ANNUAL STATEMENT

OF THE

Security Benefit Life Insurance Company

2024

of

Topeka

in the state of

Kansas

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED

DECEMBER 31, 2024

[X] LIFE, ACCIDENT AND HEALTH [ ]FRATERNAL BENEFIT SOCIETIES

2024

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

ANNUAL STATEMENT

For the Year Ended December 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Security Benefit Life Insurance Company

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

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

Country of Domicile United States

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

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

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

Main Administrative Office One Security Benefit Place (Street and Number)

Topeka, KS, US 66636-0001 (City or Town, State, Country and Zip Code) 785-438-3000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records One Security Benefit Place (Street and Number)

Topeka, KS, US 66636-0001 (City or Town, State, Country and Zip Code), 785-438-1136 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.securitybenefit.com

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

John.diebold@securitybenefit.com (E-Mail Address) 785-246-5358 (Fax Number)

OFFICERS

Name	Title	Name	Title
Douglas Glen Wolff	Chief Executive Officer	Brian John Beckett #	Senior Vice President, Chief Financial Officer
John Forrest Guyot	Senior Vice President, General Counsel and Secretary	Duc Xuan Ho	Vice President and Appointed Actuary

OTHER OFFICERS

Jackie Renee Fox	Vice President	Jeanne Renee Slusher	Vice President and Chief Auditor
Christopher Dean Swickard	VP, Deputy General Counsel & Assistant Secretary	Carmen Renee Hill	Vice President and Chief Compliance Officer
Joseph William Wittrock	Senior Vice President and Chief Investment Officer	John Paul Wohletz	Vice President
Joseph James Elmy	Vice President, Tax Director	Rui Guo	Senior Vice President and Chief Actuary
Susan Janelle Lacey	Vice President, Head of FP&A	Lisa Young	Vice President and Treasurer
Thomas John Diemer #	Interim Chief Risk Officer		

DIRECTORS OR TRUSTEES

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

State of Kansas

County of Shawnee ss

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

Douglas Glen Wolff	Brian John Beckett	John Forrest Guyot
Chief Executive Officer	Senior Vice President, Chief Financial Officer	Senior Vice President, General Counsel and Secretary

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

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

Subscribed and sworn to before me this 24 day of February, 2025

Linda M. Houston

LINDA M. HOUSTON NOTARY PUBLIC My Appt. Exp. 03/25/2025 STATE OF KANSAS

ASSETS

		Current Year			Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1.	Bonds (Schedule D)	23,983,173,577		23,983,173,577	27,326,133,997
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	185,991,360		185,991,360	417,722,781
	2.2 Common stocks	53,086,543		53,086,543	146,116,918
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,763,246,780		2,763,246,780	790,468,485
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	24,464,818		24,464,818	25,879,177
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 2,428,920,088 , Schedule E-Part 1), cash equivalents ($ 1,284,442,295 , Schedule E-Part 2) and short-term investments ($ 2,170,413,735 , Schedule DA)	5,883,776,118		5,883,776,118	2,616,320,455
6.	Contract loans (including $ premium notes)	44,365,500		44,365,500	45,185,593
7.	Derivatives (Schedule DB)	868,199,713	8,365,386	859,834,327	547,198,307
8.	Other invested assets (Schedule BA)	15,006,846,950	2,272,862	15,004,574,088	14,089,563,198
9.	Receivables for securities	76,379,934		76,379,934	101,088,351
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	95,340,287		95,340,287	80,588,538
12.	Subtotals, cash and invested assets (Lines 1 to 11)	48,984,871,580	10,638,248	48,974,233,332	46,186,265,800
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	596,616,051		596,616,051	705,137,925
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	101,742		101,742	106,521
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,646,797		1,646,797	1,840,620
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies	269,567,378		269,567,378	271,319,230
	16.3 Other amounts receivable under reinsurance contracts	8,069,165		8,069,165	12,238,836
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				47,665,651
18.2	Net deferred tax asset	340,801,901	43,996,767	296,805,134	294,755,228
19.	Guaranty funds receivable or on deposit	279,595		279,595	15,381
20.	Electronic data processing equipment and software	268,842		268,842	278,424
21.	Furniture and equipment, including health care delivery assets ($)	67,987	67,987		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,745,128		4,745,128	4,994,658
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	88,948,384	8,534,531	80,413,853	77,597,508
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	50,295,984,550	63,237,533	50,232,747,017	47,602,215,782
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,749,124,548		6,749,124,548	5,988,725,615
28.	Total (Lines 26 and 27)	57,045,109,098	63,237,533	56,981,871,565	53,590,941,397
DETAILS OF WRITE-INS					
1101.	Cash collateral pledged on derivatives	95,340,287		95,340,287	80,588,538
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	95,340,287		95,340,287	80,588,538
2501.	Cash Value of Company Owned Life Insurance	77,589,634		77,589,634	73,477,064
2502.	Miscellaneous Assets	10,911,586	8,534,531	2,377,055	3,632,736
2503.	Actuarial Risk Fees & Mortality Adj Due From S/A	447,164		447,164	487,708
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	88,948,384	8,534,531	80,413,853	77,597,508

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 30,799,721,336 (Exhibit 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	30,799,721,336	29,408,581,639
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	190,249	222,843
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	553,606,230	1,062,897,158
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,950,597	2,618,322
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	74,000	76,000
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 172 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	59,257	92,741
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 346,784 assumed and $ 7,516,970 Ceded	7,863,754	7,784,947
9.4 Interest Maintenance Reserve (IMR, Line 6)	129,639,177	140,384,114
10. Commissions to agents due or accrued-life and annuity contracts $ accident and health $ and deposit-type contract funds $	16,810,398	10,956,357
11. Commissions and expense allowances payable on reinsurance assumed	8,956	8,953
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		
13. Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,015,065)	(10,816,270)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	1,182,563	2,468,526
15.1 Current federal and foreign income taxes, including $ 3,336,257 on realized capital gains (losses)	36,359,718	
15.2 Net deferred tax liability		
16. Unearned investment income	134,892	135,484
17. Amounts withheld or retained by reporting entity as agent or trustee	906,727,867	656,506,105
18. Amounts held for agents' account, including $ agents' credit balances		
19. Remittances and items not allocated	86,094,072	53,921,196
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1,051,607,204	944,907,473
24.02 Reinsurance in unauthorized and certified ($) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	9,257,013,904	7,900,180,805
24.04 Payable to parent, subsidiaries and affiliates	24,056,463	21,118,258
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	105,722,075	110,457,657
24.08 Derivatives	4,304,864	4,068,969
24.09 Payable for securities	453,704,166	48,421,928
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	639,688,566	1,307,799,362
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	44,066,505,242	41,672,792,567
27. From Separate Accounts statement	6,749,124,548	5,988,725,615
28. Total liabilities (Lines 26 and 27)	50,815,629,790	47,661,518,182
29. Common capital stock	7,000,130	7,000,130
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	99,932,199	99,924,666
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	3,551,895,591	3,551,895,591
34. Aggregate write-ins for special surplus funds	900,000	900,000
35. Unassigned funds (surplus)	2,506,513,985	2,269,702,958
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)	130	130
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	6,159,241,645	5,922,423,085
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	6,166,241,775	5,929,423,215
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	56,981,871,565	53,590,941,397
DETAILS OF WRITE-INS		
2501. Miscellaneous Liabilities	311,245,830	260,301,873
2502. Repurchase agreements	328,442,736	1,012,497,489
2503. Sixth Avenue Capital Contribution Payable		35,000,000
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	639,688,566	1,307,799,362
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401. Permanent Surplus	500,000	500,000
3402. Guaranty Fund	400,000	400,000
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	900,000	900,000

