2407351		N/A	Equity/Index	UBS-	10/18/2024	10/09/2025	1,690	478,111	280.649999999998	13,248			13,248		5,007							.0001
UBSMPI-EUROPEAN TA2504269		N/A	Equity/Index	UBS-	02/28/2025	01/23/2026	980	272,784	274.24		8,564		8,564		6,662							.0001
UBSMPI-EUROPEAN TA2501414		N/A	Equity/Index	UBS-	01/24/2025	12/22/2025	663	181,819	272.81		4,638		4,638		4,539							.0001
UBSMPI-EUROPEAN TA2406777		N/A	Equity/Index	UBS-	10/03/2024	05/21/2025	770	217,649	277.81	6,179			6,179		1,134							.0001
UBSMPI-EUROPEAN TA2403372		N/A	Equity/Index	UBS-	06/07/2024	06/09/2025	7,360	2,000,000	273.36219999999	43,580			43,580		29,042							.0001
UBSMPI-EUROPEAN TA2408610		N/A	Equity/Index	UBS-	11/15/2024	10/23/2025	2,012	563,854	281.720000000003	11,863			11,863		5,720							.0001
UBSMPI-EUROPEAN TA2402035		N/A	Equity/Index	UBS-	04/19/2024	04/14/2025	8,880	2,407,209	274.89	44,255			44,255		12,201							.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		8,692							.0001
UBSMPI-EUROPEAN TA2503400		N/A	Equity/Index	UBS-	02/18/2025	01/15/2026	4,034	1,115,771	274.850000000002		28,995		28,995		24,780							.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		5,348							.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		6,686							.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		8,787							.0001
UBSMPI-EUROPEAN TA2502061		N/A	Equity/Index	UBS-	01/31/2025	12/29/2025	823	225,894	270.83999999997		6,702		6,702		6,617							.0001
UBSMPI-EUROPEAN TA2411384		N/A	Equity/Index	UBS-	12/30/2024	12/12/2025	501	136,185	264.99	5,056			5,056		5,931							.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		5,488							.0001
UBSMPI-EUROPEAN TA2500330		N/A	Equity/Index	UBS-	01/07/2025	12/16/2025	453	122,878	283.64		1,094		1,094		1,199							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2500249		N/A	Equity/Index	UBS-	01/06/2025	12/02/2025	528	143,298	282.57		1,507		1,507		1,599							.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		22,024							.0001
UBSMPI-EUROPEAN TA2401892		N/A	Equity/Index	UBS-	04/11/2024	04/08/2025	6,233	1,696,200	279.8	23,603			23,603		319							.0001
UBSMPI-EUROPEAN TA2500238		N/A	Equity/Index	UBS-	01/06/2025	11/24/2025	402	109,102	288.26		744		744		697							.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		5,617							.0001
UBSMPI-EUROPEAN TA2410343		N/A	Equity/Index	UBS-	12/13/2024	11/13/2025	859	239,926	286.56	3,219			3,219		1,746							.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		11,134							.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		5,189							.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		8,978							.0001
UBSMPI-EUROPEAN TA2500599		N/A	Equity/Index	UBS-	01/13/2025	02/06/2026	391	106,122	268.459999999998		3,199		2,564		3,831			(635)				.0001
UBSMPI-EUROPEAN TA2504267		N/A	Equity/Index	UBS-	02/28/2025	01/12/2026	402	111,897	274.12		3,496		3,496		2,706							.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		2,989							.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		5,554							.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		11,407							.0001
UBSMPI-EUROPEAN TA2505182		N/A	Equity/Index	UBS-	03/12/2025	02/05/2026	366	99,757	278.43		1,565		1,565		1,818							.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		8,835							.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		24,471							.0001
UBSMPI-EUROPEAN TA2402002		N/A	Equity/Index	UBS-	04/18/2024	04/17/2025	14,807	4,000,000	272.16289999999998	84,280			84,280		51,452							.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		16,108							.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		4,784							.0001
UBSMPI-EUROPEAN TA2505180		N/A	Equity/Index	UBS-	03/12/2025	02/05/2026	411	112,022	280.48		1,507		1,507		1,734							.0001
UBSMPI-EUROPEAN TA2410359		N/A	Equity/Index	UBS-	12/13/2024	12/15/2025	589	164,513	274.76	5,343			5,343		3,426							.0001
UBSMPI-EUROPEAN TA2403677		N/A	Equity/Index	UBS-	06/17/2024	04/30/2025	2,863	778,379	276	12,873			12,873		3,989							.0001
UBSMPI-EUROPEAN TA2503685		N/A	Equity/Index	UBS-	02/21/2025	01/15/2026	999	276,620	274.57		7,759		7,759		6,544							.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		9,216							.0001
UBSMPI-EUROPEAN TA2502723		N/A	Equity/Index	UBS-	02/10/2025	01/09/2026	733	201,990	271.23		6,281		6,281		5,827							.0001
UBSMPI-EUROPEAN TA2500270		N/A	Equity/Index	UBS-	01/06/2025	01/06/2026	883	239,644	267.18		7,664		7,664		9,200							.0001
UBSMPI-EUROPEAN TA2410720		N/A	Equity/Index	UBS-	12/19/2024	11/18/2025	853	231,069	281.17	2,366			2,366		2,584							.0001
UBSMPI-EUROPEAN TA2503162		N/A	Equity/Index	UBS-	02/13/2025	01/15/2026	585	161,722	266.68		7,021		7,021		6,362							.0001
UBSMPI-EUROPEAN TA2504271		N/A	Equity/Index	UBS-	02/28/2025	01/22/2026	403	112,175	273.850000000002		3,607		3,607		2,811							.0001
UBSMPI-EUROPEAN TA2500240		N/A	Equity/Index	UBS-	01/06/2025	11/26/2025	368	99,874	284.410000000003		899		899		917							.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		3,496							.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		17,688							.0001
UBSMPI-EUROPEAN TA2500598		N/A	Equity/Index	UBS-	01/13/2025	02/17/2026	551	149,548	268.399999999998		4,574		3,691		5,468			(883)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2500243		N/A	Equity/Index	UBS-	01/06/2025	11/26/2025	603	163,653	283.93		1,526		1,526		1,571							.0001
UBSMPI-EUROPEAN TA2505186		N/A	Equity/Index	UBS-	03/12/2025	02/06/2026	366	99,757	275.75		1,803		1,803		2,137							.0001
UBSMPI-EUROPEAN TA2411518		N/A	Equity/Index	UBS-	12/31/2024	12/29/2025	476	129,484	269.68	3,658			3,658		4,134							.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		8,431							.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		9,650							.0001
UBSMPI-EUROPEAN TA2410020		N/A	Equity/Index	UBS-	12/09/2024	11/03/2025	743	208,633	280.52	5,106			5,106		2,635							.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		3,780							.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		10,854							.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		4,306							.0001
UBSMPI-EUROPEAN TA2407591		N/A	Equity/Index	UBS-	10/25/2024	11/05/2025	360	100,319	268.57	4,521			2,642		3,197			(1,091)				.0001
UBSMPI-EUROPEAN TA2502209		N/A	Equity/Index	UBS-	02/03/2025	01/09/2026	753	206,764	270.55		6,360		6,360		6,274							.0001
UBSMPI-EUROPEAN TA2500345		N/A	Equity/Index	UBS-	01/07/2025	12/19/2025	855	231,922	273.49		4,628		4,628		5,426							.0001
UBSMPI-EUROPEAN TA2410025		N/A	Equity/Index	UBS-	12/09/2024	10/22/2025	745	209,194	272.37	8,469			8,469		4,916							.0001
UBSMPI-EUROPEAN TA2500271		N/A	Equity/Index	UBS-	01/06/2025	01/16/2026	873	236,930	266.87		7,799		6,047		9,353			(1,752)				.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		14,657							.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		2,111							.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		23,278							.0001
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		16,280							.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		4,544							.0001
UBSMPI-EUROPEAN TA2505189		N/A	Equity/Index	UBS-	03/12/2025	03/23/2026	1,759	479,432	272.52		11,775		11,178		13,842			(597)				.0001
UBSMPI-EUROPEAN TA2500242		N/A	Equity/Index	UBS-	01/06/2025	11/28/2025	623	169,081	284.07		1,571		1,571		1,626							.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		11,671							.0001
UBSMPI-EUROPEAN TA2403116		N/A	Equity/Index	UBS-	05/28/2024	05/23/2025	5,461	1,490,915	273.52	34,696			34,696		19,438							.0001
UBSMPI-EUROPEAN TA2500329		N/A	Equity/Index	UBS-	01/07/2025	12/11/2025	368	99,821	283.93		854		854		935							.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		7,218							.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		5,555							.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		7,306							.0001
UBSMPI-EUROPEAN TA2500328		N/A	Equity/Index	UBS-	01/07/2025	12/11/2025	440	119,351	285.18		923		923		986							.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		9,644							.0001
UBSMPI-EUROPEAN TA2406291		N/A	Equity/Index	UBS-	09/17/2024	07/18/2025	846	238,822	276.95	7,668			7,668		2,508							.0001
UBSMPI-EUROPEAN TA2409902		N/A	Equity/Index	UBS-	12/06/2024	11/28/2025	957	269,256	283.42	5,574			5,574		2,788							.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		25,499							.0001
UBSMPI-EUROPEAN TA2410723		N/A	Equity/Index	UBS-	12/19/2024	07/08/2025	629	170,390	270.87	3,169			3,169		3,949							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN TA2406827		N/A	Equity/Index	UBS-	10/04/2024	10/06/2025	2,481	700,000	282.1429	16,968			16,968		6,158							.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		6,421							.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		3,823							.0001
UBSMPI-EUROPEAN TA2404172		N/A	Equity/Index	UBS-	07/08/2024	06/27/2025	3,768	1,020,629	276.39	16,371			16,371		10,306							.0001
UBSMPI-EUROPEAN TA2500333		N/A	Equity/Index	UBS-	01/07/2025	12/11/2025	817	221,614	280.27999999999997		2,553		2,553		2,962							.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		12,809							.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		48,203							.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		10,571							.0001
UBSMPI-EUROPEAN TA2500262		N/A	Equity/Index	UBS-	01/06/2025	12/05/2025	368	99,874	270.83999999999997		2,398		2,398		2,842							.0001
UBSMPI-EUROPEAN TA2500600		N/A	Equity/Index	UBS-	01/13/2025	02/06/2026	1,415	384,047	268.54000000000002		11,518		9,232		13,790			(2,286)				.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		3,230							.0001
UBSMPI-EUROPEAN TA2504673		N/A	Equity/Index	UBS-	03/05/2025	01/29/2026	364	100,356	276.31		2,312		2,312		2,243							.0001
UBSMPI-EUROPEAN TA2410021		N/A	Equity/Index	UBS-	12/09/2024	11/04/2025	710	199,366	275.74	6,665			6,665		3,782							.0001
UBSMPI-EUROPEAN TA2403187		N/A	Equity/Index	UBS-	05/31/2024	05/30/2025	25,287	6,900,000	275.02050000000003	144,279			144,279		71,385							.0001
UBSMPI-EUROPEAN TA2403674		N/A	Equity/Index	UBS-	06/17/2024	04/28/2025	6,075	1,651,642	272.89999999998	34,587			34,587		20,194							.0001
UBSMPI-EUROPEAN TA2410349		N/A	Equity/Index	UBS-	12/13/2024	11/12/2025	529	147,754	281.58	2,894			2,894		1,659							.0001
UBSMPI-EUROPEAN TA2410342		N/A	Equity/Index	UBS-	12/13/2024	11/26/2025	646	180,433	288.38	2,171			2,171		1,204							.0001
UBSMPI-EUROPEAN TA2504263		N/A	Equity/Index	UBS-	02/28/2025	01/23/2026	445	123,866	274.93		3,719		3,719		2,881							.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		16,831							.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		14,429							.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		2,587							.0001
UBSMPI-EUROPEAN TA2505188		N/A	Equity/Index	UBS-	03/12/2025	02/02/2026	2,423	660,412	274.58999999999997		13,668		13,668		16,064							.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			11,252		8,356			(1,799)				.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			4,519		7,711			(4,027)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400320		N/A	Equity/Index	UBS-	01/19/2024	01/20/2026	2,248	600,000	267.48700000000002	20,130			8,129		22,183			(2,489)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502608		N/A	Equity/Index	UBS-	02/07/2025	01/14/2027	363	99,818	273.60000000000002		3,536		3,285		3,477			(252)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307123		N/A	Equity/Index	UBS-	08/25/2023	08/26/2025	2,197	600,000	275.16609999999997	18,672			3,770		8,426			(2,308)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306806		N/A	Equity/Index	UBS-	08/08/2023	08/08/2025	1,447	400,000	278.33249999998	12,520			2,215		3,404			(1,546)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304356		N/A	Equity/Index	UBS-	04/20/2023	04/17/2025	5,112	1,439,571	283.35000000000002	45,879			1,014		459			(5,703)				.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			18,211		45,106			(5,711)				.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			16,405		25,403			(4,267)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505362		N/A	Equity/Index	UBS-	03/14/2025	02/18/2027	6,206	1,696,427	276.89999999998		47,671		46,654		51,594			(1,017)				.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			13,405		27,165			(8,043)				.0001
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			15,204		31,423			(4,172)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2307553		N/A	Equity/Index	UBS-	09/15/2023	09/15/2025	3,286	900,000	275.2672	28,782			6,612		13,408			(3,563)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500597		N/A	Equity/Index	UBS-	01/13/2025	12/24/2026	1,001	271,683	275.209999999998		7,504		6,689		8,503			(815)				.0001
UBSMPI-EUROPEAN 2 Yr TA2402032		N/A	Equity/Index	UBS-	04/19/2024	04/20/2026	1,844	500,000	271.678499999999	16,595			8,765		15,007			(2,054)				.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			18,995		26,830			(4,684)				.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			10,496		10,840			(2,989)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502607		N/A	Equity/Index	UBS-	02/07/2025	01/13/2027	605	166,364	273.540000000002		5,907		5,486		5,809			(421)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305994		N/A	Equity/Index	UBS-	07/07/2023	07/07/2025	2,537	700,000	277.312865999999	22,421			2,992		5,687			(2,776)				.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			9,716		15,768			(2,231)				.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			8,666		7,808			(1,635)				.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		21,362		22,598			(1,633)				.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			28,333		22,583			(4,215)				.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			4,080		6,226			(3,531)				.0001
UBSMPI-EUROPEAN 2 Yr TA2409374		N/A	Equity/Index	UBS-	11/29/2024	09/25/2026	1,356	384,434	283.149999999998	12,641			10,350		7,436			(1,719)				.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			19,167		15,412			(3,267)				.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		15,645		18,311			(438)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308358		N/A	Equity/Index	UBS-	10/27/2023	10/29/2025	2,255	600,000	267.006399999999	19,566			5,663		21,626			(2,416)				.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			12,928		20,332			(3,128)				.0001
UBSMPI-EUROPEAN 2 Yr TA2309351		N/A	Equity/Index	UBS-	12/22/2023	12/23/2025	3,708	1,000,000	271.086000000001	32,430			11,866		27,350			(4,015)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308584		N/A	Equity/Index	UBS-	11/10/2023	11/10/2025	1,886	500,000	266.552399999998	15,925			4,885		18,883			(1,971)				.0001
UBSMPI-EUROPEAN 2 Yr TA2410023		N/A	Equity/Index	UBS-	12/09/2024	10/23/2026	824	231,377	281.83	7,225			6,039		4,933			(954)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304215		N/A	Equity/Index	UBS-	04/11/2023	04/04/2025	9,057	2,561,308	286.029999999997	76,265			317		182			(9,507)				.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			20,965		17,875			(3,507)				.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			30,706		30,592			(5,376)				.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			5,038		11,058			(3,515)				.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		21,123		22,347			(1,617)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400474		N/A	Equity/Index	UBS-	01/30/2024	01/30/2026	2,593	700,000	270.205800000001	23,884			9,960		21,470			(2,949)				.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			12,586		18,627			(2,749)				.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			8,641		19,722			(2,525)				.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			21,737		19,732			(3,475)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505349		N/A	Equity/Index	UBS-	03/14/2025	02/05/2027	830	226,883	274.98		6,931		6,780		7,517			(151)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308356		N/A	Equity/Index	UBS-	10/27/2023	10/28/2025	2,631	700,000	267.006399999999	22,806			6,579		25,164			(2,819)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306735		N/A	Equity/Index	UBS-	08/04/2023	08/04/2025	5,801	1,600,000	277.890300000002	49,744			8,553		14,040			(6,158)				.0001
UBSMPI-EUROPEAN 2 Yr TA2504847		N/A	Equity/Index	UBS-	03/07/2025	02/04/2027	863	237,864	275.43		7,982		7,730		7,743			(252)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304873		N/A	Equity/Index	UBS-	05/18/2023	05/16/2025	3,605	1,000,000	278.85422499999	32,250			2,002		3,173			(4,003)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2411519		N/A	Equity/Index	UBS-	12/31/2024	12/11/2026	2,579	701,553	279.48	16,241			14,200		17,287			(2,042)				.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		19,455		24,120			(2,670)				.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			21,627		20,281			(4,404)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502053		N/A	Equity/Index	UBS-	01/31/2025	08/28/2026	522	143,277	278.01		3,557		3,202		3,477			(355)				.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			9,122		7,277			(1,348)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502717		N/A	Equity/Index	UBS-	02/10/2025	01/08/2027	967	266,473	270.55		11,081		10,301		10,702			(780)				.0001
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			32,856		46,598			(8,079)				.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			4,941		11,449			(1,623)				.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			28,109		35,519			(5,131)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307984		N/A	Equity/Index	UBS-	10/06/2023	10/07/2025	3,761	1,000,000	267.64280000002	31,320			8,142		33,540			(3,877)				.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			8,221		7,280			(1,522)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304564		N/A	Equity/Index	UBS-	05/02/2023	05/01/2025	2,050	575,671	282.19	18,663			769		468			(2,307)				.0001
UBSMPI-EUROPEAN 2 Yr TA2411521		N/A	Equity/Index	UBS-	12/31/2024	12/14/2026	721	196,130	279.94	4,451			3,894		4,727			(557)				.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			13,536		12,231			(2,597)				.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			10,697		12,155			(3,717)				.0001
UBSMPI-EUROPEAN 2 Yr TA2410024		N/A	Equity/Index	UBS-	12/09/2024	10/22/2026	792	222,392	281.06	7,198			6,014		4,929			(951)				.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			9,684		7,259			(1,534)				.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			22,279		42,662			(5,968)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407579		N/A	Equity/Index	UBS-	10/25/2024	06/11/2026	503	140,168	271.61	6,080			4,485		4,527			(926)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500254		N/A	Equity/Index	UBS-	01/06/2025	12/01/2026	649	176,137	285.63		2,836		2,492		3,018			(344)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307958		N/A	Equity/Index	UBS-	10/05/2023	10/03/2025	4,522	1,200,000	266.70699999998	38,364			9,803		43,550			(4,769)				.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			14,575		19,279			(3,614)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305053		N/A	Equity/Index	UBS-	05/26/2023	05/23/2025	5,117	1,400,000	275.10167000001	44,856			3,226		12,583			(5,584)				.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			9,485		14,822			(2,345)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403373		N/A	Equity/Index	UBS-	06/07/2024	06/08/2026	3,680	1,000,000	271.73180000002	34,190			20,336		32,160			(4,227)				.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			11,550		19,233			(2,787)				.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			9,648		8,478			(1,459)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304963		N/A	Equity/Index	UBS-	05/22/2023	05/01/2025	3,711	1,026,399	282.19	26,898			1,140		816			(3,419)				.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			13,977		10,545			(2,154)				.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		20,389		25,995			(2,650)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505363		N/A	Equity/Index	UBS-	03/14/2025	02/11/2027	423	115,628	277.8		3,090		3,023		3,343			(67)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305058		N/A	Equity/Index	UBS-	05/26/2023	05/22/2025	2,357	645,000	276.36034100001	19,485			1,376		4,275			(2,429)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505361		N/A	Equity/Index	UBS-	03/14/2025	02/19/2027	2,778	759,374	276.89999999998		21,357		20,902		23,113			(455)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			51,259		39,057			(7,900)				.0001
UBSMPI-EUROPEAN 2 Yr TA2409574		N/A	Equity/Index	UBS-	12/04/2024	10/09/2026	2,151	606,528	280.350000000002	21,302			17,599		13,749			(2,849)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304667		N/A	Equity/Index	UBS-	05/10/2023	05/06/2025	3,330	936,071	281.56	31,721			1,531		1,093			(3,938)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305997		N/A	Equity/Index	UBS-	07/07/2023	07/08/2025	2,537	700,000	277.312865999999	22,435			3,020		5,721			(2,774)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304590		N/A	Equity/Index	UBS-	05/03/2023	05/02/2025	4,637	1,300,000	281.335575000001	43,043			1,833		1,229			(5,321)				.0001
UBSMPI-EUROPEAN 2 Yr TA2405955		N/A	Equity/Index	UBS-	09/06/2024	09/04/2026	9,382	2,600,000	277.276799999998	88,010			63,246		65,638			(10,925)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307796		N/A	Equity/Index	UBS-	09/27/2023	09/26/2025	4,458	1,200,000	270.550900000001	38,280			9,360		30,562			(4,732)				.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		22,040		22,076			(727)				.0001
UBSMPI-EUROPEAN 2 Yr TA2401753		N/A	Equity/Index	UBS-	04/03/2024	04/02/2026	2,327	638,333	276.959999999998	19,348			9,740		12,919			(2,395)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407032		N/A	Equity/Index	UBS-	10/07/2024	07/10/2026	2,951	828,151	272.589999999997	38,388			27,891		25,835			(5,398)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304984		N/A	Equity/Index	UBS-	05/23/2023	05/23/2025	1,812	500,000	277.516479	16,050			1,145		2,576			(1,981)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305299		N/A	Equity/Index	UBS-	06/09/2023	06/11/2025	2,178	600,000	276.48863499999	19,764			1,925		4,701			(2,440)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500606		N/A	Equity/Index	UBS-	01/13/2025	02/24/2026	669	181,574	269.850000000002		5,103		4,135		6,063			(968)				.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			6,956		8,726			(5,797)				.0001
UBSMPI-EUROPEAN 2 Yr TA2401539		N/A	Equity/Index	UBS-	03/22/2024	03/23/2026	3,669	1,000,000	272.872700000001	33,790			16,546		26,764			(4,183)				.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			12,699		19,020			(2,767)				.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			19,474		23,270			(2,873)				.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		34,360		36,425			(343)				.0001
UBSMPI-EUROPEAN 2 Yr TA2504855		N/A	Equity/Index	UBS-	03/07/2025	01/28/2027	895	246,684	274.48		8,617		8,342		8,365			(275)				.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			8,656		30,047			(3,975)				.0001
UBSMPI-EUROPEAN 2 Yr TA2501580		N/A	Equity/Index	UBS-	01/27/2025	12/24/2026	845	232,368	275.209999999998		7,589		6,901		7,347			(688)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403158		N/A	Equity/Index	UBS-	05/29/2024	05/15/2026	5,148	1,397,755	276.100000000002	37,986			21,729		32,914			(4,781)				.0001
UBSMPI-EUROPEAN 2 Yr TA2405345		N/A	Equity/Index	UBS-	08/16/2024	08/14/2026	2,903	800,000	275.622799999998	27,688			19,095		22,046			(3,437)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505255		N/A	Equity/Index	UBS-	03/13/2025	01/21/2027	1,666	453,791	274.100000000002		13,661		13,299		15,516			(363)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306460		N/A	Equity/Index	UBS-	07/21/2023	07/21/2025	2,133	600,000	282.308534000001	19,644			2,999		2,436			(2,432)				.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		23,680		25,847			(2,050)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400028		N/A	Equity/Index	UBS-	01/04/2024	01/02/2026	2,619	700,000	268.554899999998	22,778			8,671		23,781			(2,828)				.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			15,517		25,386			(3,491)				.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			19,593		15,602			(3,019)				.0001
UBSMPI-EUROPEAN 2 Yr TA2408277		N/A	Equity/Index	UBS-	11/08/2024	11/09/2026	1,062	300,000	282.484800000001	10,152			8,197		6,323			(1,257)				.0001
UBSMPI-EUROPEAN 2 Yr TA2406912		N/A	Equity/Index	UBS-	10/07/2024	02/11/2026	973	273,057	269.970000000003	13,340			8,585		8,647			(2,445)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407715		N/A	Equity/Index	UBS-	10/29/2024	10/29/2026	993	275,000	277.433100000002	9,111			7,199		7,320			(1,125)				.0001
UBSMPI-EUROPEAN 2 Yr TA2404746		N/A	Equity/Index	UBS-	07/26/2024	07/27/2026	3,632	1,000,000	275.316100000001	34,500			22,842		27,408			(4,265)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2401311		N/A	Equity/Index	UBS-	03/15/2024	03/16/2026	2,585	700,000	271.1121	23,660			11,358		20,941			(2,929)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305358		N/A	Equity/Index	UBS-	06/12/2023	06/05/2025	3,081	848,892	275.25	29,368			2,644		8,053			(3,661)				.0001
UBSMPI-EUROPEAN 2 Yr TA2506005		N/A	Equity/Index	UBS-	03/24/2025	03/04/2027	1,793	491,668	275.029999999997		15,832		15,676		16,621			(156)				.0001
UBSMPI-EUROPEAN 2 Yr TA2504849		N/A	Equity/Index	UBS-	03/07/2025	02/04/2027	364	100,327	275.290000000002		3,389		3,282		3,288			(107)				.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			5,532		22,333			(2,417)				.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			6,205		11,223			(3,603)				.0001
UBSMPI-EUROPEAN 2 Yr TA2406622		N/A	Equity/Index	UBS-	09/27/2024	09/29/2026	3,178	900,000	283.153799999999	30,798			23,067		17,336			(3,802)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407580		N/A	Equity/Index	UBS-	10/25/2024	12/24/2025	474	132,087	269.68	5,761			3,645		4,088			(1,229)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306355		N/A	Equity/Index	UBS-	07/18/2023	07/18/2025	1,432	400,000	280.316571000001	13,076			1,937		2,183			(1,614)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305025		N/A	Equity/Index	UBS-	05/24/2023	05/23/2025	1,091	300,000	276.405071000002	9,663			690		2,014			(1,195)				.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			7,717		6,102			(1,265)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407595		N/A	Equity/Index	UBS-	10/25/2024	12/02/2025	664	185,033	267.45	8,964			5,490		6,572			(2,017)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407348		N/A	Equity/Index	UBS-	10/18/2024	10/19/2026	6,716	1,900,000	282.906000000001	64,562			50,195		38,111			(7,982)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407576		N/A	Equity/Index	UBS-	10/25/2024	08/06/2026	474	132,087	274.24	5,223			3,972		3,865			(727)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305978		N/A	Equity/Index	UBS-	07/06/2023	07/03/2025	5,430	1,500,000	277.496841000002	48,135			6,183		11,526			(5,984)				.0001
UBSMPI-EUROPEAN 2 Yr TA2405956		N/A	Equity/Index	UBS-	09/06/2024	09/08/2026	6,856	1,900,000	277.276799999998	64,486			46,441		48,176			(7,961)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308581		N/A	Equity/Index	UBS-	11/10/2023	11/06/2025	3,395	900,000	268.858499999999	25,605			7,756		28,125			(3,187)				.0001
UBSMPI-EUROPEAN 2 Yr TA2410360		N/A	Equity/Index	UBS-	12/13/2024	11/20/2026	1,032	288,246	281.399999999998	8,701			7,391		6,463			(1,112)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304214		N/A	Equity/Index	UBS-	04/11/2023	04/03/2025	5,546	1,568,402	282.589999999997	54,421			151		87			(6,793)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403474		N/A	Equity/Index	UBS-	06/10/2024	06/10/2026	1,839	500,000	272.132900000001	16,915			10,093		15,720			(2,088)				.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			16,038		24,642			(3,412)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304673		N/A	Equity/Index	UBS-	05/10/2023	05/07/2025	3,636	1,022,088	282.77	32,838			1,628		977			(4,071)				.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		23,681		23,723			(773)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500593		N/A	Equity/Index	UBS-	01/13/2025	12/29/2026	2,773	752,623	272.49		23,812		21,244		27,208			(2,568)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304406		N/A	Equity/Index	UBS-	04/24/2023	04/17/2025	4,464	1,258,765	282.7	41,875			928		420			(5,220)				.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			29,969		22,533			(4,913)				.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			9,509		25,813			(2,901)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407581		N/A	Equity/Index	UBS-	10/25/2024	12/18/2025	461	128,464	269.600000000002	5,608			3,519		3,973			(1,213)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307389		N/A	Equity/Index	UBS-	09/05/2023	06/13/2025	6,057	1,655,119	276.8	44,543			5,041		12,556			(6,215)				.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			6,724		25,271			(2,751)				.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			11,997		9,444			(1,878)				.0001
UBSMPI-EUROPEAN 2 Yr TA2506010		N/A	Equity/Index	UBS-	03/24/2025	03/05/2027	873	239,390	278.24		6,611		6,546		6,932			(65)				.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		13,246		14,041			(132)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2407039		N/A	Equity/Index	UBS-	10/07/2024	06/15/2026	2,309	647,984	271.61	31,024			22,196		20,896			(4,540)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403160		N/A	Equity/Index	UBS-	05/29/2024	05/12/2026	1,658	450,171	276.14999999999998	12,173			6,941		10,521			(1,539)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403078		N/A	Equity/Index	UBS-	05/24/2024	05/22/2026	2,190	600,000	274.38299999998	20,106			11,569		16,019			(2,503)				.0001
UBSMPI-EUROPEAN 2 Yr TA2501579		N/A	Equity/Index	UBS-	01/27/2025	06/25/2026	515	141,621	271.23		4,972		4,362		4,809			(611)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407584		N/A	Equity/Index	UBS-	10/25/2024	12/15/2025	633	176,394	269.37	7,782			4,862		5,529			(1,696)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305211		N/A	Equity/Index	UBS-	06/05/2023	05/30/2025	4,458	1,226,250	276.45999999998	39,399			3,215		8,726			(4,904)				.0001
UBSMPI-EUROPEAN 2 Yr TA2406915		N/A	Equity/Index	UBS-	10/07/2024	02/13/2026	2,078	583,157	269.60000000002	29,018			18,718		18,962			(5,297)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304745		N/A	Equity/Index	UBS-	05/12/2023	05/13/2025	2,502	700,000	280.99896000001	23,079			1,331		1,102			(2,853)				.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			9,481		8,533			(2,331)				.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			14,626		10,893			(2,355)				.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		11,934		13,224			(263)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305129		N/A	Equity/Index	UBS-	06/01/2023	05/30/2025	3,652	1,000,000	274.37842999998	33,620			2,736		10,889			(4,174)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407582		N/A	Equity/Index	UBS-	10/25/2024	12/30/2025	875	243,831	269.58999999997	10,721			6,839		7,646			(2,255)				.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			3,441		5,426			(2,311)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306712		N/A	Equity/Index	UBS-	08/03/2023	08/01/2025	723	200,000	278.86525499999	6,196			1,043		1,497			(769)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305884		N/A	Equity/Index	UBS-	06/30/2023	06/06/2025	12,990	3,606,164	275.06	135,882			12,775		35,916			(17,421)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505364		N/A	Equity/Index	UBS-	03/14/2025	02/16/2027	416	113,715	278.61		2,932		2,869		3,169			(63)				.0001
UBSMPI-EUROPEAN 2 Yr TA2409455		N/A	Equity/Index	UBS-	12/02/2024	11/20/2026	2,565	724,791	281.95999999998	24,966			20,823		15,920			(3,134)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403169		N/A	Equity/Index	UBS-	05/30/2024	04/27/2026	2,750	747,051	273.33999999997	23,015			12,929		20,747			(2,976)				.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			16,728		17,207			(3,302)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307394		N/A	Equity/Index	UBS-	09/05/2023	06/16/2025	2,213	604,718	279.05	14,569			1,709		2,941			(2,024)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407013		N/A	Equity/Index	UBS-	10/07/2024	08/21/2026	2,337	655,842	276.31	26,302			19,553		17,325			(3,471)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304485		N/A	Equity/Index	UBS-	04/28/2023	04/29/2025	2,835	800,000	283.18107700002	26,504			1,019		512			(3,277)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304795		N/A	Equity/Index	UBS-	05/15/2023	05/08/2025	4,183	1,170,303	281.31	37,706			1,932		1,421			(4,700)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505353		N/A	Equity/Index	UBS-	03/14/2025	02/04/2027	862	235,630	275.43		7,036		6,883		7,630			(153)				.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			17,418		15,343			(3,050)				.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			39,531		59,126			(10,107)				.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			22,104		24,428			(4,093)				.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			19,829		15,589			(3,066)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505350		N/A	Equity/Index	UBS-	03/14/2025	02/04/2027	849	232,077	274.98		7,084		6,930		7,684			(154)				.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			6,073		21,051			(2,760)				.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		26,679		29,032			(2,324)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304247		N/A	Equity/Index	UBS-	04/13/2023	04/11/2025	6,708	1,900,000	283.22989999999	65,740			907		388			(8,161)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2407025		N/A	Equity/Index	UBS-	10/07/2024	08/10/2026	1,444	405,236	274.52999999997	17,494			12,931		11,681			(2,346)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304345		N/A	Equity/Index	UBS-	04/19/2023	04/17/2025	3,554	1,000,000	282.47694899999	32,820			722		339			(4,063)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500596		N/A	Equity/Index	UBS-	01/13/2025	12/21/2026	812	220,386	274.85000000002		6,181		5,507		7,014			(674)				.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			13,145		34,732			(4,181)				.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			13,531		24,830			(3,550)				.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			9,429		8,226			(1,419)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304560		N/A	Equity/Index	UBS-	05/02/2023	04/25/2025	3,336	936,800	283.41000000003	28,616			951		470			(3,567)				.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			14,616		12,491			(2,477)				.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			13,373		14,150			(3,785)				.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			7,395		20,352			(3,915)				.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			12,919		10,223			(2,102)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407514		N/A	Equity/Index	UBS-	10/24/2024	09/22/2026	441	123,589	282.29000000002	3,725			2,881		2,448			(481)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304463		N/A	Equity/Index	UBS-	04/27/2023	04/25/2025	3,454	969,500	280.94	33,117			1,096		766			(4,111)				.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			11,179		37,914			(4,057)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305660		N/A	Equity/Index	UBS-	06/22/2023	06/20/2025	2,522	700,000	278.31590899998	23,121			2,551		4,161			(2,870)				.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			18,537		16,548			(3,310)				.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			21,066		19,546			(4,280)				.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			20,251		40,961			(5,608)				.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			4,347		15,015			(1,986)				.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			9,980		26,263			(3,522)				.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			7,767		19,831			(5,029)				.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			9,081		8,011			(1,671)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502208		N/A	Equity/Index	UBS-	02/03/2025	01/07/2027	696	191,113	274.32		6,417		5,905		6,389			(512)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306952		N/A	Equity/Index	UBS-	08/16/2023	08/15/2025	3,669	1,000,000	274.56509999997	31,110			5,812		14,791			(3,846)				.0001
UBSMPI-EUROPEAN 2 Yr TA2410778		N/A	Equity/Index	UBS-	12/20/2024	12/07/2026	2,535	689,847	284.16000000003	12,762			10,992		12,995			(1,609)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407571		N/A	Equity/Index	UBS-	10/25/2024	08/25/2026	682	190,049	277.47000000003	6,533			5,013		4,726			(883)				.0001
UBSMPI-EUROPEAN 2 Yr TA2408936		N/A	Equity/Index	UBS-	11/22/2024	11/13/2026	3,500	989,423	280.47000000003	36,650			30,168		23,193			(4,594)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400397		N/A	Equity/Index	UBS-	01/25/2024	01/23/2026	4,097	1,100,000	268.75330000002	37,433			15,335		37,165			(4,647)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407563		N/A	Equity/Index	UBS-	10/25/2024	10/27/2026	718	200,000	278.6635	6,794			5,349		5,001			(839)				.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		16,028		16,996			(158)				.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			12,628		11,395			(2,287)				.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			10,286		30,832			(3,748)				.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			28,727		22,608			(4,617)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308447		N/A	Equity/Index	UBS-	11/02/2023	10/31/2025	2,988	800,000	269.23079999999	25,408			7,465		23,980			(3,154)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2408937		N/A	Equity/Index	UBS-	11/22/2024	11/16/2026	2,078	587,435	280.25	22,010			18,133		13,967			(2,747)				.0001
UBSMPI-EUROPEAN 2 Yr TA2402501		N/A	Equity/Index	UBS-	05/03/2024	05/05/2026	3,671	1,000,000	272.93340000000001	33,400			18,306		28,743			(4,129)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308184		N/A	Equity/Index	UBS-	10/18/2023	10/17/2025	3,363	900,000	268.84469999999999	28,917			7,905		27,538			(3,575)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505357		N/A	Equity/Index	UBS-	03/14/2025	02/11/2027	367	100,320	276.14		2,909		2,847		3,152			(63)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400414		N/A	Equity/Index	UBS-	01/26/2024	01/27/2026	3,353	900,000	268.79050000000001	30,591			12,648		30,385			(3,782)				.0001
UBSMPI-EUROPEAN 2 Yr TA2506007		N/A	Equity/Index	UBS-	03/24/2025	03/08/2027	919	252,004	275.62		7,913		7,835		8,305			(78)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500592		N/A	Equity/Index	UBS-	01/13/2025	12/18/2026	554	150,362	272.13		4,803		4,277		5,498			(526)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407033		N/A	Equity/Index	UBS-	10/07/2024	06/03/2026	4,358	1,223,003	272.20999999999998	56,705			40,249		37,667			(8,464)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400284		N/A	Equity/Index	UBS-	01/18/2024	01/16/2026	1,877	500,000	267.03129999999999	16,730			6,692		19,121			(2,077)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407349		N/A	Equity/Index	UBS-	10/18/2024	10/20/2026	1,060	300,000	282.90600000001	10,200			7,933		6,025			(1,259)				.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			22,662		20,498			(4,258)				.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			23,483		23,389			(4,072)				.0001
UBSMPI-EUROPEAN 2 Yr TA2405547		N/A	Equity/Index	UBS-	08/23/2024	08/21/2026	3,964	1,100,000	277.46749999999997	38,170			26,693		27,580			(4,738)				.0001
UBSMPI-EUROPEAN 2 Yr TA2309457		N/A	Equity/Index	UBS-	12/29/2023	12/29/2025	1,113	300,000	270.74759999999998	9,831			3,683		8,517			(1,219)				.0001
UBSMPI-EUROPEAN 2 Yr TA2411522		N/A	Equity/Index	UBS-	12/31/2024	12/11/2026	1,527	415,382	279.85000000002	9,440			8,254		10,029			(1,187)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502604		N/A	Equity/Index	UBS-	02/07/2025	01/08/2027	946	260,133	270.55		10,562		9,804		10,454			(758)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304557		N/A	Equity/Index	UBS-	05/02/2023	04/24/2025	5,884	1,652,317	282.29000000002	53,051			1,692		908			(6,622)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403174		N/A	Equity/Index	UBS-	05/30/2024	05/28/2026	1,142	310,230	274.47000000003	9,280			5,387		8,287			(1,149)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305357		N/A	Equity/Index	UBS-	06/12/2023	05/19/2025	4,321	1,190,543	277.56	36,592			2,491		5,544			(4,671)				.0001
UBSMPI-EUROPEAN 2 Yr TA2410355		N/A	Equity/Index	UBS-	12/13/2024	11/25/2026	802	224,006	283.04000000002	6,281			5,342		4,643			(797)				.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			8,081		26,488			(3,162)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304791		N/A	Equity/Index	UBS-	05/15/2023	05/09/2025	6,610	1,849,320	285.3	49,699			2,612		1,390			(6,187)				.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		17,773		18,406			(1,354)				.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			23,199		21,431			(4,671)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502609		N/A	Equity/Index	UBS-	02/07/2025	01/19/2027	419	115,217	273.89		4,040		3,755		3,971			(285)				.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			8,112		9,988			(1,174)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407234		N/A	Equity/Index	UBS-	10/15/2024	09/11/2026	2,164	609,598	279.22000000003	22,665			17,219		14,092			(2,935)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307681		N/A	Equity/Index	UBS-	09/22/2023	09/24/2025	1,476	400,000	272.54109999999997	12,652			3,055		8,272			(1,562)				.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			9,511		9,642			(1,898)				.0001
UBSMPI-EUROPEAN 2 Yr TA2410354		N/A	Equity/Index	UBS-	12/13/2024	11/17/2026	870	242,998	283.05	6,765			5,742		4,985			(869)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505251		N/A	Equity/Index	UBS-	03/13/2025	01/08/2027	980	266,936	270.55		9,472		9,216		10,780			(256)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500609		N/A	Equity/Index	UBS-	01/13/2025	12/11/2026	928	251,870	279.52		5,541		4,928		6,169			(613)				.0001
UBSMPI-EUROPEAN 2 Yr TA2409919		N/A	Equity/Index	UBS-	12/06/2024	11/25/2026	2,021	568,616	283.04000000002	17,691			14,899		11,889			(2,224)				.0001
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			17,871		30,776			(4,556)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2407585		N/A	Equity/Index	UBS-	10/25/2024	06/29/2026	513	142,954	270.93	6,455			4,812		4,876			(954)				.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			9,260		30,761			(3,458)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305885		N/A	Equity/Index	UBS-	06/30/2023	06/26/2025	8,760	2,431,871	276.899999999998	85,491			10,183		19,861			(10,657)				.0001
UBSMPI-EUROPEAN 2 Yr TA2504852		N/A	Equity/Index	UBS-	03/07/2025	02/05/2027	820	226,012	274.98		7,752		7,507		7,524			(245)				.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			16,818		20,720			(2,445)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407594		N/A	Equity/Index	UBS-	10/25/2024	12/01/2025	512	142,676	267.45	6,909			4,225		5,063			(1,558)				.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			10,294		8,057			(1,617)				.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			11,628		30,869			(3,994)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306826		N/A	Equity/Index	UBS-	08/09/2023	08/07/2025	4,342	1,200,000	276.94729999998	40,008			7,044		12,275			(4,953)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307390		N/A	Equity/Index	UBS-	09/05/2023	06/20/2025	4,088	1,117,076	279.01	27,079			3,323		5,803			(3,738)				.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		11,128		11,939			(1,109)				.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		21,537		23,875			(479)				.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			13,576		16,440			(1,955)				.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		30,892		30,975			(1,011)				.0001
UBSMPI-EUROPEAN 2 Yr TA2506006		N/A	Equity/Index	UBS-	03/24/2025	03/09/2027	686	188,111	275.36		5,985		5,926		6,281			(59)				.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			9,022		11,875			(6,656)				.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			14,111		17,028			(2,052)				.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		26,945		31,397			(726)				.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			12,657		23,449			(3,360)				.0001
UBSMPI-EUROPEAN 2 Yr TA2406913		N/A	Equity/Index	UBS-	10/07/2024	02/12/2026	565	158,558	268.899999999998	8,150			5,251		5,393			(1,491)				.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		8,342		9,235			(184)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307092		N/A	Equity/Index	UBS-	08/23/2023	08/22/2025	3,296	900,000	274.95159999998	28,143			5,528		12,866			(3,479)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304960		N/A	Equity/Index	UBS-	05/22/2023	05/16/2025	3,872	1,070,929	278.83	33,240			2,069		3,424			(4,138)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305458		N/A	Equity/Index	UBS-	06/14/2023	06/13/2025	1,811	500,000	277.06716899998	16,375			1,642		3,582			(2,024)				.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			6,662		5,283			(5,214)				.0001
UBSMPI-EUROPEAN 2 Yr TA2408934		N/A	Equity/Index	UBS-	11/22/2024	10/30/2026	1,000	282,692	276	12,626			10,348		8,168			(1,614)				.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		8,331		8,331			(275)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400060		N/A	Equity/Index	UBS-	01/05/2024	01/05/2026	2,994	800,000	268.491300000002	25,944			9,957		27,257			(3,212)				.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			10,032		7,624			(1,520)				.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			9,947		15,995			(2,272)				.0001
UBSMPI-EUROPEAN 2 Yr TA2503161		N/A	Equity/Index	UBS-	02/13/2025	01/08/2027	969	267,878	270.55		11,533		10,768		10,736			(766)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308793		N/A	Equity/Index	UBS-	11/22/2023	11/21/2025	7,103	1,900,000	268.549399999999	61,845			19,961		61,612			(7,677)				.0001
UBSMPI-EUROPEAN 2 Yr TA2401143		N/A	Equity/Index	UBS-	03/05/2024	03/05/2026	1,112	300,000	270.215500000002	10,068			4,674		9,502			(1,245)				.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			7,863		9,679			(1,136)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2407577		N/A	Equity/Index	UBS-	10/25/2024	06/02/2026	651	181,410	272.86	7,379			5,414		5,395			(1,141)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308528		N/A	Equity/Index	UBS-	11/07/2023	11/07/2025	1,501	400,000	268.28140000000 002	12,624			3,810		13,113			(1,559)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305821		N/A	Equity/Index	UBS-	06/28/2023	06/27/2025	3,618	1,000,000	277.44118500000 002	32,620			3,898		7,503			(4,033)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407592		N/A	Equity/Index	UBS-	10/25/2024	07/09/2026	471	131,251	270	6,209			4,654		4,752			(903)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304674		N/A	Equity/Index	UBS-	05/10/2023	04/10/2025	4,653	1,307,969	284.88	37,333			481		232			(4,807)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505347		N/A	Equity/Index	UBS-	03/14/2025	02/02/2027	3,324	908,625	274.58999999999 997		28,224		27,608		30,627			(616)				.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			24,226		21,788			(3,972)				.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			4,382		9,451			(3,944)				.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			26,003		20,446			(4,209)				.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			8,656		21,150			(4,839)				.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			12,905		10,211			(2,104)				.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			6,577		10,066			(1,649)				.0001
UBSMPI-EUROPEAN 2 Yr TA2504835		N/A	Equity/Index	UBS-	03/07/2025	08/28/2026	531	146,357	278.01		3,754		3,600		3,595			(154)				.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			19,242		16,274			(3,249)				.0001
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			12,043		27,993			(3,356)				.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			12,554		24,250			(3,333)				.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			8,573		6,816			(1,308)				.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			13,016		11,827			(2,386)				.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			9,910		7,373			(1,573)				.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			20,227		32,919			(4,692)				.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			12,284		10,939			(2,280)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407589		N/A	Equity/Index	UBS-	10/25/2024	07/02/2026	950	264,730	270.31	12,313			9,194		9,371			(1,811)				.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			8,149		6,386			(1,278)				.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			49,359		79,211			(10,165)				.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			13,935		12,905			(2,800)				.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			11,102		16,456			(2,414)				.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			12,045		10,754			(2,240)				.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		3,442		4,263			(472)				.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			13,537		24,864			(3,542)				.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			3,598		4,564			(3,206)				.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		28,007		31,018			(617)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304216		N/A	Equity/Index	UBS-	04/11/2023	04/09/2025	5,308	1,501,096	285.35000000000 002	46,270			509		241			(5,728)				.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		17,282		18,371			(1,344)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407562		N/A	Equity/Index	UBS-	10/25/2024	10/23/2026	718	200,000	278.6635	6,776			5,327		4,980			(841)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2307449		N/A	Equity/Index	UBS-	09/07/2023	09/05/2025	4,029	1,100,000	274.41239999999999	35,211			7,625		17,619			(4,371)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400775		N/A	Equity/Index	UBS-	02/14/2024	02/13/2026	1,868	500,000	267.92880000000002	16,985			7,419		18,384			(2,100)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500256		N/A	Equity/Index	UBS-	01/06/2025	12/03/2026	731	198,391	285.07		3,294		2,896		3,520			(398)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403188		N/A	Equity/Index	UBS-	05/31/2024	06/01/2026	5,864	1,600,000	273.27420000000001	53,632			31,384		46,371			(6,630)				.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		14,541		15,867			(1,253)				.0001
UBSMPI-EUROPEAN 2 Yr TA2410022		N/A	Equity/Index	UBS-	12/09/2024	11/09/2026	756	212,283	282.48	6,511			5,468		4,469			(838)				.0001
UBSMPI-EUROPEAN 2 Yr TA2401794		N/A	Equity/Index	UBS-	04/05/2024	04/07/2026	2,916	800,000	274.89929999999998	26,712			13,613		19,084			(3,302)				.0001
UBSMPI-EUROPEAN 2 Yr TA2405136		N/A	Equity/Index	UBS-	08/09/2024	08/10/2026	4,734	1,300,000	274.66030000000001	45,110			30,734		37,667			(5,577)				.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			15,115		22,546			(3,270)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304273		N/A	Equity/Index	UBS-	04/14/2023	04/14/2025	3,545	1,000,000	283.00885699999998	33,170			593		262			(4,106)				.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			8,257		9,985			(1,191)				.0001
UBSMPI-EUROPEAN 2 Yr TA2404708		N/A	Equity/Index	UBS-	07/25/2024	07/24/2026	1,277	350,000	274.13240000000002	12,040			7,922		10,243			(1,488)				.0001
UBSMPI-EUROPEAN 2 Yr TA2309298		N/A	Equity/Index	UBS-	12/21/2023	12/19/2025	2,598	700,000	271.09989999999999	22,428			8,116		19,092			(2,788)				.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			45,265		42,362			(8,837)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502202		N/A	Equity/Index	UBS-	02/03/2025	01/07/2027	575	157,888	270.55		6,311		5,808		6,340			(503)				.0001
UBSMPI-EUROPEAN 2 Yr TA2305700		N/A	Equity/Index	UBS-	06/23/2023	06/25/2025	3,616	1,000,000	277.32842699999998	33,100			3,859		7,445			(4,086)				.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			19,532		61,541			(7,744)				.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			9,511		8,443			(1,695)				.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			8,117		8,811			(1,257)				.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			20,445		57,764			(6,667)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400674		N/A	Equity/Index	UBS-	02/09/2024	02/10/2026	5,584	1,500,000	268.92649999999998	50,985			22,061		51,235			(6,303)				.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			6,646		13,418			(3,560)				.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			16,748		15,229			(3,173)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500591		N/A	Equity/Index	UBS-	01/13/2025	12/21/2026	804	218,215	272.13		6,985		6,223		7,994			(762)				.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			13,444		21,218			(3,017)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304274		N/A	Equity/Index	UBS-	04/14/2023	04/16/2025	1,773	500,000	283.00885699999998	16,610			342		152			(2,051)				.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			17,608		14,039			(2,619)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505257		N/A	Equity/Index	UBS-	03/13/2025	01/22/2027	611	166,426	274.24		4,980		4,848		5,655			(132)				.0001
UBSMPI-EUROPEAN 2 Yr TA2405548		N/A	Equity/Index	UBS-	08/23/2024	08/24/2026	2,162	600,000	277.46749999999997	20,862			14,615		15,096			(2,579)				.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			13,166		11,793			(2,453)				.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			8,642		8,608			(1,501)				.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		28,474		28,539			(942)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403080		N/A	Equity/Index	UBS-	05/24/2024	05/27/2026	2,190	600,000	274.38299999999998	20,172			11,665		16,111			(2,494)				.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			12,621		9,077			(2,103)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2407035		N/A	Equity/Index	UBS-	10/07/2024	06/04/2026	2,906	815,522	272.20999999999998	37,829			26,869		25,141			(5,637)				.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			3,275		6,095			(1,965)				.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			12,690		9,457			(2,036)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407588		N/A	Equity/Index	UBS-	10/25/2024	07/08/2026	941	262,222	270.87	11,924			8,933		9,039			(1,736)				.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			84,753		75,782			(16,161)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403079		N/A	Equity/Index	UBS-	05/24/2024	05/26/2026	2,554	700,000	274.38299999999998	23,520			13,588		18,776			(2,912)				.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			5,087		16,536			(1,973)				.0001
UBSMPI-EUROPEAN 2 Yr TA2309182		N/A	Equity/Index	UBS-	12/13/2023	12/12/2025	3,748	1,000,000	268.03140000002	32,420			11,356		34,683			(4,008)				.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			5,447		13,832			(3,477)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307124		N/A	Equity/Index	UBS-	08/25/2023	08/27/2025	3,661	1,000,000	275.16609999999997	31,140			6,322		14,079			(3,844)				.0001
UBSMPI-EUROPEAN 2 Yr TA2410028		N/A	Equity/Index	UBS-	12/09/2024	06/26/2026	400	112,319	271.24	5,377			4,307		3,756			(860)				.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		15,086		15,120			(492)				.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			8,917		8,036			(1,612)				.0001
UBSMPI-EUROPEAN 2 Yr TA2402031		N/A	Equity/Index	UBS-	04/19/2024	04/17/2026	2,213	600,000	271.67849999999999	19,872			10,458		17,955			(2,470)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306462		N/A	Equity/Index	UBS-	07/21/2023	07/22/2025	2,844	800,000	282.30853400001	26,216			4,033		3,279			(3,241)				.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		12,692		12,732			(423)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407347		N/A	Equity/Index	UBS-	10/18/2024	10/16/2026	1,767	500,000	282.90600000001	16,955			13,166		9,989			(2,105)				.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		12,685		16,265			(1,545)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304796		N/A	Equity/Index	UBS-	05/15/2023	05/09/2025	4,221	1,180,935	280.36	39,739			2,089		1,996			(4,947)				.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			8,183		6,071			(1,292)				.0001
UBSMPI-EUROPEAN 2 Yr TA2403157		N/A	Equity/Index	UBS-	05/29/2024	05/08/2026	3,533	959,260	274.72000000003	27,677			15,715		24,569			(3,518)				.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			4,002		11,928			(1,587)				.0001
UBSMPI-EUROPEAN 2 Yr TA2501418		N/A	Equity/Index	UBS-	01/24/2025	08/24/2026	376	103,113	277.47000000003		2,612		2,320		2,569			(291)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500607		N/A	Equity/Index	UBS-	01/13/2025	12/16/2026	3,019	819,390	278.08		19,483		17,342		21,834			(2,140)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502207		N/A	Equity/Index	UBS-	02/03/2025	01/05/2027	589	161,732	274.11		5,477		5,039		5,456			(438)				.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			22,466		22,935			(7,573)				.0001
UBSMPI-EUROPEAN 2 Yr TA2411527		N/A	Equity/Index	UBS-	12/31/2024	12/08/2026	2,778	755,686	281.35000000002	15,880			13,875		16,732			(2,005)				.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			7,909		28,070			(3,055)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400528		N/A	Equity/Index	UBS-	02/01/2024	01/30/2026	1,479	400,000	270.72550000001	13,636			5,718		11,793			(1,693)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505366		N/A	Equity/Index	UBS-	03/14/2025	02/19/2027	573	156,631	279.67		3,843		3,761		4,147			(82)				.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			13,826		11,052			(2,157)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502204		N/A	Equity/Index	UBS-	02/03/2025	01/05/2027	460	126,310	271.39999999998		4,852		4,464		4,864			(388)				.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			20,898		29,226			(5,224)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2500348		N/A	Equity/Index	UBS-	01/07/2025	12/10/2026	614	166,550	283.33999999999997		3,019		2,662		3,288			(358)				.0001
UBSMPI-EUROPEAN 2 Yr TA2309103		N/A	Equity/Index	UBS-	12/08/2023	12/09/2025	3,017	800,000	266.42970000000003	25,896			8,964		31,186			(3,201)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308278		N/A	Equity/Index	UBS-	10/24/2023	10/24/2025	1,128	300,000	266.98140000000001	9,729			2,749		10,806			(1,201)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500603		N/A	Equity/Index	UBS-	01/13/2025	02/27/2026	634	172,075	269.52999999999997		4,951		4,019		5,886			(932)				.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			5,198		10,447			(2,768)				.0001
UBSMPI-EUROPEAN 2 Yr TA2409656		N/A	Equity/Index	UBS-	12/03/2024	10/09/2026	2,150	606,836	280.35000000000002	21,599			17,818		13,773			(2,884)				.0001
UBSMPI-EUROPEAN 2 Yr TA2401954		N/A	Equity/Index	UBS-	04/15/2024	04/13/2026	7,776	2,104,184	272.83999999999997	64,506			33,497		58,319			(7,997)				.0001
UBSMPI-EUROPEAN 2 Yr TA2409454		N/A	Equity/Index	UBS-	12/02/2024	11/20/2026	675	190,735	280.85000000000002	6,906			5,760		4,425			(867)				.0001
UBSMPI-EUROPEAN 2 Yr TA2409657		N/A	Equity/Index	UBS-	12/03/2024	10/23/2026	1,474	416,035	278.66000000000003	16,126			13,360		10,461			(2,110)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306825		N/A	Equity/Index	UBS-	08/09/2023	08/08/2025	7,598	2,100,000	278.05290000000002	66,633			11,807		18,591			(8,238)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304744		N/A	Equity/Index	UBS-	05/12/2023	05/14/2025	2,144	600,000	280.99896000000001	19,794			1,168		1,054			(2,444)				.0001
UBSMPI-EUROPEAN 2 Yr TA2408278		N/A	Equity/Index	UBS-	11/08/2024	11/10/2026	3,257	920,000	282.48480000000001	31,151			25,161		19,412			(3,851)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407578		N/A	Equity/Index	UBS-	10/25/2024	07/07/2026	373	103,941	272.14	4,457			3,338		3,332			(650)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505256		N/A	Equity/Index	UBS-	03/13/2025	01/28/2027	367	99,965	274.3		2,996		2,917		3,400			(79)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307680		N/A	Equity/Index	UBS-	09/22/2023	09/23/2025	1,476	400,000	272.54109999999997	12,644			3,039		8,265			(1,563)				.0001
UBSMPI-EUROPEAN 2 Yr TA2501578		N/A	Equity/Index	UBS-	01/27/2025	06/25/2026	982	270,042	271.14999999999998		9,522		8,353		9,211			(1,169)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304908		N/A	Equity/Index	UBS-	05/19/2023	05/20/2025	2,167	600,000	278.35765800000001	19,380			1,304		2,326			(2,396)				.0001
UBSMPI-EUROPEAN 2 Yr TA2309104		N/A	Equity/Index	UBS-	12/08/2023	12/10/2025	3,017	800,000	266.42970000000003	25,912			8,993		31,238			(3,199)				.0001
UBSMPI-EUROPEAN 2 Yr TA2400142		N/A	Equity/Index	UBS-	01/09/2024	01/09/2026	2,617	700,000	268.64299999999997	22,897			8,889		23,707			(2,827)				.0001
UBSMPI-EUROPEAN 2 Yr TA2500447		N/A	Equity/Index	UBS-	01/08/2025	12/21/2026	800	217,279	272.13		7,062		6,248		7,966			(814)				.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			11,237		10,595			(2,293)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308818		N/A	Equity/Index	UBS-	11/24/2023	11/25/2025	1,875	500,000	268.00920000000002	16,120			5,270		17,064			(1,993)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502203		N/A	Equity/Index	UBS-	02/03/2025	01/12/2027	1,482	406,938	271.41000000000003		15,685		14,443		15,729			(1,242)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304275		N/A	Equity/Index	UBS-	04/14/2023	04/15/2025	1,773	500,000	283.00885699999998	16,600			319		142			(2,052)				.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		13,369		14,805			(294)				.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			20,659		18,443			(3,697)				.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		18,761		20,769			(410)				.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			17,236		15,008			(3,440)				.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			24,875		22,479			(4,784)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304672		N/A	Equity/Index	UBS-	05/10/2023	05/02/2025	4,234	1,190,188	281.56	40,217			1,729		1,170			(5,020)				.0001
UBSMPI-EUROPEAN 2 Yr TA2504853		N/A	Equity/Index	UBS-	03/07/2025	01/20/2027	423	116,589	274.58		4,032		3,902		3,913			(130)				.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		9,863		9,864			(328)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505259		N/A	Equity/Index	UBS-	03/13/2025	02/02/2027	3,323	905,130	274.58999999999997		26,850		26,149		30,450			(700)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307981		N/A	Equity/Index	UBS-	10/06/2023	10/06/2025	2,257	600,000	267.64280000000002	18,780			4,863		20,171			(2,328)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2505253		N/A	Equity/Index	UBS-	03/13/2025	01/14/2027	367	99,965	273.54000000000002		3,077		2,995		3,499			(83)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505358		N/A	Equity/Index	UBS-	03/14/2025	02/17/2027	1,455	397,728	276.58999999999997		11,338		11,096		12,275			(242)				.0001
UBSMPI-EUROPEAN 2 Yr TA2306599		N/A	Equity/Index	UBS-	07/28/2023	07/28/2025	5,353	1,500,000	281.59999499999998	48,120			7,810		7,218			(5,957)				.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			2,848		4,486			(1,927)				.0001
UBSMPI-EUROPEAN 2 Yr TA2408939		N/A	Equity/Index	UBS-	11/22/2024	11/18/2026	5,703	1,612,195	280.97000000000003	58,581			48,291		37,071			(7,292)				.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			40,008		43,430			(6,208)				.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			10,435		8,082			(1,639)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307848		N/A	Equity/Index	UBS-	09/29/2023	09/30/2025	4,092	1,100,000	270.45940000000002	34,815			8,704		28,372			(4,304)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407018		N/A	Equity/Index	UBS-	10/07/2024	07/10/2026	4,747	1,332,170	274.60000000000002	56,441			41,008		37,063			(7,937)				.0001
UBSMPI-EUROPEAN 2 Yr TA2304742		N/A	Equity/Index	UBS-	05/12/2023	05/12/2025	2,144	600,000	280.99896000000001	19,764			1,115		990			(2,447)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505360		N/A	Equity/Index	UBS-	03/14/2025	02/22/2027	1,654	452,126	276.89999999999998		12,747		12,477		13,793			(270)				.0001
UBSMPI-EUROPEAN 2 Yr TA2402465		N/A	Equity/Index	UBS-	05/02/2024	05/01/2026	1,841	500,000	272.23169999999999	16,575			9,031		14,963			(2,058)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407021		N/A	Equity/Index	UBS-	10/07/2024	07/23/2026	2,402	674,083	274.52999999999997	28,840			21,111		19,085			(3,975)				.0001
UBSMPI-EUROPEAN 2 Yr TA2502205		N/A	Equity/Index	UBS-	02/03/2025	01/07/2027	2,547	699,374	271.60000000000002		26,650		24,524		26,708			(2,126)				.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		18,916		24,256			(2,305)				.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		12,818		14,970			(353)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407575		N/A	Equity/Index	UBS-	10/25/2024	06/24/2026	437	121,776	273.7	4,819			3,582		3,523			(718)				.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			3,344		12,897			(1,568)				.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			4,324		16,026			(2,612)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308115		N/A	Equity/Index	UBS-	10/12/2023	10/10/2025	2,626	700,000	267.94260000000003	22,323			5,912		23,073			(2,771)				.0001
UBSMPI-EUROPEAN 2 Yr TA2309355		N/A	Equity/Index	UBS-	12/22/2023	12/22/2025	1,854	500,000	271.08600000000001	16,200			5,913		13,690			(2,008)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407574		N/A	Equity/Index	UBS-	10/25/2024	07/15/2026	797	222,095	274.19	8,692			6,536		6,378			(1,252)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407034		N/A	Equity/Index	UBS-	10/07/2024	06/05/2026	2,735	767,534	272.22000000000003	35,604			25,305		23,671			(5,296)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407568		N/A	Equity/Index	UBS-	10/25/2024	10/02/2026	2,141	596,619	282.66000000000003	16,467			12,842		11,642			(2,105)				.0001
UBSMPI-EUROPEAN 2 Yr TA2402500		N/A	Equity/Index	UBS-	05/03/2024	05/01/2026	2,937	800,000	272.93340000000001	26,648			14,539		22,895			(3,313)				.0001
UBSMPI-EUROPEAN 2 Yr TA2506004		N/A	Equity/Index	UBS-	03/24/2025	03/03/2027	377	103,379	274.66000000000003		3,386		3,352		3,555			(33)				.0001
UBSMPI-EUROPEAN 2 Yr TA2308549		N/A	Equity/Index	UBS-	11/08/2023	11/07/2025	3,007	800,000	267.54599999999999	25,512			7,710		27,853			(3,154)				.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			15,474		30,473			(4,195)				.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		34,536		44,218			(4,524)				.0001
UBSMPI-EUROPEAN 2 Yr TA2409109		N/A	Equity/Index	UBS-	11/25/2024	10/07/2026	948	268,318	280.63	9,793			7,979		5,983			(1,296)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407572		N/A	Equity/Index	UBS-	10/25/2024	08/20/2026	913	254,420	276.29000000000002	9,218			7,056		6,727			(1,255)				.0001
UBSMPI-EUROPEAN 2 Yr TA2307393		N/A	Equity/Index	UBS-	09/05/2023	06/12/2025	2,942	803,923	275.52	23,046			2,577		7,656			(3,221)				.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			10,941		9,665			(2,010)				.0001
UBSMPI-EUROPEAN 2 Yr TA2411528		N/A	Equity/Index	UBS-	12/31/2024	12/07/2026	2,278	619,673	281.35000000000002	13,007			11,363		13,705			(1,644)				.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
UBSMPI-EUROPEAN 2 Yr TA2407513		N/A	Equity/Index	UBS-	10/24/2024	09/17/2026	447	125,271	282.3	3,760			2,901		2,463			(489)				.0001
UBSMPI-EUROPEAN 2 Yr TA2407587		N/A	Equity/Index	UBS-	10/25/2024	06/30/2026	817	227,668	270.93	10,286			7,672		7,771			(1,518)				.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			10,864		9,515			(1,910)				.0001
UBSMPI-EUROPEAN 2 Yr TA2505351		N/A	Equity/Index	UBS-	03/14/2025	02/04/2027	367	100,320	275.290000000002		3,016		2,950		3,271			(66)				.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			5,547		21,933			(2,423)				.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			7,454		6,486			(1,116)				.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		7,756		9,593			(1,066)				.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			14,525		13,207			(2,746)				.0001
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										662,638,017	225,731,230		817,824,929	XXX	768,911,490	1,283		(16,488,147)			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										662,638,017	225,731,230		817,824,929	XXX	768,911,490	1,283		(16,488,147)			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							5,328,164		5,328,164	(349,980)						
PAYACTIV INC				N/A-	06/30/2020	08/28/2040							9,761,672		9,761,672	7,288,715						
SPECTACLE BIDCO INC				N/A-	07/01/2021	06/01/2042							166,667		166,667	(47,619)						
0369999999 - Purchased Options - Other - Call Options and Warrants													15,256,503	XXX	15,256,503	6,891,116					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													15,256,503	XXX	15,256,503	6,891,116					XXX	XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										662,638,017	225,731,230		833,081,432	XXX	784,167,993	6,892,399		(16,488,147)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										662,638,017	225,731,230		833,081,432	XXX	784,167,993	6,892,399		(16,488,147)			XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2409830		N/A	Equity/Index	RBC-	12/05/2024	10/23/2025	(69)	(419,751)	5982.7	(20,069)			(20,069)		(8,725)							.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)		(6,713)							.0001
S&P 500 - CAPPED TA2409874		N/A	Equity/Index	RBC-	12/05/2024	11/11/2025	(50)	(304,168)	6286.88	(691)			(691)		(291)							.0001
S&P 500 - CAPPED TA2408253		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	(1,700)	(10,167,530)	5472.51	(290,887)			(290,887)		(229,541)							.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)		(5,019)							.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)		(5,325)							.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)		(148,843)							.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)		(8,207)							.0001
S&P 500 - CAPPED TA2408256		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	(654)	(3,911,509)	5702.57	(121,337)			(121,337)		(60,959)							.0001
S&P 500 - CAPPED TA2402105		N/A	Equity/Index	TOCC-	04/19/2024	04/14/2025	(3,600)	(17,922,204)	5123.41	(305,620)			(305,620)		(524,810)							.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)		(10,722)							.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)		(9,219)							.0001
S&P 500 - CAPPED TA2408376		N/A	Equity/Index	BMO-	11/08/2024	05/07/2025	(300)	(1,798,299)	5577.2	(1,668)			(1,668)		(1,004)							.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)		(7,498)							.0001
S&P 500 - CAPPED TA2501150		N/A	Equity/Index	BAR-	01/17/2025	01/09/2026	(41)	(246,449)	6566.7		(336)		(336)		(123)							.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)		(3,085)							.0001
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)		(8,023)							.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)		(7,560)							.0001
S&P 500 - CAPPED TA2501133		N/A	Equity/Index	BAR-	01/17/2025	01/07/2026	(8)	(48,088)	6148.16		(462)		(462)		(277)							.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)		(8,804)							.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)		(3,357)							.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)		(11,078)							.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)		(8,440)							.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)		(768)							.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)		(28,708)							.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)		(9,859)							.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)		(3,873)							.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)		(3,610)							.0001
S&P 500 - CAPPED TA2410534		N/A	Equity/Index	BAR-	12/16/2024	12/04/2025	(14)	(85,120)	6695.19	(568)			(568)		(82)							.0001
S&P 500 - CAPPED TA2409864		N/A	Equity/Index	RBC-	12/05/2024	11/04/2025	(121)	(736,085)	6283.26	(555)			(555)		(272)							.0001
S&P 500 - CAPPED TA2408395		N/A	Equity/Index	BMO-	11/08/2024	06/17/2025	(27)	(161,847)	6001.4	(868)			(868)		(250)							.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)		(1,380)							.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)		(3,026)							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2409805		N/A	Equity/Index	RBC-	12/05/2024	10/16/2025	(55)	(334,584)	6138.21	(10,774)			(10,774)		(3,652)							.0001
S&P 500 - CAPPED TA2403613		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	(1,400)	(7,590,422)	5346.99	(323,770)			(323,770)		(363,387)							.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)		(2,588)							.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)		(1,706)							.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)		(1,184)							.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)		(691)							.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)		(10,007)							.0001
S&P 500 - CAPPED TA2408242		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	(67)	(400,720)	5480.91	(22,387)			(22,387)		(14,581)							.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)		(1,301)							.0001
S&P 500 - CAPPED TA2408372		N/A	Equity/Index	BMO-	11/08/2024	05/06/2025	(131)	(785,257)	5433.39	(7,585)			(7,585)		(6,459)							.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)		(1,632)							.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)		(7,139)							.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)		(7,498)							.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)		(5,986)							.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)		(5,821)							.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)		(1,000)							.0001
S&P 500 - CAPPED TA2501153		N/A	Equity/Index	BAR-	01/17/2025	01/09/2026	(7)	(42,077)	6129.05		(484)		(484)		(294)							.0001
S&P 500 - CAPPED TA2410558		N/A	Equity/Index	BAR-	12/16/2024	12/05/2025	(12)	(72,960)	6396.68	(953)			(953)		(286)							.0001
S&P 500 - CAPPED TA2403934		N/A	Equity/Index	BNP-	06/27/2024	05/30/2025	(300)	(1,645,596)	5541.3855000000003	(120,093)			(120,093)		(68,242)							.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)		(4,101)							.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)		(7,349)							.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)		(3,281)							.0001
S&P 500 - CAPPED TA2408381		N/A	Equity/Index	BMO-	11/08/2024	05/19/2025	(65)	(389,631)	5551.83	(5,639)			(5,639)		(4,174)							.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)		(33,698)							.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)		(5,004)							.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)		(3,208)							.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)		(9,385)							.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)		(3,473)							.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)		(14,061)							.0001
S&P 500 - CAPPED TA2505683		N/A	Equity/Index	BAR-	03/18/2025	03/13/2026	(55)	(308,974)	5904.32		(770)		(770)		(820)							.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)		(20,932)							.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)		(3,483)							.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)		(8,563)							.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)		(8,768)							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411699		N/A	Equity/Index	RBC-	12/31/2024	12/10/2025	(93)	(547,119)	6225.29	(15,963)			(15,963)		(7,152)							.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)		(1,373)							.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)		(12,425)							.0001
S&P 500 - CAPPED TA2408238		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	(163)	(974,887)	5682.68	(18,005)			(18,005)		(10,436)							.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)		(5,764)							.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)		(10,552)							.0001
S&P 500 - CAPPED TA2408369		N/A	Equity/Index	BMO-	11/08/2024	05/05/2025	(100)	(599,433)	5483.26	(7,313)			(7,313)		(5,872)							.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)		(2,454)							.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)		(22,107)							.0001
S&P 500 - CAPPED TA2506128		N/A	Equity/Index	NTX-	03/25/2025	03/20/2026	(22)	(126,797)	6261.52		(455)		(455)		(393)							.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)		(1,295)							.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)		(2,067)							.0001
S&P 500 - CAPPED TA2408254		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	(1,660)	(9,928,294)	5554	(170,416)			(170,416)		(128,534)							.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)		(12,909)							.0001
S&P 500 - CAPPED TA2403932		N/A	Equity/Index	BNP-	06/27/2024	05/16/2025	(250)	(1,371,330)	5939.66	(42,478)			(42,478)		(5,767)							.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)		(9,617)							.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)		(8,243)							.0001
S&P 500 - CAPPED TA2403933		N/A	Equity/Index	BNP-	06/27/2024	05/23/2025	(200)	(1,097,064)	5463.86	(89,210)			(89,210)		(54,560)							.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)		(6,068)							.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)		(3,293)							.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)		(5,173)							.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)		(1,304)							.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)		(717)							.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)		(7,576)							.0001
S&P 500 - CAPPED TA2408400		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	(102)	(611,422)	5950.42	(6,929)			(6,929)		(2,533)							.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)		(1,326)							.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)		(150,317)							.0001
S&P 500 - CAPPED TA2408411		N/A	Equity/Index	BMO-	11/08/2024	06/30/2025	(33)	(197,813)	5641.6	(2,797)			(2,797)		(2,004)							.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)		(4,064)							.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)		(35,670)							.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)		(190)							.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)		(2,088)							.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)		(574)							.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)		(2,366)							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2410557		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	(20)	(121,600)	6351.99	(3,170)			(3,170)		(886)							.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)		(7,049)							.0001
S&P 500 - CAPPED TA2409876		N/A	Equity/Index	RBC	12/05/2024	11/12/2025	(44)	(267,667)	6582.12	(823)			(823)		(160)							.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)		(7,728)							.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)		(3,084)							.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)		(8,037)							.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)		(11,257)							.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)		(5,766)							.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)		(9,106)							.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)		(2,915)							.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)		(5,302)							.0001
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)		(68,823)							.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)		(320)							.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)		(20,853)							.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)		(80,306)							.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)		(1,913)							.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)		(1,633)							.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)		(3,695)							.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)		(30,359)							.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)		(5,672)							.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)		(17,256)							.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)		(3,796)							.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)		(11,071)							.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)		(22,920)							.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)		(2,562)							.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)		(2,291)							.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)		(1,632)							.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)		(62,848)							.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)		(888)							.0001
S&P 500 - CAPPED TA2500189		N/A	Equity/Index	RBC	01/03/2025	12/30/2025	(45)	(267,536)	6179.77		(839)		(839)		(530)							.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)		(6,663)							.0001
S&P 500 - CAPPED TA2408241		N/A	Equity/Index	RBC	11/07/2024	05/16/2025	(301)	(1,800,251)	5556.9	(28,715)			(28,715)		(21,388)							.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)		(1,949)							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2408264		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	(271)	(1,620,824)	5540.32	(56,929)			(56,929)		(40,256)							.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)		(36,542)							.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)		(6,825)							.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)		(6,742)							.0001
S&P 500 - CAPPED TA2410578		N/A	Equity/Index	BAR-	12/16/2024	12/11/2025	(27)	(164,160)	6378.76	(132)			(132)		(58)							.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)		(9,543)							.0001
S&P 500 - CAPPED TA2403822		N/A	Equity/Index	TOCC-	06/21/2024	06/06/2025	(100)	(546,508)	5529.5	(16,100)			(16,100)		(16,286)							.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)		(158,935)							.0001
S&P 500 - CAPPED TA2402106		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	(6,100)	(30,368,179)	5123.41	(517,978)			(517,978)		(894,064)							.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)		(94,859)							.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)		(336)							.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)		(5,253)							.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)		(2,681)							.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)		(4,904)							.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)		(10,465)							.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)		(6,872)							.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)		(3,357)							.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)		(5,424)							.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)		(8,056)							.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)		(192,378)							.0001
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)		(4,967)							.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)		(2,788)							.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)		(3,824)							.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)		(2,756)							.0001
S&P 500 - CAPPED TA2409806		N/A	Equity/Index	RBC-	12/05/2024	10/17/2025	(109)	(663,085)	6435.13	(104)			(104)		(59)							.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)		(8,880)							.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)		(28,552)							.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)		(9,012)							.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)		(8,443)							.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)		(10,937)							.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)		(16,603)							.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)		(3,557)							.0001
S&P 500 - CAPPED TA2501145		N/A	Equity/Index	BAR-	01/17/2025	01/09/2026	(5)	(30,055)	6519.62		(72)		(72)		(27)							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 - CAPPED TA2411638		N/A	Equity/Index	RBC-	12/31/2024	09/11/2025	(19)	(111,777)	5554.13	(3,740)			(3,740)		(3,038)							.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)		(9,800)							.0001
S&P 500 - CAPPED TA2402977		N/A	Equity/Index	SG-	05/21/2024	04/25/2025	(163)	(865,489)	5256.54	(40,753)			(40,753)		(51,351)							.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)		(4,738)							.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)		(336)							.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)		(2)							.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)		(15,874)							.0001
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)		(140)							.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)		(8,594)							.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)		(3,680)							.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)		(1,847)							.0001
S&P 500 - CLIQUET TA2500202		N/A	Equity/Index	JFS-	01/03/2025	05/23/2025	(800,000)	(800,000)	5267.84		(57,064)		(57,064)		(18,797)							.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)		(11,259)							.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)		(3,336)							.0001
S&P 500 - CLIQUET TA2500201		N/A	Equity/Index	JFS-	01/03/2025	05/21/2025	(500,000)	(500,000)	5321.41		(33,510)		(33,510)		(12,079)							.0001
SPMARC5P Index - 1 Yr TA2410684		N/A	Equity/Index	BMO-	12/18/2024	04/23/2025	(1,747)	(663,458)	361.86	(32,739)			(32,739)		(48,485)							.0001
SPMARC5P Index - 1 Yr TA2410688		N/A	Equity/Index	BMO-	12/18/2024	06/09/2025	(1,438)	(546,109)	361.1	(28,458)			(28,458)		(40,945)							.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)		(57,887)							.0001
SPMARC5P Index - 1 Yr TA2410919		N/A	Equity/Index	JPM-	12/20/2024	06/10/2025	(1,459)	(554,114)	361.09770300000002	(28,268)			(28,268)		(41,584)							.0001
SPMARC5P Index - 1 Yr TA2410255		N/A	Equity/Index	BMO-	12/11/2024	05/23/2025	(805)	(313,137)	358.2294	(25,156)			(25,156)		(25,214)							.0001
SPMARC5P Index - 1 Yr TA2410396		N/A	Equity/Index	JPM-	12/13/2024	04/15/2025	(814)	(313,284)	363.03	(18,058)			(18,058)		(21,682)							.0001
SPMARC5P Index - 1 Yr TA2410917		N/A	Equity/Index	JPM-	12/20/2024	06/06/2025	(1,641)	(623,235)	359.67301700000002	(33,926)			(33,926)		(49,093)							.0001
SPMARC5P Index - 1 Yr TA2409705		N/A	Equity/Index	JPM-	12/05/2024	05/12/2025	(2,340)	(906,305)	363.40359999999998	(56,811)			(56,811)		(61,396)							.0001
SPMARC5P Index - 1 Yr TA2410682		N/A	Equity/Index	BMO-	12/18/2024	04/02/2025	(141)	(53,548)	362.26	(2,562)			(2,562)		(3,862)							.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)		(100,501)							.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)		(78,164)							.0001
SPMARC5P Index - 1 Yr TA2410399		N/A	Equity/Index	JPM-	12/13/2024	04/22/2025	(1,854)	(713,549)	361.86	(43,244)			(43,244)		(51,532)							.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)		(125,457)							.0001
SPMARC5P Index - 1 Yr TA2410916		N/A	Equity/Index	JPM-	12/20/2024	06/04/2025	(775)	(294,337)	361.15965	(14,938)			(14,938)		(22,047)							.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)		(63,977)							.0001
SPMARC5P Index - 1 Yr TA2410250		N/A	Equity/Index	BMO-	12/11/2024	05/07/2025	(2,468)	(960,027)	364.01960000000003	(63,428)			(63,428)		(63,191)							.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)		(57,919)							.0001
SPMARC5P Index - 1 Yr TA2410687		N/A	Equity/Index	BMO-	12/18/2024	06/06/2025	(2,556)	(970,692)	361.46	(49,638)			(49,638)		(71,801)							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 1 Yr TA2410254		N/A	Equity/Index	BMO	12/11/2024	05/22/2025	(1,413)	(549,643)	361.13709999999998	(40,228)			(40,228)		(40,127)							.0001
SPMARC5P Index - 1 Yr TA2410401		N/A	Equity/Index	JPM	12/13/2024	04/29/2025	(1,097)	(422,202)	363.21	(24,203)			(24,203)		(29,005)							.0001
SPMARC5P Index - 1 Yr TA2410915		N/A	Equity/Index	JPM	12/20/2024	06/03/2025	(616)	(233,951)	361.15965	(11,867)			(11,867)		(17,524)							.0001
SPMARC5P Index - 1 Yr TA2410393		N/A	Equity/Index	JPM	12/13/2024	04/08/2025	(273)	(105,070)	364.47	(5,671)			(5,671)		(6,882)							.0001
SPMARC5P Index - 1 Yr TA2409704		N/A	Equity/Index	JPM	12/05/2024	05/21/2025	(1,202)	(465,547)	361.3981	(31,512)			(31,512)		(33,925)							.0001
SPMARC5P Index - 1 Yr TA2410686		N/A	Equity/Index	BMO	12/18/2024	06/02/2025	(1,729)	(656,622)	361.16	(34,009)			(34,009)		(49,123)							.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)		(127,350)							.0001
SPMARC5P Index - 1 Yr TA2410683		N/A	Equity/Index	BMO	12/18/2024	04/21/2025	(1,840)	(698,777)	361.86	(34,426)			(34,426)		(51,054)							.0001
SPMARC5P Index - 1 Yr TA2410395		N/A	Equity/Index	JPM	12/13/2024	04/11/2025	(1,232)	(474,160)	364.77	(25,249)			(25,249)		(30,675)							.0001
SPMARC5P Index - 1 Yr TA2410252		N/A	Equity/Index	BMO	12/11/2024	05/09/2025	(4,965)	(1,931,335)	364.62799999999	(124,770)			(124,770)		(124,041)							.0001
SPMARC5P Index - 1 Yr TA2410256		N/A	Equity/Index	BMO	12/11/2024	05/28/2025	(1,214)	(472,234)	358.89609999999	(37,197)			(37,197)		(37,205)							.0001
SPMARC5P Index - 1 Yr TA2410681		N/A	Equity/Index	BMO	12/18/2024	04/01/2025	(232)	(88,107)	362.26	(4,215)			(4,215)		(6,355)							.0001
SPMARC5P Index - 1 Yr TA2410400		N/A	Equity/Index	JPM	12/13/2024	04/28/2025	(1,534)	(590,391)	363.21	(33,801)			(33,801)		(40,561)							.0001
SPMARC5P Index - 1 Yr TA2410392		N/A	Equity/Index	JPM	12/13/2024	04/01/2025	(1,875)	(721,631)	362.26	(42,912)			(42,912)		(51,425)							.0001
SPMARC5P Index - 1 Yr TA2410925		N/A	Equity/Index	JPM	12/20/2024	08/15/2025	(1,726)	(655,518)	353.97458999998	(45,383)			(45,383)		(61,207)							.0001
SPMARC5P Index - 1 Yr TA2410685		N/A	Equity/Index	BMO	12/18/2024	04/30/2025	(263)	(99,880)	363.21	(4,610)			(4,610)		(6,939)							.0001
SPMARC5P Index - 1 Yr TA2409703		N/A	Equity/Index	JPM	12/05/2024	05/20/2025	(800)	(309,848)	361.3981	(20,973)			(20,973)		(22,580)							.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)		(35,848)							.0001
SPMARC5P Index - 1 Yr TA2410394		N/A	Equity/Index	JPM	12/13/2024	04/07/2025	(926)	(356,390)	364.47	(19,228)			(19,228)		(23,344)							.0001
SPMARC5P Index - 1 Yr TA2410918		N/A	Equity/Index	JPM	12/20/2024	06/11/2025	(1,598)	(606,904)	361.09770300000002	(30,977)			(30,977)		(45,545)							.0001
SPMARC5P Index - 1 Yr TA2410398		N/A	Equity/Index	JPM	12/13/2024	04/17/2025	(1,032)	(397,186)	363	(22,925)			(22,925)		(27,508)							.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)		(50,718)							.0001
SPMARC5P Index - 1 Yr TA2409702		N/A	Equity/Index	JPM	12/05/2024	05/05/2025	(5,312)	(2,057,391)	364.01960000000003	(125,724)			(125,724)		(136,143)							.0001
SPMARC5P Index - 1 Yr TA2410251		N/A	Equity/Index	BMO	12/11/2024	05/08/2025	(1,644)	(639,500)	363.84129999999999	(42,530)			(42,530)		(42,359)							.0001
SPMARC5P Index - 1 Yr TA2409701		N/A	Equity/Index	JPM	12/05/2024	05/02/2025	(843)	(326,502)	363.79660000000001	(20,119)			(20,119)		(21,789)							.0001
SPMARC5P Index - 1 Yr TA2410912		N/A	Equity/Index	JPM	12/20/2024	04/09/2025	(444)	(168,627)	364.46800000000002	(7,031)			(7,031)		(11,192)							.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)		(44,605)							.0001
SPMARC5P Index - 1 Yr TA2410253		N/A	Equity/Index	BMO	12/11/2024	05/16/2025	(1,713)	(666,340)	361.77359999999999	(47,724)			(47,724)		(47,609)							.0001
SPMARC5P Index - 1 Yr TA2410913		N/A	Equity/Index	JPM	12/20/2024	04/08/2025	(296)	(112,418)	364.46800000000002	(4,684)			(4,684)		(7,462)							.0001
SPMARC5P Index - 1 Yr TA2410689		N/A	Equity/Index	BMO	12/18/2024	06/13/2025	(4,802)	(1,823,656)	360.84	(96,088)			(96,088)		(137,847)							.0001
SPMARC5P Index - 1 Yr TA2410914		N/A	Equity/Index	JPM	12/20/2024	04/23/2025	(869)	(330,038)	361.85801600000002	(15,958)			(15,958)		(24,153)							.0001
SPMARC5P Index - 1 Yr TA2410928		N/A	Equity/Index	JPM	12/20/2024	04/21/2025	(723)	(274,588)	361.86	(13,277)			(13,277)		(20,097)							.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)		(66,429)							.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMARC5P Index - 1 Yr TA2410397		N/A	Equity/Index	JPM-	12/13/2024	04/16/2025	(407)	(156,642)	363.03	(9,029)			(9,029)		(10,841)							.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)		(224,165)							.0001
SPMARC5P Index - 1 Yr TA2410920		N/A	Equity/Index	JPM-	12/20/2024	06/27/2025	(3,704)	(1,406,742)	360.25804099999999	(75,025)			(75,025)		(108,571)							.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)		(54,684)							.0001
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(6,251,128)	(1,384,773)		(7,635,906)	XXX	(7,331,382)						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)		(1,189)	(7,258)		(7,258)	4,539		832		5,631		.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)		809	(983)		(983)	(511)		1,416		1,500		.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)		3,086	(18,374)		(18,374)	5,239		3,752		19,254		.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)		3,813	(2,415)		(2,415)	(474)		3,869		15,884		.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 / (5.346610)	(44,000)		(3,413)	(29,994)		(29,994)	12,529		7,396		17,397		.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)		(2,683)	(4,319)		(4,319)	4,462		(2,683)		7,233		.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)		516	(884)		(884)	(1)		656		980		.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)		111	(1,421)		(1,421)	384		111		3,582		.0002
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)		275	(3,961)		(3,961)	1,969		275		21,326		.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)		3,124	(35,081)		(35,081)	9,940		12,282		24,312		.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)		(2,511)	(961)		(961)	3,519		(2,511)		6,485		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200086		N/A	Interest Rate	MS-	08/12/2022	06/13/2025		8,788,037	4.000000 / (5.346610)	(59,000)		10,218	(22,563)		(22,563)	(11,025)		39,803		19,787		.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)		(321)	(2,990)		(2,990)	3,274		(166)		17,329		.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)		487	(2,463)		(2,463)	907		420		4,120		.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)		(20,045)	(5,486)		(5,486)	26,742		(20,045)		46,304		.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 / (5.328560)	(137,270)		4,691	(26,339)		(26,339)	(10,405)		34,002		45,035		.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)		(15,142)	(44,193)		(44,193)	14,473		9,994		36,545		.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)		772	(3,908)		(3,908)	1,777		772		27,923		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(3,227)	(3,646)		(3,646)	4,746		(3,227)		8,051		.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)		922	(4,884)		(4,884)	3,928		1,717		6,616		.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)		40,459	(46,989)		(46,989)	8,085		46,581		132,523		.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)		446	(6,159)		(6,159)	1,939		446		13,422		.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)		397	(5,416)		(5,416)	1,736		397		12,116		.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)		558	(6,680)		(6,680)	2,835		558		33,125		.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)		(644)	(24,917)		(24,917)	9,105		3,079		11,385		.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)		145	(3,526)		(3,526)	915		145		6,989		.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)		796	(5,191)		(5,191)	1,150		796		11,360		.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)		(470)	(4,436)		(4,436)	2,777		(424)		7,183		.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)		(1,702)	(8,470)		(8,470)	1,631		2,325		6,606		.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)		1,372	(27,034)		(27,034)	(1,678)		12,548		33,681		.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)		193	(3,519)		(3,519)	998		193		7,988		.0002
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)		804	(5,011)		(5,011)	2,935		804		29,843		.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)		14,868	(5,602)		(5,602)	(8,139)		22,589		24,481		.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)		11,599	(6,708)		(6,708)	(2,323)		11,756		44,120		.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)		(1,215)	(2,280)		(2,280)	2,191		(1,215)		4,373		.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 / (5.328560)	(86,448)		2,198	(10,513)		(10,513)	6,501		14,198		31,794		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200043		N/A	Interest Rate	MS-	06/13/2022	05/15/2029		362,401	3.500000 / (5.322380)	(16,224)		(507)	(9,386)		(9,386)	2,938		1,144		3,680		.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)		3,731	(11,378)		(11,378)	1,367		3,731		20,322		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200102		N/A	Interest Rate	MS-	08/12/2022	06/15/2027		395,206	3.750000 / (5.346610)	(6,000)		(402)	(3,956)		(3,956)	1,520		1,175		2,936		.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)		497	(9,231)		(9,231)	(592)		3,859		8,768		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(504)	(1,957)		(1,957)	1,377		347		1,980		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200084		N/A	Interest Rate	MS	08/12/2022	06/13/2025		39,580	3.500000 / (5.327660)	(1,000)		63	(139)		(139)	(66)		244		89		.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)		1,793	(7,606)		(7,606)	(1,981)		8,788		4,870		.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)		2,968	(4,710)		(4,710)	(310)		3,698		5,284		.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 / (5.328560)	(33,256)		(127)	(10,549)		(10,549)	5,770		2,726		10,629		.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)		714	(3,197)		(3,197)	1,562		714		26,326		.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)		(2,658)	(24,123)		(24,123)	9,576		7,826		27,189		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200016		N/A	Interest Rate	MS	06/13/2022	04/15/2027		102,057	4.000000 / (5.328560)	(2,253)		1	(517)		(517)	174		339		729		.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)		3,784	(6,494)		(6,494)	109		5,379		7,190		.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)		(235)	(7,778)		(7,778)	10,431		162		47,213		.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)		4,081	(23,289)		(23,289)	6,770		10,802		22,630		.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)		235	(2,852)		(2,852)	802		235		5,885		.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)		(3,786)	(15,819)		(15,819)	7,458		4,550		17,468		.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)		(696)	(8,817)		(8,817)	5,022		1,813		8,447		.0002
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)		3,536	(1,537)		(1,537)	(1,823)		3,536		11,648		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200031		N/A	Interest Rate	MS	06/13/2022	05/15/2028		684,746	4.000000 / (5.322380)	(19,908)		(126)	(6,705)		(6,705)	3,147		2,137		6,052		.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)		(2,128)	(5,716)		(5,716)	2,041		1,123		3,726		.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)		14,493	(34,568)		(34,568)	(15,346)		46,287		26,389		.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)		(493)	(6,084)		(6,084)	425		2,022		5,130		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200083		N/A	Interest Rate	MS	08/12/2022	05/15/2025		4,945,546	4.000000 / (5.322380)	(31,000)		4,360	(7,010)		(7,010)	(4,818)		20,710		8,743		.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)		152	(3,084)		(3,084)	866		152		6,806		.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)		1,471	(2,222)		(2,222)	(27)		1,612		2,591		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(3,193)	(4,622)		(4,622)	5,116		(3,193)		8,586		.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)		804	(12,769)		(12,769)	4,021		5,176		16,773		.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)		3,962	(4,750)		(4,750)	944		4,581		13,395		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200104		N/A	Interest Rate	MS-	08/12/2022	06/15/2029		105,159	3.750000 / (5.346610)	(3,000)		(160)	(2,233)		(2,233)	875		260		1,079		.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)		824	(3,665)		(3,665)	1,784		824		21,625		.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)		(5,132)	(2,452)		(2,452)	7,902		(5,132)		13,619		.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)		135	(1,395)		(1,395)	902		264		1,257		.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)		30,200	(11,637)		(11,637)	(17,225)		30,200		88,214		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200018		N/A	Interest Rate	MS-	06/13/2022	05/14/2027		701,872	4.000000 / (5.322380)	(15,836)		145	(4,097)		(4,097)	1,412		2,465		5,112		.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)		(28,865)	(15,909)		(15,909)	39,981		(28,865)		73,510		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200020		N/A	Interest Rate	MS-	06/13/2022	06/15/2027		841,715	4.000000 / (5.346610)	(19,285)		280	(5,613)		(5,613)	2,084		3,114		6,254		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200082		N/A	Interest Rate	MS-	08/12/2022	05/15/2025		2,277,489	3.500000 / (4.288770)	(22,000)		1,821	(4,449)		(4,449)	(965)		11,052		4,026		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200081		N/A	Interest Rate	MS-	08/12/2022	04/15/2025		1,235,469	4.000000 / (5.328560)	(8,000)		752	(432)		(432)	(870)		4,855		1,261		.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)		292	(3,673)		(3,673)	976		292		9,025		.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)		75	(1,453)		(1,453)	392		75		3,113		.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)		2,560	(4,874)		(4,874)	(378)		4,226		5,061		.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 / (5.322380)	(103,156)		(2,506)	(45,702)		(45,702)	10,339		13,600		25,751		.0002
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)		751	(5,460)		(5,460)	1,629		751		10,975		.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)		(1,319)	(8,194)		(8,194)	5,160		1,559		7,925		.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)		31,630	(51,083)		(51,083)	(49,754)		85,507		92,855		.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)		1,582	(1,509)		(1,509)	(908)		2,018		2,528		.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)		23,214	(24,724)		(24,724)	(27,701)		35,467		47,260		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(3,157)	(4,857)		(4,857)	5,501		(3,157)		8,342		.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)		26,698	(39,153)		(39,153)	(40,155)		55,954		67,149		.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)		561	(6,700)		(6,700)	3,414		561		38,171		.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)		(23,277)	(9,214)		(9,214)	32,071		(23,277)		57,745		.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 / (5.322380)	(96,434)		4,633	(21,635)		(21,635)	(5,777)		24,497		31,866		.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)		(5,333)	(13,547)		(13,547)	7,618		3,499		15,426		.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)		17,031	(5,076)		(5,076)	(10,460)		18,959		24,423		.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)		294	(10,847)		(10,847)	5,677		2,567		11,197		.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)		17,448	(8,009)		(8,009)	(9,042)		17,448		54,073		.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)		4,063	(7,552)		(7,552)	(595)		5,964		7,932		.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)		34	(2,900)		(2,900)	1,406		415		2,217		.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)		12,778	(5,050)		(5,050)	(7,958)		16,945		20,244		.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)		(4,949)	(8,880)		(8,880)	4,783		1,293		5,588		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200030		N/A	Interest Rate	MS	06/13/2022	04/13/2028		688,140	4.000000 / (5.328560)	(19,668)		(243)	(6,121)		(6,121)	2,972		2,043		5,995		.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)		(388)	(7,097)		(7,097)	3,723		919		5,223		.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)		187	(2,279)		(2,279)	621		187		5,929		.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)		311	(366)		(366)	(202)		476		555		.0002
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)		4,758	(15,585)		(15,585)	2,845		8,365		23,848		.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)		(28,607)	(12,063)		(12,063)	42,224		(28,607)		70,887		.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)		111	(2,402)		(2,402)	643		111		5,017		.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)		1,244	(451)		(451)	(702)		1,244		3,891		.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)		292	(3,774)		(3,774)	1,461		292		16,887		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(812)	(7,668)		(7,668)	4,383		933		5,734		.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 / (5.346610)	(55,474)		3,180	(14,485)		(14,485)	(1,994)		14,533		18,534		.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 / (4.299170)	(132,000)		9,917	(54,300)		(54,300)	19,519		16,609		37,264		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200032		N/A	Interest Rate	MS	06/13/2022	06/15/2028		240,939	4.000000 / (5.346610)	(7,080)		(21)	(2,590)		(2,590)	1,209		790		2,158		.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)		(3,890)	(31,834)		(31,834)	3,680		11,189		34,290		.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)		639	(7,251)		(7,251)	3,498		1,870		7,616		.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)		1,904	(5,256)		(5,256)	517		1,904		9,792		.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)		1,122	(6,421)		(6,421)	3,804		1,122		40,354		.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)		2,775	(15,640)		(15,640)	3,927		7,270		21,857		.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)		195	(3,770)		(3,770)	2,215		630		3,165		.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)		107	(2,532)		(2,532)	649		107		3,837		.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)		391	(4,893)		(4,893)	1,984		391		23,008		.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)		(2,340)	(39,354)		(39,354)	15,417		4,539		18,361		.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)		(11,468)	(5,969)		(5,969)	17,532		(11,468)		40,788		.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)		7,441	(27,793)		(27,793)	(7,724)		17,563		43,086		.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)		293	(6,218)		(6,218)	1,613		293		12,624		.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)		915	(4,464)		(4,464)	2,141		915		34,271		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200105		N/A	Interest Rate	MS	08/12/2022	06/15/2029		89,474	3.500000 / (5.346610)	(3,000)		(176)	(2,419)		(2,419)	823		237		918		.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)		5,068	(11,780)		(11,780)	4,065		5,068		79,915		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200085		N/A	Interest Rate	MS	08/12/2022	06/13/2025		1,223,717	3.750000 / (5.346610)	(10,000)		818	(3,726)		(3,726)	(951)		5,703		2,755		.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)		780	(4,204)		(4,204)	1,879		780		28,204		.0002
Rate Cap Fixed Rate Interest Rate Swap TG2200080		N/A	Interest Rate	MS	08/12/2022	04/15/2025		2,897,519	3.500000 / (5.328560)	(23,000)		(1,456)	(1,395)		(1,395)	1,076		11,790		2,957		.0002

SCHEDULE DB - PART A - SECTION 1

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)
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)		3,270	(8,063)		(8,063)	4,243		3,270		51,141		.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)		(6,896)	(3,859)		(3,859)	10,815		(6,896)		26,365		.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)		921	(12,295)		(12,295)	4,747		921		39,426		.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)		486	(6,443)		(6,443)	2,996		486		32,823		.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)		(21,200)	(38,502)		(38,502)	20,480		5,866		29,647		.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)		199	(4,622)		(4,622)	1,528		801		2,731		.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)		152	(1,754)		(1,754)	478		152		4,708		.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)		(2,257)	(43,217)		(43,217)	16,444		13,349		30,457		.0002
0669999999 - Written Options - Hedging Other - Caps										(4,605,575)		152,713	(1,410,268)	XXX	(1,410,268)	309,839		725,063		2,669,598	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										(10,856,703)	(1,384,773)	152,713	(9,046,174)	XXX	(8,741,650)	309,839		725,063		2,669,598	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										(6,251,128)	(1,384,773)		(7,635,906)	XXX	(7,331,382)						XXX	XXX
0949999999 - Written Options - Total Written Options - Subtotal - Caps										(4,605,575)		152,713	(1,410,268)	XXX	(1,410,268)	309,839		725,063		2,669,598	XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(10,856,703)	(1,384,773)	152,713	(9,046,174)	XXX	(8,741,650)	309,839		725,063		2,669,598	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
LCH Fixed Rate Interest Rate Swap-CLR TJ2300012	Fixed Annuity Hedge	N/A	Interest Rate	LCH	02/14/2023	02/16/2028		100,000,000	[USD SOFR] / 3.766			(276,337)	(302,286)		302,035	(1,202,174)				848,201		.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			(3,348)	(37,814)		43,611	(62,718)				40,463		.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			(5,605)	(78,285)		83,058	(71,305)				76,071		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400012	Fixed Annuity Hedge	N/A	Interest Rate	LCH	04/15/2024	02/28/2031		4,830,000	[USD SOFR] / 4.290			(5,066)	(151,559)		159,210	(91,752)				58,743		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			(8,686)	(40,566)		39,299	(35,013)				35,497		.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			(54,526)	(257,928)		258,564	(406,999)				254,635		.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			(6,841)	(3,846)		7,027	(15,333)				48,838		.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			(3,865)	389		166	(2,146)				31,584		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300098	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	08/31/2030		2,680,000	[USD SOFR]/4.1122			(2,109)	(52,807)		59,177	(46,693)				31,187		.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			(1,431)	(7,362)		7,862	(10,799)				11,625		.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			(8,830)	(5,664)		1,211	(9,298)				21,095		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300044	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/13/2023	01/31/2026		36,000,000	[USD SOFR]/4.30791			(50,040)	(95,863)		69,930	(58,644)				164,317		.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			(3,198)	(23,228)		18,059	(20,641)				27,270		.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			(1,772)	(4,843)		4,048	(6,050)				5,897		.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			(14,101)	(58,810)		53,933	(95,260)				85,238		.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			(5,583)	(24,731)		19,618	(34,964)				31,920		.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			(4,634)	(17,250)		23,192	(36,334)				35,941		.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			569	(30,925)		46,362	(17,744)				12,418		.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			323	(84,932)		76,907	(36,070)				24,822		.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			(2,388)	(60,707)		35,010	(41,006)				28,002		.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			(778)	(61,943)		64,636	(39,454)				20,778		.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			(5,472)	(53,198)		49,628	(28,764)				31,014		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300016	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	05/17/2027		5,139,000	[USD SOFR]/3.9615			(4,743)	(22,166)		24,597	(36,332)				37,506		.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			(14,752)	3,591		(5,068)	(2,813)				114,850		.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			(7,722)	(38,589)		42,016	(58,297)				36,495		.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			(23,413)	(192,412)		154,555	(198,367)				176,494		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2300009	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	06/14/2026		15,500,000	[USD SOFR]/3.993			(13,085)	(47,673)		12,966	(38,308)				85,093		.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			(3,745)	(71,981)		101,690	(38,185)				37,416		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400041	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	05/31/2031		3,300,000	[USD SOFR]/3.915840			(3,422)	(38,316)		44,172	(63,296)				40,974		.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			(3,457)	(9,270)		8,007	(12,295)				11,632		.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			(4,240)	(62,543)		50,847	(69,423)				46,643		.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			(10,755)	11,066		50,238	11,082				45,156		.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			(4,449)	(2,731)		4,572	(14,391)				28,189		.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			(2,160)	(24,442)		27,045	(31,904)				21,691		.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			(9,448)	(6,747)		2,176	(11,201)				23,189		.0002