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	4,284,155,429	4,237,093,638
2.	Considerations for supplementary contracts with life contingencies	2,052	1,031
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,139,424,087	2,624,855,244
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	26,556,401	26,331,283
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	168,011,893	212,151,819
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	49,193,115	46,737,879
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	532,510,378	424,983,017
9.	Totals (Lines 1 to 8.3)	8,199,853,355	7,572,153,911
10.	Death benefits	9,940,897	12,913,168
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	449,276,463	439,850,947
13.	Disability benefits and benefits under accident and health contracts	(2,941)	208,345
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	3,954,052,946	3,961,725,210
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	25,439,395	32,927,590
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	1,391,669,849	1,001,854,699
20.	Totals (Lines 10 to 19)	5,830,376,609	5,449,479,959
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	534,174,271	548,047,787
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	2,370,940	3,485,606
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	281,966,450	263,433,780
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	40,811,103	10,006,385
25.	Increase in loading on deferred and uncollected premiums	(134,587)	(95,834)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(342,004,345)	(291,700,302)
27.	Aggregate write-ins for deductions	341,646,414	147,434,804
28.	Totals (Lines 20 to 27)	6,689,206,855	6,130,092,185
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,510,646,500	1,442,061,726
30.	Dividends to policyholders and refunds to members	370,527	338,909
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,510,275,973	1,441,722,817
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	342,259,123	285,319,792
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,168,016,850	1,156,403,025
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (7,784,321) (excluding taxes of $ 7,981,007 transferred to the IMR)	13,810,731	46,048,130
35.	Net income (Line 33 plus Line 34)	1,181,827,581	1,202,451,155
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	5,929,423,215	5,146,137,194
37.	Net income (Line 35)	1,181,827,581	1,202,451,155
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,683,104	15,287,844	(132,154,853)
39.	Change in net unrealized foreign exchange capital gain (loss)	1,680,816	(85,884,619)
40.	Change in net deferred income tax	33,825,811	19,414,525
41.	Change in nonadmitted assets	(28,938,974)	2,813,044
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(106,699,730)	131,811,558
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts statement		
48.	Change in surplus notes	7,533	7,533
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(5,172,321)	(5,172,322)
52.	Dividends to stockholders	(855,000,000)	(350,000,000)
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	236,818,561	783,286,021
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	6,166,241,776	5,929,423,215
DETAILS OF WRITE-INS			
08.301	Fixed Index Annuity Rider Fee Income	201,258,028	204,707,070
08.302	Fund Revenue Sharing Fee Income	8,769,994	8,211,506
08.303	Administrative Fee Income	5,330,898	5,044,407
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	317,151,458	207,020,034
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	532,510,378	424,983,017
2701.	Miscellaneous Benefits	270,570,359	53,898,828
2702.	Transfer of IMR due to Reinsurance	(9,163,676)	6,451,911
2703.	Option Amortization	80,239,731	87,084,065
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	341,646,414	147,434,804
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)		

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	4,290,378,709	4,240,159,524
2. Net investment income	3,221,542,214	2,526,927,732
3. Miscellaneous income	749,715,386	683,872,715
4. Total (Lines 1 through 3)	8,261,636,310	7,450,959,971
5. Benefit and loss related payments	4,439,858,424	4,453,474,790
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(342,805,550)	(292,008,724)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,276,905,042	882,714,844
8. Dividends paid to policyholders	372,527	340,109
9. Federal and foreign income taxes paid (recovered) net of $ 196,685 tax on capital gains (losses)	258,430,441	322,883,795
10. Total (Lines 5 through 9)	5,632,760,884	5,367,404,814
11. Net cash from operations (Line 4 minus Line 10)	2,628,875,426	2,083,555,157
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	14,479,981,731	6,782,724,862
12.2 Stocks	466,240,703	190,299,666
12.3 Mortgage loans	339,557,530	108,804,897
12.4 Real estate		
12.5 Other invested assets	8,667,271,252	4,801,567,161
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	754,794	5,608,139
12.7 Miscellaneous proceeds	429,990,655	60,925,403
12.8 Total investment proceeds (Lines 12.1 to 12.7)	24,383,796,665	11,949,930,128
13. Cost of investments acquired (long-term only):		
13.1 Bonds	11,199,346,601	10,738,310,278
13.2 Stocks	100,448,628	288,757,371
13.3 Mortgage loans	2,160,768,111	98,508,391
13.4 Real estate		
13.5 Other invested assets	9,621,504,384	5,725,418,873
13.6 Miscellaneous applications	326,310,616	234,864,166
13.7 Total investments acquired (Lines 13.1 to 13.6)	23,408,378,340	17,085,859,078
14. Net increase/(decrease) in contract loans and premium notes	(820,093)	(1,383,226)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	976,238,418	(5,134,545,725)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		435,000,000
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(509,290,928)	(156,673,848)
16.5 Dividends to stockholders	855,000,000	350,000,000
16.6 Other cash provided (applied)	1,026,632,747	2,166,264,451
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(337,658,181)	2,094,590,603
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	3,267,455,663	(956,399,965)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	2,616,320,455	3,572,720,420
19.2 End of year (Line 18 plus Line 19.1)	5,883,776,118	2,616,320,455

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	4,284,155,429	7,583,414	3,539	4,232,793,224	43,730,537	44,715			
2. Considerations for supplementary contracts with life contingencies	2,052	XXX	XXX			XXX	XXX	2,052	XXX
3. Net investment income	3,139,424,087	10,763,724	43,785	2,685,207,707	5,427,942	13,651		437,967,278	
4. Amortization of Interest Maintenance Reserve (IMR)	26,556,401	(270,784)	(136)	21,857,087		(545)		4,970,779	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	168,011,893	1,053,560		166,958,333			XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	49,193,115	628,396		42,031,524	6,533,195		XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	532,510,377	3,050,109		528,661,350	798,918				
9. Totals (Lines 1 to 8.3)	8,199,853,354	22,808,419	47,188	7,677,509,225	56,490,592	57,821		442,940,109	
10. Death benefits	9,940,897	9,907,162	33,735			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12. Annuity benefits	449,276,463	XXX	XXX	439,015,209	10,261,254	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	(2,941)					(2,941)	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	3,954,052,946	9,412,999		3,860,248,914	84,367,906	XXX	XXX	23,127	
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	25,439,395			25,439,395			XXX		
18. Payments on supplementary contracts with life contingencies						XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	1,391,669,849	(3,646,422)	(36,684)	1,404,009,143	(9,186,348)	(32,594)	XXX	562,754	
20. Totals (Lines 10 to 19)	5,830,376,609	15,673,739	(2,949)	5,728,712,661	85,442,812	(35,535)	XXX	585,881	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	534,174,271	1,057,379		532,458,781	658,111				XXX
22. Commissions and expense allowances on reinsurance assumed	2,370,940	277,140	(463)	2,093,158		1,105	XXX		
23. General insurance expenses and fraternal expenses	281,966,450	20		281,842,576	118,256	5,598			
24. Insurance taxes, licenses and fees, excluding federal income taxes	40,811,103	75,445		40,738,210	(2,552)				
25. Increase in loading on deferred and uncollected premiums	(134,587)	(133,943)	(644)				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(342,004,345)	(3,526,790)		(300,112,334)	(38,365,221)		XXX		
27. Aggregate write-ins for deductions	341,646,414	153,590	163	341,537,203	178,775			(223,317)	
28. Totals (Lines 20 to 27)	6,689,206,855	13,576,580	(3,893)	6,627,270,255	48,030,181	(28,832)		362,564	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,510,646,499	9,231,839	51,081	1,050,238,970	8,460,411	86,653		442,577,545	
30. Dividends to policyholders and refunds to members	370,527	360,985		9,542			XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,510,275,972	8,870,854	51,081	1,050,229,428	8,460,411	86,653		442,577,545	
32. Federal income taxes incurred (excluding tax on capital gains)	342,259,123	2,010,316	11,575	238,003,378	1,917,300	19,519		100,297,035	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,168,016,849	6,860,538	39,506	812,226,050	6,543,111	67,134		342,280,510	
34. Policies/certificates in force end of year	497,912	147,898	1,779	344,471	3,387	377	XXX		
DETAILS OF WRITE-INS									
08.301. Fixed Index Annuity Rider Fee Income	201,853,447	2,718,207		199,135,240					
08.302. Fund Revenue Sharing Fee Income	8,769,994	90,818		8,489,380	189,796				
08.303. Administrative Fee Income	5,330,898	567,580		4,284,998	478,320				
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	316,556,038	(326,496)		316,751,732	130,802				
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	532,510,377	3,050,109		528,661,350	798,918				
2701. Miscellaneous Benefits	270,570,359	(188,918)		270,815,037	178,775			(234,535)	
2702. Transfer of IMR due to Reinsurance	(9,163,676)	342,508	163	(9,517,565)				11,218	
2703. Option Amortization	80,239,731			80,239,731					
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	341,646,414	153,590	163	341,537,203	178,775			(223,317)	