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			(3,271)	(230)		16,707	(17,637)				26,557		.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			(2,250)	(4,979)		1,755	(2,234)				23,236		.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			(34,662)	(203,557)		197,174	(262,028)				163,960		.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			(10,019)	(4,782)		47,779	(48,256)				79,207		.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			(767)	(50,867)		50,754	(24,668)				16,122		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300056	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	04/30/2027		11,828,950	[USD SOFR]/4.12809			(5,991)	(85,107)		93,757	(76,666)				85,368		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300082	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/20/2023	06/30/2027		3,969,948	[USD SOFR]/4.08147			(2,473)	(21,388)		30,988	(29,420)				29,775		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400064	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	06/30/2027		16,213,364	[USD SOFR]/4.153610			(7,177)	(153,969)		155,220	(118,638)				121,601		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400063	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	05/31/2027		25,540,485	[USD SOFR]/4.154870			(11,225)	(229,191)		231,195	(175,363)				187,973		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300107	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	05/31/2028		10,227,231	[USD SOFR]/4.630000			7,653	(280,034)		298,787	(101,838)				90,997		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300028	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	12/03/2027		12,940,749	[USD SOFR]/4.11637			(8,196)	(138,657)		146,549	(120,237)				105,825		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400056	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	06/30/2029		19,263,494	[USD SOFR]/4.005800			(15,506)	(252,475)		277,534	(280,566)				198,564		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200048	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	09/28/2025		39,262,051	[USD SOFR]/4.214			(11,451)	19,571		(11,867)	8,457				138,039		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2200081	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/18/2022	09/20/2025		42,295,874	[USD SOFR]/4.28172			(13,888)	5,020		(1,723)	8,070				145,326		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300081	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/20/2023	06/30/2028		20,579,822	[USD SOFR]/3.9085			(21,721)	(224,185)		163,847	(238,808)				185,504		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300007	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	08/14/2026		18,218,116	[USD SOFR]/3.944			(22,480)	(14,634)		16,700	(66,045)				106,705		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300105	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	01/31/2028		26,551,791	[USD SOFR]/4.654300			(13,914)	(699,355)		708,358	(265,993)				223,466		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300037	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/07/2023	02/25/2028		119,262,793	[USD SOFR]/4.103			(221,642)	(1,466,397)		1,468,751	(1,348,064)				1,015,972		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300073	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	04/30/2030		9,581,094	[USD SOFR]/3.9165			(9,921)	(100,000)		117,984	(159,108)				108,009		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300038	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/07/2023	02/25/2026		29,775,482	[USD SOFR]/4.6275			(16,293)	(179,678)		156,740	(31,675)				141,455		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300103	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/29/2023	09/30/2025		18,159,988	[USD SOFR]/4.9786			29,416	(58,181)		62,216	36,900				64,205		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400071	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	03/31/2028		8,120,009	[USD SOFR]/4.140990			(4,386)	(101,167)		113,327	(79,835)				70,321		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300071	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	03/31/2030		16,322,074	[USD SOFR]/3.93885			(35,899)	(29,532)		217,147	(105,662)				182,486		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400068	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	10/29/2027		29,695,765	[USD SOFR]/4.148280			(13,540)	(328,725)		347,840	(258,720)				238,518		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400037	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	09/30/2031		10,779,997	[USD SOFR]/3.925300			(10,925)	(129,483)		150,478	(212,641)				137,418		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300013	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/14/2023	02/16/2026		59,855,618	[USD SOFR]/4.2075			(98,604)	(154,134)		85,110	(120,345)				280,393		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300041	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/09/2023	02/25/2026		44,619,610	[USD SOFR]/4.66369			(20,378)	(288,889)		249,141	(43,748)				211,976		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400019	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	01/31/2027		46,823,250	[USD SOFR]/4.740500			10,644	(794,754)		801,039	(219,568)				316,995		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300010	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	05/14/2026		11,409,630	[USD SOFR]/4.0145			(9,018)	192		8,306	(22,842)				60,434		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300046	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/13/2023	04/30/2026		28,857,832	[USD SOFR]/4.22549			(7,588)	(61,254)		80,764	(39,202)				150,181		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200089	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/16/2022	11/20/2027		79,484,264	[USD SOFR]/3.4085			(183,245)	614,439		(522,019)	(832,819)				645,598		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400054	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	09/30/2029		48,092,545	[USD SOFR]/4.004200			(38,904)	(648,411)		719,010	(728,723)				510,098		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400062	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	04/30/2027		37,354,189	[USD SOFR]/4.156470			(16,268)	(316,239)		320,822	(240,619)				269,580		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300045	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/13/2023	03/31/2026		44,191,958	[USD SOFR]/4.2495			(63,256)	220,368		114,192	254,046				220,960		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200047	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	08/28/2025		72,351,234	[USD SOFR]/4.22275			(37,178)	20,741		(31,849)	3,791				231,951		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2300050	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/16/2023	05/31/2026		23,496,628	[USD SOFR]/4.22172			(6,400)	(62,948)		75,822	(40,297)				126,896		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400072	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	04/28/2028		4,715,053	[USD SOFR]/4.137900			(2,272)	(62,603)		67,358	(49,900)				41,360		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400053	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	08/31/2029		56,288,917	[USD SOFR]/4.006300			(45,239)	(753,915)		836,392	(840,487)				591,480		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400023	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	10/31/2026		8,817,581	[USD SOFR]/4.772700			11,052	(120,554)		127,708	(21,166)				55,476		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200086	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/01/2022	10/05/2027		31,258,477	[USD SOFR]/3.4704			(72,866)	174,637		(170,657)	(311,948)				247,805		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300053	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	03/31/2028		134,305,715	[USD SOFR]/3.9326			(189,035)	454,453		1,082,939	21,034				1,163,121		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400066	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	08/31/2027		40,229,078	[USD SOFR]/4.150820			(18,087)	(414,523)		420,618	(322,087)				312,694		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300110	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	02/28/2030		5,565,264	[USD SOFR]/4.556930			(4,060)	(198,075)		226,872	(91,916)				61,700		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400069	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2027		18,323,776	[USD SOFR]/4.151330			(8,215)	(210,322)		224,382	(165,412)				149,613		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300002	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	01/17/2023	12/20/2027		143,967,324	[USD SOFR]/3.36462			(358,286)	2,141,408		(1,114,504)	(1,572,078)				1,187,670		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400067	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	09/30/2027		36,330,531	[USD SOFR]/4.148800			(16,518)	(387,415)		393,424	(303,542)				287,218		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400065	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	07/31/2027		27,918,255	[USD SOFR]/4.152390			(12,443)	(275,401)		279,678	(212,532)				213,229		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400052	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	04/30/2029		46,926,988	[USD SOFR]/4.011770			(37,074)	(600,134)		665,033	(655,652)				474,133		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300079	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/14/2023	06/30/2026		25,456,490	[USD SOFR]/4.22647			(6,631)	(165,871)		97,423	(53,566)				142,306		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300054	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	04/30/2028		70,962,938	[USD SOFR]/3.923			(72,323)	(476,534)		565,559	(772,006)				623,034		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400055	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	10/31/2029		31,569,705	[USD SOFR]/4.001130			(25,781)	(425,166)		473,121	(483,847)				337,934		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300091	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/16/2023	07/31/2028		16,703,095	[USD SOFR]/4.1775			(11,244)	(284,826)		276,895	(193,490)				152,478		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300055	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	05/31/2028		39,486,382	[USD SOFR]/3.913			(41,230)	(252,193)		311,853	(442,124)				351,333		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300052	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	01/31/2028		118,328,881	[USD SOFR]/3.96153			(266,943)	(914,904)		961,900	(1,338,309)				995,886		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300001	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	01/17/2023	12/19/2025		81,544,096	[USD FEDL01]/3.7564			(123,174)	221,078		(216,628)	(111,670)				345,829		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400073	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2028		3,587,900	[USD SOFR]/4.130700			(1,794)	(53,720)		60,157	(44,765)				34,351		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400058	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	07/31/2029		41,060,041	[USD SOFR]/4.005100			(33,123)	(538,120)		599,641	(600,925)				427,366		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2400007	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	01/31/2029		39,394,669	[USD SOFR]/4.417480			(23,053)	(1,029,330)		1,091,966	(522,295)				385,652		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200088	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/16/2022	11/20/2025		134,772,872	[USD SOFR]/3.8131			(174,385)	348,091		(311,851)	(130,439)				538,623		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200026	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	07/23/2025		46,878,192	[USD SOFR]/3.9351			(60,607)	58,207		(65,113)	(32,621)				131,320		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200083	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/01/2022	10/05/2025		112,153,148	[USD SOFR]/3.90867			(138,554)	205,232		(200,394)	(79,404)				401,990		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300109	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	10/30/2027		7,236,109	[USD SOFR]/4.683800			6,388	(165,024)		178,250	(54,417)				58,152		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400070	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	01/31/2028		5,187,871	[USD SOFR]/4.145140			(3,411)	(64,048)		67,677	(51,001)				43,663		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400028	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	01/31/2029		7,330,594	[USD SOFR]/4.481750			(2,597)	(210,082)		219,978	(95,722)				71,763		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400017	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	03/31/2027		25,725,970	[USD SOFR]/4.712300			(4,111)	(398,487)		480,769	(80,110)				181,910		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300029	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	12/03/2025		4,346,587	[USD SOFR]/4.63275			2,859	(13,010)		13,460	3,411				17,855		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400042	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	04/30/2031		5,948,258	[USD SOFR]/3.918090			(6,135)	(68,153)		80,149	(110,780)				73,355		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400039	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	07/31/2031		8,204,089	[USD SOFR]/3.918980			(8,444)	(93,548)		111,550	(157,345)				103,233		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400057	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	05/31/2029		25,682,926	[USD SOFR]/4.007500			(20,564)	(327,723)		366,093	(362,792)				262,125		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400027	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	12/31/2027		6,988,246	[USD SOFR]/4.583960			276	(159,941)		167,247	(85,717)				57,943		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400018	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	02/28/2027		45,853,176	[USD SOFR]/4.725500			2,073	(803,009)		816,421	(238,205)				317,404		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400014	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	10/31/2028		23,817,190	[USD SOFR]/4.4280			5,795	(586,940)		624,780	(276,046)				225,426		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400005	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	03/31/2029		62,813,318	[USD SOFR]/4.415070			(57,092)	(1,187,148)		1,811,750	(522,452)				628,133		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300030	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	11/03/2025		8,433,364	[USD SOFR]/4.66227			5,822	(20,219)		21,860	8,313				32,435		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300027	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/24/2023	01/29/2028		86,110,709	[USD SOFR]/4.0475			(178,311)	(935,974)		897,593	(956,181)				724,375		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300039	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/09/2023	02/25/2028		141,774,097	[USD SOFR]/4.12714			(254,922)	(1,777,389)		1,839,764	(1,539,120)				1,207,741		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400074	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2029		7,959,339	[USD SOFR]/4.122240			(4,148)	(148,240)		162,434	(120,773)				85,970		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400020	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	12/31/2026		9,121,904	[USD SOFR]/4.748900			4,516	(145,910)		148,141	(58,298)				60,336		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400008	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	12/31/2028		19,297,708	[USD SOFR]/4.426500			(8,058)	(474,409)		528,071	(335,159)				186,850		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2300097	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	08/31/2026		18,970,361	[USD SOFR]/4.6108			8,719	(106,785)		194,079	(43,366)				112,897		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300090	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/16/2023	07/31/2026		19,509,559	[USD SOFR]/4.526			3,858	(198,247)		160,876	(41,059)				112,638		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300106	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2028		25,674,744	[USD SOFR]/4.616880			18,372	(573,130)		815,782	(279,626)				240,165		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300035	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/02/2023	12/27/2029		11,931,510	[USD SOFR]/3.953			(12,033)	(140,908)		158,393	(186,619)				129,907		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400006	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	02/28/2029		57,233,203	[USD SOFR]/4.421500			(41,217)	(1,529,148)		1,627,957	(769,114)				566,338		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300072	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	02/28/2030		11,668,524	[USD SOFR]/3.9364			(26,614)	(145,173)		151,415	(200,041)				129,366		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	11/30/2026		7,820,949	[USD SOFR]/4.754600			8,289	(116,630)		119,393	(23,209)				50,484		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400038	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	08/31/2031		8,634,320	[USD SOFR]/3.922990			(8,738)	(98,220)		119,404	(164,242)				109,359		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400011	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	01/31/2031		5,802,827	[USD SOFR]/4.295230			(5,169)	(177,882)		190,743	(104,581)				70,076		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300108	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2026		6,860,523	[USD SOFR]/4.836930			8,683	(62,832)		98,679	(13,242)				42,012		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300031	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	10/03/2025		8,027,209	[USD SOFR]/4.69705			7,352	(16,843)		16,975	10,523				28,616		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300087	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/03/2023	06/30/2030		1,970,853	[USD SOFR]/3.9447			(1,902)	(28,372)		27,043	(31,976)				22,579		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300096	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	08/31/2028		24,746,293	[USD SOFR]/4.25661			(10,539)	(458,151)		483,547	(279,189)				228,708		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400009	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	11/30/2028		22,080,538	[USD SOFR]/4.432860			5,641	(563,403)		596,006	(254,397)				211,405		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400075	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	10/31/2031		6,927,821	[USD SOFR]/4.124010			(3,579)	(157,629)		177,714	(130,039)				88,877		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300011	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/14/2023	01/16/2027		4,078,014	[USD SOFR]/3.9475			(9,588)	(5,971)		12,307	(26,891)				27,314		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	11/17/2026		4,708,828	[USD SOFR]/4.0632			(3,708)	(11,932)		18,750	(20,046)				30,064		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300005	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	03/14/2026		6,120,807	[USD SOFR]/4.0735			(11,694)	(10,707)		3,875	(14,403)				29,916		.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			87,612	87,522		2,544,507	87,097				930,028		.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			63,447	58,123		497,420	32,838				255,835		.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			(164,574)	(149,017)		3,540,854	(103,121)				2,355,254		.0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			(48,448)	(44,893)		2,635,908	(34,059)				1,279,377		.0003
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			(39,749)	234,030		1,964,123	69,488				907,913		.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			(15,256)	(14,859)		1,039,700	(14,859)				598,501		.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			40,432	58,427		6,506,213	143,906				2,011,771		.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			(14,155)	(13,787)		3,749,316	(13,787)				1,343,346		.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			3,251	233,075		717,070	68,533				569,478		.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			39,549	107,110		1,295,942	35,709				399,000		.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			58,145	54,104		475,027	34,909				255,835		.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			19,944	25,212		1,790,869	50,238				610,970		.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			43,778	196,499		1,330,237	45,682				621,937		.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			(19,734)	(19,092)		3,043,116	(19,092)				1,177,627		.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			13,144	227,672		2,628,375	68,203				907,913		.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			28,721	228,725		824,425	68,703				569,478		.0003
SG AMERICAS SECURITIES LL Fixed Rate Interest Rate Swap TC2300001	Bond Portfolio Hedge	N/A	Interest Rate	SG-549300F35UE0B0M1WJ55	08/02/2023	07/17/2028		200,000,000	[CME SOFR]/3.994			(192,498)	470,572		2,512,010	141,487				1,815,825		.0003
0999999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate												(3,922,037)	(21,961,536)	XXX	66,186,503	(25,207,072)				42,375,634	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												(3,922,037)	(21,961,536)	XXX	66,186,503	(25,207,072)				42,375,634	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																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			(3,014)	3,214		51,731	4,893				42,225		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200053	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/27/2022	05/29/2025		24,708,000	[USD SOFR]/4.20444			(7,797)	11,018		(10,427)	9,703				50,013		.0002
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			(4,037)	39,043		758,335	39,043				300,751		.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]			40,046	(1,601)		150,206	28				61,745		.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]			(767)	(10,805)		(201,864)	(27,373)				129,422		.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			10,457	6,692		319,781	6,434				100,076		.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			(289,567)	1,526,176		1,041,351	1,463,680				1,128,907		.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			(30,808)	57,156		408,794	56,793				385,519		.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			(3,863)	8,332		178,720	8,559				84,380		.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]			36,526	(25,289)		(149,376)	(22,694)				240,352		.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			(48,507)	37,756		640,862	44,696				457,196		.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]			44,462	(18,259)		284,151	(19,022)				158,607		.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			(2,684)	314		9,222	(1)				19,054		.0002
LCH Variable Rate Interest Rate Swap-CLR TI2300004	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	06/14/2025		6,000,000	4.3673/[USD FEDL01]			(560)	(2,284)		1,223	(2,181)				13,601		.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			(49,963)	35,207		176,416	35,129				331,783		.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]			2,558	(1,087)		(5,519)	(852)				13,830		.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			(1,463)	(685)		2,710	(772)				4,512		.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			(5,704)	(1,063)		(6,187)	(22)				13,882		.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			(15,449)	10,544		(19,760)	7,362				136,459		.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			(5,388)	3,175		14,263	2,725				44,348		.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]			29,945	(12,476)		194,873	(12,641)				105,869		.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]			9,170	(6,404)		(144,779)	(7,899)				91,553		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2200073	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/27/2022	05/29/2026		6,323,744	[USD SOFR]/4.0635			(4,224)	2,810		8,661	2,483				34,111		.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			(65,041)	344,612		112,636	326,602				224,290		.0002
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			(6,599)	(686)		(8,154)	(15)				20,017		.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			(312)	(3,063)		185,325	(42)				146,871		.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			9,100	(907)		201,995	(30)				117,393		.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			(6,980)	2,682		27,353	1,824				58,666		.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			(25,786)	185,673		750,512	168,087				267,680		.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]			798	(2,257)		(17,284)	(2,166)				26,121		.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			(2,136)	3,450		57,847	3,476				35,631		.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]			24,568	(44,144)		(382,555)	(38,321)				277,763		.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			(943)	563		5,967	499				8,135		.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			(9,058)	1,106		169,377	1,219				138,194		.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			(5,560)	1,561		7,859	1,219				32,068		.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			(1,970)	50,279		945,065	50,279				342,048		.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			(44,731)	51,035		542,767	51,296				440,580		.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			(18,908)	129,881		497,601	119,970				185,659		.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			8,271	31,103		668,848	29,453				233,761		.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			(2,111)	(10,765)		3,504	58				6,338		.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			(4,903)	12,840		87,304	9,566				132,655		.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			251,298	(32,287)		46,643	(67,747)				44,924		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200054	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/27/2022	06/29/2025		34,286,000	[USD SOFR]/4.18881			(12,159)	13,458		(20,050)	11,764				85,237		.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]			636	(500)		(10,982)	(366)				12,281		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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]			(457)	(129)		(4,363)	4				8,333		.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			(1,835)	3,069		51,126	3,091				30,964		.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			(2,488)	13,013		299,048	13,013				156,640		.0002
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]			6,813	(420)		(109,474)	25				80,191		.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			(7,309)	(38,370)		(202)	230				16,385		.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			(8,042)	284,069		1,892,363	226,073				719,559		.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]			6,809	6,112		(28,500)	6,423				33,561		.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			(17,398)	(548)		18,792	(16)				83,814		.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]			1,516	(8,953)		(265,998)	(9,199)				102,691		.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			(2,505)	1,965		31,226	1,376				30,068		.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]			15,102	(867)		(84,520)	(1,438)				131,233		.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			(9,987)	20,836		121,061	17,255				109,552		.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]			2,396	(1,256)		(36,136)	(1,111)				30,605		.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]			1,133	(78)		(18,917)	6				13,735		.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			(1,826)	8,706		4,114	8,673				6,176		.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]			5,629	(1,896)		1,811	(1,560)				24,597		.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			(1,158)	(459)		2,380	(509)				3,759		.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			(11,158)	12,759		136,146	12,824				110,145		.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]			47,207	9,840		149,081	11,649				59,953		.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			(5,166)	8,135		191,595	9,149				93,569		.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			(66,438)	101,773		513,777	79,521				569,777		.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			19,404	12,889		132,098	5,469				65,219		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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]			23,649	(306)		(141,624)	26,956				144,482		.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			(40,157)	76,903		875,157	77,344				598,029		.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]			10,629	(5,317)		(129,047)	(7,732)				90,600		.0002
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			(30,875)	(7,502)		(29,862)	(95)				133,311		.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]			33,205	(11,814)		(64,643)	2,242				117,175		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200079	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/28/2022	06/30/2027		4,564,373	[USD SOFR]/3.78			(6,284)	1,919		5,702	1,566				34,233		.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			(14,261)	1,730		308,310	1,907				228,668		.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]			29,175	(16,770)		93,758	(16,440)				138,226		.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			(873)	1,309		23,661	1,435				12,286		.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]			8,563	(10,972)		(129,827)	(10,029)				95,743		.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			5,538	(2,315)		169,813	(39)				112,872		.0002
LCH Variable Rate Interest Rate Swap-CLR TI2200055	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/08/2022	05/10/2025		2,000,000	4.5984/[USDFED]			(1,342)	(855)		(211)	(843)				3,333		.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			(4,463)	4,226		46,316	3,675				45,132		.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			(16,201)	1,567		(9,991)	(12)				107,704		.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			(11,678)	(659)		(12,712)	(16)				9,406		.0002
LCH Variable Rate Interest Rate Swap-CLR TI2300005	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/13/2023	05/15/2025		5,000,000	4.43626/[USD FEDL01]			(1,328)	(2,139)		375	(2,066)				8,839		.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			(12,705)	1,604		234,579	1,763				196,198		.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			(34,457)	45,107		242,352	38,725				285,612		.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]			22,743	(24,115)		(226,810)	(25,191)				214,606		.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			(8,189)	1,608		31,351	(1,694)				31,031		.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			(5,310)	31,249		487,452	29,318				232,831		.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]			27,173	(19,046)		498	(18,886)				160,224		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			(4,966)	4,577		49,851	3,964				48,924		.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			(5,869)	6,005		81,783	4,053				76,601		.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			32,180	58,018		830,768	23,543				356,487		.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			(1,849)	(3,247)		177,879	(45)				146,575		.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			(355,286)	107,786		(308,706)	701				1,078,789		.0002
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]			7,300	(11,389)		(85,164)	(22,879)				109,272		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200072	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/27/2022	04/29/2026		6,047,731	[USD SOFR]/4.075			(3,866)	2,954		7,092	2,677				31,433		.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			(3,052)	29,054		621,459	29,082				200,774		.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			24,027	5,977		319,584	4,604				153,659		.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]			8,760	(11,602)		(276,090)	(12,334)				139,474		.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			(45,319)	(5,455)		(44,777)	(109)				233,083		.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			(1,771)	112,346		1,267,954	78,247				502,079		.0002
LCH Fixed Rate Interest Rate Swap-CLR TI2200041	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/06/2022	05/08/2025		10,000,000	[USDFED]/3.4825			(21,188)	4,485		(10,269)	4,249				16,245		.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			(10,798)	55,848		49,505	52,833				45,021		.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]			3,405	(7,542)		(103,708)	(18,779)				94,288		.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			30,350	33,954		629,135	14,383				234,392		.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]			13,653	(11,559)		(51,601)	(11,068)				89,985		.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]			28,171	(3,321)		128,920	(2,429)				64,538		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200052	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/27/2022	04/29/2025		11,676,000	[USD SOFR]/4.22306			(3,141)	5,684		(2,504)	5,167				16,570		.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]			9,041	(4,106)		(61,653)	(5,215)				61,060		.0002
LCH Variable Rate Interest Rate Swap-CLR TI2200022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/07/2022	04/09/2025		41,000,000	2.846000/[USDFED12M]			152,110	(22,003)		16,244	(19,402)				32,413		.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]			32,632	(9,220)		7,080	3,504				97,147		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			(1,824)	3,566		25,953	3,174				21,664		.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			(5,898)	725		117,920	798				92,303		.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]			12,509	1,167		3,291	1,582				33,830		.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			(2,498)	3,147		61,976	3,178				41,494		.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)										.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			36,354	58,065		863,237	23,543				356,487		.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]			34,765	(4,769)		166,536	(3,808)				65,340		.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			(61,693)	101,764		1,146,873	102,048				811,405		.0002
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			(14,055)	47,221		644,927	47,392				324,559		.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			(6,583)	11,809		97,876	8,749				142,549		.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			(2,382)	3,116		59,115	3,144				37,538		.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			79	112,389		1,295,575	78,270				502,079		.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			(13,193)	(2,624)		(24,023)	(3,049)				14,009		.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			(14,301)	18,270		107,675	16,148				122,048		.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			(40,396)	(8,582)		(62,362)	(9,658)				53,293		.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			4,273	(177)		141,543	(29)				48,529		.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			(13,467)	1,616		298,581	1,783				217,407		.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			(17,498)	5,264		(32,741)	4,599				51,167		.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			13,883	12,155		39,839	8,995				167,192		.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]			33,028	1,485		106,547	37				45,166		.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			(16,058)	5,841		158,443	3,958				164,510		.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			(18,649)	(562)		257,558	13,398				271,893		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			(1,019)	1,853		29,631	1,856				15,697		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200078	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/28/2022	05/30/2027		4,833,780	[USD SOFR]/3.787			(6,570)	2,787		5,855	1,890				35,576		.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)	(1,683)		845	(1,897)				10,568		.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]			97,228	4,497		101,525	110				62,929		.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]			4,917	(428)		(217,341)	38				120,998		.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]			69,248	(24,706)		(131,179)	3,294				244,736		.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			(8,234)	20,371		79,316	12,867				151,873		.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]			62,794	(2,519)		116,038	44				57,966		.0002
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			(18,135)	13,449		206,487	13,533				168,902		.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			(1,528)	428		6,624	203				12,689		.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]			13,241	(10,921)		(220,814)	(12,118)				138,632		.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			34,117	131,743		1,773,349	87,364				612,361		.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]			32,533	(11,829)		(74,168)	2,234				117,175		.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]			11,438	(58,510)		(661,135)	(44,564)				305,266		.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			(5,824)	(1,162)		13,675	(29)				35,426		.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			16,142	(69,799)		696,889	25,623				202,723		.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			(30,616)	39,637		426,386	53,730				379,787		.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]			1,233	(9,909)		(277,535)	(9,706)				106,412		.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			(10,345)	1,266		215,839	1,394				164,255		.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]			7,825	923		17,113	1,203				16,750		.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]			176,043	31,527		346,857	37,520				160,814		.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			61,563	90,642		(1,739)	65,249				24,321		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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			70,792	54,925		479,770	22,710				257,526		.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)	32,990		3,182	32,913				17,703		.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]			49,482	(6,943)		156,811	(5,418)				61,806		.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			(30,396)	39,642		429,773	53,732				379,787		.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			(67,892)	106,846		1,259,905	107,148				886,468		.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			(156,480)	(17,512)		(389,669)	(21,781)				93,690		.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			34,335	(17,489)		461,369	(21,608)				176,777		.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			(36,689)	203,191		209,652	194,881				183,950		.0002
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			(108,623)	796,096		3,343,938	719,138				1,170,720		.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			(3,786)	35,564		758,256	35,599				245,390		.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			(11,004)	(773)		27,950	(17)				67,807		.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			(17,500)	543		257,925	14,502				271,893		.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]			(6,616)	(20,061)		(660,162)	(19,356)				208,388		.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]			11,203	(5,268)		(66,667)	(6,301)				73,333		.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			(4,297)	7,900		48,443	6,990				46,165		.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)	(1,909)		1,923	(2,053)				12,067		.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			(6,417)	9,143		90,327	5,214				85,347		.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			(6,294)	7,339		151,061	7,417				103,220		.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			(4,241)	9,673		100,754	9,719				62,787		.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			40,787	(17,502)		461,466	(21,608)				176,777		.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]			31,299	(1,583)		64,159	23				53,950		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300056	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	04/30/2027		50	[USD SOFR]/4.12809													.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2300082	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/20/2023	06/30/2027		52	[USD SOFR]/4.08147													.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400064	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	06/30/2027		11,636	[USD SOFR]/4.153610			(5)	(111)		111	(85)				87		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400063	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	05/31/2027		71,515	[USD SOFR]/4.154870			(31)	(642)		647	(491)				526		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300107	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	05/31/2028		39,769	[USD SOFR]/4.630000			30	(1,089)		1,162	(396)				354		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300028	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	12/03/2027		54,251	[USD SOFR]/4.11637			(34)	(581)		614	(504)				444		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400056	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	06/30/2029		88,506	[USD SOFR]/4.005800			(71)	(1,160)		1,275	(1,289)				912		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200048	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	09/28/2025		186,949	[USD SOFR]/4.214			(55)	93		(57)	40				657		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200081	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/18/2022	09/20/2025		204,126	[USD SOFR]/4.28172			(67)	24		(8)	39				701		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300081	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/20/2023	06/30/2028		111,178	[USD SOFR]/3.9085			(117)	(1,211)		885	(1,290)				1,002		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300007	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	08/14/2026		102,884	[USD SOFR]/3.944			(127)	(83)		94	(373)				603		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300105	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	01/31/2028		158,209	[USD SOFR]/4.654300			(83)	(4,167)		4,221	(1,585)				1,332		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300037	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/07/2023	02/25/2028		737,207	[USD SOFR]/4.103			(1,370)	(9,064)		9,079	(8,333)				6,280		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300073	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	04/30/2030		64,906	[USD SOFR]/3.9165			(67)	(677)		799	(1,078)				732		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300038	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/07/2023	02/25/2026		224,518	[USD SOFR]/4.6275			(123)	(1,355)		1,182	(239)				1,067		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300103	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/29/2023	09/30/2025		140,012	[USD SOFR]/4.9786			227	(449)		480	285				495		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400071	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	03/31/2028		62,991	[USD SOFR]/4.140990			(34)	(785)		879	(619)				546		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300071	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	03/31/2030		126,926	[USD SOFR]/3.93885			(279)	(230)		1,689	(822)				1,419		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400068	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	10/29/2027		232,235	[USD SOFR]/4.148280			(106)	(2,571)		2,720	(2,023)				1,865		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400037	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	09/30/2031		89,003	[USD SOFR]/3.925300			(90)	(1,069)		1,242	(1,756)				1,135		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300013	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/14/2023	02/16/2026		497,382	[USD SOFR]/4.2075			(819)	(1,281)		707	(1,000)				2,330		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300041	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/09/2023	02/25/2026		380,390	[USD SOFR]/4.66369			(174)	(2,463)		2,124	(373)				1,807		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400019	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	01/31/2027		404,750	[USD SOFR]/4.740500			92	(6,870)		6,924	(1,898)				2,740		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2300010	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	05/14/2026		99,370	[USD SOFR]/4.0145			(79)	2		72	(199)				526		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300046	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/13/2023	04/30/2026		260,168	[USD SOFR]/4.22549			(68)	(552)		728	(353)				1,354		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200089	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/16/2022	11/20/2027		739,736	[USD SOFR]/3.4085			(1,705)	5,718		(4,858)	(7,751)				6,008		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400054	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	09/30/2029		448,455	[USD SOFR]/4.004200			(363)	(6,046)		6,705	(6,795)				4,757		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400062	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	04/30/2027		363,811	[USD SOFR]/4.156470			(158)	(3,080)		3,125	(2,344)				2,626		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300045	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/13/2023	03/31/2026		431,042	[USD SOFR]/4.2495			(617)	2,149		1,114	2,478				2,155		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200047	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	08/28/2025		727,766	[USD SOFR]/4.22275			(374)	209		(320)	38				2,333		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300050	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/16/2023	05/31/2026		246,372	[USD SOFR]/4.22172			(67)	(660)		795	(423)				1,331		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400072	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	04/28/2028		49,947	[USD SOFR]/4.137900			(24)	(663)		714	(529)				438		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400053	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	08/31/2029		598,083	[USD SOFR]/4.006300			(481)	(8,011)		8,887	(8,930)				6,285		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400023	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	10/31/2026		95,419	[USD SOFR]/4.772700			120	(1,305)		1,382	(229)				600		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200086	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/01/2022	10/05/2027		338,523	[USD SOFR]/3.4704			(789)	1,891		(1,848)	(3,378)				2,684		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300053	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	03/31/2028		1,495,285	[USD SOFR]/3.9326			(2,105)	5,060		12,057	234				12,950		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400066	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	08/31/2027		452,922	[USD SOFR]/4.150820			(204)	(4,667)		4,736	(3,626)				3,520		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300110	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	02/28/2030		62,736	[USD SOFR]/4.556930			(46)	(2,233)		2,557	(1,036)				696		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400069	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2027		207,224	[USD SOFR]/4.151330			(93)	(2,379)		2,538	(1,871)				1,692		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300002	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	01/17/2023	12/20/2027		1,661,676	[USD SOFR]/3.36462			(4,135)	24,716		(12,864)	(18,145)				13,708		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400067	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	09/30/2027		422,469	[USD SOFR]/4.148800			(192)	(4,505)		4,575	(3,530)				3,340		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400065	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	07/31/2027		324,745	[USD SOFR]/4.152390			(145)	(3,203)		3,253	(2,472)				2,480		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400052	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	04/30/2029		575,012	[USD SOFR]/4.011770			(454)	(7,354)		8,149	(8,034)				5,810		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300079	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/14/2023	06/30/2026		314,510	[USD SOFR]/4.22647			(82)	(2,049)		1,204	(662)				1,758		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300054	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	04/30/2028		894,062	[USD SOFR]/3.923			(911)	(6,004)		7,125	(9,727)				7,850		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2400055	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	10/31/2029		409,295	[USD SOFR]/4.001130			(334)	(5,512)		6,134	(6,273)				4,381		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300091	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/16/2023	07/31/2028		219,905	[USD SOFR]/4.1775			(148)	(3,750)		3,645	(2,547)				2,007		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300055	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	05/31/2028		567,618	[USD SOFR]/3.913			(593)	(3,625)		4,483	(6,356)				5,050		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300052	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	01/31/2028		1,744,119	[USD SOFR]/3.96153			(3,935)	(13,485)		14,178	(19,726)				14,679		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300001	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	01/17/2023	12/19/2025		1,217,904	[USD FEDL01]/3.7564			(1,840)	3,302		(3,235)	(1,668)				5,165		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400073	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2028		54,100	[USD SOFR]/4.130700			(27)	(810)		907	(675)				518		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400058	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	07/31/2029		629,959	[USD SOFR]/4.005100			(508)	(8,256)		9,200	(9,220)				6,557		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400007	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	01/31/2029		613,331	[USD SOFR]/4.417480			(359)	(16,026)		17,001	(8,132)				6,004		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200088	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/16/2022	11/20/2025		2,134,128	[USD SOFR]/3.8131			(2,761)	5,512		(4,938)	(2,066)				8,529		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200026	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	07/23/2025		769,808	[USD SOFR]/3.9351			(995)	956		(1,069)	(536)				2,156		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2200083	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/01/2022	10/05/2025		1,846,852	[USD SOFR]/3.90867			(2,282)	3,380		(3,300)	(1,308)				6,620		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300109	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	10/30/2027		120,891	[USD SOFR]/4.683800			107	(2,757)		2,978	(909)				972		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400070	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	01/31/2028		87,129	[USD SOFR]/4.145140			(57)	(1,076)		1,137	(857)				733		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400028	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	01/31/2029		123,406	[USD SOFR]/4.481750			(44)	(3,537)		3,703	(1,611)				1,208		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400017	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	03/31/2027		445,030	[USD SOFR]/4.712300			(71)	(6,893)		8,317	(1,386)				3,147		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300029	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	12/03/2025		76,413	[USD SOFR]/4.63275			50	(229)		237	60				314		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400042	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	04/30/2031		105,742	[USD SOFR]/3.918090			(109)	(1,212)		1,425	(1,969)				1,304		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400039	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	07/31/2031		149,911	[USD SOFR]/3.918980			(154)	(1,709)		2,038	(2,875)				1,886		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400057	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	05/31/2029		476,074	[USD SOFR]/4.007500			(381)	(6,075)		6,786	(6,725)				4,859		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400027	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	12/31/2027		135,754	[USD SOFR]/4.583960			5	(3,107)		3,249	(1,665)				1,126		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400018	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	02/28/2027		910,824	[USD SOFR]/4.725500			41	(15,951)		16,217	(4,732)				6,305		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400014	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	10/31/2028		479,810	[USD SOFR]/4.4280			117	(11,824)		12,587	(5,561)				4,541		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2400005	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	03/31/2029		1,311,682	[USD SOFR]/4.415070			(1,192)	(24,790)		37,833	(10,910)				13,117		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300030	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	11/03/2025		179,636	[USD SOFR]/4.66227			124	(431)		466	177				691		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300027	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/24/2023	01/29/2028		1,849,291	[USD SOFR]/4.0475			(3,829)	(20,101)		19,276	(20,535)				15,556		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300039	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/09/2023	02/25/2028		3,225,903	[USD SOFR]/4.12714			(5,800)	(40,442)		41,862	(35,021)				27,481		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400074	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2029		188,661	[USD SOFR]/4.122240			(98)	(3,514)		3,850	(2,863)				2,038		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400020	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	12/31/2026		217,096	[USD SOFR]/4.748900			107	(3,473)		3,526	(1,387)				1,436		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400008	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	12/31/2028		461,292	[USD SOFR]/4.426500			(193)	(11,340)		12,623	(8,012)				4,466		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300097	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	08/31/2026		461,639	[USD SOFR]/4.6108			212	(2,599)		4,723	(1,055)				2,747		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300090	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/16/2023	07/31/2026		490,441	[USD SOFR]/4.526			97	(4,984)		4,044	(1,032)				2,832		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300106	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2028		646,256	[USD SOFR]/4.616880			462	(14,426)		20,534	(7,038)				6,045		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300035	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/02/2023	12/27/2029		313,490	[USD SOFR]/3.953			(316)	(3,702)		4,162	(4,903)				3,413		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400006	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	02/28/2029		1,626,797	[USD SOFR]/4.421500			(1,172)	(43,465)		46,273	(21,861)				16,098		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300072	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	02/28/2030		340,476	[USD SOFR]/3.9364			(777)	(4,236)		4,418	(5,837)				3,775		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	11/30/2026		237,051	[USD SOFR]/4.754600			251	(3,535)		3,619	(703)				1,530		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400038	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	08/31/2031		288,680	[USD SOFR]/3.922990			(292)	(3,284)		3,992	(5,491)				3,656		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400011	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	01/31/2031		201,173	[USD SOFR]/4.295230			(179)	(6,167)		6,613	(3,626)				2,429		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300108	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2026		252,477	[USD SOFR]/4.836930			320	(2,312)		3,632	(487)				1,546		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300031	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	10/03/2025		359,791	[USD SOFR]/4.69705			330	(755)		761	472				1,283		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300087	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/03/2023	06/30/2030		90,147	[USD SOFR]/3.9447			(87)	(1,298)		1,237	(1,463)				1,033		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300096	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	08/31/2028		1,137,707	[USD SOFR]/4.25661			(485)	(21,063)		22,231	(12,836)				10,515		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400009	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	11/30/2028		1,032,462	[USD SOFR]/4.432860			264	(26,344)		27,869	(11,895)				9,885		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2400075	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	10/31/2031		362,179	[USD SOFR]/4.124010			(187)	(8,241)		9,291	(6,798)				4,646		.0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2300011	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/14/2023	01/16/2027		263,986	[USD SOFR]/3.9475			(621)	(387)		797	(1,741)				1,768		.0002.
LCH Fixed Rate Interest Rate Swap-CLR TJ2300022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	11/17/2026		329,172	[USD SOFR]/4.0632			(259)	(834)		1,311	(1,401)				2,102		.0002.
LCH Fixed Rate Interest Rate Swap-CLR TJ2300005	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	03/14/2026		590,193	[USD SOFR]/4.0735			(1,128)	(1,032)		374	(1,389)				2,885		.0002.
LCH Fixed Rate Interest Rate Swap-CLR TJ2200023	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	04/23/2025		13,934,000	[USD SOFR]/3.9924			(11,784)	17,454		(4,335)	6,306				17,610		.0002.
LCH Fixed Rate Interest Rate Swap-CLR TJ2200025	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	06/23/2025		37,008,000	[USD SOFR]/3.95134			(35,095)	78,506		(40,321)	12,940				88,849		.0002.
LCH Fixed Rate Interest Rate Swap-CLR TJ2200024	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	05/23/2025		27,185,000	[USD SOFR]/3.9711			(24,437)	55,708		(19,451)	10,947				52,154		.0002.
1119999999 - Swaps - Hedging Other - Interest Rate												(333,902)	4,718,847	XXX	31,115,357	4,202,959				27,961,834	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2500041		N/A	Equity/Index	BNP-	02/21/2025	05/21/2025		4,239,898	BNPIHDPL-EUROPEAN - 1			4,122	(91,570)		(91,570)	(91,570)				7,979		.0001.
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2500085		N/A	Equity/Index	BNP-	03/21/2025	06/11/2025		27,948,173	BNPIHDPL-EUROPEAN - 1			5,434	(60,525)		(60,525)	(60,525)				62,059		.0001.
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2500045		N/A	Equity/Index	BNP-	02/25/2025	05/23/2025		31,692,381	BNPIHDPL-EUROPEAN - 1			29,051	(679,581)		(679,581)	(679,581)				60,801		.0001.
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500050		N/A	Equity/Index	BAR-	03/04/2025	02/03/2026		8,332,868	BXIIMWM7-EUROPEAN - 1			32,257	169,937		169,937	169,937				38,224		.0001.
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500060		N/A	Equity/Index	BAR-	03/10/2025	10/09/2026		3,165,207	BXIIMWM7-EUROPEAN - 1			(9,548)	(104,103)		(104,103)	(104,103)				19,544		.0001.
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500044		N/A	Equity/Index	BAR-	02/25/2025	10/16/2025		6,998,618	BXIIMWM7-EUROPEAN - 1			34,964	366,234		366,234	366,234				25,820		.0001.
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500034		N/A	Equity/Index	BAR-	02/12/2025	07/16/2025		7,436,807	BXIIMWM7-EUROPEAN - 1			51,789	294,202		294,202	294,202				20,177		.0001.
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500061		N/A	Equity/Index	BAR-	03/10/2025	11/10/2026		3,165,207	BXIIMWM7-EUROPEAN - 1			(9,548)	(104,103)		(104,103)	(104,103)				20,088		.0001.
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500042		N/A	Equity/Index	BAR-	02/24/2025	02/24/2026		7,368,220	BXIIMWM7-EUROPEAN - 1			(37,926)	(368,455)		(368,455)	(368,455)				34,951		.0001.
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400199		N/A	Equity/Index	BAR-	11/12/2024	11/12/2025		8,286,728	BXIIMWM7-EUROPEAN - 1			119,557	327,775		327,775	327,775				32,537		.0001.
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500069		N/A	Equity/Index	BAR-	03/12/2025	02/03/2026		3,080,240	BXIIMWM7-EUROPEAN - 1			8,255	19,153		19,153	19,153				14,129		.0001.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500074		N/A	Equity/Index	BAR-	03/17/2025	08/17/2026		2,722,465	BXIIMWM7-EUROPEAN - 1			(5,328)	(69,236)		(69,236)	(69,236)				15,994		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500043		N/A	Equity/Index	BAR-	02/25/2025	04/25/2025		6,998,618	BXIIMWM7-EUROPEAN - 1			34,964	366,234		366,234	366,234				9,221		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500023		N/A	Equity/Index	BAR-	01/22/2025	11/12/2025		13,471,245	BXIIMWM7-EUROPEAN - 1			(140,202)	(532,934)		(532,934)	(532,934)				52,894		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500048		N/A	Equity/Index	BAR-	03/03/2025	12/03/2026		5,597,993	BXIIMWM7-EUROPEAN - 1			(22,840)	(190,052)		(190,052)	(190,052)				36,225		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500014		N/A	Equity/Index	BAR-	01/15/2025	01/15/2026		10,288,749	BXIIMWM7-EUROPEAN - 1			(114,840)	(533,977)		(533,977)	(533,977)				45,772		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500049		N/A	Equity/Index	BAR-	03/03/2025	03/03/2027		5,597,993	BXIIMWM7-EUROPEAN - 1			(22,924)	(190,049)		(190,049)	(190,049)				38,834		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500031		N/A	Equity/Index	BAR-	02/03/2025	02/03/2026		5,258,208	BXIIMWM7-EUROPEAN - 1			(43,782)	(360,398)		(360,398)	(360,398)				24,120		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500075		N/A	Equity/Index	BAR-	03/17/2025	09/17/2026		2,827,175	BXIIMWM7-EUROPEAN - 1			(5,544)	(71,898)		(71,898)	(71,898)				17,103		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500022		N/A	Equity/Index	BAR-	01/21/2025	01/21/2026		6,853,201	BXIIMWM7-EUROPEAN - 1			(70,291)	(526,857)		(526,857)	(526,857)				30,808		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500065		N/A	Equity/Index	BAR-	03/11/2025	02/24/2026		7,097,696	BXIIMWM7-EUROPEAN - 1			20,191	97,998		97,998	97,998				33,667		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500035		N/A	Equity/Index	BAR-	02/14/2025	02/03/2026		16,417,909	BXIIMWM7-EUROPEAN - 1			(101,905)	(642,592)		(642,592)	(642,592)				75,311		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500026		N/A	Equity/Index	BAR-	01/27/2025	04/25/2025		15,902,368	BXIIMWM7-EUROPEAN - 1			(148,714)	(1,392,565)		(1,392,565)	(1,392,565)				20,953		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500066		N/A	Equity/Index	BAR-	03/11/2025	01/15/2026		8,359,968	BXIIMWM7-EUROPEAN - 1			23,561	115,438		115,438	115,438				37,192		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500083		N/A	Equity/Index	BAR-	03/20/2025	03/20/2026		5,910,886	BXIIMWM7-EUROPEAN - 1			(6,699)	(95,189)		(95,189)	(95,189)				29,141		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500001		N/A	Equity/Index	BAR-	01/02/2025	07/01/2025		7,043,698	BXIIMWM7-EUROPEAN - 1			(90,306)	(309,241)		(309,241)	(309,241)				17,707		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500018		N/A	Equity/Index	BAR-	01/16/2025	07/16/2025		16,854,327	BXIIMWM7-EUROPEAN - 1			(177,954)	(997,701)		(997,701)	(997,701)				45,728		.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500019		N/A	Equity/Index	BAR-	01/16/2025	10/16/2025		16,854,327	BXIIMWM7-EUROPEAN - 1			(177,954)	(997,701)		(997,701)	(997,701)				62,181		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500088		N/A	Equity/Index	BAR-	03/27/2025	04/25/2025		9,876,132	BXIIMWM7-EUROPEAN - 1			1,457	141,860		141,860	141,860				13,013		.0001
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2500068		N/A	Equity/Index	BAR-	03/12/2025	07/16/2025		7,741,669	BXIIMWM7-EUROPEAN - 1			20,632	48,129		48,129	48,129				21,004		.0001
MSUSMSDA Variable Rate Total Return Swap TB2400152		N/A	Equity/Index	MS-	09/09/2024	09/09/2025		22,716,386	MSUSMSDA/USD[0.585]			(33,961)	175,219		175,219	175,219				75,484		.0001
MSUSMSDA Variable Rate Total Return Swap TB2400114		N/A	Equity/Index	MS-	07/12/2024	07/14/2025		14,357,280	MSUSMSDA/USD[0.585]			(20,998)	332,520		332,520	332,520				38,584		.0001
MSUSMSDA Variable Rate Total Return Swap TB2400175		N/A	Equity/Index	MS-	10/15/2024	05/15/2025		16,780,080	MSUSMSDA/[0]			(12,002)	78,914		78,914	78,914				29,663		.0001
MSUSMSDA Variable Rate Total Return Swap TB2400078		N/A	Equity/Index	MS-	05/15/2024	05/15/2025		9,747,360	MSUSMSDA/[0]			(6,972)	45,840		45,840	45,840				17,231		.0001
MSUSMSDA Variable Rate Total Return Swap TB2400140		N/A	Equity/Index	MS-	08/16/2024	08/18/2025		12,208,000	MSUSMSDA/USD[0.585]			(9,120)	33,500		33,500	33,500				37,792		.0001
MSUSMSDA Variable Rate Total Return Swap TB2500020		N/A	Equity/Index	MS-	01/17/2025	01/15/2027		13,279,750	MSUSMSDA/USD[0.585]			(15,106)	185,900		185,900	185,900				88,877		.0001
MSUSMSDA Variable Rate Total Return Swap TB2500078		N/A	Equity/Index	MS-	03/18/2025	09/18/2025		28,110,452	MSUSMSDA/USD[0.585]			(5,938)	6,008		6,008	6,008				96,015		.0001
MSUSMSDA Variable Rate Total Return Swap TB2400108		N/A	Equity/Index	MS-	07/10/2024	07/10/2025		11,954,000	MSUSMSDA/USD[0.585]			(17,871)	287,500		287,500	287,500				31,502		.0001
MSUSMSDA Variable Rate Total Return Swap TB2500040		N/A	Equity/Index	MS-	02/18/2025	02/18/2026		11,945,528	MSUSMSDA/USD[0.585]			(7,959)	32,780		32,780	32,780				56,136		.0001
MSUSMSDA Variable Rate Total Return Swap TB2500024		N/A	Equity/Index	MS-	01/22/2025	08/18/2025		9,617,462	MSUSMSDA/USD[0.585]			(10,756)	24,516		24,516	24,516				29,773		.0001
MSUSMSDA Variable Rate Total Return Swap TB2500029		N/A	Equity/Index	MS-	01/31/2025	07/23/2026		12,372,248	MSUSMSDA/USD[0.585]			(11,460)	118,979		118,979	118,979				70,908		.0001
MSUSMSDA Variable Rate Total Return Swap TB2500073		N/A	Equity/Index	MS-	03/14/2025	07/23/2026		16,451,539	MSUSMSDA/USD[0.585]			(4,010)	92,848		92,848	92,848				94,288		.0001
SP500MUT Index Variable Rate Total Return Swap TB2500089		N/A	Equity/Index	RBC-	03/27/2025	04/15/2025		2,551,741	SP500MUT FEDL01			(1,372)	(50,299)		(50,299)	(50,299)				2,604		.0001
SP500MUT Index Variable Rate Total Return Swap TB2500071		N/A	Equity/Index	BNP-	03/14/2025	04/15/2025		14,520,989	SP500MUT FEDL01			(30,131)	(188,388)		(188,388)	(188,388)				14,820		.0001
SP5LVIT Index Variable Rate Total Return Swap TB2500090		N/A	Equity/Index	RBC-	03/27/2025	04/15/2025		7,430,793	SP5LVIT FEDL01			(3,996)	62,576		62,576	62,576				7,584		.0001
SP5LVIT Index Variable Rate Total Return Swap TB2500072		N/A	Equity/Index	BNP-	03/14/2025	04/15/2025		43,529,067	SP5LVIT FEDL01			(90,323)	1,220,665		1,220,665	1,220,665				44,427		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500011		N/A	Equity/Index	CITI-	01/13/2025	07/12/2027		23,982,971	DRLLT1T FEDL01			(263,786)	657,028		657,028	657,028				181,200		.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500056		N/A	Equity/Index	JPM-	03/06/2025	07/12/2027		16,909,820	DRLLT1T FEDL01			59,772	69,532		69,532	69,532				127,760		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500012		N/A	Equity/Index	RBC-	01/13/2025	07/13/2026		23,982,971	DRLLT1T FEDL01			(259,736)	660,446		660,446	660,446				135,992		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500025		N/A	Equity/Index	JPM-	01/23/2025	07/18/2029		9,773,625	DRLLT1T FEDL01			(96,406)	(125,280)		(125,280)	(125,280)				101,335		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500067		N/A	Equity/Index	JPM-	03/11/2025	07/13/2026		18,626,115	DRLLT1T FEDL01			51,532	(372,940)		(372,940)	(372,940)				105,616		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500051		N/A	Equity/Index	CITI-	03/04/2025	02/18/2026		11,368,337	DRLLT1T FEDL01			43,313	61,287		61,287	61,287				53,423		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500027		N/A	Equity/Index	JPM-	01/28/2025	07/11/2029		62,561,301	DRLLT1T FEDL01			(568,891)	(1,328,498)		(1,328,498)	(1,328,498)				647,181		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500005		N/A	Equity/Index	RBC-	01/08/2025	01/15/2026		13,926,142	DRLLT1T FEDL01			(162,936)	219,179		219,179	219,179				61,954		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500055		N/A	Equity/Index	CITI-	03/05/2025	07/11/2029		16,704,090	DRLLT1T FEDL01			62,371	243,659		243,659	243,659				172,800		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500070		N/A	Equity/Index	SG-	03/12/2025	07/11/2029		16,050,099	DRLLT1T FEDL01			42,609	(410,332)		(410,332)	(410,332)				166,034		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500039		N/A	Equity/Index	CITI-	02/18/2025	02/18/2026		69,899,932	DRLLT1T FEDL01			(405,206)	(2,057,633)		(2,057,633)	(2,057,633)				328,480		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500046		N/A	Equity/Index	RBC-	03/03/2025	09/03/2025		25,332,177	DRLLT1T FEDL01			(99,302)	(511,365)		(511,365)	(511,365)				82,573		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500006		N/A	Equity/Index	RBC-	01/08/2025	01/15/2027		13,926,142	DRLLT1T FEDL01			(163,876)	219,190		219,190	219,190				93,203		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500013		N/A	Equity/Index	RBC-	01/13/2025	07/14/2025		23,982,971	DRLLT1T FEDL01			(253,154)	660,359		660,359	660,359				64,452		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500086		N/A	Equity/Index	SG-	03/26/2025	07/14/2025		7,642,992	DRLLT1T FEDL01			5,074	43,072		43,072	43,072				20,540		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500081		N/A	Equity/Index	JPM-	03/19/2025	02/18/2026		11,624,826	DRLLT1T FEDL01			19,413	(23,503)		(23,503)	(23,503)				54,628		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500028		N/A	Equity/Index	RBC-	01/30/2025	04/30/2025		11,693,023	DRLLT1T FEDL01			(97,052)	(308,385)		(308,385)	(308,385)				16,877		.0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500054		N/A	Equity/Index	CITI-	03/05/2025	02/18/2026		25,056,135	DRLLT1T FEDL01			91,023	372,902		372,902	372,902				117,746		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500008		N/A	Equity/Index	JPM-	01/10/2025	01/16/2029		11,845,034	DRLLT1T FEDL01			(133,010)	398,994		398,994	398,994				115,367		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500010		N/A	Equity/Index	CITI-	01/13/2025	07/12/2028		23,982,971	DRLLT1T FEDL01			(267,836)	657,028		657,028	657,028				217,285		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500077		N/A	Equity/Index	CITI-	03/17/2025	02/18/2026		23,795,365	DRLLT1T FEDL01			45,991	(141,535)		(141,535)	(141,535)				111,821		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500007		N/A	Equity/Index	JPM-	01/10/2025	01/14/2028		11,845,034	DRLLT1T FEDL01			(132,503)	398,994		398,994	398,994				98,906		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500047		N/A	Equity/Index	CITI-	03/03/2025	03/04/2030		25,332,177	DRLLT1T FEDL01			(104,228)	(514,912)		(514,912)	(514,912)				281,169		.0001
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2500082		N/A	Equity/Index	RBC-	03/19/2025	09/03/2025		24,765,933	DRLLT1T FEDL01			40,203	(54,683)		(54,683)	(54,683)				80,727		.0001
1149999999 - Swaps - Hedging Other - Total Return												(3,628,667)	(5,100,085)	XXX	(5,100,085)	(5,100,085)				5,135,934	XXX	XXX
Swaps - Hedging Other - Other																						
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												(3,962,569)	(381,238)	XXX	26,015,272	(897,126)				33,097,768	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												(4,255,939)	(17,242,689)	XXX	97,301,860	(21,004,113)				70,337,468	XXX	XXX
1389999999 - Swaps - Total Swaps - Subtotal - Total Return												(3,628,667)	(5,100,085)	XXX	(5,100,085)	(5,100,085)				5,135,934	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												(7,884,606)	(22,342,774)	XXX	92,201,775	(26,104,198)				75,473,402	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Other																						
Long: British Pounds Short: United States Dollar		TE2500505	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	04/01/2025		10,745,603	0.7747110000000004				(450)		(450)		(450)			2,832		.0004
Long: British Pounds Short: United States Dollar		TE2500423	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2025	04/09/2025		141,369	0.771509				(594)		(594)		(594)			112		.0004
Long: British Pounds Short: United States Dollar		TE2500143	Currency	MS-I7331LVCZKQKX5T7XV54	01/16/2025	04/15/2025		104,023	0.8170100000000001				5,671		5,671		5,671			106		.0004
Long: British Pounds Short: United States Dollar		TE2400146	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	04/15/2025		2,560,052	0.7913510000000003				54,769		54,769		79,727			2,613		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2400300	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	04/15/2025		3,192,845	0.78244199999999997				31,594		31,594		98,315			3,259		.0004
Long: British Pounds Short: United States Dollar		TE2400936	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	04/15/2025		226,911	0.77857399999999999				1,112		1,112		6,953			232		.0004
Long: British Pounds Short: United States Dollar		TE2400937	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	04/15/2025		267,583	0.77857399999999999				1,312		1,312		8,199			273		.0004
Long: British Pounds Short: United States Dollar		TE2400938	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	04/15/2025		158,409	0.77857399999999999				777		777		4,854			162		.0004
Long: British Pounds Short: United States Dollar		TE2400855	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	04/15/2025		2,987,194	0.77731499999999998				9,791		9,791		91,380			3,049		.0004
Long: British Pounds Short: United States Dollar		TE2500397	Currency	BAD-G5GSEF7VJP5I70UK5573	03/14/2025	04/15/2025		757,342	0.77257100000000001				(2,155)		(2,155)		(2,155)			773		.0004
Long: British Pounds Short: United States Dollar		TE2500398	Currency	BAD-G5GSEF7VJP5I70UK5573	03/14/2025	04/15/2025		508,570	0.77257100000000001				(1,447)		(1,447)		(1,447)			519		.0004
Long: British Pounds Short: United States Dollar		TE2500390	Currency	MS-I7331LVCZKQKX5T7XV54	03/12/2025	04/15/2025		375,383	0.77147600000000005				(1,598)		(1,598)		(1,598)			383		.0004
Long: British Pounds Short: United States Dollar		TE2401238	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	04/15/2025		438,714	0.76581399999999999				(5,074)		(5,074)		13,222			448		.0004
Long: British Pounds Short: United States Dollar		TE2401150	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	04/15/2025		843,985	0.76522699999999999				(10,402)		(10,402)		25,416			861		.0004
Long: British Pounds Short: United States Dollar		TE2100699	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	04/15/2025		226,179	0.71678900000000001				(16,928)		(16,928)		6,380			231		.0004
Long: British Pounds Short: United States Dollar		TE2500202	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	04/22/2025		4,280,215	0.81069100000000005				198,329		198,329		198,329			5,290		.0004
Long: British Pounds Short: United States Dollar		TE2500237	Currency	BAD-G5GSEF7VJP5I70UK5573	01/29/2025	04/22/2025		339,001	0.80567500000000003				13,513		13,513		13,513			419		.0004
Long: British Pounds Short: United States Dollar		TE2500424	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2025	04/22/2025		1,099,758	0.77153300000000002				(4,624)		(4,624)		(4,624)			1,359		.0004
Long: British Pounds Short: United States Dollar		TE2500471	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	04/28/2025		1,332,444	0.77249500000000004				(3,969)		(3,969)		(3,969)			1,858		.0004
Long: British Pounds Short: United States Dollar		TE2100075	Currency	CIBC-549300TDJKVQJ41VN031	01/26/2021	04/28/2025		1,342,581	0.71584499999999995				(102,163)		(102,163)		37,930			1,872		.0004
Long: British Pounds Short: United States Dollar		TE2401669	Currency	DB-	12/20/2024	04/30/2025		1,551,140	0.800709				51,854		51,854		49,038			2,239		.0004
Long: British Pounds Short: United States Dollar		TE2500336	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	04/30/2025		1,088,404	0.79251899999999997				24,879		24,879		24,879			1,571		.0004
Long: British Pounds Short: United States Dollar		TE2300918	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	04/30/2025		3,303,716	0.79120400000000002				69,912		69,912		103,205			4,769		.0004
Long: British Pounds Short: United States Dollar		TE2401587	Currency	CITI-579100KKDGKCFFKKF093	12/05/2024	04/30/2025		369,792	0.78476000000000001				4,750		4,750		11,458			534		.0004
Long: British Pounds Short: United States Dollar		TE2500438	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	04/30/2025		1,229,933	0.77603900000000003				1,955		1,955		1,955			1,775		.0004
Long: British Pounds Short: United States Dollar		TE2500434	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	04/30/2025		906,042	0.77537400000000001				662		662		662			1,308		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2500487	Currency	CITI-579100KKDGKCFFKKF093	03/28/2025	04/30/2025		325,391	0.7725469999999998				(949)		(949)		(949)			470		.0004
Long: British Pounds Short: United States Dollar		TE2500472	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	04/30/2025		2,497,687	0.7724990000000005				(7,442)		(7,442)		(7,442)			3,605		.0004
Long: British Pounds Short: United States Dollar		TE2401250	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	04/30/2025		716,661	0.7684029999999995				(5,924)		(5,924)		21,743			1,034		.0004
Long: British Pounds Short: United States Dollar		TE2401126	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	04/30/2025		2,465,248	0.76476				(31,969)		(31,969)		74,438			3,558		.0004
Long: British Pounds Short: United States Dollar		TE2101105	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	04/30/2025		2,051,949	0.7403659999999997				(91,212)		(91,212)		59,982			2,962		.0004
Long: British Pounds Short: United States Dollar		TE2200171	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	04/30/2025		22,179	0.7352560000000002				(1,132)		(1,132)		644			32		.0004
Long: British Pounds Short: United States Dollar		TE2401621	Currency	CITI-579100KKDGKCFFKKF093	12/13/2024	05/15/2025		165,316	0.7929899999999997				3,880		3,880		5,193			292		.0004
Long: British Pounds Short: United States Dollar		TE2400147	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	05/15/2025		2,559,687	0.7914639999999995				55,030		55,030		80,252			4,525		.0004
Long: British Pounds Short: United States Dollar		TE2401646	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	05/15/2025		126,840	0.7883949999999996				2,225		2,225		3,961			224		.0004
Long: British Pounds Short: United States Dollar		TE2400301	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	05/15/2025		2,767,509	0.7823750000000004				27,033		27,033		85,772			4,892		.0004
Long: British Pounds Short: United States Dollar		TE2400940	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	05/15/2025		158,385	0.7786950000000003				795		795		4,886			280		.0004
Long: British Pounds Short: United States Dollar		TE2400939	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	05/15/2025		267,542	0.7786950000000003				1,343		1,343		8,253			473		.0004
Long: British Pounds Short: United States Dollar		TE2400941	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	05/15/2025		226,875	0.7786950000000003				1,139		1,139		6,998			401		.0004
Long: British Pounds Short: United States Dollar		TE2500507	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	05/15/2025		49,523,726	0.7747699999999996				(2,302)		(2,302)		(2,302)			87,546		.0004
Long: British Pounds Short: United States Dollar		TE2500399	Currency	BAD-G5GSEF7VJP5I70UK5573	03/14/2025	05/15/2025		605,514	0.7726189999999994				(1,710)		(1,710)		(1,710)			1,070		.0004
Long: British Pounds Short: United States Dollar		TE2401151	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	05/15/2025		412,506	0.7653569999999995				(5,031)		(5,031)		12,506			729		.0004
Long: British Pounds Short: United States Dollar		TE2100700	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	05/15/2025		219,041	0.7164350000000004				(16,502)		(16,502)		6,216			387		.0004
Long: British Pounds Short: United States Dollar		TE2500203	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	05/22/2025		4,205,606	0.8107630000000001				195,174		195,174		195,174			7,992		.0004
Long: British Pounds Short: United States Dollar		TE2500223	Currency	MS-I7331LVCZKQKX5T7XV54	01/23/2025	05/23/2025		553,468	0.810859				25,754		25,754		25,754			1,062		.0004
Long: British Pounds Short: United States Dollar		TE2301393	Currency	CIBC-549300TDJKVQJ41VN031	12/07/2023	05/27/2025		401,061	0.7946499999999997				10,272		10,272		12,658			798		.0004
Long: British Pounds Short: United States Dollar		TE2400339	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2024	05/27/2025		13,117,027	0.7888180000000002				237,220		237,220		410,954			26,097		.0004
Long: British Pounds Short: United States Dollar		TE2100076	Currency	CIBC-549300TDJKVQJ41VN031	01/26/2021	05/27/2025		2,416,299	0.7152969999999996				(185,581)		(185,581)		68,646			4,807		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2401670	Currency	DB-	12/20/2024	05/30/2025		1,426,159	0.8008469999999998				47,934		47,934		45,392			2,911		.0004
Long: British Pounds Short: United States Dollar		TE2500337	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	05/30/2025		294,597	0.7925189999999997				6,735		6,735		6,735			601		.0004
Long: British Pounds Short: United States Dollar		TE2300919	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	05/30/2025		3,252,770	0.7919270000000005				71,882		71,882		102,377			6,640		.0004
Long: British Pounds Short: United States Dollar		TE2500488	Currency	CITI-579100KKDGKCFFKKF093	03/28/2025	05/30/2025		491,876	0.7725530000000005				(1,430)		(1,430)		(1,430)			1,004		.0004
Long: British Pounds Short: United States Dollar		TE2500474	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	05/30/2025		329,663	0.7725030000000005				(980)		(980)		(980)			673		.0004
Long: British Pounds Short: United States Dollar		TE2401251	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	05/30/2025		704,109	0.7684149999999996				(5,807)		(5,807)		21,503			1,437		.0004
Long: British Pounds Short: United States Dollar		TE2401127	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	05/30/2025		1,944,582	0.7649059999999997				(24,844)		(24,844)		59,115			3,969		.0004
Long: British Pounds Short: United States Dollar		TE2101106	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	05/30/2025		1,272,746	0.7399310000000001				(57,287)		(57,287)		37,428			2,598		.0004
Long: British Pounds Short: United States Dollar		TE2200172	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	05/30/2025		22,185	0.7350020000000004				(1,140)		(1,140)		648			45		.0004
Long: British Pounds Short: United States Dollar		TE2500082	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	06/16/2025		449	0.819249				26		26		26			1		.0004
Long: British Pounds Short: United States Dollar		TE2400148	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	06/16/2025		2,559,319	0.791578				55,383		55,383		80,929			5,880		.0004
Long: British Pounds Short: United States Dollar		TE2401617	Currency	CITI-579100KKDGKCFFKKF093	12/12/2024	06/16/2025		4,737,101	0.7894470000000001				89,481		89,481		149,390			10,883		.0004
Long: British Pounds Short: United States Dollar		TE2400302	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	06/16/2025		2,697,931	0.7823069999999997				26,103		26,103		84,313			6,198		.0004
Long: British Pounds Short: United States Dollar		TE2400944	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	06/16/2025		226,819	0.7788890000000005				1,194		1,194		7,057			521		.0004
Long: British Pounds Short: United States Dollar		TE2400943	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	06/16/2025		267,475	0.7788890000000005				1,408		1,408		8,322			614		.0004
Long: British Pounds Short: United States Dollar		TE2400942	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	06/16/2025		158,345	0.7788890000000005				833		833		4,927			364		.0004
Long: British Pounds Short: United States Dollar		TE2401152	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	06/16/2025		438,775	0.7654969999999998				(5,275)		(5,275)		13,417			1,008		.0004
Long: British Pounds Short: United States Dollar		TE2100701	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	06/16/2025		226,770	0.7160499999999996				(17,198)		(17,198)		6,487			521		.0004
Long: British Pounds Short: United States Dollar		TE2500204	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	06/23/2025		6,093,198	0.8108060000000003				283,053		283,053		283,053			14,629		.0004
Long: British Pounds Short: United States Dollar		TE2401671	Currency	DB-	12/20/2024	06/30/2025		6,308,928	0.8009810000000005				213,032		213,032		202,707			15,772		.0004
Long: British Pounds Short: United States Dollar		TE2300920	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	06/30/2025		3,149,887	0.7926710000000001				72,581		72,581		100,156			7,875		.0004
Long: British Pounds Short: United States Dollar		TE2500338	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	06/30/2025		274,978	0.7925189999999997				6,282		6,282		6,282			687		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2200458	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	06/30/2025		5,568	0.7830850000000003				59		59		175			14		.0004
Long: British Pounds Short: United States Dollar		TE2500439	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	06/30/2025		777,475	0.7760460000000001				1,233		1,233		1,233			1,944		.0004
Long: British Pounds Short: United States Dollar		TE2500377	Currency	BAD-G5GSEF7VJP5I70UK5573	03/07/2025	06/30/2025		1,498,371	0.7737309999999995				(2,102)		(2,102)		(2,102)			3,746		.0004
Long: British Pounds Short: United States Dollar		TE2500476	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	06/30/2025		238,117	0.7725009999999999				(712)		(712)		(712)			595		.0004
Long: British Pounds Short: United States Dollar		TE2401252	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	06/30/2025		815,589	0.768432				(6,721)		(6,721)		25,140			2,039		.0004
Long: British Pounds Short: United States Dollar		TE2401128	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	06/30/2025		1,955,974	0.7650519999999995				(24,652)		(24,652)		60,027			4,890		.0004
Long: British Pounds Short: United States Dollar		TE2201058	Currency	CITI-579100KKDGKCFFKKF093	10/14/2022	07/15/2025		1,137,571	0.8971829999999995				179,597		179,597		41,055			3,072		.0004
Long: British Pounds Short: United States Dollar		TE2500083	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/15/2025		3,148	0.8193449999999999				181		181		181			9		.0004
Long: British Pounds Short: United States Dollar		TE2500299	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	02/14/2025	07/15/2025		262,373	0.7936839999999995				6,377		6,377		6,377			708		.0004
Long: British Pounds Short: United States Dollar		TE2400149	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	07/15/2025		2,559,029	0.7916670000000001				55,536		55,536		81,494			6,910		.0004
Long: British Pounds Short: United States Dollar		TE2400303	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	07/15/2025		2,022,820	0.7822400000000005				19,289		19,289		63,651			5,462		.0004
Long: British Pounds Short: United States Dollar		TE2400945	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	07/15/2025		226,761	0.7790890000000003				1,240		1,240		7,107			612		.0004
Long: British Pounds Short: United States Dollar		TE2400946	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	07/15/2025		267,406	0.7790890000000003				1,463		1,463		8,380			722		.0004
Long: British Pounds Short: United States Dollar		TE2400947	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	07/15/2025		158,305	0.7790890000000003				866		866		4,961			427		.0004
Long: British Pounds Short: United States Dollar		TE2400856	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	07/15/2025		6,702,340	0.7779070000000002				26,434		26,434		209,730			18,098		.0004
Long: British Pounds Short: United States Dollar		TE2401240	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	07/15/2025		289,173	0.7661660000000001				(3,241)		(3,241)		8,912			781		.0004
Long: British Pounds Short: United States Dollar		TE2100702	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	07/15/2025		139,867	0.7156970000000003				(10,678)		(10,678)		4,027			378		.0004
Long: British Pounds Short: United States Dollar		TE2500205	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	07/22/2025		4,725,326	0.810863				219,511		219,511		219,511			13,178		.0004
Long: British Pounds Short: United States Dollar		TE2401672	Currency	DB-	12/20/2024	07/31/2025		2,022,482	0.8011270000000003				68,485		68,485		65,371			5,838		.0004
Long: British Pounds Short: United States Dollar		TE2300921	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	07/31/2025		3,098,035	0.7933959999999999				74,000		74,000		99,169			8,943		.0004
Long: British Pounds Short: United States Dollar		TE2500339	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	07/31/2025		280,903	0.7925809999999998				6,414		6,414		6,414			811		.0004
Long: British Pounds Short: United States Dollar		TE2500440	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	07/31/2025		1,571,337	0.7760960000000001				2,450		2,450		2,450			4,536		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2401253	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	07/31/2025		727,544	0.76847299999999996				(6,023)		(6,023)		22,557			2,100		.0004
Long: British Pounds Short: United States Dollar		TE2401129	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	07/31/2025		1,943,689	0.76525699999999997				(24,156)		(24,156)		60,011			5,611		.0004
Long: British Pounds Short: United States Dollar		TE2401056	Currency	CITI-579100KKDGKCFFKKF093	09/24/2024	07/31/2025		303,872	0.74920399999999998				(10,072)		(10,072)		9,185			877		.0004
Long: British Pounds Short: United States Dollar		TE2200174	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	07/31/2025		22,940	0.73454900000000001				(1,194)		(1,194)		680			66		.0004
Long: British Pounds Short: United States Dollar		TE2500133	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/15/2025		9,817,244	0.82100799999999996				583,805		583,805		583,805			30,059		.0004
Long: British Pounds Short: United States Dollar		TE2500084	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/15/2025		8,531	0.81945100000000004				490		490		490			26		.0004
Long: British Pounds Short: United States Dollar		TE2401622	Currency	CITI-579100KKDGKCFFKKF093	12/13/2024	08/15/2025		742,694	0.79320999999999997				17,524		17,524		23,831			2,274		.0004
Long: British Pounds Short: United States Dollar		TE2400150	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	08/15/2025		2,558,753	0.79175200000000001				55,563		55,563		81,951			7,835		.0004
Long: British Pounds Short: United States Dollar		TE2400304	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	08/15/2025		1,170,705	0.78217000000000003				10,944		10,944		37,041			3,585		.0004
Long: British Pounds Short: United States Dollar		TE2400730	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/08/2024	08/15/2025		210,732	0.77917899999999995				1,157		1,157		6,642			645		.0004
Long: British Pounds Short: United States Dollar		TE2401154	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	08/15/2025		398,732	0.76579399999999997				(4,699)		(4,699)		12,352			1,221		.0004
Long: British Pounds Short: United States Dollar		TE2500206	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	08/22/2025		6,136,812	0.81091000000000002				284,828		284,828		284,828			19,271		.0004
Long: British Pounds Short: United States Dollar		TE2401673	Currency	DB-	12/20/2024	08/29/2025		2,379,855	0.80123800000000001				80,695		80,695		77,323			7,655		.0004
Long: British Pounds Short: United States Dollar		TE2300922	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	08/29/2025		2,951,242	0.79408599999999996				72,836		72,836		95,032			9,493		.0004
Long: British Pounds Short: United States Dollar		TE2500340	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	08/29/2025		332,323	0.79258099999999998				7,556		7,556		7,556			1,069		.0004
Long: British Pounds Short: United States Dollar		TE2500441	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	08/29/2025		1,908,813	0.776146				2,919		2,919		2,919			6,140		.0004
Long: British Pounds Short: United States Dollar		TE2500477	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	08/29/2025		62,013	0.77258899999999997				(190)		(190)		(190)			199		.0004
Long: British Pounds Short: United States Dollar		TE2401254	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	08/29/2025		680,535	0.76851100000000006				(5,663)		(5,663)		21,208			2,189		.0004
Long: British Pounds Short: United States Dollar		TE2401130	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	08/29/2025		4,987,954	0.76540399999999997				(61,511)		(61,511)		154,814			16,045		.0004
Long: British Pounds Short: United States Dollar		TE2401057	Currency	CITI-579100KKDGKCFFKKF093	09/24/2024	08/29/2025		564,893	0.74951299999999998				(18,550)		(18,550)		17,169			1,817		.0004
Long: British Pounds Short: United States Dollar		TE2200175	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	08/29/2025		21,468	0.734236				(1,128)		(1,128)		639			69		.0004
Long: British Pounds Short: United States Dollar		TE2401448	Currency	CITI-579100KKDGKCFFKKF093	11/07/2024	09/02/2025		32,408,991	0.77066100000000004				(180,596)		(180,596)		1,013,150			105,295		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2101170	Currency	CITI-579100KKDGKCFFKKF093	12/13/2021	09/12/2025		71,487,207	0.7434220000000 0003				(2,916,979)		(2,916,979)		2,155,756			239,775		.0004
Long: British Pounds Short: United States Dollar		TE2500300	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	02/14/2025	09/15/2025		141,664	0.7934999999999 9998				3,369		3,369		3,369			480		.0004
Long: British Pounds Short: United States Dollar		TE2400151	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	09/15/2025		1,943,498	0.7918330000000 0001				42,040		42,040		62,424			6,579		.0004
Long: British Pounds Short: United States Dollar		TE2400305	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	09/15/2025		1,035,701	0.7821050000000 0005				9,404		9,404		32,857			3,506		.0004
Long: British Pounds Short: United States Dollar		TE2401155	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	09/15/2025		7,176,146	0.7659550000000 0005				(84,367)		(84,367)		222,961			24,291		.0004
Long: British Pounds Short: United States Dollar		TE2500207	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	09/22/2025		4,555,427	0.810921				210,433		210,433		210,433			15,744		.0004
Long: British Pounds Short: United States Dollar		TE2401674	Currency	DB-	12/20/2024	09/30/2025		2,498,242	0.8013430000000 0003				84,367		84,367		81,217			8,833		.0004
Long: British Pounds Short: United States Dollar		TE2300923	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	09/30/2025		2,651,731	0.7948330000000 0001				67,279		67,279		85,506			9,375		.0004
Long: British Pounds Short: United States Dollar		TE2500341	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	09/30/2025		270,105	0.7925189999999 9997				6,047		6,047		6,047			955		.0004
Long: British Pounds Short: United States Dollar		TE2301480	Currency	CITI-579100KKDGKCFFKKF093	12/21/2023	09/30/2025		673,429	0.7864729999999 9998				9,823		9,823		21,487			2,381		.0004
Long: British Pounds Short: United States Dollar		TE2200461	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	09/30/2025		5,099	0.7812510000000 0003				40		40		162			18		.0004
Long: British Pounds Short: United States Dollar		TE2500442	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	09/30/2025		2,140,606	0.7762050000000 0003				2,869		2,869		2,869			7,568		.0004
Long: British Pounds Short: United States Dollar		TE2500435	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	09/30/2025		1,247,694	0.7755300000000 0005				587		587		587			4,411		.0004
Long: British Pounds Short: United States Dollar		TE2500478	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	09/30/2025		242,003	0.7726420000000 0005				(788)		(788)		(788)			856		.0004
Long: British Pounds Short: United States Dollar		TE2401255	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	09/30/2025		839,910	0.7685380000000 0005				(7,181)		(7,181)		26,187			2,970		.0004
Long: British Pounds Short: United States Dollar		TE2401131	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	09/30/2025		109,111	0.7656089999999 9998				(1,345)		(1,345)		3,389			386		.0004
Long: British Pounds Short: United States Dollar		TE2400152	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	10/15/2025		710,035	0.7919000000000 0005				15,252		15,252		22,824			2,613		.0004
Long: British Pounds Short: United States Dollar		TE2400530	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	05/14/2024	10/15/2025		891,942	0.7909080000000 0006				18,019		18,019		28,635			3,282		.0004
Long: British Pounds Short: United States Dollar		TE2401474	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	11/13/2024	10/15/2025		64,484	0.7880509999999 9995				1,065		1,065		2,063			237		.0004
Long: British Pounds Short: United States Dollar		TE2400731	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/08/2024	10/15/2025		179,607	0.7791719999999 9998				909		909		5,681			661		.0004
Long: British Pounds Short: United States Dollar		TE2401156	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	10/15/2025		2,205,998	0.7661109999999 9999				(25,997)		(25,997)		68,602			8,118		.0004
Long: British Pounds Short: United States Dollar		TE2500208	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	10/22/2025		6,783,974	0.8109410000000 0002				312,001		312,001		312,001			25,408		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2401675	Currency	DB-	12/20/2024	10/31/2025		2,708,927	0.8014440000000005				91,226		91,226		88,181			10,345		.0004
Long: British Pounds Short: United States Dollar		TE2300924	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	10/31/2025		2,551,514	0.7955189999999998				66,426		66,426		82,443			9,744		.0004
Long: British Pounds Short: United States Dollar		TE2500342	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	10/31/2025		292,577	0.7925809999999998				6,508		6,508		6,508			1,117		.0004
Long: British Pounds Short: United States Dollar		TE2400220	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	10/31/2025		1,841,246	0.7866579999999997				26,892		26,892		58,831			7,031		.0004
Long: British Pounds Short: United States Dollar		TE2500443	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	10/31/2025		2,239,951	0.7762999999999999				2,790		2,790		2,790			8,554		.0004
Long: British Pounds Short: United States Dollar		TE2500479	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	10/31/2025		351,238	0.7727380000000004				(1,176)		(1,176)		(1,176)			1,341		.0004
Long: British Pounds Short: United States Dollar		TE2401256	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	10/31/2025		726,297	0.7685800000000004				(6,327)		(6,327)		22,673			2,774		.0004
Long: British Pounds Short: United States Dollar		TE2401132	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	10/31/2025		97,332	0.765791				(1,198)		(1,198)		3,027			372		.0004
Long: British Pounds Short: United States Dollar		TE2200177	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	10/31/2025		22,969	0.733595				(1,237)		(1,237)		684			88		.0004
Long: British Pounds Short: United States Dollar		TE2500087	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	11/17/2025		53,870	0.8197250000000004				3,077		3,077		3,077			214		.0004
Long: British Pounds Short: United States Dollar		TE2400153	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	11/17/2025		709,969	0.7919739999999996				15,150		15,150		22,853			2,819		.0004
Long: British Pounds Short: United States Dollar		TE2401157	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	11/17/2025		258,523	0.7662949999999995				(3,045)		(3,045)		8,052			1,026		.0004
Long: British Pounds Short: United States Dollar		TE2500209	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	11/24/2025		4,680,709	0.8109619999999996				214,264		214,264		214,264			18,869		.0004
Long: British Pounds Short: United States Dollar		TE2401676	Currency	DB-	12/20/2024	11/28/2025		3,042,304	0.8015149999999998				102,113		102,113		99,148			12,368		.0004
Long: British Pounds Short: United States Dollar		TE2300925	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	11/28/2025		3,904,394	0.7961270000000003				103,921		103,921		126,387			15,873		.0004
Long: British Pounds Short: United States Dollar		TE2500343	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	11/28/2025		360,702	0.7925809999999998				7,951		7,951		7,951			1,466		.0004
Long: British Pounds Short: United States Dollar		TE2500444	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	11/28/2025		2,424,574	0.7763940000000003				2,838		2,838		2,838			9,857		.0004