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	7,583,414	1,727	7,148,445			459,585	95,703		(122,046)			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	10,763,724	310,829	8,567,826			4,593	35,739		1,844,737			
4. Amortization of Interest Maintenance Reserve (IMR)	(270,784)	(8,889)	(261,079)				(816)					
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	1,053,560		1,036,086			17,474						
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	628,396								628,396			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	3,050,109		741			77,732			2,971,636			
9. Totals (Lines 1 to 8.3)	22,808,419	303,667	16,492,019			559,384	130,626		5,322,723			
10. Death benefits	9,907,162	133,838	8,626,822			(100,366)			1,246,868			
11. Matured endowments (excluding guaranteed annual pure endowments)												
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts												
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	9,412,999	15,653	2,955,900			204,242			6,237,204			
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds												
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	(3,646,422)	(113,543)	(4,024,440)			245,972	16,805		228,784			
20. Totals (Lines 10 to 19)	15,673,739	35,948	7,558,282			349,848	16,805		7,712,856			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,057,379		1,033,829			17,474			6,076			XXX
22. Commissions and expense allowances on reinsurance assumed	277,140	576	231,684				3,754		41,126			
23. General insurance expenses	20								20			
24. Insurance taxes, licenses and fees, excluding federal income taxes	75,445	36	57,161			(36,562)	1,914		52,896			
25. Increase in loading on deferred and uncollected premiums	(133,943)	(95)	(133,848)									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,526,790)								(3,526,790)			
27. Aggregate write-ins for deductions	153,590	11,864	138,457			1,452	1,375		442			
28. Totals (Lines 20 to 27)	13,576,580	48,329	8,885,565			332,212	23,848		4,286,626			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	9,231,839	255,338	7,606,454			227,172	106,778		1,036,097			
30. Dividends to policyholders and refunds to members	360,985	(242)	361,227									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	8,870,854	255,580	7,245,227			227,172	106,778		1,036,097			
32. Federal income taxes incurred (excluding tax on capital gains)	2,010,316	57,920	1,641,915			51,482	24,198		234,801			
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	6,860,538	197,660	5,603,312			175,690	82,580		801,296			
34. Policies/certificates in force end of year	147,898	34,219	109,837	1,378		317	113		2,034			
DETAILS OF WRITE-INS												
08.301. Fixed Index Annuity Rider Fee Income	2,718,207								2,718,207			
08.302. Fund Revenue Sharing Fee Income	90,818								90,818			
08.303. Administrative Fee Income	567,580								567,580			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(326,496)		741			77,732			(404,969)			
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,050,109		741			77,732			2,971,636			
2701. Miscellaneous Benefits	(188,918)		(190,812)			1,452			442			
2702. Transfer of IMR due to Reinsurance	342,508	11,864	329,269				1,375					
2703. Option Amortization												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	153,590	11,864	138,457			1,452	1,375		442			

(a) Include premium amounts for preneed plans included in Line 1

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – GROUP LIFE INSURANCE [c]

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [d]	8 Other Group Life [a]	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	3,539	34	3,505						
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	43,785	2,667	1,507					39,611	
4. Amortization of Interest Maintenance Reserve (IMR)	(136)	(91)	(45)						
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)	47,188	2,610	4,967					39,611	
10. Death benefits	33,735	8,669	24,342					724	
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts									
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	(36,684)	(9,365)	(3,494)					(23,825)	
20. Totals (Lines 10 to 19)	(2,949)	(696)	20,848					(23,101)	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22. Commissions and expense allowances on reinsurance assumed	(463)		(463)						
23. General insurance expenses									
24. Insurance taxes, licenses and fees, excluding federal income taxes									
25. Increase in loading on deferred and uncollected premiums	(644)		(644)						
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions	163	105	58						
28. Totals (Lines 20 to 27)	(3,893)	(591)	19,799					(23,101)	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	51,081	3,201	(14,832)					62,712	
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	51,081	3,201	(14,832)					62,712	
32. Federal income taxes incurred (excluding tax on capital gains)	11,575	725	(3,362)					14,212	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	39,506	2,476	(11,470)					48,500	
34. Policies/certificates in force end of year	1,779	1,447	178					154	
DETAILS OF WRITE-INS									
08.301. Fixed Index Annuity Rider Fee Income									
08.302. Fund Revenue Sharing Fee Income									
08.303. Administrative Fee Income									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701. Miscellaneous Benefits									
2702. Transfer of IMR due to Reinsurance	163	105	58						
2703. Option Amortization									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	163	105	58						

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... Line 10 ..... Line 16 ..... Line 23 ..... Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – INDIVIDUAL ANNUITIES [a]

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	4,232,793,224	736,674,840	3,301,850,276	187,192,675		7,075,433	
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	2,685,207,707	420,728,870	2,185,993,582	72,230,297		4,023,437	2,231,521
4. Amortization of Interest Maintenance Reserve (IMR)	21,857,087	3,590,437	18,267,920			(1,270)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	166,958,333	14,384,593	152,326,988	246,752			
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	42,031,524	193		42,005,563		1,113	24,655
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	528,661,352	19,448,146	501,054,068	8,156,282		2,211	645
9. Totals (Lines 1 to 8.3)	7,677,509,227	1,194,827,079	6,159,492,834	309,831,569		11,100,924	2,256,821
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	439,015,209	113,127,402	228,875,613	97,012,194			
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	3,860,248,914	612,708,701	2,637,471,886	593,842,389		12,217,823	4,008,115
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	25,439,395	25,439,395					
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	1,404,009,143	217,179,043	1,333,410,094	(145,157,128)		(2,043,280)	620,414
20. Totals (Lines 10 to 19)	5,728,712,661	968,454,541	4,199,757,593	545,697,455		10,174,543	4,628,529
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	532,458,781	35,179,101	482,342,281	14,937,399			
22. Commissions and expense allowances on reinsurance assumed	2,093,158	9,690		2,077,712		5,756	
23. General insurance expenses	281,842,576	42,240,555	236,492,770	3,109,251			
24. Insurance taxes, licenses and fees, excluding federal income taxes	40,738,210	5,630,681	35,111,996	6,534		(11,001)	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(300,112,334)	(794)		(296,597,368)		332,289	(3,846,461)
27. Aggregate write-ins for deductions	341,537,203	3,734,229	335,394,253	2,199,330		230,567	(21,176)
28. Totals (Lines 20 to 27)	6,627,270,255	1,055,248,003	5,289,098,893	271,430,313		10,732,154	760,892
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,050,238,972	139,579,076	870,393,941	38,401,256		368,770	1,495,929
30. Dividends to policyholders and refunds to members	9,542	9,542					
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,050,229,430	139,569,534	870,393,941	38,401,256		368,770	1,495,929
32. Federal income taxes incurred (excluding tax on capital gains)	238,003,378	31,629,283	197,249,014	8,702,502		83,571	339,008
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	812,226,052	107,940,251	673,144,927	29,698,754		285,199	1,156,921
34. Policies/certificates in force end of year	344,471	83,864	200,869	57,779		1,865	94
DETAILS OF WRITE-INS							
08.301. Fixed Index Annuity Rider Fee Income	199,135,241	61,947	201,258,028	(2,184,734)			
08.302. Fund Revenue Sharing Fee Income	8,489,380	56		8,488,709			615
08.303. Administrative Fee Income	4,284,998	12,384		4,271,214		1,280	120
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	316,751,733	19,373,759	299,796,040	(2,418,907)		931	(90)
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	528,661,352	19,448,146	501,054,068	8,156,282		2,211	645
2701. Miscellaneous Benefits	270,815,037	1,600,581	266,807,169	2,199,330		229,133	(21,176)
2702. Transfer of IMR due to Reinsurance	(9,517,565)	2,133,648	(11,652,647)			1,434	
2703. Option Amortization	80,239,731		80,239,731				
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	341,537,203	3,734,229	335,394,253	2,199,330		230,567	(21,176)