Long: British Pounds Short: United States Dollar		TE2500436	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	11/28/2025		822,737	0.7757199999999997				248		248		248			3,345		.0004
Long: British Pounds Short: United States Dollar		TE2401257	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	11/28/2025		640,917	0.7686319999999998				(5,665)		(5,665)		20,030			2,606		.0004
Long: British Pounds Short: United States Dollar		TE2401133	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	11/28/2025		97,311	0.765961				(1,195)		(1,195)		3,031			396		.0004
Long: British Pounds Short: United States Dollar		TE2200178	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	11/28/2025		20,753	0.7333260000000003				(1,128)		(1,128)		619			84		.0004
Long: British Pounds Short: United States Dollar		TE2500088	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	12/15/2025		56,168	0.8198029999999995				3,203		3,203		3,203			236		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2400154	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	12/15/2025		1,719,680	0.7920279999999995				36,474		36,474		55,416			7,237		.0004
Long: British Pounds Short: United States Dollar		TE2401158	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	12/15/2025		252,871	0.7664509999999999				(2,976)		(2,976)		7,886			1,064		.0004
Long: British Pounds Short: United States Dollar		TE2500210	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	12/22/2025		6,988,566	0.810975				318,592		318,592		318,592			29,810		.0004
Long: British Pounds Short: United States Dollar		TE2401677	Currency	DB-	12/20/2024	12/31/2025		7,673,736	0.8015849999999999				256,417		256,417		250,419			33,228		.0004
Long: British Pounds Short: United States Dollar		TE2300926	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	12/31/2025		4,530,558	0.7961350000000004				119,555		119,555		146,842			19,618		.0004
Long: British Pounds Short: United States Dollar		TE2500344	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	12/31/2025		258,773	0.7926440000000002				5,664		5,664		5,664			1,121		.0004
Long: British Pounds Short: United States Dollar		TE2200464	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	12/31/2025		4,285	0.7794240000000001				21		21		136			19		.0004
Long: British Pounds Short: United States Dollar		TE2500445	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	12/31/2025		2,632,657	0.7765349999999998				2,950		2,950		2,950			11,400		.0004
Long: British Pounds Short: United States Dollar		TE2401258	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	12/31/2025		844,292	0.7687049999999997				(7,577)		(7,577)		26,422			3,656		.0004
Long: British Pounds Short: United States Dollar		TE2401134	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	12/31/2025		109,027	0.7661949999999996				(1,331)		(1,331)		3,401			472		.0004
Long: British Pounds Short: United States Dollar		TE2500089	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	01/15/2026		673,400	0.8198579999999998				38,276		38,276		38,276			2,996		.0004
Long: British Pounds Short: United States Dollar		TE2400155	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	01/15/2026		709,938	0.7920080000000005				14,866		14,866		22,880			3,158		.0004
Long: British Pounds Short: United States Dollar		TE2401159	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	01/15/2026		254,914	0.7666239999999997				(3,003)		(3,003)		7,952			1,134		.0004
Long: British Pounds Short: United States Dollar		TE2500211	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	01/22/2026		3,939,009	0.8109570000000004				178,455		178,455		178,455			17,738		.0004
Long: British Pounds Short: United States Dollar		TE2401678	Currency	DB-	12/20/2024	01/30/2026		2,840,474	0.8016029999999995				94,242		94,242		92,608			12,965		.0004
Long: British Pounds Short: United States Dollar		TE2300927	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	01/30/2026		4,840,103	0.796821				130,754		130,754		156,861			22,092		.0004
Long: British Pounds Short: United States Dollar		TE2500345	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	01/30/2026		318,038	0.7926440000000002				6,880		6,880		6,880			1,452		.0004
Long: British Pounds Short: United States Dollar		TE2500446	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	01/30/2026		2,744,092	0.776667				2,849		2,849		2,849			12,525		.0004
Long: British Pounds Short: United States Dollar		TE2500480	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	01/30/2026		209,492	0.7731080000000002				(743)		(743)		(743)			956		.0004
Long: British Pounds Short: United States Dollar		TE2401259	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	01/30/2026		686,621	0.7687540000000005				(6,290)		(6,290)		21,469			3,134		.0004
Long: British Pounds Short: United States Dollar		TE2401135	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	01/30/2026		368,826	0.7663720000000005				(4,511)		(4,511)		11,496			1,683		.0004
Long: British Pounds Short: United States Dollar		TE2200180	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	01/30/2026		22,257	0.7326190000000002				(1,240)		(1,240)		663			102		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2500090	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	02/17/2026		73,678	0.8199490000000004				4,175		4,175		4,175			346		.0004
Long: British Pounds Short: United States Dollar		TE2400156	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	02/17/2026		549,670	0.7920570000000001				11,389		11,389		17,697			2,579		.0004
Long: British Pounds Short: United States Dollar		TE2401160	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	02/17/2026		249,913	0.7668209999999997				(2,949)		(2,949)		7,790			1,173		.0004
Long: British Pounds Short: United States Dollar		TE2500212	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	02/23/2026		4,696,185	0.8109619999999996				211,467		211,467		211,467			22,242		.0004
Long: British Pounds Short: United States Dollar		TE2401679	Currency	DB-	12/20/2024	02/27/2026		3,030,549	0.8016379999999996				99,947		99,947		98,722			14,442		.0004
Long: British Pounds Short: United States Dollar		TE2300928	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	02/27/2026		5,048,887	0.7973360000000004				138,526		138,526		163,588			24,060		.0004
Long: British Pounds Short: United States Dollar		TE2500346	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	02/27/2026		365,239	0.7926440000000002				7,813		7,813		7,813			1,740		.0004
Long: British Pounds Short: United States Dollar		TE2500447	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	02/27/2026		2,817,509	0.7768089999999997				2,777		2,777		2,777			13,426		.0004
Long: British Pounds Short: United States Dollar		TE2500481	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	02/27/2026		306,795	0.7732599999999995				(1,101)		(1,101)		(1,101)			1,462		.0004
Long: British Pounds Short: United States Dollar		TE2401399	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	02/27/2026		1,413,989	0.7700599999999997				(10,903)		(10,903)		44,247			6,738		.0004
Long: British Pounds Short: United States Dollar		TE2401260	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	02/27/2026		640,773	0.7688040000000004				(5,978)		(5,978)		20,019			3,053		.0004
Long: British Pounds Short: United States Dollar		TE2200181	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	02/27/2026		22,596	0.7323389999999996				(1,273)		(1,273)		672			108		.0004
Long: British Pounds Short: United States Dollar		TE2500091	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	03/16/2026		69,809	0.8200140000000002				3,945		3,945		3,945			342		.0004
Long: British Pounds Short: United States Dollar		TE2400157	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	03/16/2026		2,083,920	0.7921110000000001				42,840		42,840		67,042			10,215		.0004
Long: British Pounds Short: United States Dollar		TE2401161	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	03/16/2026		226,339	0.7669820000000005				(2,675)		(2,675)		7,051			1,109		.0004
Long: British Pounds Short: United States Dollar		TE2401680	Currency	DB-	12/20/2024	03/31/2026		3,363,369	0.8016640000000004				110,104		110,104		109,456			16,817		.0004
Long: British Pounds Short: United States Dollar		TE2300929	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	03/31/2026		4,882,022	0.7978920000000005				136,095		136,095		158,131			24,410		.0004
Long: British Pounds Short: United States Dollar		TE2500347	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	03/31/2026		282,321	0.7927070000000005				5,984		5,984		5,984			1,412		.0004
Long: British Pounds Short: United States Dollar		TE2200467	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	03/31/2026		528	0.777725				1		1		17			3		.0004
Long: British Pounds Short: United States Dollar		TE2500448	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	03/31/2026		2,939,114	0.7769690000000002				2,713		2,713		2,713			14,696		.0004
Long: British Pounds Short: United States Dollar		TE2500482	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	03/31/2026		983,400	0.7734189999999997				(3,590)		(3,590)		(3,590)			4,917		.0004
Long: British Pounds Short: United States Dollar		TE2401261	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	03/31/2026		819,241	0.7688690000000002				(7,793)		(7,793)		25,570			4,096		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2500092	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/15/2026		80,522	0.8200800000000 0003				4,533		4,533		4,533			411		.0004
Long: British Pounds Short: United States Dollar		TE2400158	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	04/15/2026		589,127	0.7921329999999 9998				11,957		11,957		18,900			3,006		.0004
Long: British Pounds Short: United States Dollar		TE2401162	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	04/15/2026		176,228	0.7671609999999 9998				(2,091)		(2,091)		5,475			899		.0004
Long: British Pounds Short: United States Dollar		TE2500213	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	04/22/2026		1,329,800	0.8109499999999 9995				59,119		59,119		59,119			6,849		.0004
Long: British Pounds Short: United States Dollar		TE2401681	Currency	DB-	12/20/2024	04/30/2026		4,359,239	0.8016750000000 0003				141,348		141,348		141,200			22,686		.0004
Long: British Pounds Short: United States Dollar		TE2300930	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	04/30/2026		7,575,116	0.7990880000000 0002				220,388		220,388		244,574			39,422		.0004
Long: British Pounds Short: United States Dollar		TE2500348	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	04/30/2026		321,758	0.7927699999999 9997				6,743		6,743		6,743			1,674		.0004
Long: British Pounds Short: United States Dollar		TE2500449	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	04/30/2026		2,951,730	0.7771500000000 0001				2,481		2,481		2,481			15,361		.0004
Long: British Pounds Short: United States Dollar		TE2401262	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	04/30/2026		685,851	0.7689420000000 0001				(6,674)		(6,674)		21,308			3,569		.0004
Long: British Pounds Short: United States Dollar		TE2200183	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	04/30/2026		26,175	0.7318390000000 0002				(1,505)		(1,505)		774			136		.0004
Long: British Pounds Short: United States Dollar		TE2500093	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	05/15/2026		80,214	0.8201399999999 9998				4,495		4,495		4,495			425		.0004
Long: British Pounds Short: United States Dollar		TE2400159	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	05/15/2026		589,113	0.7921510000000 0005				11,782		11,782		18,811			3,124		.0004
Long: British Pounds Short: United States Dollar		TE2401163	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	05/15/2026		173,965	0.7673389999999 9999				(2,079)		(2,079)		5,381			923		.0004
Long: British Pounds Short: United States Dollar		TE2500214	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	05/22/2026		865,657	0.8109389999999 9997				38,188		38,188		38,188			4,630		.0004
Long: British Pounds Short: United States Dollar		TE2401682	Currency	DB-	12/20/2024	05/29/2026		3,958,978	0.8016750000000 0003				127,127		127,127		127,650			21,355		.0004
Long: British Pounds Short: United States Dollar		TE2300931	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	05/29/2026		6,303,259	0.7996229999999 9997				185,745		185,745		202,716			34,001		.0004
Long: British Pounds Short: United States Dollar		TE2500349	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	05/29/2026		349,475	0.7928960000000 0005				7,272		7,272		7,272			1,885		.0004
Long: British Pounds Short: United States Dollar		TE2500450	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	05/29/2026		3,061,828	0.777335				2,372		2,372		2,372			16,516		.0004
Long: British Pounds Short: United States Dollar		TE2401263	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	05/29/2026		646,006	0.7690259999999 9999				(6,410)		(6,410)		19,981			3,485		.0004
Long: British Pounds Short: United States Dollar		TE2200184	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	05/29/2026		25,312	0.7315289999999 9998				(1,473)		(1,473)		745			137		.0004
Long: British Pounds Short: United States Dollar		TE2500094	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	06/15/2026		86,223	0.8201929999999 9995				4,808		4,808		4,808			474		.0004
Long: British Pounds Short: United States Dollar		TE2400160	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	06/15/2026		2,063,463	0.7921669999999 9995				40,624		40,624		65,566			11,341		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2401164	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	06/15/2026		183,417	0.767522999999 9996				(2,207)		(2,207)		5,647			1,008		.0004
Long: British Pounds Short: United States Dollar		TE2500259	Currency	CITI-579100KKDGKCFFKKF093	01/31/2025	06/30/2026		32,552,194	0.805282999999 9997				1,185,122		1,185,122		1,185,122			181,972		.0004
Long: British Pounds Short: United States Dollar		TE2401683	Currency	DB-	12/20/2024	06/30/2026		4,087,935	0.801671000000 0002				129,828		129,828		131,140			22,852		.0004
Long: British Pounds Short: United States Dollar		TE2300932	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	06/30/2026		5,895,210	0.800177000000 0003				175,886		175,886		188,764			32,955		.0004
Long: British Pounds Short: United States Dollar		TE2500350	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	06/30/2026		286,122	0.792896000000 0005				5,855		5,855		5,855			1,599		.0004
Long: British Pounds Short: United States Dollar		TE2500451	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	06/30/2026		3,232,320	0.777548000000 0002				2,300		2,300		2,300			18,069		.0004
Long: British Pounds Short: United States Dollar		TE2200470	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	06/30/2026		6,145	0.775855999999 9999				(9)		(9)		191			34		.0004
Long: British Pounds Short: United States Dollar		TE2401419	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	06/30/2026		1,012,986	0.770001000000 0005				(9,118)		(9,118)		31,212			5,663		.0004
Long: British Pounds Short: United States Dollar		TE2401264	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	06/30/2026		800,703	0.769123				(8,112)		(8,112)		24,643			4,476		.0004
Long: British Pounds Short: United States Dollar		TE2500095	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/15/2026		75,346	0.820235999999 9997				4,175		4,175		4,175			428		.0004
Long: British Pounds Short: United States Dollar		TE2400161	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	07/15/2026		545,073	0.792142000000 0001				10,499		10,499		17,106			3,097		.0004
Long: British Pounds Short: United States Dollar		TE2401165	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	07/15/2026		592,065	0.767700999999 9997				(7,215)		(7,215)		18,008			3,364		.0004
Long: British Pounds Short: United States Dollar		TE2401684	Currency	DB-	12/20/2024	07/31/2026		4,225,882	0.801663000000 0001				132,111		132,111		132,777			24,398		.0004
Long: British Pounds Short: United States Dollar		TE2300933	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	07/31/2026		5,175,122	0.800694000000 0002				155,337		155,337		162,406			29,879		.0004
Long: British Pounds Short: United States Dollar		TE2500351	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	07/31/2026		306,225	0.792958999999 9997				6,144		6,144		6,144			1,768		.0004
Long: British Pounds Short: United States Dollar		TE2500452	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	07/31/2026		3,306,245	0.777761000000 0004				1,701		1,701		1,701			19,089		.0004
Long: British Pounds Short: United States Dollar		TE2401265	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	07/31/2026		690,422	0.769212000000 0001				(7,238)		(7,238)		20,815			3,986		.0004
Long: British Pounds Short: United States Dollar		TE2200186	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	07/31/2026		27,078	0.730994000000 0003				(1,615)		(1,615)		776			156		.0004
Long: British Pounds Short: United States Dollar		TE2500096	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/17/2026		91,676	0.820276000000 0001				5,036		5,036		5,036			539		.0004
Long: British Pounds Short: United States Dollar		TE2401166	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	08/17/2026		174,577	0.767896000000 0002				(2,170)		(2,170)		5,194			1,026		.0004
Long: British Pounds Short: United States Dollar		TE2401266	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	08/28/2026		623,496	0.769297000000 0001				(6,731)		(6,731)		18,443			3,703		.0004
Long: British Pounds Short: United States Dollar		TE2200187	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	08/28/2026		24,466	0.730711				(1,478)		(1,478)		687			145		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2401685	Currency	DB-	12/20/2024	09/01/2026		4,332,694	0.8016489999999994				133,198		133,198		133,182			25,810		.0004
Long: British Pounds Short: United States Dollar		TE2300934	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	09/01/2026		4,340,403	0.8012559999999997				131,242		131,242		133,353			25,856		.0004
Long: British Pounds Short: United States Dollar		TE2500352	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	09/01/2026		314,917	0.7930209999999998				6,188		6,188		6,188			1,876		.0004
Long: British Pounds Short: United States Dollar		TE2500453	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	09/01/2026		3,379,100	0.7779850000000004				1,066		1,066		1,066			20,129		.0004
Long: British Pounds Short: United States Dollar		TE2500097	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	09/15/2026		94,360	0.820303				5,143		5,143		5,143			570		.0004
Long: British Pounds Short: United States Dollar		TE2401167	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	09/15/2026		177,351	0.768069				(2,243)		(2,243)		5,173			1,071		.0004
Long: British Pounds Short: United States Dollar		TE2300935	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	09/30/2026		3,659,195	0.8017680000000004				111,389		111,389		110,239			22,408		.0004
Long: British Pounds Short: United States Dollar		TE2401686	Currency	DB-	12/20/2024	09/30/2026		4,942,084	0.8016290000000004				149,558		149,558		148,862			30,264		.0004
Long: British Pounds Short: United States Dollar		TE2500353	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	09/30/2026		1,327,223	0.7930840000000001				25,589		25,589		25,589			8,128		.0004
Long: British Pounds Short: United States Dollar		TE2500454	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	09/30/2026		3,500,185	0.7781940000000005				501		501		501			21,434		.0004
Long: British Pounds Short: United States Dollar		TE2200473	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	09/30/2026		5,715	0.7739930000000004				(30)		(30)		166			35		.0004
Long: British Pounds Short: United States Dollar		TE2401267	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	09/30/2026		823,649	0.7693980000000003				(9,194)		(9,194)		23,812			5,044		.0004
Long: British Pounds Short: United States Dollar		TE2500098	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	10/15/2026		93,983	0.8203169999999996				5,084		5,084		5,084			583		.0004
Long: British Pounds Short: United States Dollar		TE2401168	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	10/15/2026		174,183	0.7682470000000001				(2,233)		(2,233)		4,983			1,081		.0004
Long: British Pounds Short: United States Dollar		TE2300936	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	10/30/2026		3,105,035	0.8022759999999999				95,391		95,391		91,928			19,535		.0004
Long: British Pounds Short: United States Dollar		TE2401687	Currency	DB-	12/20/2024	10/30/2026		4,332,950	0.8016020000000004				129,363		129,363		128,175			27,261		.0004
Long: British Pounds Short: United States Dollar		TE2500354	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	10/30/2026		1,516,008	0.7931470000000005				28,794		28,794		28,794			9,538		.0004
Long: British Pounds Short: United States Dollar		TE2500455	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	10/30/2026		3,524,781	0.7784109999999996				216		216		216			22,176		.0004
Long: British Pounds Short: United States Dollar		TE2401268	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	10/30/2026		667,901	0.769482				(7,621)		(7,621)		18,966			4,202		.0004
Long: British Pounds Short: United States Dollar		TE2200189	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	10/30/2026		26,241	0.7299750000000004				(1,631)		(1,631)		707			165		.0004
Long: British Pounds Short: United States Dollar		TE2500099	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	11/16/2026		100,176	0.8203230000000002				5,379		5,379		5,379			639		.0004
Long: British Pounds Short: United States Dollar		TE2200475	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	11/16/2026		2,812	0.7730960000000001				(20)		(20)		79			18		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2401269	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	11/16/2026		86,930,818	0.768727999999 9997				(1,093,654)		(1,093,654)		2,440,617			554,551		.0004
Long: British Pounds Short: United States Dollar		TE2401169	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	11/16/2026		182,163	0.768407999999 9998				(2,367)		(2,367)		5,112			1,162		.0004
Long: British Pounds Short: United States Dollar		TE2300937	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	11/30/2026		2,617,902	0.802776000000 0005				81,101		81,101		76,095			16,898		.0004
Long: British Pounds Short: United States Dollar		TE2401688	Currency	DB-	12/20/2024	11/30/2026		4,493,270	0.801566				132,217		132,217		130,409			29,004		.0004
Long: British Pounds Short: United States Dollar		TE2500355	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	11/30/2026		318,059	0.793273000000 0001				5,972		5,972		5,972			2,053		.0004
Long: British Pounds Short: United States Dollar		TE2500456	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	11/30/2026		3,522,800	0.77864				(60)		(60)		(60)			22,740		.0004
Long: British Pounds Short: United States Dollar		TE2500100	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	12/15/2026		99,202	0.820317999999 9999				5,289		5,289		5,289			648		.0004
Long: British Pounds Short: United States Dollar		TE2401170	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	12/15/2026		178,221	0.768553999999 9996				(2,343)		(2,343)		4,913			1,165		.0004
Long: British Pounds Short: United States Dollar		TE2300938	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	12/31/2026		2,490,256	0.803251999999 9997				77,711		77,711		71,038			16,471		.0004
Long: British Pounds Short: United States Dollar		TE2401689	Currency	DB-	12/20/2024	12/31/2026		4,755,937	0.801518999999 9998				137,838		137,838		135,377			31,458		.0004
Long: British Pounds Short: United States Dollar		TE2500356	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	12/31/2026		311,538	0.793336000000 0004				5,756		5,756		5,756			2,061		.0004
Long: British Pounds Short: United States Dollar		TE2500457	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	12/31/2026		3,545,344	0.778872000000 0001				(327)		(327)		(327)			23,450		.0004
Long: British Pounds Short: United States Dollar		TE2500101	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	01/15/2027		116,268	0.820282999999 9998				6,148		6,148		6,148			778		.0004
Long: British Pounds Short: United States Dollar		TE2401171	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	01/15/2027		1,065,852	0.768711000000 0003				(14,192)		(14,192)		28,965			7,133		.0004
Long: British Pounds Short: United States Dollar		TE2300939	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	01/29/2027		2,327,460	0.803589				72,800		72,800		65,836			15,745		.0004
Long: British Pounds Short: United States Dollar		TE2401690	Currency	DB-	12/20/2024	01/29/2027		4,894,339	0.801441999999 9999				139,608		139,608		138,076			33,110		.0004
Long: British Pounds Short: United States Dollar		TE2500357	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	01/29/2027		349,947	0.793462				6,398		6,398		6,398			2,367		.0004
Long: British Pounds Short: United States Dollar		TE2500458	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	01/29/2027		3,520,852	0.779070999999 9996				(653)		(653)		(653)			23,818		.0004
Long: British Pounds Short: United States Dollar		TE2500102	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	02/16/2027		107,438	0.820251999999 9998				5,634		5,634		5,634			736		.0004
Long: British Pounds Short: United States Dollar		TE2401172	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	02/16/2027		173,924	0.768872				(2,346)		(2,346)		4,681			1,192		.0004
Long: British Pounds Short: United States Dollar		TE2300940	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	02/26/2027		2,633,899	0.803980000000 0003				82,793		82,793		73,901			18,179		.0004
Long: British Pounds Short: United States Dollar		TE2401691	Currency	DB-	12/20/2024	02/26/2027		4,894,715	0.801381000000 0001				137,537		137,537		136,891			33,784		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2500358	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027		377,100	0.7935250000000 0004				6,796		6,796		6,796			2,603		.0004
Long: British Pounds Short: United States Dollar		TE2500459	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	02/26/2027		3,519,920	0.779277				(907)		(907)		(907)			24,295		.0004
Long: British Pounds Short: United States Dollar		TE2500103	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	03/15/2027		100,915	0.8202169999999 9997				5,252		5,252		5,252			706		.0004
Long: British Pounds Short: United States Dollar		TE2401173	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	03/15/2027		681,697	0.7690080000000 0002				(9,294)		(9,294)		18,199			4,770		.0004
Long: British Pounds Short: United States Dollar		TE2300941	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	03/31/2027		1,484,769	0.804419				46,900		46,900		41,257			10,499		.0004
Long: British Pounds Short: United States Dollar		TE2401692	Currency	DB-	12/20/2024	03/31/2027		5,024,193	0.8013019999999 9996				138,615		138,615		139,064			35,526		.0004
Long: British Pounds Short: United States Dollar		TE2500460	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	03/31/2027		3,444,180	0.7795199999999 9999				(1,181)		(1,181)		(1,181)			24,354		.0004
Long: British Pounds Short: United States Dollar		TE2500104	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/15/2027		112,517	0.8201610000000 0003				5,806		5,806		5,806			804		.0004
Long: British Pounds Short: United States Dollar		TE2401174	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	04/15/2027		134,873	0.7691649999999 9999				(1,859)		(1,859)		3,569			964		.0004
Long: British Pounds Short: United States Dollar		TE2300942	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	04/30/2027		1,584,506	0.8047980000000 0001				50,281		50,281		43,688			11,435		.0004
Long: British Pounds Short: United States Dollar		TE2401693	Currency	DB-	12/20/2024	04/30/2027		5,109,270	0.8012230000000 0002				138,719		138,719		140,248			36,873		.0004
Long: British Pounds Short: United States Dollar		TE2500461	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	04/30/2027		3,309,210	0.7797340000000 0004				(1,319)		(1,319)		(1,319)			23,882		.0004
Long: British Pounds Short: United States Dollar		TE2500105	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	05/17/2027		111,627	0.8200960000000 0005				5,710		5,710		5,710			815		.0004
Long: British Pounds Short: United States Dollar		TE2401175	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	05/17/2027		132,061	0.7693269999999 9998				(1,839)		(1,839)		3,464			964		.0004
Long: British Pounds Short: United States Dollar		TE2300943	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	05/28/2027		501,778	0.8051350000000 0005				15,981		15,981		13,734			3,688		.0004
Long: British Pounds Short: United States Dollar		TE2401694	Currency	DB-	12/20/2024	05/28/2027		5,937,518	0.801145				158,738		158,738		161,713			43,643		.0004
Long: British Pounds Short: United States Dollar		TE2500462	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	05/28/2027		2,229,813	0.7799340000000 0002				(1,000)		(1,000)		(1,000)			16,390		.0004
Long: British Pounds Short: United States Dollar		TE2500106	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	06/15/2027		118,066	0.8200269999999 9995				5,989		5,989		5,989			877		.0004
Long: British Pounds Short: United States Dollar		TE2400843	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	06/15/2027		36,822,752	0.7821669999999 9995				81,526		81,526		974,252			273,602		.0004
Long: British Pounds Short: United States Dollar		TE2401176	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	06/15/2027		138,506	0.7694729999999 9996				(1,946)		(1,946)		3,605			1,029		.0004
Long: British Pounds Short: United States Dollar		TE2300944	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	06/30/2027		2,413,586	0.8055120000000 0001				77,130		77,130		65,490			18,102		.0004
Long: British Pounds Short: United States Dollar		TE2401695	Currency	DB-	12/20/2024	06/30/2027		5,292,843	0.8010469999999 9995				138,865		138,865		142,818			39,696		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2500463	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	06/30/2027		3,193,466	0.78016600000000003				(1,641)		(1,641)		(1,641)			23,951		.0004
Long: British Pounds Short: United States Dollar		TE2500107	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/15/2027		117,215	0.81994				5,892		5,892		5,892			887		.0004
Long: British Pounds Short: United States Dollar		TE2401177	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	07/15/2027		135,407	0.769625				(1,920)		(1,920)		3,496			1,025		.0004
Long: British Pounds Short: United States Dollar		TE2300945	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	07/30/2027		698,240	0.80583700000000003				22,367		22,367		18,794			5,333		.0004
Long: British Pounds Short: United States Dollar		TE2401696	Currency	DB-	12/20/2024	07/30/2027		5,249,302	0.80095000000000005				135,299		135,299		140,438			40,092		.0004
Long: British Pounds Short: United States Dollar		TE2500464	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	07/30/2027		2,345,887	0.78036799999999995				(1,370)		(1,370)		(1,370)			17,917		.0004
Long: British Pounds Short: United States Dollar		TE2500108	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/16/2027		124,078	0.81984100000000004				6,176		6,176		6,176			957		.0004
Long: British Pounds Short: United States Dollar		TE2401178	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	08/16/2027		140,911	0.769787				(2,018)		(2,018)		3,606			1,086		.0004
Long: British Pounds Short: United States Dollar		TE2401697	Currency	DB-	12/20/2024	08/31/2027		5,250,009	0.80084200000000005				132,699		132,699		139,170			40,807		.0004
Long: British Pounds Short: United States Dollar		TE2500109	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	09/15/2027		126,851	0.819739				6,253		6,253		6,253			994		.0004
Long: British Pounds Short: United States Dollar		TE2401179	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	09/15/2027		141,749	0.76993900000000004				(2,048)		(2,048)		3,597			1,111		.0004
Long: British Pounds Short: United States Dollar		TE2401698	Currency	DB-	12/20/2024	09/30/2027		5,272,935	0.800736				130,776		130,776		138,566			41,686		.0004
Long: British Pounds Short: United States Dollar		TE2400430	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	09/30/2027		626,800	0.79770300000000005				13,113		13,113		16,409			4,955		.0004
Long: British Pounds Short: United States Dollar		TE2400781	Currency	CITI-579100KKDGKCFFKKF093	07/17/2024	09/30/2027		1,797,966	0.77002499999999996				(26,075)		(26,075)		45,436			14,214		.0004
Long: British Pounds Short: United States Dollar		TE2500110	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	10/15/2027		125,596	0.81962599999999997				6,130		6,130		6,130			1,001		.0004
Long: British Pounds Short: United States Dollar		TE2401180	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	10/15/2027		138,005	0.77009099999999997				(2,012)		(2,012)		3,473			1,100		.0004
Long: British Pounds Short: United States Dollar		TE2401699	Currency	DB-	12/20/2024	10/29/2027		5,251,422	0.80062699999999998				127,796		127,796		136,833			42,180		.0004
Long: British Pounds Short: United States Dollar		TE2500111	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	11/15/2027		3,727,603	0.81950400000000001				180,008		180,008		180,008			30,197		.0004
Long: British Pounds Short: United States Dollar		TE2401181	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	11/15/2027		142,929	0.77018200000000003				(2,115)		(2,115)		3,565			1,158		.0004
Long: British Pounds Short: United States Dollar		TE2401700	Currency	DB-	12/20/2024	11/30/2027		5,252,249	0.80050100000000002				125,076		125,076		135,566			42,884		.0004
Long: British Pounds Short: United States Dollar		TE2500112	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	12/15/2027		90,651	0.81937300000000002				4,331		4,331		4,331			746		.0004
Long: British Pounds Short: United States Dollar		TE2401182	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	12/15/2027		138,475	0.77027000000000001				(2,079)		(2,079)		3,424			1,139		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2500021	Currency	CITI-579100KKDGKCFFKKF093	01/13/2025	12/31/2027		3,445,096	0.8241979999999999				185,218		185,218		185,218			28,565		.0004
Long: British Pounds Short: United States Dollar		TE2500229	Currency	BAD-G5GSEF7VJP5I70UK5573	01/28/2025	12/31/2027		16,172,889	0.8032700000000004				436,760		436,760		436,760			134,099		.0004
Long: British Pounds Short: United States Dollar		TE2401701	Currency	DB-	12/20/2024	12/31/2027		5,275,322	0.800373				122,922		122,922		134,906			43,741		.0004
Long: British Pounds Short: United States Dollar		TE2401519	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	12/31/2027		2,732,591	0.7907640000000002				30,101		30,101		69,042			22,657		.0004
Long: British Pounds Short: United States Dollar		TE2400636	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	12/31/2027		2,935,260	0.7825950000000004				1,678		1,678		73,396			24,338		.0004
Long: British Pounds Short: United States Dollar		TE2400326	Currency	CITI-579100KKDGKCFFKKF093	03/19/2024	12/31/2027		4,033,551	0.7799099999999999				(11,544)		(11,544)		100,513			33,444		.0004
Long: British Pounds Short: United States Dollar		TE2400377	Currency	CITI-579100KKDGKCFFKKF093	04/08/2024	12/31/2027		1,986,837	0.7791799999999998				(7,539)		(7,539)		49,464			16,474		.0004
Long: British Pounds Short: United States Dollar		TE2500392	Currency	MS-I7331LVCZKQKX5T7XV54	03/12/2025	12/31/2027		3,654,599	0.7761139999999997				(28,192)		(28,192)		(28,192)			30,302		.0004
Long: British Pounds Short: United States Dollar		TE2401216	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	12/31/2027		3,802,658	0.7700599999999997				(58,769)		(58,769)		93,563			31,530		.0004
Long: British Pounds Short: United States Dollar		TE2500113	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	01/18/2028		96,605	0.8191829999999999				4,554		4,554		4,554			808		.0004
Long: British Pounds Short: United States Dollar		TE2401183	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	01/18/2028		143,209	0.77037				(2,185)		(2,185)		3,471			1,198		.0004
Long: British Pounds Short: United States Dollar		TE2401702	Currency	DB-	12/20/2024	01/31/2028		5,868,926	0.8002219999999999				133,570		133,570		146,132			49,394		.0004
Long: British Pounds Short: United States Dollar		TE2500114	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	02/15/2028		99,470	0.8190340000000004				4,638		4,638		4,638			843		.0004
Long: British Pounds Short: United States Dollar		TE2401184	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	02/15/2028		143,377	0.7704520000000003				(2,216)		(2,216)		3,392			1,216		.0004
Long: British Pounds Short: United States Dollar		TE2401703	Currency	DB-	12/20/2024	02/29/2028		5,041,034	0.8000930000000005				112,251		112,251		122,343			43,046		.0004
Long: British Pounds Short: United States Dollar		TE2500115	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	03/15/2028		96,043	0.8188640000000004				4,425		4,425		4,425			826		.0004
Long: British Pounds Short: United States Dollar		TE2401185	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	03/15/2028		134,219	0.7705370000000003				(2,102)		(2,102)		3,095			1,154		.0004
Long: British Pounds Short: United States Dollar		TE2401704	Currency	DB-	12/20/2024	03/31/2028		5,504,450	0.7999500000000005				119,644		119,644		129,885			47,670		.0004
Long: British Pounds Short: United States Dollar		TE2500116	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/18/2028		105,495	0.8186440000000004				4,799		4,799		4,799			921		.0004
Long: British Pounds Short: United States Dollar		TE2401186	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	04/18/2028		143,583	0.7706370000000002				(2,271)		(2,271)		3,222			1,254		.0004
Long: British Pounds Short: United States Dollar		TE2401705	Currency	DB-	12/20/2024	04/28/2028		5,169,133	0.799817				110,529		110,529		119,507			45,343		.0004
Long: British Pounds Short: United States Dollar		TE2500117	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	05/15/2028		105,258	0.8184559999999996				4,744		4,744		4,744			930		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: British Pounds Short: United States Dollar		TE2401187	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	05/15/2028		139,058	0.770715999999 9996				(2,209)		(2,209)		3,060			1,229		.0004
Long: British Pounds Short: United States Dollar		TE2401706	Currency	DB-	12/20/2024	05/31/2028		5,998,302	0.799656999999 9995				125,731		125,731		135,307			53,370		.0004
Long: British Pounds Short: United States Dollar		TE2500118	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	06/15/2028		111,466	0.818224999999 9998				4,968		4,968		4,968			998		.0004
Long: British Pounds Short: United States Dollar		TE2401188	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	06/15/2028		143,843	0.770807000000 0002				(2,297)		(2,297)		3,093			1,288		.0004
Long: British Pounds Short: United States Dollar		TE2401707	Currency	DB-	12/20/2024	06/30/2028		8,006,679	0.799508				164,724		164,724		176,522			72,171		.0004
Long: British Pounds Short: United States Dollar		TE2500119	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/17/2028		111,143	0.817975000000 0001				4,894		4,894		4,894			1,009		.0004
Long: British Pounds Short: United States Dollar		TE2401189	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	07/17/2028		139,193	0.770961000000 0001				(2,224)		(2,224)		2,921			1,264		.0004
Long: British Pounds Short: United States Dollar		TE2401708	Currency	DB-	12/20/2024	07/31/2028		7,138,032	0.799348999999 9998				143,957		143,957		153,604			65,161		.0004
Long: British Pounds Short: United States Dollar		TE2500120	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/15/2028		756,378	0.817737999999 9996				32,929		32,929		32,929			6,948		.0004
Long: British Pounds Short: United States Dollar		TE2401190	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	08/15/2028		11,002,637	0.770594				(182,934)		(182,934)		225,564			101,066		.0004
Long: British Pounds Short: United States Dollar		TE2401709	Currency	DB-	12/20/2024	08/31/2028		11,562	0.799188000000 0001				228		228		243			107		.0004
Long: British Pounds Short: United States Dollar		TE2500121	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	09/15/2028		121,073	0.817478000000 0004				5,206		5,206		5,206			1,126		.0004
Long: British Pounds Short: United States Dollar		TE2500255	Currency	CITI-579100KKDGKCFFKKF093	01/30/2025	09/29/2028		2,259,342	0.800705				48,581		48,581		48,581			21,126		.0004
Long: British Pounds Short: United States Dollar		TE2500122	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	10/16/2028		118,052	0.817212999999 9997				5,011		5,011		5,011			1,111		.0004
Long: British Pounds Short: United States Dollar		TE2500123	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	11/15/2028		122,099	0.816953999999 9996				5,118		5,118		5,118			1,162		.0004
Long: British Pounds Short: United States Dollar		TE2500124	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	12/15/2028		118,336	0.816694999999 9995				4,897		4,897		4,897			1,139		.0004
Long: British Pounds Short: United States Dollar		TE2500125	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	01/12/2029		122,404	0.816485000000 0002				5,010		5,010		5,010			1,190		.0004
Long: British Pounds Short: United States Dollar		TE2500126	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	02/15/2029		122,515	0.816199000000 0001				4,942		4,942		4,942			1,206		.0004
Long: British Pounds Short: United States Dollar		TE2500127	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	03/15/2029		6,872,394	0.815900999999 9999				273,309		273,309		273,309			68,365		.0004
Long: Canadian Dollar Short: United States Dollar		TE2500194	Currency	CITI-579100KKDGKCFFKKF093	01/21/2025	05/13/2025		57,435,174	1.434700000000 001				(57,581)		(57,581)		(57,581)			99,250		.0004
Long: Canadian Dollar Short: United States Dollar		TE2401588	Currency	CITI-579100KKDGKCFFKKF093	12/05/2024	05/13/2025		27,629,156	1.396949999999 999				(753,952)		(753,952)		(99,531)			47,744		.0004
Long: Euro Short: United States Dollar		TE2500031	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/15/2025		5,311	0.967817000000 0004				246		246		246			5		.0004
Long: Euro Short: United States Dollar		TE2401727	Currency	CITI-579100KKDGKCFFKKF093	12/27/2024	04/15/2025		67,728,646	0.953706999999 9997				2,100,784		2,100,784		2,612,589			69,125		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: Euro Short: United States Dollar		TE2400385	Currency	CITI-579100KKDGKCFFKKF093	04/11/2024	04/15/2025		10,600	0.9177180000000003				(84)		(84)		393			11		.0004
Long: Euro Short: United States Dollar		TE2400617	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	04/15/2025		3,323,566	0.9161850000000003				(31,728)		(31,728)		123,160			3,392		.0004
Long: Euro Short: United States Dollar		TE2500411	Currency	MS-I7331LVCZKQKX5T7XV54	03/20/2025	04/23/2025		74,996	0.9223310000000001				(185)		(185)		(185)			95		.0004
Long: Euro Short: United States Dollar		TE2401361	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	04/23/2025		855,427	0.9172540000000001				(6,809)		(6,809)		31,734			1,081		.0004
Long: Euro Short: United States Dollar		TE2400246	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	04/23/2025		2,708,116	0.9058180000000001				(55,048)		(55,048)		99,212			3,423		.0004
Long: Euro Short: United States Dollar		TE2500239	Currency	DB-	01/30/2025	04/25/2025		155,390	0.9557909999999995				5,257		5,257		5,257			205		.0004
Long: Euro Short: United States Dollar		TE2500317	Currency	DB-	02/26/2025	04/25/2025		555,945	0.9506909999999995				15,742		15,742		15,742			733		.0004
Long: Euro Short: United States Dollar		TE2500382	Currency	CITI-579100KKDGKCFFKKF093	03/12/2025	04/25/2025		227,604	0.9135569999999995				(2,697)		(2,697)		(2,697)			300		.0004
Long: Euro Short: United States Dollar		TE2500148	Currency	DB-	01/16/2025	04/29/2025		397,854	0.9661929999999997				18,027		18,027		18,027			565		.0004
Long: Euro Short: United States Dollar		TE2401411	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	04/30/2025		28,342	0.9169690000000003				(224)		(224)		1,051			41		.0004
Long: Euro Short: United States Dollar		TE2500408	Currency	DB-	03/19/2025	04/30/2025		729,291	0.9144700000000001				(7,726)		(7,726)		(7,726)			1,053		.0004
Long: Euro Short: United States Dollar		TE2500032	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	05/15/2025		4,879	0.9662720000000002				226		226		226			9		.0004
Long: Euro Short: United States Dollar		TE2400043	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	05/15/2025		12,091	0.8926190000000005				(404)		(404)		438			21		.0004
Long: Euro Short: United States Dollar		TE2400618	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	05/16/2025		3,328,027	0.9149570000000002				(30,430)		(30,430)		123,550			5,948		.0004
Long: Euro Short: United States Dollar		TE2400829	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	05/19/2025		110,336	0.9022010000000003				(2,514)		(2,514)		4,042			204		.0004
Long: Euro Short: United States Dollar		TE2400247	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	05/21/2025		3,370,635	0.9046610000000005				(67,438)		(67,438)		123,850			6,343		.0004
Long: Euro Short: United States Dollar		TE2401362	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	05/23/2025		913,151	0.9157480000000001				(7,197)		(7,197)		33,978			1,752		.0004
Long: Euro Short: United States Dollar		TE2500149	Currency	DB-	01/16/2025	05/29/2025		498,457	0.964646				22,659		22,659		22,659			1,009		.0004
Long: Euro Short: United States Dollar		TE2401412	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	05/30/2025		28,373	0.9159610000000003				(206)		(206)		1,058			58		.0004
Long: Euro Short: United States Dollar		TE2401454	Currency	DB-	11/11/2024	06/02/2025		340,068	0.9297999999999996				2,695		2,695		12,866			706		.0004
Long: Euro Short: United States Dollar		TE2301485	Currency	CITI-579100KKDGKCFFKKF093	12/26/2023	06/02/2025		37,360	0.8849230000000002				(1,521)		(1,521)		1,345			78		.0004
Long: Euro Short: United States Dollar		TE2401465	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	06/09/2025		21,564,019	0.9342880000000001				284,563		284,563		819,330			47,203		.0004
Long: Euro Short: United States Dollar		TE2500033	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	06/16/2025		4,824	0.9646050000000005				224		224		224			11		.0004
Long: Euro Short: United States Dollar		TE2400044	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	06/16/2025		14,348	0.8914689999999996				(471)		(471)		520			33		.0004
Long: Euro Short: United States Dollar		TE2400248	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	06/23/2025		3,537,298	0.9033240000000002				(69,326)		(69,326)		129,795			8,492		.0004
Long: Euro Short: United States Dollar		TE2401363	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	06/25/2025		951,592	0.9141190000000001				(7,393)		(7,393)		35,328			2,312		.0004
Long: Euro Short: United States Dollar		TE2500150	Currency	DB-	01/16/2025	06/27/2025		629,230	0.963113				28,650		28,650		28,650			1,547		.0004
Long: Euro Short: United States Dollar		TE2500311	Currency	CITI-579100KKDGKCFFKKF093	02/24/2025	06/30/2025		1,765,004	0.9483300000000001				52,351		52,351		52,351			4,413		.0004
Long: Euro Short: United States Dollar		TE2500034	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/15/2025		4,761	0.9630499999999996				222		222		222			13		.0004
Long: Euro Short: United States Dollar		TE2400045	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	07/15/2025		15,389	0.8903759999999995				(499)		(499)		557			42		.0004
Long: Euro Short: United States Dollar		TE2500309	Currency	CITI-579100KKDGKCFFKKF093	02/24/2025	07/23/2025		181,973	0.9482040000000005				5,621		5,621		5,621			510		.0004
Long: Euro Short: United States Dollar		TE2500412	Currency	MS-I7331LVCZKQKX5T7XV54	03/20/2025	07/23/2025		125,239	0.9176419999999996				(293)		(293)		(293)			351		.0004
Long: Euro Short: United States Dollar		TE2401364	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	07/23/2025		1,018,009	0.9127560000000001				(7,788)		(7,788)		37,762			2,852		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: Euro Short: United States Dollar		TE2400566	Currency	SG-549300F35UE0B0M1WJ55	05/21/2024	07/23/2025		624,726	0.9028199999999996				(11,528)		(11,528)		22,921			1,750		.0004
Long: Euro Short: United States Dollar		TE2400249	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	07/23/2025		2,739,733	0.9021240000000004				(52,629)		(52,629)		100,443			7,675		.0004
Long: Euro Short: United States Dollar		TE2500151	Currency	DB-	01/16/2025	07/30/2025		773,166	0.9613540000000004				35,261		35,261		35,261			2,232		.0004
Long: Euro Short: United States Dollar		TE2500035	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/15/2025		21,664	0.9613969999999995				1,008		1,008		1,008			66		.0004
Long: Euro Short: United States Dollar		TE2400831	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	08/19/2025		113,024	0.8992639999999995				(2,360)		(2,360)		4,126			351		.0004
Long: Euro Short: United States Dollar		TE2400444	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	08/22/2025		1,103,504	0.9154989999999995				(3,361)		(3,361)		40,998			3,465		.0004
Long: Euro Short: United States Dollar		TE2400250	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	08/22/2025		2,610,655	0.9009279999999995				(49,378)		(49,378)		95,449			8,198		.0004
Long: Euro Short: United States Dollar		TE2401365	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	08/26/2025		1,022,410	0.9111129999999995				(7,783)		(7,783)		37,791			3,256		.0004
Long: Euro Short: United States Dollar		TE2500152	Currency	DB-	01/16/2025	08/28/2025		944,534	0.9598029999999996				43,007		43,007		43,007			3,028		.0004
Long: Euro Short: United States Dollar		TE2500036	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	09/15/2025		7,602	0.9597400000000004				354		354		354			26		.0004
Long: Euro Short: United States Dollar		TE2401486	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	09/15/2025		17,070	0.9303780000000004				249		249		645			58		.0004
Long: Euro Short: United States Dollar		TE2400445	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	09/23/2025		672,902	0.9139509999999996				(1,930)		(1,930)		25,011			2,332		.0004
Long: Euro Short: United States Dollar		TE2400251	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	09/23/2025		2,968,608	0.8996680000000002				(54,777)		(54,777)		108,617			10,290		.0004
Long: Euro Short: United States Dollar		TE2401048	Currency	SG-549300F35UE0B0M1WJ55	09/20/2024	09/23/2025		218,646	0.8855640000000002				(7,399)		(7,399)		7,874			758		.0004
Long: Euro Short: United States Dollar		TE2500414	Currency	MS-I7331LVCZKQKX5T7XV54	03/20/2025	09/24/2025		175,020	0.9144949999999995				(388)		(388)		(388)			608		.0004
Long: Euro Short: United States Dollar		TE2401366	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	09/24/2025		1,080,844	0.909717				(8,029)		(8,029)		39,993			3,757		.0004
Long: Euro Short: United States Dollar		TE2500153	Currency	DB-	01/16/2025	09/29/2025		1,138,233	0.9580840000000005				51,950		51,950		51,950			4,013		.0004
Long: Euro Short: United States Dollar		TE2500037	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	10/15/2025		7,827	0.9581020000000001				364		364		364			29		.0004
Long: Euro Short: United States Dollar		TE2401487	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	10/15/2025		18,559	0.9286929999999999				267		267		699			68		.0004
Long: Euro Short: United States Dollar		TE2400446	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	10/22/2025		1,916,946	0.9125419999999996				(5,528)		(5,528)		70,798			7,180		.0004
Long: Euro Short: United States Dollar		TE2400252	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	10/22/2025		2,359,927	0.898536				(42,923)		(42,923)		85,821			8,839		.0004
Long: Euro Short: United States Dollar		TE2500415	Currency	MS-I7331LVCZKQKX5T7XV54	03/20/2025	10/24/2025		193,863	0.9130749999999997				(426)		(426)		(426)			730		.0004
Long: Euro Short: United States Dollar		TE2401367	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	10/24/2025		1,279,696	0.9082689999999999				(9,535)		(9,535)		47,020			4,817		.0004
Long: Euro Short: United States Dollar		TE2500154	Currency	DB-	01/16/2025	10/30/2025		1,328,410	0.9564070000000001				60,411		60,411		60,411			5,073		.0004
Long: Euro Short: United States Dollar		TE2500038	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	11/17/2025		8,737	0.9563190000000003				405		405		405			35		.0004
Long: Euro Short: United States Dollar		TE2401488	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	11/17/2025		21,655	0.9268680000000003				306		306		808			86		.0004
Long: Euro Short: United States Dollar		TE2400833	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	11/19/2025		114,737	0.8963790000000004				(2,195)		(2,195)		4,136			458		.0004
Long: Euro Short: United States Dollar		TE2400447	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	11/21/2025		1,926,858	0.9111120000000003				(5,608)		(5,608)		70,569			7,717		.0004
Long: Euro Short: United States Dollar		TE2400253	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	11/21/2025		1,932,701	0.8973670000000003				(34,697)		(34,697)		69,715			7,741		.0004
Long: Euro Short: United States Dollar		TE2401368	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	11/25/2025		1,462,238	0.906779				(10,891)		(10,891)		53,249			5,907		.0004
Long: Euro Short: United States Dollar		TE2500155	Currency	DB-	01/16/2025	11/28/2025		1,521,088	0.9548729999999997				68,989		68,989		68,989			6,184		.0004
Long: Euro Short: United States Dollar		TE2500039	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	12/15/2025		15,034	0.9548079999999999				695		695		695			63		.0004
Long: Euro Short: United States Dollar		TE2401192	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	12/15/2025		17,919	0.8979080000000004				(289)		(289)		643			75		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: Euro Short: United States Dollar		TE2400448	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	12/23/2025		1,621,692	0.909595000000 0004				(4,759)		(4,759)		58,860			6,931		.0004
Long: Euro Short: United States Dollar		TE2400254	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	12/23/2025		2,096,777	0.896124000000 0003				(37,116)		(37,116)		74,976			8,961		.0004
Long: Euro Short: United States Dollar		TE2401369	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	12/24/2025		1,570,259	0.905456999999 9996				(11,652)		(11,652)		56,720			6,723		.0004
Long: Euro Short: United States Dollar		TE2500156	Currency	DB-	01/16/2025	12/30/2025		1,704,080	0.953170999999 9999				77,034		77,034		77,034			7,379		.0004
Long: Euro Short: United States Dollar		TE2401466	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	01/12/2026		1,131,446	0.921829000000 0001				12,976		12,976		41,382			5,007		.0004
Long: Euro Short: United States Dollar		TE2500040	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	01/15/2026		17,014	0.952976999999 9996				779		779		779			76		.0004
Long: Euro Short: United States Dollar		TE2401193	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	01/15/2026		20,246	0.896538999999 9997				(327)		(327)		719			90		.0004
Long: Euro Short: United States Dollar		TE2400449	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	01/21/2026		1,162,306	0.907951999999 9998				(3,872)		(3,872)		41,749			5,225		.0004
Long: Euro Short: United States Dollar		TE2400255	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	01/21/2026		1,328,238	0.895000000000 0002				(23,308)		(23,308)		47,028			5,971		.0004
Long: Euro Short: United States Dollar		TE2401370	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	01/23/2026		1,975,258	0.903963999999 9999				(15,040)		(15,040)		70,592			8,910		.0004
Long: Euro Short: United States Dollar		TE2500157	Currency	DB-	01/16/2025	01/29/2026		1,861,346	0.951420000000 0004				83,357		83,357		83,357			8,482		.0004
Long: Euro Short: United States Dollar		TE2401467	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	02/09/2026		3,175,130	0.920277000000 0001				35,286		35,286		114,886			14,708		.0004
Long: Euro Short: United States Dollar		TE2500041	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	02/17/2026		18,863	0.95121				858		858		858			89		.0004
Long: Euro Short: United States Dollar		TE2401194	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	02/17/2026		21,971	0.895334999999 9999				(350)		(350)		771			103		.0004
Long: Euro Short: United States Dollar		TE2400835	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	02/19/2026		114,801	0.893575000000 0001				(2,039)		(2,039)		4,020			540		.0004
Long: Euro Short: United States Dollar		TE2400450	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	02/23/2026		714,397	0.906437999999 9997				(2,450)		(2,450)		25,344			3,383		.0004
Long: Euro Short: United States Dollar		TE2400256	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	02/23/2026		1,159,333	0.893724999999 9999				(20,178)		(20,178)		40,552			5,491		.0004
Long: Euro Short: United States Dollar		TE2400333	Currency	SG-549300F35UE0B0M1WJ55	03/21/2024	02/23/2026		1,195,479	0.891822				(23,309)		(23,309)		41,728			5,662		.0004
Long: Euro Short: United States Dollar		TE2401371	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	02/25/2026		2,601,990	0.902479999999 9995				(19,998)		(19,998)		91,846			12,361		.0004
Long: Euro Short: United States Dollar		TE2500158	Currency	DB-	01/16/2025	02/26/2026		1,954,374	0.949937999999 9995				87,061		87,061		87,061			9,299		.0004
Long: Euro Short: United States Dollar		TE2401468	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	03/11/2026		3,180,819	0.918630999999 9998				34,182		34,182		113,765			15,479		.0004
Long: Euro Short: United States Dollar		TE2500042	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	03/16/2026		18,773	0.949763000000 0002				849		849		849			92		.0004
Long: Euro Short: United States Dollar		TE2401195	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	03/16/2026		20,874	0.894294000000 0003				(330)		(330)		726			102		.0004
Long: Euro Short: United States Dollar		TE2400451	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	03/23/2026		682,541	0.905158000000 0002				(2,395)		(2,395)		23,959			3,379		.0004
Long: Euro Short: United States Dollar		TE2400257	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	03/23/2026		1,186,963	0.892677999999 9997				(20,475)		(20,475)		41,091			5,877		.0004
Long: Euro Short: United States Dollar		TE2401049	Currency	SG-549300F35UE0B0M1WJ55	09/20/2024	03/23/2026		377,671	0.880892000000 0001				(11,415)		(11,415)		12,902			1,870		.0004
Long: Euro Short: United States Dollar		TE2401372	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	03/25/2026		3,235,249	0.901241999999 9999				(24,999)		(24,999)		112,999			16,064		.0004
Long: Euro Short: United States Dollar		TE2500159	Currency	DB-	01/16/2025	03/30/2026		2,018,402	0.948262999999 9997				89,397		89,397		89,397			10,092		.0004
Long: Euro Short: United States Dollar		TE2401469	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	04/10/2026		3,320,676	0.916981999999 9996				34,381		34,381		117,872			16,832		.0004
Long: Euro Short: United States Dollar		TE2500043	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/15/2026		23,250	0.948142000000 0004				1,045		1,045		1,045			119		.0004
Long: Euro Short: United States Dollar		TE2401196	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	04/15/2026		24,614	0.893096				(387)		(387)		851			126		.0004
Long: Euro Short: United States Dollar		TE2400452	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	04/22/2026		111,585	0.903765999999 9996				(408)		(408)		3,908			575		.0004
Long: Euro Short: United States Dollar		TE2401274	Currency	SG-549300F35UE0B0M1WJ55	10/22/2024	04/22/2026		706,487	0.901591999999 9995				(4,279)		(4,279)		24,681			3,639		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: Euro Short: United States Dollar		TE2400258	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	04/22/2026		1,162,137	0.8915689999999994				(19,880)		(19,880)		40,148			5,986		.0004
Long: Euro Short: United States Dollar		TE2401373	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	04/24/2026		3,901,732	0.8998829999999999				(30,631)		(30,631)		136,071			20,148		.0004
Long: Euro Short: United States Dollar		TE2500160	Currency	DB-	01/16/2025	04/29/2026		2,031,838	0.9467010000000001				89,415		89,415		89,415			10,560		.0004
Long: Euro Short: United States Dollar		TE2401470	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	05/11/2026		3,326,675	0.9153280000000003				33,149		33,149		118,172			17,555		.0004
Long: Euro Short: United States Dollar		TE2500044	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	05/15/2026		25,152	0.9465529999999998				1,122		1,122		1,122			133		.0004
Long: Euro Short: United States Dollar		TE2401197	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	05/15/2026		24,848	0.8920209999999995				(387)		(387)		860			132		.0004
Long: Euro Short: United States Dollar		TE2400837	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	05/19/2026		111,109	0.8908690000000002				(1,852)		(1,852)		3,844			592		.0004
Long: Euro Short: United States Dollar		TE2401558	Currency	SG-549300F35UE0B0M1WJ55	11/21/2024	05/22/2026		685,263	0.924898				14,416		14,416		24,619			3,665		.0004
Long: Euro Short: United States Dollar		TE2400259	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	05/22/2026		1,163,580	0.890463				(19,754)		(19,754)		40,247			6,224		.0004
Long: Euro Short: United States Dollar		TE2401050	Currency	SG-549300F35UE0B0M1WJ55	09/20/2024	05/22/2026		79,679	0.8785709999999999				(2,399)		(2,399)		2,719			426		.0004
Long: Euro Short: United States Dollar		TE2401374	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	05/26/2026		3,672,190	0.898505				(29,076)		(29,076)		128,206			19,737		.0004
Long: Euro Short: United States Dollar		TE2500161	Currency	DB-	01/16/2025	05/28/2026		1,980,084	0.9452150000000003				86,634		86,634		86,634			10,668		.0004
Long: Euro Short: United States Dollar		TE2301486	Currency	CITI-579100KKDGKCFFKKF093	12/26/2023	06/01/2026		37,977	0.8705450000000001				(1,463)		(1,463)		1,285			205		.0004
Long: Euro Short: United States Dollar		TE2401471	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	06/02/2026		3,265,530	0.9141679999999998				31,674		31,674		116,063			17,678		.0004
Long: Euro Short: United States Dollar		TE2500045	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	06/15/2026		28,978	0.9449220000000004				1,283		1,283		1,283			159		.0004
Long: Euro Short: United States Dollar		TE2401198	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	06/15/2026		26,439	0.8908679999999999				(408)		(408)		917			145		.0004
Long: Euro Short: United States Dollar		TE2500196	Currency	SG-549300F35UE0B0M1WJ55	01/21/2025	06/23/2026		17,782	0.9322460000000002				545		545		545			99		.0004
Long: Euro Short: United States Dollar		TE2400260	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	06/23/2026		1,399,610	0.8892860000000002				(23,568)		(23,568)		48,474			7,763		.0004
Long: Euro Short: United States Dollar		TE2401375	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	06/24/2026		4,388,833	0.8972750000000004				(34,942)		(34,942)		153,380			24,370		.0004
Long: Euro Short: United States Dollar		TE2500162	Currency	DB-	01/16/2025	06/29/2026		1,884,040	0.9435829999999995				81,909		81,909		81,909			10,520		.0004
Long: Euro Short: United States Dollar		TE2500046	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/15/2026		30,922	0.9433380000000001				1,358		1,358		1,358			176		.0004
Long: Euro Short: United States Dollar		TE2401199	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	07/15/2026		26,266	0.8897589999999997				(404)		(404)		903			149		.0004
Long: Euro Short: United States Dollar		TE2400261	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	07/22/2026		1,374,886	0.8882229999999998				(23,088)		(23,088)		47,014			7,871		.0004
Long: Euro Short: United States Dollar		TE2401376	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	07/24/2026		4,586,379	0.8959629999999995				(37,341)		(37,341)		158,022			26,313		.0004
Long: Euro Short: United States Dollar		TE2500163	Currency	DB-	01/16/2025	07/30/2026		1,789,742	0.9420009999999998				77,115		77,115		77,115			10,333		.0004
Long: Euro Short: United States Dollar		TE2400839	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	08/12/2026		52,545	0.8882569999999996				(835)		(835)		1,776			307		.0004
Long: Euro Short: United States Dollar		TE2500047	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/17/2026		18,114	0.9416259999999996				787		787		787			106		.0004
Long: Euro Short: United States Dollar		TE2401489	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	08/17/2026		17,364	0.9123719999999996				192		192		601			102		.0004
Long: Euro Short: United States Dollar		TE2401200	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	08/17/2026		27,999	0.8885729999999995				(429)		(429)		944			164		.0004
Long: Euro Short: United States Dollar		TE2400453	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	08/21/2026		736,022	0.8983839999999996				(3,159)		(3,159)		25,033			4,341		.0004
Long: Euro Short: United States Dollar		TE2401275	Currency	SG-549300F35UE0B0M1WJ55	10/22/2024	08/21/2026		106,103	0.8967359999999998				(649)		(649)		3,602			626		.0004
Long: Euro Short: United States Dollar		TE2400334	Currency	SG-549300F35UE0B0M1WJ55	03/21/2024	08/21/2026		172,658	0.8853159999999999				(3,242)		(3,242)		5,787			1,018		.0004
Long: Euro Short: United States Dollar		TE2401051	Currency	SG-549300F35UE0B0M1WJ55	09/20/2024	08/21/2026		260,241	0.8760780000000002				(7,551)		(7,551)		8,631			1,535		.0004
Long: Euro Short: United States Dollar		TE2401377	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	08/25/2026		4,412,085	0.8946220000000003				(36,594)		(36,594)		149,093			26,128		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: Euro Short: United States Dollar		TE2301169	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	08/26/2026		29,229,163	0.9023640000000 0005				9,640		9,640		995,692			173,265		0004
Long: Euro Short: United States Dollar		TE2500164	Currency	DB-	01/16/2025	08/28/2026		1,615,714	0.9405390000000 0001				69,050		69,050		69,050			9,597		0004
Long: Euro Short: United States Dollar		TE2500048	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	09/15/2026		18,944	0.940133				816		816		816			114		0004
Long: Euro Short: United States Dollar		TE2401490	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	09/15/2026		19,386	0.9109500000000 0004				207		207		659			117		0004
Long: Euro Short: United States Dollar		TE2401201	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	09/15/2026		30,478	0.8876260000000 0003				(463)		(463)		1,010			184		0004
Long: Euro Short: United States Dollar		TE2401378	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	09/23/2026		3,395,241	0.8934210000000 0002				(28,591)		(28,591)		112,699			20,656		0004
Long: Euro Short: United States Dollar		TE2500165	Currency	DB-	01/16/2025	09/29/2026		1,773,999	0.9389410000000 0003				75,150		75,150		75,150			10,853		0004
Long: Euro Short: United States Dollar		TE2500049	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	10/15/2026		18,752	0.9385700000000 0002				799		799		799			116		0004
Long: Euro Short: United States Dollar		TE2401491	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	10/15/2026		20,715	0.9094680000000 0005				213		213		691			129		0004
Long: Euro Short: United States Dollar		TE2401202	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	10/15/2026		33,467	0.8865250000000 0001				(508)		(508)		1,088			208		0004
Long: Euro Short: United States Dollar		TE2401379	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	10/23/2026		2,765,670	0.8921360000000 0004				(23,887)		(23,887)		89,994			17,293		0004
Long: Euro Short: United States Dollar		TE2500166	Currency	DB-	01/16/2025	10/29/2026		1,592,496	0.9374440000000 0006				66,825		66,825		66,825			10,010		0004
Long: Euro Short: United States Dollar		TE2500050	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	11/16/2026		19,970	0.9369490000000 0003				842		842		842			127		0004
Long: Euro Short: United States Dollar		TE2401492	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	11/16/2026		22,988	0.9079369999999 9999				228		228		750			147		0004
Long: Euro Short: United States Dollar		TE2401203	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	11/16/2026		34,638	0.8852689999999 9997				(531)		(531)		1,101			221		0004
Long: Euro Short: United States Dollar		TE2401380	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	11/25/2026		1,391,478	0.8907920000000 0003				(12,264)		(12,264)		44,268			8,944		0004
Long: Euro Short: United States Dollar		TE2500167	Currency	DB-	01/16/2025	11/27/2026		1,404,355	0.9360140000000 0001				58,406		58,406		58,406			9,042		0004
Long: Euro Short: United States Dollar		TE2500051	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	12/15/2026		19,666	0.9354850000000 0001				821		821		821			129		0004
Long: Euro Short: United States Dollar		TE2401493	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	12/15/2026		23,351	0.9065569999999 9995				223		223		746			153		0004
Long: Euro Short: United States Dollar		TE2401204	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	12/15/2026		33,556	0.8843299999999 9995				(510)		(510)		1,046			219		0004
Long: Euro Short: United States Dollar		TE2401381	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	12/23/2026		1,500,695	0.8903689999999 9997				(12,256)		(12,256)		46,858			9,871		0004
Long: Euro Short: United States Dollar		TE2500168	Currency	DB-	01/16/2025	12/30/2026		1,628,690	0.934396				67,055		67,055		67,055			10,773		0004
Long: Euro Short: United States Dollar		TE2500227	Currency	DB-	01/28/2025	12/30/2026		421,902	0.9246379999999 9996				12,783		12,783		12,783			2,791		0004
Long: Euro Short: United States Dollar		TE2500052	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	01/15/2027		20,598	0.9338109999999 9995				848		848		848			138		0004
Long: Euro Short: United States Dollar		TE2401494	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	01/15/2027		24,981	0.9049469999999 9995				225		225		784			167		0004
Long: Euro Short: United States Dollar		TE2401205	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	01/15/2027		34,717	0.8833140000000 0004				(525)		(525)		1,064			232		0004
Long: Euro Short: United States Dollar		TE2401382	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	01/25/2027		1,524,450	0.8881860000000 0003				(14,154)		(14,154)		46,814			10,281		0004
Long: Euro Short: United States Dollar		TE2500169	Currency	DB-	01/16/2025	01/28/2027		3,079,563	0.9329049999999 9998				125,407		125,407		125,407			20,817		0004
Long: Euro Short: United States Dollar		TE2401495	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	02/12/2027		59,724	0.9036279999999 9999				518		518		1,854			408		0004
Long: Euro Short: United States Dollar		TE2401206	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	02/16/2027		34,767	0.8822229999999 9998				(524)		(524)		1,052			238		0004
Long: Euro Short: United States Dollar		TE2401383	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	02/24/2027		1,960,405	0.8869860000000 0005				(18,489)		(18,489)		59,475			13,511		0004
Long: Euro Short: United States Dollar		TE2500170	Currency	DB-	01/16/2025	02/25/2027		1,805,422	0.9313940000000 0006				72,586		72,586		72,586			12,452		0004
Long: Euro Short: United States Dollar		TE2500054	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	03/15/2027		20,681	0.9308800000000 0004				835		835		835			145		0004
Long: Euro Short: United States Dollar		TE2401496	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	03/15/2027		24,037	0.9021749999999 9995				200		200		737			168		0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: Euro Short: United States Dollar		TE2401207	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	03/15/2027		31,433	0.8813680000000 0004				(470)		(470)		941			220		.0004
Long: Euro Short: United States Dollar		TE2401384	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	03/24/2027		1,962,866	0.8858740000000 0005				(18,767)		(18,767)		58,872			13,822		.0004
Long: Euro Short: United States Dollar		TE2500171	Currency	DB-	01/16/2025	03/30/2027		984,545	0.9299469999999 9997				39,347		39,347		39,347			6,962		.0004
Long: Euro Short: United States Dollar		TE2500055	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/15/2027		23,563	0.9293200000000 0003				940		940		940			168		.0004
Long: Euro Short: United States Dollar		TE2401497	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	04/15/2027		27,693	0.9007039999999 9995				218		218		836			198		.0004
Long: Euro Short: United States Dollar		TE2401208	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	04/15/2027		34,846	0.8802820000000 0001				(523)		(523)		1,028			249		.0004
Long: Euro Short: United States Dollar		TE2401385	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	04/23/2027		1,917,979	0.8846370000000 0001				(18,860)		(18,860)		56,663			13,777		.0004
Long: Euro Short: United States Dollar		TE2500172	Currency	DB-	01/16/2025	04/29/2027		709,050	0.9284879999999 9998				27,991		27,991		27,991			5,114		.0004
Long: Euro Short: United States Dollar		TE2500056	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	05/17/2027		23,362	0.9277530000000 0005				919		919		919			171		.0004
Long: Euro Short: United States Dollar		TE2401498	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	05/17/2027		27,824	0.8992299999999 9997				205		205		826			203		.0004
Long: Euro Short: United States Dollar		TE2401209	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	05/17/2027		33,776	0.8790430000000 0002				(514)		(514)		980			247		.0004
Long: Euro Short: United States Dollar		TE2401386	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	05/25/2027		1,825,899	0.8833879999999 9995				(18,395)		(18,395)		53,026			13,395		.0004
Long: Euro Short: United States Dollar		TE2500173	Currency	DB-	01/16/2025	05/28/2027		439,418	0.9271019999999 9998				17,148		17,148		17,148			3,230		.0004
Long: Euro Short: United States Dollar		TE2301487	Currency	CITI-579100KKDGKCFFKKF093	12/26/2023	06/01/2027		38,600	0.8564819999999 9997				(1,543)		(1,543)		1,083			284		.0004
Long: Euro Short: United States Dollar		TE2500057	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	06/15/2027		24,615	0.9263439999999 9995				956		956		956			183		.0004
Long: Euro Short: United States Dollar		TE2401499	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	06/15/2027		29,735	0.8979049999999 9995				207		207		869			221		.0004
Long: Euro Short: United States Dollar		TE2401210	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	06/15/2027		34,939	0.8781170000000 0004				(532)		(532)		998			260		.0004
Long: Euro Short: United States Dollar		TE2401387	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	06/23/2027		8,017,400	0.8822640000000 0005				(82,483)		(82,483)		229,197			59,870		.0004
Long: Euro Short: United States Dollar		TE2500174	Currency	DB-	01/16/2025	06/29/2027		182,256	0.9255750000000 0004				7,021		7,021		7,021			1,366		.0004
Long: Euro Short: United States Dollar		TE2500058	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/15/2027		24,194	0.9248659999999 9997				928		928		928			183		.0004
Long: Euro Short: United States Dollar		TE2401500	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	07/15/2027		30,363	0.8965149999999 9995				198		198		872			230		.0004
Long: Euro Short: United States Dollar		TE2401211	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	07/15/2027		33,849	0.877193				(514)		(514)		951			256		.0004
Long: Euro Short: United States Dollar		TE2401388	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	07/23/2027		27,309	0.8810550000000 0003				(288)		(288)		768			208		.0004
Long: Euro Short: United States Dollar		TE2500175	Currency	DB-	01/16/2025	07/29/2027		3,246	0.9241460000000 0002				124		124		124			25		.0004
Long: Euro Short: United States Dollar		TE2500059	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/16/2027		25,455	0.9233379999999 9999				963		963		963			196		.0004
Long: Euro Short: United States Dollar		TE2401501	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	08/16/2027		34,221	0.8950820000000 0004				208		208		966			264		.0004
Long: Euro Short: United States Dollar		TE2401212	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	08/16/2027		35,034	0.8759639999999 9996				(540)		(540)		967			270		.0004
Long: Euro Short: United States Dollar		TE2500176	Currency	DB-	01/16/2025	08/30/2027		3,252	0.922628				122		122		122			25		.0004
Long: Euro Short: United States Dollar		TE2500060	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	09/15/2027		25,618	0.9219110000000 0004				957		957		957			201		.0004
Long: Euro Short: United States Dollar		TE2401502	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	09/15/2027		34,464	0.8937500000000 0004				195		195		956			270		.0004
Long: Euro Short: United States Dollar		TE2401213	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	09/15/2027		35,071	0.8750440000000 0004				(539)		(539)		952			275		.0004
Long: Euro Short: United States Dollar		TE2500177	Currency	DB-	01/16/2025	09/29/2027		14,112	0.9212259999999 9999				524		524		524			112		.0004
Long: Euro Short: United States Dollar		TE2500061	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	10/15/2027		42,265	0.9227480000000 0001				1,667		1,667		1,667			337		.0004
Long: Euro Short: United States Dollar		TE2401503	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	10/15/2027		57,357	0.8923980000000 0002				301		301		1,564			457		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: Euro Short: United States Dollar		TE2401214	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	10/15/2027		1,100,970	0.8740489999999996				(16,983)		(16,983)		29,395			8,776		.0004
Long: Euro Short: United States Dollar		TE2500062	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	11/15/2027		25,993	0.918991				945		945		945			211		.0004
Long: Euro Short: United States Dollar		TE2401504	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	11/15/2027		34,942	0.8910489999999998				170		170		935			283		.0004
Long: Euro Short: United States Dollar		TE2401561	Currency	CITI-579100KKDGKCFFKKF093	11/22/2024	11/30/2027		504,113	0.9008199999999995				8,280		8,280		13,531			4,116		.0004
Long: Euro Short: United States Dollar		TE2500063	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	12/15/2027		25,198	0.9175830000000004				905		905		905			207		.0004
Long: Euro Short: United States Dollar		TE2401505	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	12/15/2027		33,963	0.8897589999999997				153		153		893			279		.0004
Long: Euro Short: United States Dollar		TE2500064	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	01/14/2028		26,083	0.9160939999999996				922		922		922			218		.0004
Long: Euro Short: United States Dollar		TE2401506	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	01/14/2028		35,233	0.8883429999999999				140		140		911			294		.0004
Long: Euro Short: United States Dollar		TE2500065	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	02/15/2028		26,131	0.9146100000000003				911		911		911			222		.0004
Long: Euro Short: United States Dollar		TE2401507	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	02/15/2028		35,325	0.8869970000000004				128		128		898			299		.0004
Long: Euro Short: United States Dollar		TE2500066	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	03/15/2028		24,482	0.9132700000000003				843		843		843			211		.0004
Long: Euro Short: United States Dollar		TE2401508	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	03/15/2028		33,101	0.8857880000000002				109		109		828			285		.0004
Long: Euro Short: United States Dollar		TE2500067	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/13/2028		26,209	0.9119040000000005				889		889		889			228		.0004
Long: Euro Short: United States Dollar		TE2401509	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	04/13/2028		35,433	0.8845659999999996				104		104		872			309		.0004
Long: Euro Short: United States Dollar		TE2500068	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	05/15/2028		25,405	0.9104250000000004				848		848		848			225		.0004
Long: Euro Short: United States Dollar		TE2401510	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	05/15/2028		34,341	0.8832550000000001				87		87		828			304		.0004
Long: Euro Short: United States Dollar		TE2301488	Currency	CITI-579100KKDGKCFFKKF093	12/26/2023	05/31/2028		691,947	0.8440959999999996				(28,644)		(28,644)		15,787			6,157		.0004
Long: Euro Short: United States Dollar		TE2500069	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	06/15/2028		26,293	0.9089939999999997				863		863		863			235		.0004
Long: Euro Short: United States Dollar		TE2401511	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	06/15/2028		35,536	0.8819939999999994				76		76		839			318		.0004
Long: Euro Short: United States Dollar		TE2500070	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/17/2028		25,487	0.9074950000000005				822		822		822			231		.0004
Long: Euro Short: United States Dollar		TE2401512	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	07/17/2028		34,441	0.8806789999999999				60		60		796			313		.0004
Long: Euro Short: United States Dollar		TE2500071	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	08/15/2028		26,376	0.9061620000000002				837		837		837			242		.0004
Long: Euro Short: United States Dollar		TE2401513	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	08/15/2028		35,636	0.8795140000000002				49		49		808			327		.0004
Long: Euro Short: United States Dollar		TE2500072	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	09/15/2028		26,417	0.9047410000000002				824		824		824			246		.0004
Long: Euro Short: United States Dollar		TE2401514	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	09/15/2028		35,686	0.8782769999999997				36		36		792			332		.0004
Long: Euro Short: United States Dollar		TE2500073	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	10/16/2028		25,606	0.9033010000000002				784		784		784			241		.0004
Long: Euro Short: United States Dollar		TE2401515	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	10/16/2028		34,585	0.8770219999999997				22		22		751			326		.0004
Long: Euro Short: United States Dollar		TE2401516	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	11/15/2028		413,545	0.8758350000000003				113		113		8,785			3,937		.0004
Long: Euro Short: United States Dollar		TE2500075	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	12/15/2028		25,589	0.9005790000000002				757		757		757			246		.0004
Long: Euro Short: United States Dollar		TE2500076	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	01/12/2029		24,773	0.8992289999999995				718		718		718			241		.0004
Long: United States Dollar Short: Australian Dollar		TE2401739	Currency	DB-	12/30/2024	06/30/2025		81,178,444	1.6089720000000001				(274,505)		(274,505)		(531,850)			202,946		.0004
Long: United States Dollar Short: Australian Dollar		TE2401740	Currency	DB-	12/30/2024	06/30/2025		30,065,788	1.6089720000000001				(101,668)		(101,668)		(196,979)			75,164		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2500273	Currency	CITI-579100KKDGKCFFKKF093	02/06/2025	04/09/2025		135,616	0.8042399999999995				(5,160)		(5,160)		(5,160)			107		.0004
Long: United States Dollar Short: British Pounds		TE2500080	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/15/2025		1,065	0.8190690000000005				(61)		(61)		(61)			1		.0004
Long: United States Dollar Short: British Pounds		TE2500236	Currency	BAD-G5GSEF7VJP5I70UK5573	01/29/2025	04/15/2025		191,781	0.8056670000000002				(7,647)		(7,647)		(7,647)			196		.0004
Long: United States Dollar Short: British Pounds		TE2400093	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	04/15/2025		2,018,272	0.7886809999999997				(36,223)		(36,223)		(62,643)			2,060		.0004
Long: United States Dollar Short: British Pounds		TE2401642	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	04/15/2025		224,077	0.7884200000000001				(3,946)		(3,946)		(6,953)			229		.0004
Long: United States Dollar Short: British Pounds		TE2401643	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	04/15/2025		126,836	0.7884200000000001				(2,234)		(2,234)		(3,935)			129		.0004
Long: United States Dollar Short: British Pounds		TE2401641	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	04/15/2025		156,431	0.7884200000000001				(2,755)		(2,755)		(4,854)			160		.0004
Long: United States Dollar Short: British Pounds		TE2401604	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	04/15/2025		979,945	0.7860139999999999				(14,215)		(14,215)		(30,312)			1,000		.0004
Long: United States Dollar Short: British Pounds		TE2500506	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	04/15/2025		47,843,291	0.7747370000000001				2,392		2,392		2,392			48,830		.0004
Long: United States Dollar Short: British Pounds		TE2500419	Currency	MS-I7331LVCZKQKX5T7XV54	03/21/2025	04/15/2025		355,444	0.7736809999999995				502		502		502			363		.0004
Long: United States Dollar Short: British Pounds		TE2500391	Currency	MS-I7331LVCZKQKX5T7XV54	03/12/2025	04/15/2025		23,492,170	0.7714760000000005				100,034		100,034		100,034			23,977		.0004
Long: United States Dollar Short: British Pounds		TE2500425	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2025	04/24/2025		1,974,383	0.7715450000000004				8,282		8,282		8,282			2,549		.0004
Long: United States Dollar Short: British Pounds		TE2000253	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	04/28/2025		1,793,098	0.8456519999999996				(163,962)		(163,962)		(59,843)			2,500		.0004
Long: United States Dollar Short: British Pounds		TE2401278	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	04/28/2025		291,819	0.7711289999999995				1,384		1,384		(8,881)			407		.0004
Long: United States Dollar Short: British Pounds		TE2100568	Currency	CIBC-549300TDJKVQJ41VN031	06/25/2021	04/28/2025		970,093	0.7140520000000002				76,064		76,064		(27,338)			1,353		.0004
Long: United States Dollar Short: British Pounds		TE2301296	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	04/30/2025		112,479	0.8164259999999999				(6,042)		(6,042)		(3,626)			162		.0004
Long: United States Dollar Short: British Pounds		TE2300471	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	04/30/2025		199,560	0.8024390000000001				(7,117)		(7,117)		(6,323)			288		.0004
Long: United States Dollar Short: British Pounds		TE2400479	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	04/30/2025		71,721	0.7958929999999996				(1,952)		(1,952)		(2,254)			104		.0004
Long: United States Dollar Short: British Pounds		TE2500332	Currency	MS-I7331LVCZKQKX5T7XV54	02/27/2025	04/30/2025		98,242	0.7918239999999997				(2,158)		(2,158)		(2,158)			142		.0004
Long: United States Dollar Short: British Pounds		TE2200456	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	04/30/2025		28,435	0.7849289999999999				(371)		(371)		(881)			41		.0004
Long: United States Dollar Short: British Pounds		TE2400586	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	04/30/2025		254,852	0.7848680000000001				(3,309)		(3,309)		(7,898)			368		.0004