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

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

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for group annuity contracts	43,730,537			43,730,537			
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	5,427,942			4,132,966		1,286,728	8,248
4. Amortization of Interest Maintenance Reserve (IMR)							
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income fees associated with investment management, administration and contract guarantees from Separate Accounts	6,533,195			6,533,195			
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	798,918			798,918			
9. Totals (Lines 1 to 8.3)	56,490,592			55,195,616		1,286,728	8,248
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	10,261,254			10,261,254			
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	84,367,906			84,143,621		203,207	21,078
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds							
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(9,186,348)			(9,212,596)		55,945	(29,697)
20. Totals (Lines 10 to 19)	85,442,812			85,192,279		259,152	(8,619)
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	658,111			658,111			
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	118,256			118,256			
24. Insurance taxes, licenses and fees, excluding federal income taxes	(2,552)			(2,552)			
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(38,365,221)			(38,292,852)		(72,369)	
27. Aggregate write-ins for deductions	178,775			25,652		153,123	
28. Totals (Lines 20 to 27)	48,030,181			47,698,894		339,906	(8,619)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	8,460,411			7,496,722		946,822	16,867
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	8,460,411			7,496,722		946,822	16,867
32. Federal income taxes incurred (excluding tax on capital gains)	1,917,300			1,698,909		214,569	3,822
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	6,543,111			5,797,813		732,253	13,045
34. Policies/certificates in force end of year	3,387			3,271		110	6
DETAILS OF WRITE-INS							
08.301. Fixed Index Annuity Rider Fee Income	189,796			189,796			
08.302. Fund Revenue Sharing Fee Income	478,320			478,320			
08.303. Administrative Fee Income	130,802			130,802			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	798,918			798,918			
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	178,775			25,652		153,123	
2701. Miscellaneous Benefits							
2702. Transfer of IMR due to Reinsurance							
2703. Option Amortization							
2798. Summary of remaining write-ins for Line 27 from overflow page	178,775			25,652		153,123	
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)							

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

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	44,715										373		44,342
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	13,651										1,523		12,128
4. Amortization of Interest Maintenance Reserve (IMR)	(545)										(91)		(454)
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded													
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)	57,821										1,805		56,016
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	(2,941)										(11,320)		8,379
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	(32,594)										(8,929)		(23,665)
20. Totals (Lines 10 to 19)	(35,535)										(20,249)		(15,286)
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed	1,105												1,105
23. General insurance expenses	5,598												5,598
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	(28,832)										(20,249)		(8,583)
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	86,653										22,054		64,599
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	86,653										22,054		64,599
32. Federal income taxes incurred (excluding tax on capital gains)	19,519										4,985		14,534
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	67,134										17,069		50,065
34. Policies/certificates in force end of year	377										4		373
DETAILS OF WRITE-INS													
08.301. Fixed Index Annuity Rider Fee Income													
08.302. Fund Revenue Sharing Fee Income													
08.303. Administrative Fee Income													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701. Miscellaneous Benefits													
2702. Transfer of IMR due to Reinsurance													
2703. Option Amortization													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)													

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 prior year	161,223,878	4,660,705	134,123,268			755,283	520,957		21,163,665			
2. Tabular net premiums or considerations	5,727,376	438	4,933,722			459,585	84,889		248,742			
3. Present value of disability claims incurred												
4. Tabular interest	5,972,850	128,750	4,964,928			26,489	19,795		832,888			
5. Tabular less actual reserve released	(76,055)		(76,055)									
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(87,642)		66,437						(154,079)			
8. Totals (Lines 1 to 7)	172,760,407	4,789,893	144,012,300			1,241,357	625,641		22,091,216			
9. Tabular cost	6,988,109	98,337	7,991,836			35,860	87,871		(1,225,795)			
10. Reserves released by death	3,991,978	51,004	2,911,251				8		1,029,715			
11. Reserves released by other terminations (net)	4,391,220	93,390	3,022,253			204,242			1,071,335			
12. Annuity, supplementary contract, and disability payments involving life contingencies	(11,868)		(11,868)									
13. Net transfers to or (from) Separate Accounts	(176,488)								(176,488)			
14. Total deductions (Lines 9 to 13)	15,182,951	242,731	13,913,472			240,102	87,879		698,767			
15. Reserve December 31 current year	157,577,456	4,547,162	130,098,828			1,001,255	537,762		21,392,449			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	200,262,257	3,835,634	108,385,281			681,577	448,882		86,910,883			
17. Amount Available for Policy Loans Based upon Line 16 CSV	178,562,372	3,565,589	100,383,628			681,577	415,363		73,516,215			

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

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

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b] (N/A Fraternal)	8 Other	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	840,544	40,856	30,623					769,065	
2. Tabular net premiums and considerations	5,216		5,216						
3. Present value of disability claims incurred									
4. Tabular interest	2,263	1,724	441					98	
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(23,199)							(23,199)	
8. Totals (Lines 1 to 7)	824,824	42,580	36,280					745,964	
9. Tabular cost	10,344	2,921	7,423						
10. Reserves released by death	9,379	6,927	1,728					724	
11. Reserves released by other terminations (net)	1,241	1,241							
12. Annuity, supplementary contract, and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total deductions (Lines 9 to 13)	20,964	11,089	9,151					724	
15. Reserve December 31 of current year	803,860	31,491	27,129					745,240	
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	29,897	29,103	794						
17. Amount Available for Policy Loans Based upon Line 16 CSV	27,805	27,066	739						

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

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

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	29,121,354,222	4,672,437,122	22,659,190,162	1,682,608,128		105,309,014	1,809,796
2. Tabular net premiums and considerations	4,232,793,225	736,674,841	3,301,850,276	187,192,675		7,075,433	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	861,098,037	215,476,007	574,985,842	66,135,771		4,448,548	51,869
5. Tabular less actual reserve released	298,018,462	(9,241,914)	322,123,038	(14,243,423)		(1,349,438)	730,199
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	10,015,065			10,015,065			
8. Totals (Lines 1 to 7)	34,523,279,011	5,615,346,056	26,858,149,318	1,931,708,216		115,483,557	2,591,864
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract, and disability payments involving life contingencies	4,298,359,475	725,729,891	2,865,549,062	690,854,584		12,217,823	4,008,115
13. Net transfers to or (from) Separate Accounts	(300,443,829)			(296,597,368)			(3,846,461)
14. Total deductions (Lines 9 to 13)	3,997,915,646	725,729,891	2,865,549,062	394,257,216		12,217,823	161,654
15. Reserve December 31 of current year	30,525,363,365	4,889,616,165	23,992,600,256	1,537,451,000		103,265,734	2,430,210
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	30,206,621,131	4,468,802,440	20,659,523,212	5,075,865,270			2,430,209
17. Amount Available for Policy Loans Based upon Line 16 CSV	20,044,015	11,653,700		8,390,315			

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – GROUP ANNUITIES [(a)]
(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	125,163,000			103,130,439		21,968,544	64,017
2. Tabular net premiums and considerations	43,730,537			43,730,537			
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	7,566,221			5,757,609		1,807,008	1,604
5. Tabular less actual reserve released	(4,219,165)			(2,588,718)		(1,620,224)	(10,223)
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	172,240,593			150,029,867		22,155,328	55,398
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	94,404,876			94,404,876			
12. Annuity, supplementary contract, and disability payments involving life contingencies	224,286					203,208	21,078
13. Net transfers to or (from) Separate Accounts	(38,365,221)			(38,292,852)		(72,369)	
14. Total deductions (Lines 9 to 13)	56,263,941			56,112,024		130,839	21,078
15. Reserve December 31 of current year	115,976,652			93,917,843		22,024,489	34,320
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	241,958,980			241,924,660			34,320
17. Amount Available for Policy Loans Based upon Line 16 CSV	36,248,257			36,248,257			

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,103,780	865,530
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,792,766,958	1,754,137,894
1.3	Bonds of affiliates	(a) 255,754,043	232,300,383
2.1	Preferred stocks (unaffiliated)	(b) 31,672,881	31,672,881
2.11	Preferred stocks of affiliates	(b) 54,756	90,652
2.2	Common stocks (unaffiliated)	50,515	50,515
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 221,684,540	231,768,475
4.	Real estate	(d) 4,923,472	4,923,472
5.	Contract loans	2,646,552	2,646,552
6.	Cash, cash equivalents and short-term investments	(e) 298,261,584	346,604,501
7.	Derivative instruments	(f) 553,668,995	407,309,099
8.	Other invested assets	1,137,789,414	1,070,311,568
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	4,300,377,491	4,082,681,524
11.	Investment expenses		(g) 192,688,424
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 5,597,729
13.	Interest expense		(h) 116,840,140
14.	Depreciation on real estate and other invested assets		(i) 1,414,358
15.	Aggregate write-ins for deductions from investment income		626,716,786
16.	Total deductions (Lines 11 through 15)		943,257,436
17.	Net investment income (Line 10 minus Line 16)		3,139,424,087
DETAILS OF WRITE-INS			
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)		
1501.	NII ceded/assumed to reinsurer		626,716,786
1502.	Miscellaneous Expense		
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		626,716,786