Long: United States Dollar Short: British Pounds		TE2500473	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	04/30/2025		63,736,937	0.7724990000000005				189,906		189,906		189,906			91,996		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2401114	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	04/30/2025		552,474	0.765216000000 0001				6,839		6,839		(16,692)			797		0004
Long: United States Dollar Short: British Pounds		TE2401086	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	04/30/2025		2,304,557	0.749148000000 0004				76,321		76,321		(68,166)			3,326		0004
Long: United States Dollar Short: British Pounds		TE2101282	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	04/30/2025		259,436	0.744114000000 0005				10,277		10,277		(7,622)			374		0004
Long: United States Dollar Short: British Pounds		TE2101366	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	04/30/2025		57,322	0.742738000000 0001				2,373		2,373		(1,681)			83		0004
Long: United States Dollar Short: British Pounds		TE2500018	Currency	CITI-579100KKDGKCFFKKF093	01/13/2025	05/15/2025		23,371,378	0.824265000000 0003				(1,491,878)		(1,491,878)		(1,491,878)			41,315		0004
Long: United States Dollar Short: British Pounds		TE2500081	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	05/15/2025		992	0.81938				(57)		(57)		(57)			2		0004
Long: United States Dollar Short: British Pounds		TE2500286	Currency	CITI-579100KKDGKCFFKKF093	02/13/2025	05/15/2025		16,288,982	0.798410999999 9998				(496,257)		(496,257)		(496,257)			28,795		0004
Long: United States Dollar Short: British Pounds		TE2400094	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	05/15/2025		1,763,648	0.788830000000 0003				(31,922)		(31,922)		(55,111)			3,118		0004
Long: United States Dollar Short: British Pounds		TE2401644	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	05/15/2025		126,813	0.788563000000 0001				(2,252)		(2,252)		(3,961)			224		0004
Long: United States Dollar Short: British Pounds		TE2401605	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	05/15/2025		391,576	0.786144999999 9998				(5,730)		(5,730)		(12,194)			692		0004
Long: United States Dollar Short: British Pounds		TE2500420	Currency	MS-I7331LVCZKQKX5T7XV54	03/21/2025	05/15/2025		355,417	0.773738000000 0004				490		490		490			628		0004
Long: United States Dollar Short: British Pounds		TE2401231	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	05/15/2025		221,494	0.766225000000 0004				2,453		2,453		(6,723)			392		0004
Long: United States Dollar Short: British Pounds		TE2000254	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	05/27/2025		460,169,433	0.846346000000 0004				(42,489,036)		(42,489,036)		(15,468,441)			915,533		0004
Long: United States Dollar Short: British Pounds		TE2100569	Currency	CIBC-549300TDJKVQJ41VN031	06/25/2021	05/27/2025		2,095,238	0.713752999999 9997				165,099		165,099		(59,397)			4,169		0004
Long: United States Dollar Short: British Pounds		TE2301297	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	05/30/2025		100,159	0.816527				(5,393)		(5,393)		(3,250)			204		0004
Long: United States Dollar Short: British Pounds		TE2300472	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	05/30/2025		195,974	0.803084000000 0002				(7,153)		(7,153)		(6,255)			400		0004
Long: United States Dollar Short: British Pounds		TE2400480	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	05/30/2025		79,504	0.795672000000 0005				(2,141)		(2,141)		(2,514)			162		0004
Long: United States Dollar Short: British Pounds		TE2500333	Currency	MS-I7331LVCZKQKX5T7XV54	02/27/2025	05/30/2025		1,189,325	0.791830999999 9995				(26,134)		(26,134)		(26,134)			2,428		0004
Long: United States Dollar Short: British Pounds		TE2400587	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	05/30/2025		232,063	0.784806				(2,995)		(2,995)		(7,238)			474		0004
Long: United States Dollar Short: British Pounds		TE2200457	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	05/30/2025		24,611	0.784375000000 0004				(304)		(304)		(767)			50		0004
Long: United States Dollar Short: British Pounds		TE2101283	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	05/30/2025		259,541	0.743812000000 0003				10,382		10,382		(7,672)			530		0004
Long: United States Dollar Short: British Pounds		TE2101367	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	05/30/2025		57,343	0.742458999999 9998				2,394		2,394		(1,692)			117		0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2401115	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	06/02/2025		552,360	0.765374				6,724		6,724		(16,816)			1,146		.0004
Long: United States Dollar Short: British Pounds		TE2401087	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	06/02/2025		2,303,434	0.749512999999 9998				75,195		75,195		(68,671)			4,780		.0004
Long: United States Dollar Short: British Pounds		TE2400095	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	06/16/2025		2,085,432	0.789016999999 9997				(38,236)		(38,236)		(65,731)			4,791		.0004
Long: United States Dollar Short: British Pounds		TE2401606	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	06/16/2025		317,961	0.786240999999 9997				(4,691)		(4,691)		(9,987)			730		.0004
Long: United States Dollar Short: British Pounds		TE2500508	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	06/16/2025		2,816,265	0.774753000000 0002				211		211		211			6,470		.0004
Long: United States Dollar Short: British Pounds		TE2401239	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	06/16/2025		913,523	0.766106999999 9998				10,262		10,262		(27,957)			2,099		.0004
Long: United States Dollar Short: British Pounds		TE2500421	Currency	MS-I7331LVCZKQKX5T7XV54	03/21/2025	06/24/2025		63,320,715	0.77376				86,092		86,092		86,092			152,934		.0004
Long: United States Dollar Short: British Pounds		TE2301298	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	06/30/2025		98,550	0.816559999999 9995				(5,309)		(5,309)		(3,228)			246		.0004
Long: United States Dollar Short: British Pounds		TE2300473	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	06/30/2025		201,632	0.803858999999 9999				(7,557)		(7,557)		(6,502)			504		.0004
Long: United States Dollar Short: British Pounds		TE2401738	Currency	CITI-579100KKDGKCFFKKF093	12/30/2024	06/30/2025		5,142,281	0.798217999999 9998				(155,305)		(155,305)		(164,652)			12,856		.0004
Long: United States Dollar Short: British Pounds		TE2500007	Currency	CITI-579100KKDGKCFFKKF093	01/07/2025	06/30/2025		710,576	0.798109999999 9999				(21,361)		(21,361)		(21,361)			1,776		.0004
Long: United States Dollar Short: British Pounds		TE2400481	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	06/30/2025		50,733	0.795513000000 0003				(1,355)		(1,355)		(1,619)			127		.0004
Long: United States Dollar Short: British Pounds		TE2400588	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	06/30/2025		285,851	0.784745000000 0003				(3,662)		(3,662)		(8,998)			715		.0004
Long: United States Dollar Short: British Pounds		TE2500475	Currency	MS-I7331LVCZKQKX5T7XV54	03/27/2025	06/30/2025		132,848	0.772500999999 9999				397		397		397			332		.0004
Long: United States Dollar Short: British Pounds		TE2401116	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	06/30/2025		119,132,493	0.765681999999 9997				1,404,637		1,404,637		(3,659,058)			297,831		.0004
Long: United States Dollar Short: British Pounds		TE2401088	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	06/30/2025		2,379,145	0.749850000000 0002				76,665		76,665		(71,563)			5,948		.0004
Long: United States Dollar Short: British Pounds		TE2101064	Currency	NTX-549300EV6ZOWOKZYI023	11/16/2021	06/30/2025		9,215,767	0.745350999999 9999				350,481		350,481		(275,539)			23,039		.0004
Long: United States Dollar Short: British Pounds		TE2101284	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	06/30/2025		268,309	0.743488999999 9996				10,849		10,849		(8,002)			671		.0004
Long: United States Dollar Short: British Pounds		TE2101368	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	06/30/2025		59,278	0.742160999999 9996				2,498		2,498		(1,765)			148		.0004
Long: United States Dollar Short: British Pounds		TE2101107	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	06/30/2025		186,250,272	0.741152000000 0003				8,092,414		8,092,414		(5,537,261)			465,626		.0004
Long: United States Dollar Short: British Pounds		TE2200173	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	06/30/2025		142,391	0.73524				7,273		7,273		(4,200)			356		.0004
Long: United States Dollar Short: British Pounds		TE2301205	Currency	CITI-579100KKDGKCFFKKF093	10/12/2023	07/14/2025		7,309,200	0.820883000000 0003				(434,243)		(434,243)		(241,311)			19,643		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2500280	Currency	CITI-579100KKDGKCFFKKF093	02/13/2025	07/15/2025		407,105	0.799561999999 9999				(12,983)		(12,983)		(12,983)			1,099		.0004
Long: United States Dollar Short: British Pounds		TE2301402	Currency	CIBC-549300TDJKVQJ41VN031	12/11/2023	07/15/2025		7,952,219	0.796759				(224,833)		(224,833)		(254,872)			21,473		.0004
Long: United States Dollar Short: British Pounds		TE2400520	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	07/15/2025		2,877,707	0.793541000000 0005				(69,409)		(69,409)		(91,859)			7,771		.0004
Long: United States Dollar Short: British Pounds		TE2301440	Currency	CIBC-549300TDJKVQJ41VN031	12/18/2023	07/15/2025		3,078,523	0.790638999999 9998				(62,724)		(62,724)		(97,910)			8,313		.0004
Long: United States Dollar Short: British Pounds		TE2400096	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	07/15/2025		1,874,674	0.789059999999 9998				(34,377)		(34,377)		(59,503)			5,062		.0004
Long: United States Dollar Short: British Pounds		TE2401607	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	07/15/2025		689,299	0.786343000000 0001				(10,223)		(10,223)		(21,803)			1,861		.0004
Long: United States Dollar Short: British Pounds		TE2400308	Currency	CIBC-549300TDJKVQJ41VN031	03/14/2024	07/15/2025		3,190,604	0.781158000000 0002				(25,970)		(25,970)		(100,258)			8,616		.0004
Long: United States Dollar Short: British Pounds		TE2400726	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	07/15/2025		2,198,844	0.778089000000 0003				(9,188)		(9,188)		(68,822)			5,938		.0004
Long: United States Dollar Short: British Pounds		TE2400650	Currency	CIBC-549300TDJKVQJ41VN031	06/12/2024	07/15/2025		10,486,833	0.777665000000 0005				(38,085)		(38,085)		(328,053)			28,318		.0004
Long: United States Dollar Short: British Pounds		TE2401153	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	07/15/2025		930,603	0.765704000000 0005				10,986		10,986		(28,664)			2,513		.0004
Long: United States Dollar Short: British Pounds		TE2301299	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	07/31/2025		103,898	0.816525999999 9997				(5,583)		(5,583)		(3,423)			300		.0004
Long: United States Dollar Short: British Pounds		TE2500257	Currency	CITI-579100KKDGKCFFKKF093	01/31/2025	07/31/2025		42,536	0.805502999999 9997				(1,681)		(1,681)		(1,681)			123		.0004
Long: United States Dollar Short: British Pounds		TE2300474	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	07/31/2025		200,278	0.804634999999 9999				(7,688)		(7,688)		(6,502)			578		.0004
Long: United States Dollar Short: British Pounds		TE2500008	Currency	CITI-579100KKDGKCFFKKF093	01/07/2025	07/31/2025		781,408	0.798256999999 9999				(23,566)		(23,566)		(23,566)			2,256		.0004
Long: United States Dollar Short: British Pounds		TE2400482	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	07/31/2025		83,657	0.795355000000 0003				(2,210)		(2,210)		(2,684)			241		.0004
Long: United States Dollar Short: British Pounds		TE2500323	Currency	DB-	02/27/2025	07/31/2025		480,395	0.791704999999 9999				(10,426)		(10,426)		(10,426)			1,387		.0004
Long: United States Dollar Short: British Pounds		TE2400111	Currency	CITI-579100KKDGKCFFKKF093	01/29/2024	07/31/2025		451,841	0.788665999999 9998				(8,034)		(8,034)		(14,377)			1,304		.0004
Long: United States Dollar Short: British Pounds		TE2401652	Currency	BAD-G5GSEF7VJP5I70UK5573	12/17/2024	07/31/2025		327,069	0.787749000000 0003				(5,429)		(5,429)		(10,395)			944		.0004
Long: United States Dollar Short: British Pounds		TE2200459	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	07/31/2025		25,473	0.783085000000 0003				(269)		(269)		(805)			74		.0004
Long: United States Dollar Short: British Pounds		TE2401089	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	07/31/2025		2,378,788	0.749963000000 0005				76,516		76,516		(71,977)			6,867		.0004
Long: United States Dollar Short: British Pounds		TE2101285	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	07/31/2025		268,430	0.743155000000 0001				10,993		10,993		(8,048)			775		.0004
Long: United States Dollar Short: British Pounds		TE2101369	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	07/31/2025		59,303	0.741848999999 9998				2,529		2,529		(1,775)			171		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2400038	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	08/14/2025		5,532,365	0.7859779999999995				(78,928)		(78,928)		(175,866)			16,876		.0004
Long: United States Dollar Short: British Pounds		TE2500019	Currency	CITI-579100KKDGKCFFKKF093	01/13/2025	08/15/2025		4,199,104	0.8246059999999995				(269,208)		(269,208)		(269,208)			12,857		.0004
Long: United States Dollar Short: British Pounds		TE2400396	Currency	CITI-579100KKDGKCFFKKF093	04/12/2024	08/15/2025		5,175,858	0.8002559999999997				(169,189)		(169,189)		(167,552)			15,848		.0004
Long: United States Dollar Short: British Pounds		TE2400535	Currency	CITI-579100KKDGKCFFKKF093	05/14/2024	08/15/2025		6,537,787	0.7914360000000003				(139,296)		(139,296)		(209,307)			20,018		.0004
Long: United States Dollar Short: British Pounds		TE2400097	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	08/15/2025		2,175,220	0.7891409999999998				(39,905)		(39,905)		(69,438)			6,660		.0004
Long: United States Dollar Short: British Pounds		TE2401521	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	08/15/2025		1,551,482	0.7883639999999995				(26,905)		(26,905)		(49,478)			4,750		.0004
Long: United States Dollar Short: British Pounds		TE2400655	Currency	CITI-579100KKDGKCFFKKF093	06/14/2024	08/15/2025		5,862,840	0.7874170000000003				(94,509)		(94,509)		(186,745)			17,951		.0004
Long: United States Dollar Short: British Pounds		TE2400903	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		22,388	0.7810059999999998				(176)		(176)		(707)			69		.0004
Long: United States Dollar Short: British Pounds		TE2400905	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		15,007	0.7810059999999998				(118)		(118)		(474)			46		.0004
Long: United States Dollar Short: British Pounds		TE2400904	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		15,990	0.7810059999999998				(125)		(125)		(505)			49		.0004
Long: United States Dollar Short: British Pounds		TE2400887	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		7,952,182	0.7808230000000004				(60,522)		(60,522)		(251,175)			24,348		.0004
Long: United States Dollar Short: British Pounds		TE2400910	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		23,328	0.7799700000000005				(152)		(152)		(736)			71		.0004
Long: United States Dollar Short: British Pounds		TE2400948	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		54,280,105	0.7799700000000005				(353,390)		(353,390)		(1,712,599)			166,198		.0004
Long: United States Dollar Short: British Pounds		TE2400950	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		69,331,153	0.7799700000000005				(451,380)		(451,380)		(2,187,477)			212,282		.0004
Long: United States Dollar Short: British Pounds		TE2400949	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		32,796,855	0.7799700000000005				(213,524)		(213,524)		(1,034,778)			100,419		.0004
Long: United States Dollar Short: British Pounds		TE2400909	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		21,554	0.7799700000000005				(140)		(140)		(680)			66		.0004
Long: United States Dollar Short: British Pounds		TE2400911	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		10,817	0.7799700000000005				(70)		(70)		(341)			33		.0004
Long: United States Dollar Short: British Pounds		TE2400749	Currency	CITI-579100KKDGKCFFKKF093	07/12/2024	08/15/2025		5,333,659	0.7698589999999996				34,873		34,873		(166,101)			16,331		.0004
Long: United States Dollar Short: British Pounds		TE2401232	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	08/15/2025		12,131,671	0.7665600000000002				130,966		130,966		(376,187)			37,146		.0004
Long: United States Dollar Short: British Pounds		TE2401024	Currency	CITI-579100KKDGKCFFKKF093	09/13/2024	08/15/2025		3,283,987	0.7637669999999997				47,287		47,287		(101,461)			10,055		.0004
Long: United States Dollar Short: British Pounds		TE2301300	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	08/29/2025		97,177	0.8165930000000001				(5,221)		(5,221)		(3,218)			313		.0004
Long: United States Dollar Short: British Pounds		TE2300475	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	08/29/2025		187,215	0.8051530000000001				(7,294)		(7,294)		(6,112)			602		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2400483	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	08/29/2025		78,272	0.7951650000000001				(2,041)		(2,041)		(2,524)			252		.0004
Long: United States Dollar Short: British Pounds		TE2200460	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	08/29/2025		23,849	0.7824729999999997				(231)		(231)		(757)			77		.0004
Long: United States Dollar Short: British Pounds		TE2101286	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	08/29/2025		251,217	0.7428430000000003				10,412		10,412		(7,567)			808		.0004
Long: United States Dollar Short: British Pounds		TE2101370	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	08/29/2025		55,499	0.7415549999999996				2,392		2,392		(1,669)			179		.0004
Long: United States Dollar Short: British Pounds		TE2500241	Currency	CITI-579100KKDGKCFFKKF093	01/30/2025	09/02/2025		788,775	0.8031639999999999				(28,687)		(28,687)		(28,687)			2,563		.0004
Long: United States Dollar Short: British Pounds		TE2500313	Currency	CITI-579100KKDGKCFFKKF093	02/25/2025	09/02/2025		2,079,171	0.7893660000000001				(38,597)		(38,597)		(38,597)			6,755		.0004
Long: United States Dollar Short: British Pounds		TE2401090	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	09/02/2025		312,643,347	0.7509620000000002				9,688,960		9,688,960		(9,523,847)			1,015,757		.0004
Long: United States Dollar Short: British Pounds		TE2100951	Currency	CITI-579100KKDGKCFFKKF093	10/13/2021	09/12/2025		72,569,720	0.7323319999999998				3,999,492		3,999,492		(2,155,756)			243,406		.0004
Long: United States Dollar Short: British Pounds		TE2500020	Currency	CITI-579100KKDGKCFFKKF093	01/13/2025	09/15/2025		6,425,110	0.8247290000000005				(411,677)		(411,677)		(411,677)			21,749		.0004
Long: United States Dollar Short: British Pounds		TE2301206	Currency	CITI-579100KKDGKCFFKKF093	10/12/2023	09/15/2025		9,743,200	0.8210849999999995				(578,480)		(578,480)		(324,506)			32,981		.0004
Long: United States Dollar Short: British Pounds		TE2500085	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	09/15/2025		202,621	0.8200079999999996				(11,749)		(11,749)		(11,749)			686		.0004
Long: United States Dollar Short: British Pounds		TE2500281	Currency	CITI-579100KKDGKCFFKKF093	02/13/2025	09/15/2025		1,689,176	0.7993090000000005				(52,832)		(52,832)		(52,832)			5,718		.0004
Long: United States Dollar Short: British Pounds		TE2401608	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	09/15/2025		305,573	0.7865069999999996				(4,510)		(4,510)		(9,749)			1,034		.0004
Long: United States Dollar Short: British Pounds		TE2301301	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	09/30/2025		101,830	0.8166600000000005				(5,451)		(5,451)		(3,374)			360		.0004
Long: United States Dollar Short: British Pounds		TE2300476	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	09/30/2025		207,610	0.8058020000000002				(8,205)		(8,205)		(6,787)			734		.0004
Long: United States Dollar Short: British Pounds		TE2400484	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	09/30/2025		53,105	0.7949760000000002				(1,357)		(1,357)		(1,713)			188		.0004
Long: United States Dollar Short: British Pounds		TE2101287	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	09/30/2025		277,337	0.7424899999999998				11,691		11,691		(8,354)			981		.0004
Long: United States Dollar Short: British Pounds		TE2101371	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	09/30/2025		61,268	0.7412239999999999				2,683		2,683		(1,842)			217		.0004
Long: United States Dollar Short: British Pounds		TE2200176	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	09/30/2025		143,612	0.7345000000000004				7,534		7,534		(4,279)			508		.0004
Long: United States Dollar Short: British Pounds		TE2301207	Currency	CITI-579100KKDGKCFFKKF093	10/12/2023	10/14/2025		22,664,080	0.8215580000000001				(1,354,041)		(1,354,041)		(755,789)			83,187		.0004
Long: United States Dollar Short: British Pounds		TE2500086	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	10/15/2025		1,782,879	0.8201429999999996				(103,249)		(103,249)		(103,249)			6,561		.0004
Long: United States Dollar Short: British Pounds		TE2500282	Currency	CITI-579100KKDGKCFFKKF093	02/13/2025	10/15/2025		590,823	0.7991690000000002				(18,231)		(18,231)		(18,231)			2,174		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2400306	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	10/15/2025		96,256,408	0.782059999999 9998				(845,845)		(845,845)		(3,055,698)			354,214		.0004
Long: United States Dollar Short: British Pounds		TE2500400	Currency	BAD-G5GSEF7VJP5I70UK5573	03/14/2025	10/15/2025		1,113,891	0.772939999999 9996				3,315		3,315		3,315			4,099		.0004
Long: United States Dollar Short: British Pounds		TE2401233	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	10/15/2025		59,567	0.766812000000 0005				648		648		(1,854)			219		.0004
Long: United States Dollar Short: British Pounds		TE2301302	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	10/31/2025		103,885	0.816625999999 9996				(5,533)		(5,533)		(3,446)			397		.0004
Long: United States Dollar Short: British Pounds		TE2300477	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	10/31/2025		199,792	0.806582000000 0002				(8,052)		(8,052)		(6,545)			763		.0004
Long: United States Dollar Short: British Pounds		TE2400485	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	10/31/2025		82,609	0.794785999999 9999				(2,073)		(2,073)		(2,667)			315		.0004
Long: United States Dollar Short: British Pounds		TE2200462	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	10/31/2025		25,534	0.78125				(195)		(195)		(810)			98		.0004
Long: United States Dollar Short: British Pounds		TE2101288	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	10/31/2025		268,799	0.742133999999 9996				11,510		11,510		(8,102)			1,026		.0004
Long: United States Dollar Short: British Pounds		TE2101372	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	10/31/2025		59,380	0.740894999999 9997				2,638		2,638		(1,787)			227		.0004
Long: United States Dollar Short: British Pounds		TE2500401	Currency	BAD-G5GSEF7VJP5I70UK5573	03/14/2025	11/17/2025		754,419	0.773070000000 0003				2,293		2,293		2,293			2,995		.0004
Long: United States Dollar Short: British Pounds		TE2301303	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	11/28/2025		82,928	0.816660000000 0005				(4,403)		(4,403)		(2,754)			337		.0004
Long: United States Dollar Short: British Pounds		TE2300478	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	11/28/2025		180,283	0.807232999999 9998				(7,380)		(7,380)		(5,917)			733		.0004
Long: United States Dollar Short: British Pounds		TE2400486	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	11/28/2025		71,299	0.794660000000 0003				(1,763)		(1,763)		(2,304)			290		.0004
Long: United States Dollar Short: British Pounds		TE2500324	Currency	DB-	02/27/2025	11/28/2025		147,218	0.791796999999 9997				(3,096)		(3,096)		(3,096)			599		.0004
Long: United States Dollar Short: British Pounds		TE2200463	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	11/28/2025		23,076	0.780823000000 0004				(159)		(159)		(733)			94		.0004
Long: United States Dollar Short: British Pounds		TE2101289	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	11/28/2025		242,890	0.741817999999 9998				10,545		10,545		(7,326)			987		.0004
Long: United States Dollar Short: British Pounds		TE2101373	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	11/28/2025		53,655	0.740600000000 0004				2,414		2,414		(1,616)			218		.0004
Long: United States Dollar Short: British Pounds		TE2400039	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	12/15/2025		14,130,850	0.785946999999 9995				(188,911)		(188,911)		(451,866)			59,464		.0004
Long: United States Dollar Short: British Pounds		TE2301304	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	12/31/2025		90,812	0.816625999999 9996				(4,796)		(4,796)		(3,019)			393		.0004
Long: United States Dollar Short: British Pounds		TE2300479	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	12/31/2025		213,473	0.808015000000 0004				(8,903)		(8,903)		(7,022)			924		.0004
Long: United States Dollar Short: British Pounds		TE2400487	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	12/31/2025		52,329	0.794471000000 0004				(1,269)		(1,269)		(1,693)			227		.0004
Long: United States Dollar Short: British Pounds		TE2500325	Currency	DB-	02/27/2025	12/31/2025		72,440	0.791850999999 9997				(1,512)		(1,512)		(1,512)			314		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2400589	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	12/31/2025		417,959	0.7844980000000003				(4,759)		(4,759)		(13,349)			1,810		.0004
Long: United States Dollar Short: British Pounds		TE2101290	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	12/31/2025		286,412	0.7414330000000001				12,640		12,640		(8,645)			1,240		.0004
Long: United States Dollar Short: British Pounds		TE2101374	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	12/31/2025		63,266	0.7402520000000002				2,888		2,888		(1,907)			274		.0004
Long: United States Dollar Short: British Pounds		TE2200179	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	12/31/2025		143,026	0.7337129999999995				7,736		7,736		(4,272)			619		.0004
Long: United States Dollar Short: British Pounds		TE2500287	Currency	CITI-579100KKDGKCFFKKF093	02/13/2025	01/15/2026		3,763,965	0.7974670000000004				(105,305)		(105,305)		(105,305)			16,745		.0004
Long: United States Dollar Short: British Pounds		TE2301305	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	01/30/2026		87,467	0.8165930000000001				(4,592)		(4,592)		(2,905)			399		.0004
Long: United States Dollar Short: British Pounds		TE2300480	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	01/30/2026		192,853	0.8086039999999999				(8,139)		(8,139)		(6,343)			880		.0004
Long: United States Dollar Short: British Pounds		TE2400488	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	01/30/2026		77,872	0.7942810000000001				(1,849)		(1,849)		(2,516)			355		.0004
Long: United States Dollar Short: British Pounds		TE2400590	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	01/30/2026		415,315	0.7844680000000005				(4,607)		(4,607)		(13,251)			1,896		.0004
Long: United States Dollar Short: British Pounds		TE2200465	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	01/30/2026		24,759	0.7797269999999995				(123)		(123)		(785)			113		.0004
Long: United States Dollar Short: British Pounds		TE2101291	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	01/30/2026		260,506	0.7410590000000002				11,685		11,685		(7,852)			1,189		.0004
Long: United States Dollar Short: British Pounds		TE2101375	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	01/30/2026		57,541	0.7399010000000003				2,667		2,667		(1,732)			263		.0004
Long: United States Dollar Short: British Pounds		TE2500288	Currency	CITI-579100KKDGKCFFKKF093	02/13/2025	02/17/2026		4,538,922	0.7973179999999997				(124,822)		(124,822)		(124,822)			21,296		.0004
Long: United States Dollar Short: British Pounds		TE2400040	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	02/17/2026		15,269,400	0.7858849999999994				(194,940)		(194,940)		(487,790)			71,642		.0004
Long: United States Dollar Short: British Pounds		TE2400286	Currency	CITI-579100KKDGKCFFKKF093	03/13/2024	02/17/2026		4,453,682	0.7802750000000005				(24,656)		(24,656)		(141,260)			20,896		.0004
Long: United States Dollar Short: British Pounds		TE2301306	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	02/27/2026		81,636	0.816527				(4,259)		(4,259)		(2,709)			389		.0004
Long: United States Dollar Short: British Pounds		TE2300481	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	02/27/2026		179,846	0.8091920000000002				(7,682)		(7,682)		(5,914)			857		.0004
Long: United States Dollar Short: British Pounds		TE2400489	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	02/27/2026		72,687	0.7941550000000006				(1,696)		(1,696)		(2,346)			346		.0004
Long: United States Dollar Short: British Pounds		TE2200466	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	02/27/2026		24,833	0.7791190000000001				(98)		(98)		(786)			118		.0004
Long: United States Dollar Short: British Pounds		TE2101292	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	02/27/2026		243,249	0.7407219999999999				11,072		11,072		(7,322)			1,159		.0004
Long: United States Dollar Short: British Pounds		TE2101376	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	02/27/2026		53,727	0.7395969999999995				2,523		2,523		(1,615)			256		.0004
Long: United States Dollar Short: British Pounds		TE2400521	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	03/16/2026		8,832,600	0.7925189999999997				(186,218)		(186,218)		(284,300)			43,296		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2301307	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	03/31/2026		88,006	0.8165930000000 0001				(4,574)		(4,574)		(2,917)			440		.0004
Long: United States Dollar Short: British Pounds		TE2300482	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	03/31/2026		206,516	0.8098480000000 0001				(8,938)		(8,938)		(6,789)			1,033		.0004
Long: United States Dollar Short: British Pounds		TE2400490	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	03/31/2026		50,480	0.7939969999999 9995				(1,154)		(1,154)		(1,627)			252		.0004
Long: United States Dollar Short: British Pounds		TE2101293	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	03/31/2026		278,145	0.7403319999999 9999				12,871		12,871		(8,359)			1,391		.0004
Long: United States Dollar Short: British Pounds		TE2101377	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	03/31/2026		61,432	0.7392440000000 0001				2,929		2,929		(1,844)			307		.0004
Long: United States Dollar Short: British Pounds		TE2200182	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	03/31/2026		136,153	0.7327989999999 9998				7,622		7,622		(4,050)			681		.0004
Long: United States Dollar Short: British Pounds		TE2301159	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	04/30/2026		1,655,215	0.8194709999999 9995				(91,604)		(91,604)		(54,804)			8,614		.0004
Long: United States Dollar Short: British Pounds		TE2301308	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	04/30/2026		87,485	0.8164270000000 0001				(4,499)		(4,499)		(2,886)			455		.0004
Long: United States Dollar Short: British Pounds		TE2300483	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	04/30/2026		194,816	0.810307				(8,483)		(8,483)		(6,378)			1,014		.0004
Long: United States Dollar Short: British Pounds		TE2400491	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	04/30/2026		77,331	0.7938399999999 9999				(1,727)		(1,727)		(2,480)			402		.0004
Long: United States Dollar Short: British Pounds		TE2500326	Currency	DB-	02/27/2025	04/30/2026		364,698	0.7920199999999 9995				(7,291)		(7,291)		(7,291)			1,898		.0004
Long: United States Dollar Short: British Pounds		TE2401653	Currency	BAD-G5GSEF7VJP5I70UK5573	12/17/2024	04/30/2026		288,175	0.7891540000000 0002				(4,697)		(4,697)		(9,189)			1,500		.0004
Long: United States Dollar Short: British Pounds		TE2200468	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	04/30/2026		26,005	0.7781500000000 0001				(55)		(55)		(818)			135		.0004
Long: United States Dollar Short: British Pounds		TE2101294	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	04/30/2026		260,893	0.7399599999999 9995				12,276		12,276		(7,800)			1,358		.0004
Long: United States Dollar Short: British Pounds		TE2101378	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	04/30/2026		57,619	0.7389069999999 9998				2,789		2,789		(1,720)			300		.0004
Long: United States Dollar Short: British Pounds		TE2301257	Currency	CITI-579100KKDGKCFFKKF093	10/25/2023	05/29/2026		442,694	0.8220300000000 0004				(25,817)		(25,817)		(14,636)			2,388		.0004
Long: United States Dollar Short: British Pounds		TE2301309	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	05/29/2026		90,991	0.8163930000000 0004				(4,646)		(4,646)		(2,988)			491		.0004
Long: United States Dollar Short: British Pounds		TE2300484	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	05/29/2026		183,919	0.8112270000000 0003				(8,168)		(8,168)		(6,001)			992		.0004
Long: United States Dollar Short: British Pounds		TE2400492	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	05/29/2026		58,399	0.793651				(1,272)		(1,272)		(1,864)			315		.0004
Long: United States Dollar Short: British Pounds		TE2401654	Currency	BAD-G5GSEF7VJP5I70UK5573	12/17/2024	05/29/2026		617,113	0.789273				(9,963)		(9,963)		(19,590)			3,329		.0004
Long: United States Dollar Short: British Pounds		TE2200469	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	05/29/2026		22,775	0.7775450000000 0004				(24)		(24)		(712)			123		.0004
Long: United States Dollar Short: British Pounds		TE2101295	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	05/29/2026		252,320	0.7395960000000 0003				12,064		12,064		(7,506)			1,361		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2101379	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	05/29/2026		55,723	0.7385770000000004				2,737		2,737		(1,655)			301		.0004
Long: United States Dollar Short: British Pounds		TE2500258	Currency	CITI-579100KKDGKCFFKKF093	01/31/2025	06/15/2026		29,451,262	0.8056389999999999				(1,090,563)		(1,090,563)		(1,090,563)			161,870		.0004
Long: United States Dollar Short: British Pounds		TE2301160	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	06/30/2026		1,458,651	0.8194500000000001				(79,702)		(79,702)		(47,831)			8,154		.0004
Long: United States Dollar Short: British Pounds		TE2301310	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	06/30/2026		96,550	0.816353				(4,891)		(4,891)		(3,154)			540		.0004
Long: United States Dollar Short: British Pounds		TE2300485	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	06/30/2026		202,565	0.8114909999999996				(8,993)		(8,993)		(6,578)			1,132		.0004
Long: United States Dollar Short: British Pounds		TE2400493	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	06/30/2026		31,466	0.793431				(666)		(666)		(999)			176		.0004
Long: United States Dollar Short: British Pounds		TE2401136	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	06/30/2026		35,172,678	0.7674630000000001				431,495		431,495		(1,080,181)			196,621		.0004
Long: United States Dollar Short: British Pounds		TE2101296	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	06/30/2026		278,576	0.7391879999999996				13,555		13,555		(8,240)			1,557		.0004
Long: United States Dollar Short: British Pounds		TE2101380	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	06/30/2026		61,518	0.7382079999999998				3,071		3,071		(1,817)			344		.0004
Long: United States Dollar Short: British Pounds		TE2200185	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	06/30/2026		138,117	0.7320539999999998				7,989		7,989		(4,046)			772		.0004
Long: United States Dollar Short: British Pounds		TE2301161	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	07/31/2026		1,391,727	0.8194299999999999				(75,318)		(75,318)		(44,697)			8,035		.0004
Long: United States Dollar Short: British Pounds		TE2301311	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	07/31/2026		98,702	0.8164270000000001				(4,960)		(4,960)		(3,158)			570		.0004
Long: United States Dollar Short: British Pounds		TE2300486	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	07/31/2026		194,960	0.8121500000000004				(8,725)		(8,725)		(6,206)			1,126		.0004
Long: United States Dollar Short: British Pounds		TE2400494	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	07/31/2026		62,462	0.7932099999999997				(1,274)		(1,274)		(1,942)			361		.0004
Long: United States Dollar Short: British Pounds		TE2200471	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	07/31/2026		24,386	0.7762769999999999				34		34		(742)			141		.0004
Long: United States Dollar Short: British Pounds		TE2101297	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	07/31/2026		270,017	0.7387869999999997				13,399		13,399		(7,819)			1,559		.0004
Long: United States Dollar Short: British Pounds		TE2101381	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	07/31/2026		59,625	0.737846				3,031		3,031		(1,724)			344		.0004
Long: United States Dollar Short: British Pounds		TE2500289	Currency	CITI-579100KKDGKCFFKKF093	02/13/2025	08/17/2026		8,878,087	0.7966349999999998				(217,771)		(217,771)		(217,771)			52,157		.0004
Long: United States Dollar Short: British Pounds		TE2301312	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	08/28/2026		89,155	0.8162599999999999				(4,421)		(4,421)		(2,798)			530		.0004
Long: United States Dollar Short: British Pounds		TE2300487	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	08/28/2026		175,980	0.8125459999999999				(7,887)		(7,887)		(5,498)			1,045		.0004
Long: United States Dollar Short: British Pounds		TE2400495	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	08/28/2026		56,425	0.7930840000000001				(1,117)		(1,117)		(1,721)			335		.0004
Long: United States Dollar Short: British Pounds		TE2200472	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	08/28/2026		22,046	0.7756150000000005				59		59		(657)			131		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2101298	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	08/28/2026		244,006	0.7384239999999997				12,321		12,321		(6,928)			1,449		.0004
Long: United States Dollar Short: British Pounds		TE2101382	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	08/28/2026		53,879	0.737514				2,784		2,784		(1,528)			320		.0004
Long: United States Dollar Short: British Pounds		TE2401564	Currency	CITI-579100KKDGKCFFKKF093	11/25/2024	09/01/2026		1,162,807	0.7968129999999999				(28,516)		(28,516)		(35,528)			6,927		.0004
Long: United States Dollar Short: British Pounds		TE2301313	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	09/30/2026		99,693	0.8162129999999997				(4,885)		(4,885)		(3,058)			610		.0004
Long: United States Dollar Short: British Pounds		TE2300488	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	09/30/2026		208,498	0.8129420000000005				(9,341)		(9,341)		(6,369)			1,277		.0004
Long: United States Dollar Short: British Pounds		TE2400496	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	09/30/2026		33,135	0.7930209999999998				(636)		(636)		(987)			203		.0004
Long: United States Dollar Short: British Pounds		TE2500327	Currency	DB-	02/27/2025	09/30/2026		586,718	0.7924780000000002				(10,855)		(10,855)		(10,855)			3,593		.0004
Long: United States Dollar Short: British Pounds		TE2101299	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	09/30/2026		287,747	0.7379909999999995				14,827		14,827		(7,979)			1,762		.0004
Long: United States Dollar Short: British Pounds		TE2101383	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	09/30/2026		63,534	0.73712				3,345		3,345		(1,760)			389		.0004
Long: United States Dollar Short: British Pounds		TE2200188	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	09/30/2026		139,241	0.7311490000000005				8,399		8,399		(3,825)			853		.0004
Long: United States Dollar Short: British Pounds		TE2500290	Currency	CITI-579100KKDGKCFFKKF093	02/13/2025	10/15/2026		3,993,060	0.796408				(93,306)		(93,306)		(93,306)			24,790		.0004
Long: United States Dollar Short: British Pounds		TE2500215	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	10/22/2026		793,918	0.810867				(33,232)		(33,232)		(33,232)			4,960		.0004
Long: United States Dollar Short: British Pounds		TE2301314	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	10/30/2026		95,544	0.81616				(4,640)		(4,640)		(2,878)			601		.0004
Long: United States Dollar Short: British Pounds		TE2300489	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	10/30/2026		188,387	0.8133390000000003				(8,465)		(8,465)		(5,654)			1,185		.0004
Long: United States Dollar Short: British Pounds		TE2400497	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	10/30/2026		60,463	0.7929899999999997				(1,136)		(1,136)		(1,769)			380		.0004
Long: United States Dollar Short: British Pounds		TE2200474	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	10/30/2026		23,660	0.7742930000000001				124		124		(676)			149		.0004
Long: United States Dollar Short: British Pounds		TE2101300	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	10/30/2026		261,730	0.737591				13,710		13,710		(7,124)			1,647		.0004
Long: United States Dollar Short: British Pounds		TE2101384	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	10/30/2026		57,787	0.7367590000000005				3,089		3,089		(1,571)			364		.0004
Long: United States Dollar Short: British Pounds		TE2201172	Currency	CITI-579100KKDGKCFFKKF093	11/22/2022	11/16/2026		7,896,307	0.8386449999999997				(609,801)		(609,801)		(241,855)			50,372		.0004
Long: United States Dollar Short: British Pounds		TE2301315	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	11/16/2026		8,622,425	0.8163270000000002				(418,693)		(418,693)		(257,067)			55,004		.0004
Long: United States Dollar Short: British Pounds		TE2300490	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	11/16/2026		8,561,522	0.8135369999999995				(385,062)		(385,062)		(254,379)			54,616		.0004
Long: United States Dollar Short: British Pounds		TE2400498	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	11/16/2026		8,848,978	0.7929589999999997				(164,085)		(164,085)		(256,269)			56,450		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2101301	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	11/16/2026		52,900,189	0.739304999999 9999				2,664,784		2,664,784		(1,428,348)			337,462		.0004
Long: United States Dollar Short: British Pounds		TE2101385	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	11/16/2026		26,504	0.736553000000 0001				1,429		1,429		(713)			169		.0004
Long: United States Dollar Short: British Pounds		TE2200190	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	11/16/2026		77,414	0.730145999999 9996				4,810		4,810		(2,064)			494		.0004
Long: United States Dollar Short: British Pounds		TE2500216	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	11/23/2026		820,425	0.810823999999 9999				(33,968)		(33,968)		(33,968)			5,265		.0004
Long: United States Dollar Short: British Pounds		TE2500217	Currency	CITI-579100KKDGKCFFKKF093	01/22/2025	12/22/2026		100,271,059	0.811088999999 9995				(4,149,189)		(4,149,189)		(4,149,189)			659,006		.0004
Long: United States Dollar Short: British Pounds		TE2401565	Currency	CITI-579100KKDGKCFFKKF093	11/25/2024	01/29/2027		475,719	0.796939999999 9998				(10,821)		(10,821)		(13,345)			3,218		.0004
Long: United States Dollar Short: British Pounds		TE2400522	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	03/15/2027		11,481,134	0.790077000000 0003				(153,726)		(153,726)		(314,900)			80,334		.0004
Long: United States Dollar Short: British Pounds		TE2500359	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	03/31/2027		183,800	0.794597				(3,491)		(3,491)		(3,491)			1,300		.0004
Long: United States Dollar Short: British Pounds		TE2500360	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	04/30/2027		683,714	0.794660000000 0003				(12,810)		(12,810)		(12,810)			4,934		.0004
Long: United States Dollar Short: British Pounds		TE2400523	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	05/17/2027		25,581,280	0.789640000000 0001				(309,841)		(309,841)		(688,812)			186,698		.0004
Long: United States Dollar Short: British Pounds		TE2500361	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	05/28/2027		693,723	0.794722999999 9996				(12,837)		(12,837)		(12,837)			5,099		.0004
Long: United States Dollar Short: British Pounds		TE2500328	Currency	DB-	02/27/2025	05/28/2027		5,224,579	0.793259000000 0005				(86,871)		(86,871)		(86,871)			38,403		.0004
Long: United States Dollar Short: British Pounds		TE2301162	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	06/30/2027		2,537,909	0.818598999999 9997				(123,654)		(123,654)		(69,982)			19,034		.0004
Long: United States Dollar Short: British Pounds		TE2500362	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	06/30/2027		681,630	0.794849000000 0003				(12,472)		(12,472)		(12,472)			5,112		.0004
Long: United States Dollar Short: British Pounds		TE2500363	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	07/30/2027		680,618	0.794912999999 9998				(12,280)		(12,280)		(12,280)			5,198		.0004
Long: United States Dollar Short: British Pounds		TE2300946	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	08/31/2027		264,083	0.806166000000 0005				(8,475)		(8,475)		(7,047)			2,053		.0004
Long: United States Dollar Short: British Pounds		TE2500364	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	08/31/2027		15,847,627	0.795039000000 0005				(282,822)		(282,822)		(282,822)			123,181		.0004
Long: United States Dollar Short: British Pounds		TE2500465	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	08/31/2027		118,652,439	0.781003				14,629		14,629		14,629			922,264		.0004
Long: United States Dollar Short: British Pounds		TE2301163	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	09/30/2027		1,406,437	0.818196999999 9995				(66,312)		(66,312)		(37,765)			11,119		.0004
Long: United States Dollar Short: British Pounds		TE2300947	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	09/30/2027		326,520,183	0.808211000000 0001				(11,222,235)		(11,222,235)		(8,660,652)			2,581,369		.0004
Long: United States Dollar Short: British Pounds		TE2500365	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	09/30/2027		19,503,214	0.795101999999 9998				(343,093)		(343,093)		(343,093)			154,186		.0004
Long: United States Dollar Short: British Pounds		TE2500366	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	10/29/2027		659,111	0.795165000000 0001				(11,434)		(11,434)		(11,434)			5,294		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: British Pounds		TE2500367	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	11/30/2027		713,186	0.795228999999 9996				(12,175)		(12,175)		(12,175)			5,823		.0004
Long: United States Dollar Short: British Pounds		TE2500268	Currency	CITI-579100KKDGKCFFKKF093	02/06/2025	12/31/2027		20,407	0.803471000000 0005				(556)		(556)		(556)			169		.0004
Long: United States Dollar Short: British Pounds		TE2500368	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	12/31/2027		693,775	0.795292				(11,659)		(11,659)		(11,659)			5,752		.0004
Long: United States Dollar Short: British Pounds		TE2400162	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	12/31/2027		97,800,822	0.791077000000 0003				(1,116,455)		(1,116,455)		(2,472,019)			810,922		.0004
Long: United States Dollar Short: British Pounds		TE2401611	Currency	CITI-579100KKDGKCFFKKF093	12/12/2024	12/31/2027		4,566,048	0.790013999999 9999				(45,922)		(45,922)		(115,257)			37,860		.0004
Long: United States Dollar Short: British Pounds		TE2401439	Currency	CITI-579100KKDGKCFFKKF093	10/31/2024	12/31/2027		8,443,490	0.784868000000 0001				(29,361)		(29,361)		(211,743)			70,010		.0004
Long: United States Dollar Short: British Pounds		TE2400072	Currency	CITI-579100KKDGKCFFKKF093	01/19/2024	12/31/2027		3,100,074	0.783391999999 9998				(4,931)		(4,931)		(77,596)			25,704		.0004
Long: United States Dollar Short: British Pounds		TE2401065	Currency	CITI-579100KKDGKCFFKKF093	09/25/2024	12/31/2027		16,564,620	0.761209000000 0002				443,457		443,457		(402,880)			137,347		.0004
Long: United States Dollar Short: British Pounds		TE2500369	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	01/31/2028		692,730	0.795355000000 0003				(11,457)		(11,457)		(11,457)			5,830		.0004
Long: United States Dollar Short: British Pounds		TE2500370	Currency	BAD-G5GSEF7VJP5I70UK5573	02/27/2025	02/29/2028		84,505,395	0.795417999999 9996				(1,377,024)		(1,377,024)		(1,377,024)			721,602		.0004
Long: United States Dollar Short: British Pounds		TE2401710	Currency	DB-	12/20/2024	09/29/2028		293,646,191	0.799799999999 9996				(5,975,124)		(5,975,124)		(6,024,984)			2,745,718		.0004
Long: United States Dollar Short: Canadian Dollar		TE2300549	Currency	CITI-579100KKDGKCFFKKF093	05/12/2023	05/13/2025		89,476,956	1.35229				5,224,159		5,224,159		312,025			154,619		.0004
Long: United States Dollar Short: Canadian Dollar		TE2401583	Currency	CITI-579100KKDGKCFFKKF093	12/05/2024	08/05/2025		167,011	1.390770000000 001				4,621		4,621		509			492		.0004
Long: United States Dollar Short: Canadian Dollar		TE2400813	Currency	CITI-579100KKDGKCFFKKF093	07/31/2024	08/05/2025		13,131,571	1.36805				571,914		571,914		39,333			38,689		.0004
Long: United States Dollar Short: Canadian Dollar		TE2301342	Currency	CIBC-549300TDJKVQJ41VN031	11/16/2023	11/17/2025		110,094,433	1.367974999999 999				4,283,491		4,283,491		269,187			437,116		.0004
Long: United States Dollar Short: Canadian Dollar		TE2400050	Currency	CIBC-549300TDJKVQJ41VN031	01/12/2024	01/13/2026		60,962,690	1.3331				3,723,088		3,723,088		138,364			270,256		.0004
Long: United States Dollar Short: Euro		TE2500129	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	04/15/2025		480,815	0.966744000000 0005				(21,690)		(21,690)		(21,690)			491		.0004
Long: United States Dollar Short: Euro		TE2401463	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	04/15/2025		3,245,711	0.938161000000 0002				(46,126)		(46,126)		(123,160)			3,313		.0004
Long: United States Dollar Short: Euro		TE2401236	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	04/15/2025		70,942,808	0.910498000000 0003				1,113,378		1,113,378		(2,612,589)			72,406		.0004
Long: United States Dollar Short: Euro		TE2500190	Currency	CITI-579100KKDGKCFFKKF093	01/21/2025	04/22/2025		860,703	0.962149000000 0003				(34,893)		(34,893)		(34,893)			1,064		.0004
Long: United States Dollar Short: Euro		TE2400441	Currency	SG-549300F35UE0BOM1WJ55	04/22/2024	04/23/2025		1,207,837	0.921744000000 0001				3,748		3,748		(45,027)			1,526		.0004
Long: United States Dollar Short: Euro		TE2500024	Currency	DB-	01/13/2025	04/25/2025		14,446,789	0.974279000000 0001				(777,670)		(777,670)		(777,670)			19,035		.0004
Long: United States Dollar Short: Euro		TE2500188	Currency	DB-	01/17/2025	04/25/2025		105,165	0.968585000000 0003				(5,013)		(5,013)		(5,013)			139		.0004
Long: United States Dollar Short: Euro		TE2500010	Currency	CITI-579100KKDGKCFFKKF093	01/08/2025	04/25/2025		85,763,581	0.966184999999 9996				(3,865,839)		(3,865,839)		(3,865,839)			113,003		.0004
Long: United States Dollar Short: Euro		TE2500394	Currency	DB-	03/13/2025	04/25/2025		1,815,136	0.919418999999 9999				10,000		10,000		10,000			2,392		.0004
Long: United States Dollar Short: Euro		TE2500383	Currency	CITI-579100KKDGKCFFKKF093	03/12/2025	04/29/2025		331,240	0.913359000000 0003				3,925		3,925		3,925			470		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: Euro		TE2500246	Currency	CITI-579100KKDGKCFFKKF093	01/30/2025	04/30/2025		27,208	0.955173999999 9997				(910)		(910)		(910)			39		.0004
Long: United States Dollar Short: Euro		TE2500428	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	04/30/2025		2,675,725	0.925575000000 0004				(3,804)		(3,804)		(3,804)			3,862		.0004
Long: United States Dollar Short: Euro		TE2500429	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	05/15/2025		1,104,318	0.924779000000 0002				(1,584)		(1,584)		(1,584)			1,952		.0004
Long: United States Dollar Short: Euro		TE2401464	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	05/16/2025		3,251,213	0.936572999999 9999				(46,383)		(46,383)		(123,550)			5,811		.0004
Long: United States Dollar Short: Euro		TE2200812	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	05/19/2025		109,042	0.912908999999 9997				1,220		1,220		(4,042)			201		.0004
Long: United States Dollar Short: Euro		TE2400442	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	05/21/2025		1,503,175	0.920386999999 9996				4,469		4,469		(56,193)			2,829		.0004
Long: United States Dollar Short: Euro		TE2500247	Currency	CITI-579100KKDGKCFFKKF093	01/30/2025	05/30/2025		27,252	0.953652000000 0006				(916)		(916)		(916)			56		.0004
Long: United States Dollar Short: Euro		TE2300649	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/02/2025		3,792,143	0.908248999999 9997				58,537		58,537		(140,149)			7,869		.0004
Long: United States Dollar Short: Euro		TE2300655	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/02/2025		132,122	0.908248999999 9997				2,040		2,040		(4,883)			274		.0004
Long: United States Dollar Short: Euro		TE2400619	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	06/09/2025		22,037,796	0.914201999999 9996				189,214		189,214		(819,330)			48,240		.0004
Long: United States Dollar Short: Euro		TE2200224	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	06/09/2025		1,441,482	0.866295999999 9995				87,265		87,265		(50,784)			3,155		.0004
Long: United States Dollar Short: Euro		TE2401533	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/20/2025		1,562,561	0.940494000000 0005				(32,139)		(32,139)		(59,710)			3,683		.0004
Long: United States Dollar Short: Euro		TE2500491	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	06/20/2025		254,385	0.920861000000 0004				187		187		187			600		.0004
Long: United States Dollar Short: Euro		TE2400443	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	06/23/2025		1,132,321	0.918763				3,218		3,218		(42,259)			2,718		.0004
Long: United States Dollar Short: Euro		TE2500248	Currency	CITI-579100KKDGKCFFKKF093	01/30/2025	06/30/2025		896,336	0.952035999999 9999				(30,193)		(30,193)		(30,193)			2,241		.0004
Long: United States Dollar Short: Euro		TE2401597	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	06/30/2025		1,278,981	0.942328999999 9997				(29,602)		(29,602)		(48,934)			3,197		.0004
Long: United States Dollar Short: Euro		TE2401534	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/30/2025		83,791,251	0.940245				(1,749,688)		(1,749,688)		(3,198,770)			209,478		.0004
Long: United States Dollar Short: Euro		TE2400701	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	06/30/2025		1,239,112	0.918038000000 0002				4,002		4,002		(46,186)			3,098		.0004
Long: United States Dollar Short: Euro		TE2401413	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	06/30/2025		27,565,115	0.914494999999 9995				195,071		195,071		(1,023,492)			68,913		.0004
Long: United States Dollar Short: Euro		TE2200813	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	06/30/2025		15,325	0.911410999999 9997				160		160		(567)			38		.0004
Long: United States Dollar Short: Euro		TE2400830	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	06/30/2025		120,306	0.900909999999 9995				2,627		2,627		(4,401)			301		.0004
Long: United States Dollar Short: Euro		TE2500130	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	07/15/2025		25,827,964	0.962279				(1,180,563)		(1,180,563)		(1,180,563)			69,743		.0004
Long: United States Dollar Short: Euro		TE2500191	Currency	CITI-579100KKDGKCFFKKF093	01/21/2025	07/15/2025		8,174	0.957758				(333)		(333)		(333)			22		.0004
Long: United States Dollar Short: Euro		TE2500192	Currency	CITI-579100KKDGKCFFKKF093	01/21/2025	07/21/2025		49,280,219	0.957559999999 9996				(2,017,362)		(2,017,362)		(2,017,362)			136,821		.0004
Long: United States Dollar Short: Euro		TE2301138	Currency	CITI-579100KKDGKCFFKKF093	09/25/2023	08/11/2025		1,821,290	0.915416000000 0001				6,773		6,773		(67,718)			5,493		.0004
Long: United States Dollar Short: Euro		TE2500417	Currency	CITI-579100KKDGKCFFKKF093	03/20/2025	08/15/2025		185,060	0.914378000000 0002				858		858		858			567		.0004
Long: United States Dollar Short: Euro		TE2400978	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	08/22/2024	08/15/2025		13,308,206	0.887355				453,191		453,191		(479,498)			40,748		.0004
Long: United States Dollar Short: Euro		TE2200814	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	08/19/2025		111,711	0.909834999999 9995				1,047		1,047		(4,126)			347		.0004
Long: United States Dollar Short: Euro		TE2200225	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	09/09/2025		1,446,065	0.863550000000 0004				84,819		84,819		(50,697)			4,805		.0004
Long: United States Dollar Short: Euro		TE2401535	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	09/22/2025		426,777	0.935066999999 9998				(8,581)		(8,581)		(16,227)			1,475		.0004
Long: United States Dollar Short: Euro		TE2500492	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	09/22/2025		259,660	0.915985999999 9997				184		184		184			897		.0004
Long: United States Dollar Short: Euro		TE2500413	Currency	MS-I7331LVCZKQKX5T7XV54	03/20/2025	09/23/2025		705,698	0.914537000000 0004				1,574		1,574		1,574			2,446		.0004
Long: United States Dollar Short: Euro		TE2401598	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	09/30/2025		1,300,103	0.937207000000 0001				(29,784)		(29,784)		(49,561)			4,597		.0004
Long: United States Dollar Short: Euro		TE2400702	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	09/30/2025		1,232,094	0.914277000000 0001				2,609		2,609		(45,819)			4,356		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: Euro		TE2200815	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	09/30/2025		15,375	0.908429999999 9996				131		131		(568)			54		.0004
Long: United States Dollar Short: Euro		TE2400832	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	09/30/2025		118,575	0.898028999999 9997				2,354		2,354		(4,331)			419		.0004
Long: United States Dollar Short: Euro		TE2500430	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	11/17/2025		1,115,976	0.915117999999 9999				(1,415)		(1,415)		(1,415)			4,431		.0004
Long: United States Dollar Short: Euro		TE2200816	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	11/19/2025		113,389	0.90703				848		848		(4,136)			452		.0004
Long: United States Dollar Short: Euro		TE2200226	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	12/09/2025		1,450,298	0.861029999999 9996				82,446		82,446		(49,989)			6,031		.0004
Long: United States Dollar Short: Euro		TE2401599	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	12/15/2025		64,944,773	0.933184000000 0001				(1,461,437)		(1,461,437)		(2,422,766)			273,296		.0004
Long: United States Dollar Short: Euro		TE2401536	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	12/22/2025		291,238	0.930167999999 9999				(5,698)		(5,698)		(10,812)			1,242		.0004
Long: United States Dollar Short: Euro		TE2500493	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	12/22/2025		262,018	0.911644000000 0001				194		194		194			1,118		.0004
Long: United States Dollar Short: Euro		TE2500431	Currency	CITI-579100KKDGKCFFKKF093	03/26/2025	12/31/2025		27,668,105	0.913000000000 0003				(33,420)		(33,420)		(33,420)			119,806		.0004
Long: United States Dollar Short: Euro		TE2400703	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	12/31/2025		1,217,511	0.910714000000 0002				1,582		1,582		(44,163)			5,272		.0004
Long: United States Dollar Short: Euro		TE2200817	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	12/31/2025		15,423	0.905633000000 0002				106		106		(556)			67		.0004
Long: United States Dollar Short: Euro		TE2400834	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	12/31/2025		116,672	0.895255000000 0002				2,129		2,129		(4,160)			505		.0004
Long: United States Dollar Short: Euro		TE2400620	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	01/12/2026		1,151,182	0.906024999999 9997				6,760		6,760		(41,382)			5,094		.0004
Long: United States Dollar Short: Euro		TE2400621	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	02/09/2026		3,228,576	0.905043000000 0004				18,160		18,160		(114,886)			14,956		.0004
Long: United States Dollar Short: Euro		TE2200818	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	02/19/2026		113,509	0.903750999999 9997				746		746		(4,020)			534		.0004
Long: United States Dollar Short: Euro		TE2200227	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	03/09/2026		1,454,457	0.858568				80,620		80,620		(48,651)			7,057		.0004
Long: United States Dollar Short: Euro		TE2400622	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	03/11/2026		3,232,284	0.904004999999 9995				17,284		17,284		(113,765)			15,729		.0004
Long: United States Dollar Short: Euro		TE2401537	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	03/20/2026		4,986,721	0.926080000000 0001				(96,632)		(96,632)		(179,269)			24,585		.0004
Long: United States Dollar Short: Euro		TE2500494	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	03/20/2026		264,251	0.907564999999 9996				265		265		265			1,303		.0004
Long: United States Dollar Short: Euro		TE2400704	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	03/31/2026		1,182,476	0.907227000000 0001				1,008		1,008		(41,493)			5,912		.0004
Long: United States Dollar Short: Euro		TE2200819	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	03/31/2026		15,474	0.902608999999 9999				92		92		(540)			77		.0004
Long: United States Dollar Short: Euro		TE2400836	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	03/31/2026		113,107	0.892459				1,936		1,936		(3,904)			566		.0004
Long: United States Dollar Short: Euro		TE2400623	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	04/10/2026		3,372,398	0.902918				17,341		17,341		(117,872)			17,095		.0004
Long: United States Dollar Short: Euro		TE2401455	Currency	DB-	11/11/2024	04/30/2026		34,393,105	0.911742999999 9997				(189,238)		(189,238)		(1,215,850)			178,987		.0004
Long: United States Dollar Short: Euro		TE2400624	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	05/11/2026		3,376,290	0.901877999999 9996				16,467		16,467		(118,172)			17,817		.0004
Long: United States Dollar Short: Euro		TE2200820	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	05/19/2026		109,822	0.901306999999 9997				565		565		(3,844)			585		.0004
Long: United States Dollar Short: Euro		TE2500304	Currency	SG-549300F35UE0B0M1WJ55	02/20/2025	05/22/2026		299,317	0.933519999999 9998				(9,169)		(9,169)		(9,169)			1,601		.0004
Long: United States Dollar Short: Euro		TE2300656	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/01/2026		133,274	0.900398000000 0003				740		740		(4,665)			721		.0004
Long: United States Dollar Short: Euro		TE2300650	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/01/2026		3,821,471	0.900398000000 0003				21,228		21,228		(133,765)			20,663		.0004
Long: United States Dollar Short: Euro		TE2400625	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	06/02/2026		3,312,696	0.901151999999 9995				15,493		15,493		(116,063)			17,933		.0004
Long: United States Dollar Short: Euro		TE2200228	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	06/09/2026		1,458,478	0.856200999999 9999				78,790		78,790		(48,578)			7,961		.0004
Long: United States Dollar Short: Euro		TE2401538	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/22/2026		234,120	0.920729000000 0002				(4,185)		(4,185)		(8,394)			1,297		.0004
Long: United States Dollar Short: Euro		TE2500495	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	06/22/2026		275,362	0.903653000000 0004				276		276		276			1,526		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: Euro		TE2400705	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	06/30/2026		1,190,368	0.9039740000000 0006				336		336		(41,932)			6,654		.0004
Long: United States Dollar Short: Euro		TE2200821	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	06/30/2026		15,516	0.9001710000000 0005				70		70		(544)			87		.0004
Long: United States Dollar Short: Euro		TE2400838	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	06/30/2026		114,005	0.8898380000000 0002				1,814		1,814		(3,953)			637		.0004
Long: United States Dollar Short: Euro		TE2301168	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	08/10/2026		29,211,755	0.9029019999999 9998				(7,425)		(7,425)		(1,004,703)			170,402		.0004
Long: United States Dollar Short: Euro		TE2200822	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	08/12/2026		6,089,598	0.9008599999999 9999				11,715		11,715		(208,737)			35,595		.0004
Long: United States Dollar Short: Euro		TE2400262	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	08/21/2026		68,117,517	0.887548				1,110,424		1,110,424		(2,288,779)			401,788		.0004
Long: United States Dollar Short: Euro		TE2301139	Currency	CITI-579100KKDGKCFFKKF093	09/25/2023	08/26/2026		29,229,163	0.9023640000000 0005				(9,640)		(9,640)		(995,692)			173,265		.0004
Long: United States Dollar Short: Euro		TE2200229	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	09/09/2026		1,462,286	0.8539710000000 0004				77,152		77,152		(46,768)			8,779		.0004
Long: United States Dollar Short: Euro		TE2401539	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	09/21/2026		238,845	0.91635				(4,047)		(4,047)		(8,141)			1,450		.0004
Long: United States Dollar Short: Euro		TE2500496	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	09/21/2026		280,683	0.9001139999999 9997				302		302		302			1,704		.0004
Long: United States Dollar Short: Euro		TE2400706	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	09/30/2026		1,198,051	0.900779				(46)		(46)		(39,933)			7,337		.0004
Long: United States Dollar Short: Euro		TE2200230	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	12/09/2026		1,466,008	0.8518029999999 9998				75,736		75,736		(44,195)			9,534		.0004
Long: United States Dollar Short: Euro		TE2401540	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	12/21/2026		240,978	0.9121420000000 0001				(3,857)		(3,857)		(7,718)			1,582		.0004
Long: United States Dollar Short: Euro		TE2500497	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	12/21/2026		282,963	0.8967000000000 0005				338		338		338			1,858		.0004
Long: United States Dollar Short: Euro		TE2400707	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	12/31/2026		1,196,868	0.8976659999999 9996				(340)		(340)		(37,479)			7,917		.0004
Long: United States Dollar Short: Euro		TE2500053	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	02/12/2027		11,376	0.9326090000000 0002				(467)		(467)		(467)			78		.0004
Long: United States Dollar Short: Euro		TE2200231	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	03/09/2027		88,521,125	0.8500649999999 9996				4,440,881		4,440,881		(2,561,647)			616,743		.0004
Long: United States Dollar Short: Euro		TE2401541	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	03/22/2027		243,053	0.9079840000000 0001				(3,665)		(3,665)		(7,477)			1,709		.0004
Long: United States Dollar Short: Euro		TE2500498	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	03/22/2027		285,160	0.8933600000000 0004				363		363		363			2,005		.0004
Long: United States Dollar Short: Euro		TE2400708	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	03/31/2027		1,174,511	0.894598				(557)		(557)		(35,483)			8,305		.0004
Long: United States Dollar Short: Euro		TE2300651	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/01/2027		4,059,577	0.8922360000000 0003				(387)		(387)		(118,662)			29,897		.0004
Long: United States Dollar Short: Euro		TE2300657	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/01/2027		134,494	0.8922360000000 0003				(13)		(13)		(3,931)			990		.0004
Long: United States Dollar Short: Euro		TE2401542	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/21/2027		253,263	0.9041059999999 9997				(3,581)		(3,581)		(7,427)			1,889		.0004
Long: United States Dollar Short: Euro		TE2500499	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	06/21/2027		296,890	0.8902900000000 0003				403		403		403			2,214		.0004
Long: United States Dollar Short: Euro		TE2400709	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	06/30/2027		1,187,836	0.8916389999999 9996				(576)		(576)		(34,197)			8,909		.0004
Long: United States Dollar Short: Euro		TE2401389	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	08/25/2027		18,820	0.8823260000000 0005				150		150		(521)			146		.0004
Long: United States Dollar Short: Euro		TE2401543	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	09/20/2027		258,217	0.9003550000000 0002				(3,431)		(3,431)		(7,196)			2,030		.0004
Long: United States Dollar Short: Euro		TE2500500	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	09/20/2027		302,435	0.8873670000000 0002				403		403		403			2,378		.0004
Long: United States Dollar Short: Euro		TE2401390	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	09/24/2027		111,078	0.8812539999999 9998				896		896		(3,024)			875		.0004
Long: United States Dollar Short: Euro		TE2400710	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	09/30/2027		1,201,561	0.8886600000000 0001				(585)		(585)		(32,877)			9,499		.0004
Long: United States Dollar Short: Euro		TE2500178	Currency	DB-	01/16/2025	10/28/2027		284,195	0.9202259999999 9999				(10,538)		(10,538)		(10,538)			2,281		.0004
Long: United States Dollar Short: Euro		TE2401391	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	10/29/2027		180,777	0.8799500000000 0001				1,496		1,496		(4,823)			1,452		.0004
Long: United States Dollar Short: Euro		TE2500179	Currency	DB-	01/16/2025	11/29/2027		314,049	0.9187380000000 0005				(11,496)		(11,496)		(11,496)			2,563		.0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: United States Dollar Short: Euro		TE2401392	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	11/30/2027		82,953,695	0.8790820000000 0003				672,059		672,059		(2,172,905)			677,314		.0004
Long: United States Dollar Short: Euro		TE2401544	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	12/20/2027		260,389	0.8966830000000 0001				(3,253)		(3,253)		(6,881)			2,148		.0004
Long: United States Dollar Short: Euro		TE2500501	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	12/20/2027		304,708	0.8845330000000 0001				374		374		374			2,514		.0004
Long: United States Dollar Short: Euro		TE2500180	Currency	DB-	01/16/2025	12/30/2027		293,607	0.9154579999999 9999				(10,002)		(10,002)		(10,002)			2,434		.0004
Long: United States Dollar Short: Euro		TE2400711	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	12/31/2027		65,512,068	0.8863680000000 0004				(81,438)		(81,438)		(1,700,948)			543,197		.0004
Long: United States Dollar Short: Euro		TE2500181	Currency	DB-	01/16/2025	01/31/2028		288,879	0.915709				(10,269)		(10,269)		(10,269)			2,431		.0004
Long: United States Dollar Short: Euro		TE2500182	Currency	DB-	01/16/2025	02/29/2028		274,998	0.898061				(4,581)		(4,581)		(4,581)			2,348		.0004
Long: United States Dollar Short: Euro		TE2401545	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	03/20/2028		265,457	0.8929019999999 9997				(3,065)		(3,065)		(6,681)			2,288		.0004
Long: United States Dollar Short: Euro		TE2500502	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	03/20/2028		310,352	0.8816169999999 9998				384		384		384			2,675		.0004
Long: United States Dollar Short: Euro		TE2500183	Currency	DB-	01/16/2025	03/29/2028		60,793,944	0.9131749999999 9996				(2,118,704)		(2,118,704)		(2,118,704)			526,247		.0004
Long: United States Dollar Short: Euro		TE2300652	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	05/31/2028		55,741,938	0.8856450000000 0002				(322,751)		(322,751)		(1,334,348)			495,968		.0004
Long: United States Dollar Short: Euro		TE2300658	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	05/31/2028		1,264,614	0.8856450000000 0002				(7,322)		(7,322)		(30,272)			11,252		.0004
Long: United States Dollar Short: Euro		TE2401546	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/20/2028		273,533	0.8893489999999 9995				(2,920)		(2,920)		(6,495)			2,455		.0004
Long: United States Dollar Short: Euro		TE2500503	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	06/20/2028		319,504	0.8789050000000 0005				381		381		381			2,868		.0004
Long: United States Dollar Short: Euro		TE2401547	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	08/25/2028		18,499,785	0.890185				(256,625)		(256,625)		(421,742)			170,629		.0004
Long: United States Dollar Short: Euro		TE2500504	Currency	MS-I7331LVCZKQKX5T7XV54	03/31/2025	08/25/2028		31,832,230	0.8770010000000 0003				36,431		36,431		36,431			293,599		.0004
Long: United States Dollar Short: Euro		TE2500074	Currency	CITI-579100KKDGKCFFKKF093	01/14/2025	11/15/2028		48,769	0.9022820000000 0003				(1,486)		(1,486)		(1,486)			464		.0004
1439999999 - Forwards - Hedging Other													(32,872,636)	XXX	(32,872,636)		(85,743,095)			28,749,482	XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(32,872,636)	XXX	(32,872,636)		(85,743,095)			28,749,482	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												(3,922,037)	(21,961,536)	XXX	66,186,503	(25,207,072)				42,375,634	XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1709999999 Subtotal - Hedging Other										651,781,314	224,346,457	(3,809,856)	775,524,881	XXX	753,312,476	(586,004)	(85,743,095)	(15,763,084)		64,516,848	XXX	XXX
1719999999 Subtotal - Replication														XXX							XXX	XXX
1729999999 Subtotal - Income Generation														XXX							XXX	XXX
1739999999 Subtotal - Other													15,256,503	XXX	15,256,503	6,891,116					XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 Totals										651,781,314	224,346,457	(7,731,893)	768,819,848	XXX	834,755,482	(18,901,961)	(85,743,095)	(15,763,084)		106,892,482	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																					
FVM5	2,016	2,016,000	5 YR US TREAS FUTURE	Fixed Index Annuity Hedge	N/A	Interest Rate	07/03/2025	CBT - 549300EX04Q2QBFQTQ27	02/27/2025	107.4400	108.1600						1,446,430	1,446,430	2,520,000	0001	1,000
TUM5	2,506	5,012,000	2 YR US TREASURY FUTURES	Fixed Index Annuity Hedge	N/A	Interest Rate	07/03/2025	CBT - 549300EX04Q2QBFQTQ27	02/27/2025	103.3500	103.5900						1,163,775	1,163,775	3,007,200	0001	2,000
ADM5	13	13,000	AUDUSD CRNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/18/2025	CME - SNZ2OJLFK8MNNCLQOF39	02/28/2025	62.0300	62.5400						6,510	6,510	28,600	0001	1,000
SFM5	2	2,500	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/18/2025	CME - SNZ2OJLFK8MNNCLQOF39	03/31/2025	114.0800	114.0700						(13)	(13)	9,100	0001	1,250
KCN5	1	375	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2025	NYB - 5493004R83R1LVX2IL36	01/31/2025	364.3500	375.4000						4,144	4,144	10,410	0001	375
HGN5	7	1,750	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2025	CMX -	03/31/2025	507.9700	508.1000						225	225	63,000	0001	250
RTYM	4	200	E-MINI RUSS 2000 JUN25	Fixed Index Annuity Hedge	N/A	Equity/Index	06/20/2025	CME - SNZ2OJLFK8MNNCLQOF39	03/31/2025	2,055.3300	2,027.1000						(5,645)	(5,645)	33,404	0001	50
ESM5	78	3,900	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	06/20/2025	CME - SNZ2OJLFK8MNNCLQOF39	03/31/2025	5,719.6600	5,653.2500						(259,013)	(259,013)	1,547,052	0001	50
ECM5	12	1,500,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	06/18/2025	CME - SNZ2OJLFK8MNNCLQOF39	03/31/2025	1.0900	1.0900						(75)	(75)	40,800	0001	125,000
NQM5	3	60	NASDAQ 100 E - MINI	Fixed Index Annuity Hedge	N/A	Equity/Index	06/20/2025	CME - SNZ2OJLFK8MNNCLQOF39	03/31/2025	19,769.0000	19,440.0000						(19,741)	(19,741)	87,060	0001	20
NGM5	18	180,000	NATURAL GAS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	06/30/2025	NYM - 5493008GFNDTXFPHWI47	02/28/2025	4.0400	4.2600						38,170	38,170	48,636	0001	10,000
SIN5	2	10,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2025	CMX -	03/31/2025	34.9500	34.9300						(110)	(110)	30,000	0001	5,000
SN5	16	800	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2025	CBT - 549300EX04Q2QBFQTQ27	03/31/2025	1,028.3300	1,028.2500						(63)	(63)	32,800	0001	50
TYM5	1,154	1,154,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	06/30/2025	CBT - 549300EX04Q2QBFQTQ27	02/27/2025	110.6100	111.2200						703,539	703,539	2,163,750	0001	1,000
UXYM	954	954,000	US 10YR ULTRA FUT JUN25	Fixed Index Annuity Hedge	N/A	Interest Rate	06/30/2025	CBT - 549300EX04Q2QBFQTQ27	02/27/2025	113.6000	114.1300						500,844	500,844	2,432,700	0001	1,000
USM5	338	338,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	06/30/2025	CBT - 549300EX04Q2QBFQTQ27	03/31/2025	117.4100	117.2800						(44,906)	(44,906)	1,250,600	0001	1,000
1539999999 - Long Futures - Hedging Other																	3,534,071	3,534,071	13,305,112	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	3,534,071	3,534,071	13,305,112	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																					
BPM5	10	6,250	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/18/2025	CME - SNZ2OJLFK8MNNCLQOF39	02/28/2025	125.6900	129.1100						(21,350)	(21,350)	22,000	0001	625
CDM5	12	12,000	C$ CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/18/2025	CME - SNZ2OJLFK8MNNCLQOF39	02/28/2025	69.5000	69.8300						(3,951)	(3,951)	16,200	0001	1,000
CCN5	1	10	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2025	NYB - 5493004R83R1LVX2IL36	01/31/2025	10,566.0000	7,888.0000						26,780	26,780	11,184	0001	10
CN5	30	1,500	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2025	CBT - 549300EX04Q2QBFQTQ27	03/31/2025	463.3400	463.2500						138	138	30,000	0001	50
CTN5	2	1,000	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	07/23/2025	NYB - 5493004R83R1LVX2IL36	03/31/2025	68.0000	67.9900						5	5	2,870	0001	500
XBN5	6	2,520	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	07/30/2025	NYM - 5493008GFNDTXFPHWI47	03/31/2025	225.9400	225.9400								30,390	0001	420
GCM5	16	1,600	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	06/30/2025	CMX -	03/27/2025	3,097.7000	3,150.3000						(84,160)	(84,160)	240,000	0001	100
JYM5	20	25,000	JPN YEN CURR FUT JUN25	Fixed Index Annuity Hedge	N/A	Currency	06/18/2025	CME - SNZ2OJLFK8MNNCLQOF39	02/28/2025	67.2200	67.1900						700	700	76,000	0001	1,250
LHM5	4	1,600	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	06/17/2025	CME - SNZ2OJLFK8MNNCLQOF39	02/03/2025	99.4100	95.2800						6,610	6,610	7,400	0001	400
HON5	6	2,520	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	07/30/2025	NYM - 5493008GFNDTXFPHWI47	03/31/2025	225.4700	225.4800						(25)	(25)	35,736	0001	420
SBN5	8	8,960	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	09/15/2025	NYB - 5493004R83R1LVX2IL36	03/31/2025	18.6700	18.6500						157	157	8,125	0001	1,120

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
WN5	16	800	WHEAT FUTURE(CBT)	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2025	CBT - 549300EX04Q20BFQTQ27	03/31/2025	568.3100	550.5000						14,250	14,250	26,400	0001	50
CLM5	25	25,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	06/30/2025	NYM - 5493008GFNDTXFPHWI47	03/31/2025	68.6700	70.9500						(56,980)	(56,980)	125,550	0001	1,000
1609999999 - Short Futures - Hedging Other																	(117,826)	(117,826)	631,855	XXX	XXX
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
1649999999 - Short Futures - Subtotal - Short Futures																	(117,826)	(117,826)	631,855	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other																	3,416,245	3,416,245	13,936,967	XXX	XXX
1759999999 – Totals																	3,416,245	3,416,245	13,936,967	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001			
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
01999999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		179,009,310	(1,163,469)	179,009,310	160,443,767	(1,798,547)	160,443,767	13,936,967	13,936,967
Over-The-Counter												
NAIC 1 Designation												
Barclays-	Y	N	110,600,000		177,642,457	(10,907,793)	56,134,664	128,864,193	(10,376,414)		2,078,892	
Bank of Montreal-	Y	N	115,750,000		117,741,493	(2,230,920)		123,986,066	(2,130,814)		5,436,657	
BNP Paribas-	Y	N	56,630,000		60,212,494	(1,319,836)	2,262,658	60,735,858	(1,170,938)		190,086	
Bank of America-	Y	N	17,800,000		11,691,206			18,124,723				
Canadian Imperial-	Y	N	(15,000,000)		16,353,968	(43,573,161)		31,004,267	(43,544,515)		9,897,062	
Citibank-	Y	N	(8,345,672)		49,786,217	(49,504,500)	8,627,389	48,131,152	(49,504,500)		19,470,159	
Deutsche Bank AG-	Y	N	(3,910,000)		6,724,397	(9,616,585)	1,017,812	6,724,397	(9,616,585)		5,244,514	
Goldman Sachs-	Y	N	62,420,000		39,783,359			63,625,906				
JP Morgan-	Y	N	13,995,000		11,809,789	(3,444,470)		19,944,362	(3,935,916)		2,509,163	
Morgan Stanley-	Y	N	32,214,813		34,282,333	(1,389,055)	678,465	36,573,740	(1,240,608)		3,954,898	
Nomura-	Y	N	8,750,000		9,593,015	(27,642)	815,373	10,477,086	(27,642)		112,446	
Natixis-	Y	N	20,270,000		26,428,309	(156,890)	6,001,418	22,645,040	(155,555)		494,225	
Royal Bank Canada-	Y	N	60,370,000		72,426,728	(3,153,841)	8,902,887	66,893,684	(2,489,056)		1,115,444	
Societe Generale-	Y	N	61,628,000		53,482,276	(1,179,078)		66,513,388	(1,189,676)		2,593,582	
UBS-	Y	N	19,734,000		26,762,409	(11,584)	7,016,825	20,369,088	(11,584)		67,974	
0299999999 - Total NAIC 1 Designation			552,906,141		714,720,448	(126,515,355)	91,457,491	724,612,950	(125,393,803)		53,165,102	
NAIC 2 Designation												
Jefferies-	Y	N	1,360,000		6,585,098	(90,574)	5,134,524	1,458,740	(30,876)	67,864		
0399999999 - Total NAIC 2 Designation			1,360,000		6,585,098	(90,574)	5,134,524	1,458,740	(30,876)	67,864		
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)					10,380,493	(29,362,606)		68,988,806	(8,782,058)	60,206,748	53,727,380	34,745,267
0999999999 Gross Totals			554,266,141		910,695,350	(157,132,004)	275,601,325	955,504,263	(136,005,284)	220,718,379	120,829,449	48,682,234
1. Offset per SSAP No. 64					126,145,504	(126,145,504)						
2. Net after right of offset per SSAP No. 64					799,806,348	(30,991,186)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Canadian Imperial -	CASH	000000-00-0		(15,000,000)				IV
Citibank -	CASH	000000-00-0		(8,345,672)				IV
Deutsche Bank AG -	CASH	000000-00-0		(3,910,000)				IV
0199999999 Total				(27,255,672)			XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
Barclays -	CASH	000000-00-0		110,600,000		XXX		IV
Bank of Montreal -	CASH	000000-00-0		115,750,000		XXX		IV
BNP Paribas -	CASH	000000-00-0		56,630,000		XXX		IV
Bank of America -	CASH	000000-00-0		17,800,000		XXX		IV
Goldman Sachs -	CASH	000000-00-0		62,420,000		XXX		IV
Jefferies -	CASH	000000-00-0		1,360,000		XXX		IV
JP Morgan -	CASH	000000-00-0		13,995,000		XXX		IV
Morgan Stanley -	CASH	000000-00-0		32,214,813		XXX		IV
Nomura -	CASH	000000-00-0		8,750,000		XXX		IV
Natixis -	CASH	000000-00-0		20,270,000		XXX		IV
Royal Bank Canada -	CASH	000000-00-0		60,370,000		XXX		IV
Societe Generale -	CASH	000000-00-0		61,628,000		XXX		IV
UBS -	CASH	000000-00-0		19,734,000		XXX		IV
0299999999 Total				581,521,813		XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

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					1,036,519,984	1,776,030,644	1,584,135,266	XXX
State Street			25,193,229		2,608,870,186	2,853,867,695	1,652,495,539	XXX
FHLB			66,489		5,441,760	10,680,584	15,198,201	XXX
BOA					5,094,454	5,110,019	5,127,440	XXX
JP Morgan					(81,752)	(81,752)	(177,397)	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	25,259,718		3,655,844,632	4,645,607,190	3,256,779,049	XXX
0399999 Total Cash on Deposit	XXX	XXX	25,259,718		3,655,844,632	4,645,607,190	3,256,779,049	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	25,259,718		3,655,844,632	4,645,607,190	3,256,779,049	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
XXX	GNMA TRUST CERTIFICATE		03/03/2025	4.670	04/02/2025	10,127,688	38,100	
XXX	GNMA TRUST CERTIFICATE		03/03/2025	4.670	04/02/2025	50,163,750	188,713	
0019999999 - ICOs: U.S. Government Obligations (Exempt from RBC)						60,291,438	226,813	
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)								
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities								
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)								
Issuer Credit Obligations: Municipal Bonds - Special Revenue								
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Affiliated)								
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
XXX	ARROW ELECTRONICS INC		03/12/2025		04/01/2025	100,000,000		263,333
XXX	CONAGRA BRANDS INC		03/06/2025		04/03/2025	27,667,517		96,913
XXX	CONAGRA BRANDS INC		03/24/2025		04/07/2025	27,478,206		29,005
XXX	CONAGRA BRANDS INC		03/18/2025		04/16/2025	69,856,830		123,608
XXX	CONSTELLATION BRANDS INC STZ CP 04/08/25		03/20/2025		04/08/2025	22,978,678		36,460
XXX	CONSTELLATION BRANDS INC		03/25/2025		04/22/2025	12,664,555		11,771
XXX	INTL FLAVORS & FRAGRANCE		03/31/2025		04/10/2025	29,963,245		4,078
XXX	INTL FLAVORS & FRAGRANCE		03/18/2025		04/14/2025	16,969,558		30,333
XXX	INTL FLAVORS & FRAGRANCE		03/31/2025		04/22/2025	29,914,238		4,072
XXX	INTL FLAVORS & FRAGRANCE		03/31/2025		04/30/2025	39,845,313		5,313
XXX	JABIL INC		03/19/2025		04/01/2025	90,000,000		149,956
XXX	JABIL INC		03/19/2025		04/02/2025	24,996,647		40,161
XXX	JABIL INC		03/21/2025		04/03/2025	79,978,543		131,176
XXX	JABIL INC JBLPP CP 04/04/25		03/17/2025		04/04/2025	34,985,915		65,579
XXX	JABIL INC		03/27/2025		04/09/2025	24,973,208		13,375
XXX	JABIL INC		03/31/2025		04/10/2025	74,909,984		13,373
XXX	JABIL INC		03/31/2025		04/11/2025	135,319,075		27,263
XXX	NATIONAL FUEL GAS CO NFG CP 04/02/25		03/17/2025		04/02/2025	44,994,001		83,814
XXX	NATIONAL FUEL GAS CO		03/19/2025		04/03/2025	19,994,625		32,191
XXX	NATIONAL FUEL GAS CO		03/10/2025		04/08/2025	12,987,705		36,744
XXX	NATIONAL FUEL GAS CO		03/18/2025		04/09/2025	34,961,821		61,863
XXX	NATIONAL FUEL GAS CO		03/24/2025		04/23/2025	13,958,038		13,299
XXX	NATIONAL FUEL GAS CO		03/27/2025		04/25/2025	44,855,923		23,923
XXX	OVINTIV INC		03/28/2025		04/21/2025	56,027,066		
XXX	OVINTIV INC		03/28/2025		04/28/2025	81,196,820		
XXX	QUANTA SERVICES INC		03/31/2025		04/02/2025	76,989,839		10,158
XXX	SONOCO PRODUCTS COMPANY		03/27/2025		04/01/2025	89,000,000		61,435
XXX	SONOCO PRODUCTS COMPANY		03/31/2025		04/07/2025	24,979,372		3,435
XXX	SONOCO PRODUCTS COMPANY SONO CP 04/09/25		03/20/2025		04/09/2025	71,169,589		120,277
XXX	STANLEY BLACK & DECKER I		03/26/2025		04/24/2025	49,849,743		39,049
0089999999 - ICOs: Corporate Bonds (Unaffiliated)						1,463,466,054		1,531,957
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)						1,523,757,492	226,813	1,531,957
0509999999 - Issuer Credit Obligations: Total Issuer Credit Obligations						1,523,757,492	226,813	1,531,957

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Sweep Accounts								
Exempt Money Market Mutual Funds - as Identified by SVO								
31846V-54-2	FIRST AMERICAN TREASURY OBLIGA		03/24/2025		XXX	5,095,063		49,314
61747C-58-2	MSILF TREASURY PORTFOLIO		03/25/2025		XXX	21,422,200		202,662
8209999999 - Exempt Money Market Mutual Funds - as Identified by SVO						26,517,263		251,976
All Other Money Market Mutual Funds								
316175-10-8	FIDELITY GOVERNMENT PORTFOLIO		03/25/2025		XXX	1,400,505		6,372
85749P-10-1	STATE STREET INSTITUTIONAL LIQ SSC INSTL		03/11/2025		XXX	31,703		377
8309999999 - All Other Money Market Mutual Funds						1,432,208		6,749
Qualified Cash Pools Under SSAP No. 2								
Other Cash Equivalents (Unaffiliated)								
Other Cash Equivalents (Affiliated)								
8589999999 - Total Cash Equivalents (Unaffiliated)						1,551,706,963	226,813	1,790,682
8609999999 Total Cash Equivalents						1,551,706,963	226,813	1,790,682