(a) Includes $ 39,314,662 accrual of discount less $ 5,393,834 amortization of premium and less $ 26,764,547 paid for accrued interest on purchases.
(b) Includes $ accrual of discount less $ (90,652) amortization of premium and less $ 21,199 paid for accrued dividends on purchases.
(c) Includes $ accrual of discount less $ (1,735,618) amortization of premium and less $ paid for accrued interest on purchases.
(d) Includes $ 4,923,472 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.
(e) Includes $ 36,304,449 accrual of discount less $ amortization of premium and less $ 49 paid for accrued interest on purchases.
(f) Includes $ accrual of discount less $ amortization of premium.
(g) Includes $ 192,688,424 investment expenses and $ 5,597,730 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 7,450,000 interest on surplus notes and $ interest on capital notes.
(i) Includes $ 1,414,359 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	29,177,211	(52,997,444)	(23,820,233)	295,175	(46,662,149)
1.3	Bonds of affiliates	(22,891,982)		(22,891,982)		(4,237,114)
2.1	Preferred stocks (unaffiliated)	(59,750,290)		(59,750,290)	65,112,031	
2.11	Preferred stocks of affiliates	12,930,315		12,930,315		
2.2	Common stocks (unaffiliated)	24,313,014		24,313,014	(10,665,062)	
2.21	Common stocks of affiliates				8,999,618	
3.	Mortgage loans		(24,048)	(24,048)		(9,386,433)
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(149,081)	2,110,070	1,960,988	(3)	(2,087,505)
7.	Derivative instruments	114,666,611		114,666,611	(46,228,603)	96,190,528
8.	Other invested assets	3,981,073	(6,603,855)	(2,622,782)	3,457,792	(32,136,513)
9.	Aggregate write-ins for capital gains (losses)	(730,389)		(730,389)		
10.	Total capital gains (losses)	101,546,483	(57,515,278)	44,031,205	20,970,948	1,680,814
DETAILS OF WRITE-INS						
0901.	Capital gains ceded to reinsurer	(730,389)		(730,389)		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	(730,389)		(730,389)		

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected								
2. Deferred and accrued								
3. Deferred , accrued and uncollected:								
3.1 Direct								
3.2 Reinsurance assumed								
3.3 Reinsurance ceded								
3.4 Net (Line 1 + Line 2)								
4. Advance								
5. Line 3.4 - Line 4								
6. Collected during year:								
6.1 Direct	5,919,397,571	218,341		5,896,638,159	22,541,071			
6.2 Reinsurance assumed	1,374,751			1,374,751				
6.3 Reinsurance ceded	1,937,152,831			1,937,152,831				
6.4 Net	3,983,619,491	218,341		3,960,860,079	22,541,071			
7. Line 5 + Line 6.4	3,983,619,491	218,341		3,960,860,079	22,541,071			
8. Prior year (uncollected + deferred and accrued - advance)								
9. First year premiums and considerations:								
9.1 Direct	5,919,397,571	218,341		5,896,638,159	22,541,071			
9.2 Reinsurance assumed	1,374,751			1,374,751				
9.3 Reinsurance ceded	1,937,152,831			1,937,152,831				
9.4 Net (Line 7 - Line 8)	3,983,619,491	218,341		3,960,860,079	22,541,071			
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	76,693			76,693				
10.2 Reinsurance assumed								
10.3 Reinsurance ceded								
10.4 Net	76,693			76,693				
RENEWAL								
11. Uncollected	167,601	165,421	265			1,915		
12. Deferred and accrued	2,605,977	2,604,193	1,772	12				
13. Deferred, accrued and uncollected:								
13.1 Direct	12			12				
13.2 Reinsurance assumed	2,773,566	2,769,614	2,037			1,915		
13.3 Reinsurance ceded								
13.4 Net (Line 11 + Line 12)	2,773,578	2,769,614	2,037	12		1,915		
14. Advance	59,257	58,710	375			172		
15. Line 13.4 - Line 14	2,714,321	2,710,904	1,662	12		1,743		
16. Collected during year:								
16.1 Direct	368,806,129	16,867,027		330,749,637	21,189,465			
16.2 Reinsurance assumed	16,785,678	7,292,179	4,404	9,444,510		44,585		
16.3 Reinsurance ceded	84,832,861	16,495,167		68,337,694				
16.4 Net	300,758,946	7,664,039	4,404	271,856,453	21,189,465	44,585		
17. Line 15 + Line 16.4	303,473,267	10,374,943	6,066	271,856,465	21,189,465	46,328		
18. Prior year (uncollected + deferred and accrued - advance)	3,014,025	3,009,872	2,528	12		1,613		
19. Renewal premiums and considerations:								
19.1 Direct	368,806,129	16,867,027		330,749,637	21,189,465			
19.2 Reinsurance assumed	16,485,974	6,993,211	3,538	9,444,510		44,715		
19.3 Reinsurance ceded	84,832,861	16,495,167		68,337,694				
19.4 Net (Line 17 - Line 18)	300,459,242	7,365,071	3,538	271,856,453	21,189,465	44,715		
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	6,288,280,393	17,085,368		6,227,464,489	43,730,536			
20.2 Reinsurance assumed	17,860,725	6,993,211	3,538	10,819,261		44,715		
20.3 Reinsurance ceded	2,021,985,692	16,495,167		2,005,490,525				
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,284,155,426	7,583,412	3,538	4,232,793,225	43,730,536	44,715		

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS'S DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (includedin Part 1)								
21. To pay renewal premiums								
22. All other								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded								
23.2 Reinsurance assumed								
23.3 Net ceded less assumed								
24. Single:								
24.1 Reinsurance ceded								
24.2 Reinsurance assumed								
24.3 Net ceded less assumed								
25. Renewal:								
25.1 Reinsurance ceded	168,011,893	1,053,560		166,958,333				
25.2 Reinsurance assumed	2,370,939	277,139	(463)	2,093,158		1,105		
25.3 Net ceded less assumed	165,640,954	776,421	463	164,865,175		(1,105)		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	168,011,893	1,053,560		166,958,333				
26.2 Reinsurance assumed (Page 6, Line 22)	2,370,939	277,139	(463)	2,093,158		1,105		
26.3 Net ceded less assumed	165,640,954	776,421	463	164,865,175		(1,105)		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	457,154,504			457,139,918	14,586			
28. Single	127			127				
29. Renewal	77,019,640	1,057,379		75,318,736	643,525			
30. Deposit-type contract funds								
31. Totals (to agree with Page 6, Line 21)	534,174,271	1,057,379		532,458,781	658,111			

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3				
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	6,739,768		31		2,598,312		9,338,111
2. Salaries and wages	56,911,364		404		20,203,577		77,115,345
3.11 Contributions for benefit plans for employees	28,717,480		326		22,684,606		51,402,412
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	1,322,222		10		133,545		1,455,777
3.32 Other agent welfare							
4.1 Legal fees and expenses	2,021,298		11		833,573		2,854,882
4.2 Medical examination fees							
4.3 Inspection report fees					562		562
4.4 Fees of public accountants and consulting actuaries	5,157,017		9				5,157,026
4.5 Expense of investigation and settlement of policy claims							
5.1 Traveling expenses	5,570,398		22		529,532		6,099,952
5.2 Advertising	15,083,345		3				15,083,348
5.3 Postage, express, telegraph and telephone	2,456,866		2		93,932		2,550,800
5.4 Printing and stationery	4,796,608		711		40,869		4,838,188
5.5 Cost or depreciation of furniture and equipment	1,524,320		11				1,524,331
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software	75,985		1				75,986
6.1 Books and periodicals	595,174		3		21,859		617,036
6.2 Bureau and association fees	1,432,118		10		23,384		1,455,512
6.3 Insurance, except on real estate	1,651,462		12				1,651,474
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	967,332		7				967,339
6.6 Sundry general expenses	2,700,604		19		291,395		2,992,018
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ recovered)							
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings(Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					139,755,965		139,755,965
9.3 Aggregate write-ins for expenses	144,237,514		3,983		5,477,313		149,718,810
10. General expenses incurred	281,960,875		5,575		192,688,424	(b)	(a) 474,654,874
11. General expenses unpaid December 31, prior year							
12. General expenses unpaid December 31, current year							
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	281,960,875		5,575		192,688,424		474,654,874
DETAILS OF WRITE-INS							
09.301. Outside EDP expenses	19,414,151		169		4,647,056		24,061,376
09.302. Servicing Costs	124,823,363		3,814		830,257		125,657,434
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 + 09.398) (Line 9.3 above)	144,237,514		3,983		5,477,313		149,718,810

(a) Includes management fees of $ to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only)

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	399,784			250,716		650,500
2. State insurance department licenses and fees	947,247			594,045		1,541,292
3. State taxes on premiums	310,772			193,810		504,582
4. Other state taxes, incl. $ for employee benefits	3,612,755			2,265,661		5,878,416
5. U.S. Social Security taxes	3,514,340			2,203,942		5,718,282
6. All other taxes	32,026,205			89,555		32,115,760
7. Taxes, licenses and fees incurred	40,811,103			5,597,729		46,408,832
8. Taxes, licenses and fees unpaid December 31, prior year	1,517,106			951,420		2,468,526
9. Taxes, licenses and fees unpaid December 31, current year	1,039,920			142,643		1,182,563
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	41,288,289			6,406,506		47,694,795

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	42,667	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	204,376	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	247,043	
6. Paid-in cash	125,281	
7. Left on deposit	203	
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8	372,527	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	74,000	
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	74,000	
16. Total from prior year	76,000	
17. Total dividends or refunds (Lines 9 + 15 - 16)	370,527	
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Line 0801 through 0803 + 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1	2	3	4	5	6
	Valuation Standard	Total [a]	Industrial	Ordinary	Credit (Group and Individual)	Group
	LIFE INSURANCE					
0100001.	ANB CRF Unless Otherwise Specified					
0100002.	120% 80 CSO 4.5%	967,965		967,965		
0100003.	125% 01 CSO 4%	1,803,907		1,803,907		
0100004.	130% 41 CSO 2.5%	21,410		21,410		
0100005.	130% 41 CSO 3% NL	1,531		1,531		
0100006.	130% 41 SI 2.5%	26,536	25,930	606		
0100007.	140% 01 CSO 4%	346,988		346,988		
0100008.	150% 61 SI 2.5%	87,670	87,670			
0100009.	200% 58 CSO 4% CRVM	211,263		211,263		
0100010.	200% 80 CSO 4% CRVM	1,383,145		1,383,145		
0100011.	AM(5) 3% NLP	2,567,449	232	2,567,217		
0100012.	AM 3% CRVM	410	410			
0100013.	HALF GROSS PREMIUM 0%	1,730		1,659		71
0100014.	HALF NET PREMIUM 0%	2,420		2,420		
0100015.	None 0%	128	2	126		
0100016.	AE 3% NLP	324,024	61,445	262,579		
0100017.	AE 3% CRVM	359,286	106,596	252,690		
0100018.	AE 3% ILL	1,951		1,951		
0100019.	AE 3.5% NLP	343,041		343,041		
0100020.	AE 3.5% CRVM	888,888	147	888,741		
0100021.	AE 3.5% ILL	903		903		
0100022.	AE 3.5% FPT	20,406		20,406		
0100023.	AE 4% NLP	623,200		623,200		
0100024.	41 CSO 2.5% NLP	1,166,912		1,166,912		
0100025.	41 CSO 2.5% CRVM	1,204,205		1,204,205		
0100026.	41 CSO 3% NLP	3,723,524		3,723,524		
0100027.	41 CSO 3% CRVM	1,783,000		1,783,000		
0100028.	41 CSO 3% FPT	9,937		9,937		
0100029.	41 CSO 3.5% CRVM	360,420		360,420		
0100030.	41 CSO 3.5% NLP	94,221		94,221		
0100031.	41 CET 3% NLP	14,613		14,613		
0100032.	41 CET 3.5% NLP	8,680		8,680		
0100033.	41 CSI 2.5%	1,941,168	1,941,168			
0100034.	41 CSI 3%	6,328	6,328			
0100035.	41 CSI 3.5%	203,436	203,436			
0100036.	41 CSI 4%	207	207			
0100037.	41 SI 2.5%	8,482		8,482		
0100038.	41 SI 3.5% CRVM	57,700	5	57,695		
0100039.	41 SI 3.5% NLP	1,859,687		1,859,687		
0100040.	41 SSI 2.5%	242,351	242,351			
0100041.	58 CSO 2% NLP	604,962		604,962		
0100042.	58 CSO 2% CRVM	530,259		530,259		
0100043.	58 CSO 2.25%	54,947		54,947		
0100044.	58 CSO 2.25% CRVM	164,758		164,758		
0100045.	58 CSO 2.5% NLP	2,593,728		2,439,779		153,949
0100046.	58 CSO 2.5% CRVM	3,982,815		3,982,815		
0100047.	58 CSO 2.75% CRVM	5,985		5,985		
0100048.	58 CSO 3% NLP	4,787,398		4,787,398		
0100049.	58 CSO 3% CRVM	33,835,325		33,835,325		
0100050.	58 CSO 3.25% CRVM	2,176,100		2,176,100		
0100051.	58 CSO 3.25% NLP	247,301		247,301		
0100052.	58 CSO 3.5% NLP	2,740,629		2,740,203		426
0100053.	58 CSO 3.5% CRVM	8,554,452		8,514,550		39,902
0100054.	58 CSO 4% NLP	1,921,393		1,910,290		11,103
0100055.	58 CSO 4% CRVM	3,476,386		3,476,386		
0100056.	58 CSO 4.25% CRVM	9,938		9,938		
0100057.	58 CSO 4.25% NLP	21,938		21,938		
0100058.	58 CSO 4.5% NLP	2,063,529		1,709,592		353,937
0100059.	58 CSO 4.5% CRVM	12,207,944		11,894,086		313,858
0100060.	58 CSO 5% NLP	164		164		
0100061.	58 CSO 5.5% CRVM	592,937		592,937		
0100062.	58 CSO Joint 3% CRVM	24,040		24,040		
0100063.	58 CET 2.25% NLP	24,393		24,393		
0100064.	58 CET 2.5% NLP	506,974		506,974		
0100065.	58 CET 3% NLP	2,075,503		2,075,503		
0100066.	58 CET 3.25% NLP	240,688		240,688		
0100067.	58 CET 3.5% NLP	699,127		699,127		
0100068.	58 CET 4% NLP	515,275		515,275		
0100069.	58 CET 4.5% NLP	185,951		185,951		
0100070.	58 CET 5.5% NLP	321,467		321,467		
0100071.	60 CSG 3% NLP	946		115		831
0100072.	60 CSG 3.5% NLP	29,290				29,290
0100073.	61 CET 2.5% NLP	43,764	43,764			
0100074.	61 CIET 3% NLP	287,489	287,489			
0100075.	61 CIET 3.5% NLP	76,046		76,046		
0100076.	61 CIET 4% NLP	32,264		32,264		
0100077.	61 CIET 4.5% NLP	35,614	35,614			
0100078.	61 CSI 2.5%	236,085	236,085			
0100079.	61 CSI 3% CRVM	1,192,788	1,139,251	53,537		
0100080.	61 CSI 3.5% CRVM	134,169		134,169		
0100081.	61 CSI 3.5% NLP	1,042,283		1,042,283		
0100082.	61 CSI 4% CRVM	180,178		180,178		
0100083.	61 CSI 4.5% CRVM	821,845	122,034	699,811		
0100084.	61 CSI 5% CRVM	377,755		377,755		
0100085.	61 CSI +10 4.5% CRVM	828,790		828,790		
0100086.	61 CSI +10 5% CRVM	66,973		66,973		
0100087.	61 CSI +10 5.5% CRVM	114,829		114,829		
0100088.	80 CSO 3% CRVM	12,757,886		9,939,254		2,818,632
0100089.	80 CSO 3% NLP	147,929				147,929
0100090.	80 CSO 3.5% CRVM	10,120,105		10,120,105		
0100091.	80 CSO 4% NLP	2,430,554		2,430,554		
0100092.	80 CSO 4% NLP ALB	21,121		21,121		
0100093.	80 CSO 4% CRVM ALB	5,177,012		5,177,012		
0100094.	80 CSO 4% CRVM	66,947,432		66,947,432		
0100095.	80 CSO 4.5% NLP ALB	17,081,248		17,081,248		
0100096.	80 CSO 4.5% NLP	284,580		284,580		
0100097.	80 CSO 4.5% CRVM	13,371,434		13,344,401		27,033
0100098.	80 CSO 4.5% CRVM ALB	111,565,953		111,565,953		
0100099.	80 CSO 5% NLP	6,885		6,834		51
0100100.	80 CSO 5% CRVM	2,883,243		2,883,243		
0100101.	80 CSO 5% CRVM ALB	32,307,215		32,307,215		
0100102.	80 CSO 5.5% NLP	9,142		9,142		
0100103.	80 CSO 5.5% NLP ALB	41,951,442		41,951,442		
0100104.	80 CSO 5.5% CRVM	267,585,830		267,585,830		
0100105.	80 CSO 5.75% CRVM	57		57		
0100106.	80 CSO 6% CRVM	82,793		82,793		
0100107.	80 CSO 6.25% CRVM	20,163		20,163		
0100108.	80 CSO 7% CRVM	323		323		
0100109.	80 CSO Joint 4.5% CRVM	71,685		71,685		
0100110.	80 CSO TABLE C 4.5% CRVM	30,424		30,424		
0100111.	80 CSO TABLE C 5% CRVM	74,823		74,823		
0100112.	80 CSO TABLE C 5.5% CRVM	35,889		35,889		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100113.	80 CSO TABLE D 4% CRVM	17,639		17,639		
0100114.	80 CSO TABLE D 4.5% CRVM	781,069		781,069		
0100115.	80 CET 4% NLP	989,215		989,215		
0100116.	80 CET 4.5% NLP	242,296		242,296		
0100117.	80 CET 5% NLP	31,078		31,078		
0100118.	80 CET 5.5% NLP	82,898		82,898		
0100119.	80 CET 6% NLP	258		258		
0100120.	80 CET 6% NLP ALB	2,166,160		2,166,160		
0100121.	80 CET 6.25% NLP	2,322		2,322		
0100122.	80 CET 6.5% NLP	1,625		1,625		
0100123.	80 CET 7% NLP	1,109		1,109		
0100124.	80 CET TABLE D 4.5% CRVM	24,189		24,189		
0100125.	01 CSO 3.5% CRVM	7,852,137		7,852,137		
0100126.	01 CSO 3.5% NLP	455		455		
0100127.	01 CSO 3.75% CRVM	185,886		185,886		
0100128.	01 CSO 4% CRVM	8,295,479		8,295,479		
0100129.	01 CSO 5%	56,336		56,336		
0100130.	17 CSO 3% CRVM	964,304		964,304		
0100131.	GUARANTEED INSURABILITY RESERVE	260,998		260,998		
0100132.	SUBSTANDARD RESERVE	76,212		76,212		
0199997	Totals (Gross)	720,333,369	4,540,164	711,896,193		3,897,012
0199998	Reinsurance ceded	565,368,966		561,739,068		3,629,898
0199999	Totals (Net)	154,964,403	4,540,164	150,157,125		267,114
	ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001.	ALB CARVM Unless Specified		XXX		XXX	
0200002.	71 IAM 4.00% CARVM AG33 FPA 1974-78 DEF	254,122	XXX	254,122	XXX	
0200003.	71 IAM 4.50% CARVM AG33 FPA 1978-82 DEF	491,071	XXX	491,071	XXX	
0200004.	71 IAM 6.75% CARVM AG33 FPA 1986 DEF	7,501,430	XXX	7,501,430	XXX	
0200005.	71 IAM 8.00% CARVM AG33 FPA 1984-85 DEF	8,386,986	XXX	8,386,986	XXX	
0200006.	71 IAM 8.25% CARVM AG33 FPA 1976-84, 1983 DEF	10,173,871	XXX	10,173,871	XXX	
0200007.	71 IAM 9.25% CARVM AG33 FPA 1986 DEF	1,239,050	XXX	1,239,050	XXX	
0200008.	83 IAM 5.00% CARVM AG33 FPA 1998-99 DEF	1,553,987	XXX	1,553,987	XXX	
0200009.	83 IAM 5.25% CARVM AG33 FPA 1994, 1996-97 DEF	4,074,157	XXX	4,074,157	XXX	
0200010.	83 IAM 5.25% CARVM AG33 SPDA 1998 DEF	2,149,777	XXX	2,149,777	XXX	
0200011.	83 IAM 5.50% CARVM AG33 FPA, 1976-84, 1993 DEF	1,176,775	XXX	1,176,775	XXX	
0200012.	83 IAM 5.50% CARVM AG33 SPDA 1994, 1996-97 DEF	3,293,192	XXX	3,293,192	XXX	
0200013.	83 IAM 5.75% CARVM AG33 FPA 1995 DEF	1,025,998	XXX	1,025,998	XXX	
0200014.	83 IAM 5.75% CARVM AG33 SPDA 1993 DEF	764,717	XXX	764,717	XXX	
0200015.	83 IAM 6.00% CARVM AG33 FPA 1992 DEF	791,936	XXX	791,936	XXX	
0200016.	83 IAM 6.00% CARVM AG33 SPDA 1995 DEF	1,101,145	XXX	1,101,145	XXX	
0200017.	83 IAM 6.25% CARVM AG33 FPA 1987, 1990-91 DEF	3,995,762	XXX	3,995,762	XXX	
0200018.	83 IAM 6.25% CARVM AG33 SPDA 1992 DEF	1,295,577	XXX	1,295,577	XXX	
0200019.	83 IAM 6.50% CARVM AG33 FPA 1989 DEF	2,008,184	XXX	2,008,184	XXX	
0200020.	83 IAM 6.75% CARVM AG33 FPA 1986, 1988 DEF	2,343,702	XXX	2,343,702	XXX	
0200021.	VM-21 Reserves (CSV) 1967-2024 DEF	1,630,819,114	XXX	1,536,901,271	XXX	93,917,843
0200022.	VM-21/NY Reg. 213 Reserves 1996-2021 DEF	549,729	XXX	549,729	XXX	
0200023.	Deferred Accum Value	10,085,922	XXX	10,085,922	XXX	
0200024.	Deferred CARVM SVL	78,181,443	XXX	78,181,443	XXX	
0200025.	2012 IAR 3.00% CARVM AG33 FPA 2021 DEF	2,230,459	XXX	2,230,459	XXX	
0200026.	2012 IAR 3.00% CARVM AG33 SPDA 2021 DEF	397,470,329	XXX	397,470,329	XXX	
0200027.	2012 IAR 3.25% CARVM AG33 FPA 2020, 2022 DEF	6,373,224	XXX	6,373,224	XXX	
0200028.	2012 IAR 3.25% CARVM AG33 SPDA 2020, 2022 DEF	1,835,862,911	XXX	1,835,862,911	XXX	
0200029.	2012 IAR 3.50% CARVM AG33 FPA 2018 DEF	2,279,560	XXX	2,279,560	XXX	
0200030.	2012 IAR 3.50% CARVM AG33 SPDA 2018 DEF	125,838,460	XXX	125,838,460	XXX	
0200031.	2012 IAR 3.75% CARVM AG33 FPA 2019 DEF	2,972,499	XXX	2,972,499	XXX	
0200032.	2012 IAR 3.75% CARVM AG33 SPDA 2018-19 DEF	494,990,722	XXX	494,990,722	XXX	
0200033.	2012 IAR 4.00% CARVM AG33 FPA 2023 DEF	1,295,794	XXX	1,295,794	XXX	
0200034.	2012 IAR 4.25% CARVM AG33 SPDA 2023 DEF	140,716,950	XXX	140,716,950	XXX	
0200035.	2012 IAR 4.25% CARVM AG33 SPDA 2024 NB DEF	3,041,365	XXX	3,041,365	XXX	
0200036.	2012 IAR 4.50% CARVM AG33 SPDA 2023 DEF	1,823,597,342	XXX	1,823,597,342	XXX	
0200037.	2012 IAR 4.50% CARVM AG33 SPDA 2024 NB DEF	1,169,190,554	XXX	1,169,190,554	XXX	
0200038.	Annuity 2000 3.50% CARVM AG33 FPA 2013, 2015, 2017 DEF	222,674,273	XXX	222,674,273	XXX	
0200039.	Annuity 2000 3.50% CARVM AG33 SPDA 2017 DEF	231,322,044	XXX	231,322,044	XXX	
0200040.	Annuity 2000 3.75% CARVM AG33 FPA 2012, 2014, 2016 DEF	284,702,475	XXX	284,702,475	XXX	
0200041.	Annuity 2000 3.75% CARVM AG33 SPDA 2012-13, 2015-16 DEF	361,711,270	XXX	361,711,270	XXX	
0200042.	Annuity 2000 4.00% CARVM AG33 SPDA 2014, 2016 DEF	19,591,035	XXX	19,591,035	XXX	
0200043.	Annuity 2000 4.25% CARVM AG33 FPA 2010-11 DEF	78,865,457	XXX	78,865,457	XXX	
0200044.	Annuity 2000 4.25% CARVM AG33 SPDA 2011 DEF	115,120	XXX	115,120	XXX	
0200045.	Annuity 2000 4.50% CARVM AG33 FPA 2005-08 DEF	257,428,491	XXX	257,428,491	XXX	
0200046.	Annuity 2000 4.50% CARVM AG33 SPDA 2005-06, 2010 DEF	527,262	XXX	527,262	XXX	
0200047.	Annuity 2000 4.75% CARVM AG33 FPA 2003-04 DEF	133,258,773	XXX	133,258,773	XXX	
0200048.	Annuity 2000 4.75% CARVM AG33 SPDA 2004, 2007-08 DEF	58,022	XXX	58,022	XXX	
0200049.	Annuity 2000 5.00% CARVM AG33 FPA 2009 DEF	42,416,283	XXX	42,416,283	XXX	
0200050.	Annuity 2000 5.00% CARVM AG33 SPDA 2003, 2009 DEF	218,303	XXX	218,303	XXX	
0200051.	Annuity 2000 5.25% CARVM AG33 FPA 2001-02 DEF	42,767,510	XXX	42,767,510	XXX	
0200052.	Annuity 2000 5.25% CARVM AG33 SPDA 1999 DEF	4,070,908	XXX	4,070,908	XXX	
0200053.	Annuity 2000 5.50% CARVM AG33 SPDA 2000-01 DEF	9,510,620	XXX	9,510,620	XXX	
0200054.	Annuity 2000 5.75% CARVM AG33 SPDA 2000 DEF	2,189,998	XXX	2,189,998	XXX	
0200055.	Account Value	127,175,568	XXX	127,175,568	XXX	
0200056.	94 MGDB 3.50% CARVM AG33 FPA 2013, 2015 DEF	70,806	XXX	70,806	XXX	
0200057.	94 MGDB 3.75% CARVM AG33 FPA 2012, 2016 DEF	42,585	XXX	42,585	XXX	
0200058.	94 MGDB 4.50% CARVM AG33 FPA 1981-82, 2005 DEF	9,259,495	XXX	9,259,495	XXX	
0200059.	94 MGDB 5.00% CARVM AG33 FPA 1998-99 DEF	73,719	XXX	73,719	XXX	
0200060.	94 MGDB 5.25% CARVM AG33 FPA 1994, 1996-97, 2001 DEF	970,443	XXX	970,443	XXX	
0200061.	94 MGDB 5.50% CARVM AG33 FPA 1993, 2000 DEF	1,707,542	XXX	1,707,542	XXX	
0200062.	94 MGDB 5.75% CARVM AG33 FPA 1995 DEF	99,817	XXX	99,817	XXX	
0200063.	94 MGDB 6.00% CARVM AG33 FPA 1992 DEF	176,110	XXX	176,110	XXX	
0200064.	94 MGDB 6.25% CARVM AG33 FPA 1987, 1990-91	3,849,309	XXX	3,849,309	XXX	
0200065.	94 MGDB 6.50% CARVM AG33 FPA 1989 DEF	3,227,887	XXX	3,227,887	XXX	
0200066.	94 MGDB 6.75% CARVM AG33 FPA 1986, 1988 DEF	6,003,796	XXX	6,003,796	XXX	
0200067.	94 MGDB 8.00% CARVM AG33 FPA 1984-85 DEF	7,751,852	XXX	7,751,852	XXX	
0200068.	94 MGDB 8.25% CARVM AG33 FPA 1983 DEF	4,426,535	XXX	4,426,535	XXX	
0200069.	2012 IAR 3.00% CARVM AG35/KSPP FIA FPA IY 2021 DEF	918,199,217	XXX	918,199,217	XXX	
0200070.	2012 IAR 3.00% CARVM AG35/KSPP FIA SPDA IY 2021 DEF	1,278,601,000	XXX	1,278,601,000	XXX	
0200071.	2012 IAR 3.25% CARVM AG35/KSPP FIA FPA IY 2020, 2022 DEF	1,518,718,689	XXX	1,518,718,689	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200072.	2012 IAR 3.25% CARVM AG35/KSPP FIA SPDA IY 2020, 2022 DEF	4,182,488,334	XXX	4,182,488,334	XXX	
0200073.	2012 IAR 3.50% CARVM AG35/KSPP FIA FPA IY 2018 DEF	320,024,802	XXX	320,024,802	XXX	
0200074.	2012 IAR 3.50% CARVM AG35/KSPP FIA SPDA IY 2018 DEF	571,681	XXX	571,681	XXX	
0200075.	2012 IAR 3.75% CARVM AG35/KSPP FIA FPA IY 2018-19 DEF	1,835,039,667	XXX	1,835,039,667	XXX	
0200076.	2012 IAR 3.75% CARVM AG35/KSPP FIA SPDA IY 2018-19 DEF	242,611,859	XXX	242,611,859	XXX	
0200077.	2012 IAR 4.00% CARVM AG35/KSPP FIA FPA IY 2023 DEF	412,980,469	XXX	412,980,469	XXX	
0200078.	2012 IAR 4.25% CARVM AG35/KSPP FIA FPA IY 2023 DEF	330,773,603	XXX	330,773,603	XXX	
0200079.	2012 IAR 4.25% CARVM AG35/KSPP FIA FPA IY 2024 NB DEF	483,055,357	XXX	483,055,357	XXX	
0200080.	2012 IAR 4.25% CARVM AG35/KSPP FIA SPDA IY 2023 DEF	375,639,274	XXX	375,639,274	XXX	
0200081.	2012 IAR 4.50% CARVM AG35/KSPP FIA FDA IY 2024 NB DEF	308,298,633	XXX	308,298,633	XXX	
0200082.	2012 IAR 4.50% CARVM AG35/KSPP FIA SPDA IY 2023 DEF	3,246,597,034	XXX	3,246,597,034	XXX	
0200083.	2012 IAR 4.50% CARVM AG35/KSPP FIA SPDA IY 2024 NB DEF	352,655,441	XXX	352,655,441	XXX	
0200084.	2012 IAR 4.75% CARVM AG35/KSPP FIA SPDA IY 2024 NB DEF	3,219,929,940	XXX	3,219,929,940	XXX	
0200085.	83a 3.50% CARVM AG35/KSPP FIA FPA CIF 2013, 2015, 2017 DEF	1,742,272,006	XXX	1,742,272,006	XXX	
0200086.	83a 3.50% CARVM AG35/KSPP FIA SPDA CIF 2017 DEF	1,688,789	XXX	1,688,789	XXX	
0200087.	83a 3.75% CARVM AG35/KSPP FIA FPA CIF 2012-17 DEF	6,134,197,226	XXX	6,134,197,226	XXX	
0200088.	83a 3.75% CARVM AG35/KSPP FIA SPDA CIF 2017 DEF	56,954,678	XXX	56,954,678	XXX	
0200089.	83a 4.00% CARVM AG35/KSPP FIA FPA CIF 2012, 2014 DEF	3,032,032,299	XXX	3,032,032,299	XXX	
0200090.	83a 4.00% CARVM AG35/KSPP FIA SPDA CIF 2016 DEF	67,217	XXX	67,217	XXX	
0200091.	83a 4.25% CARVM AG35/KSPP FIA FPA CIF 2011 DEF	272,708,497	XXX	272,708,497	XXX	
0200092.	83a 4.50% CARVM AG35/KSPP FIA FPA CIF 2011 DEF	600,724,097	XXX	600,724,097	XXX	
0200093.	a-1949 3.50% CARVM 1955-73 BOTH	168,655	XXX	168,655	XXX	
0200094.	71 GAM 7.50% 1982 IMM ANB	8,740,967	XXX		XXX	8,740,967
0200095.	71 GAM 9.00% 1983 IMM ANB	12,314,369	XXX		XXX	12,314,369
0200096.	71 IAM 6.00% CARVM 1974-78 IMM ANB	1,063,168	XXX	1,063,168	XXX	
0200097.	71 IAM 7.50% CARVM 1979-82 BOTH	5,794,751	XXX	5,794,751	XXX	
0200098.	83a 6.75% 1994-97 IMM ANB	1,296,179	XXX	1,225,333	XXX	70,846
0200099.	83a 7.00% 1993 IMM ANB	1,114,985	XXX	1,114,985	XXX	
0200100.	83a 7.75% 1992 IMM ANB	403,838	XXX	403,838	XXX	
0200101.	83a 8.00% 1987 IMM ANB	113,968	XXX	92,345	XXX	21,623
0200102.	83a 8.25% 1990-91 IMM ANB	359,360	XXX	333,970	XXX	25,390
0200103.	83a 8.75% 1988-89 IMM ANB	262,603	XXX	129,697	XXX	132,906
0200104.	83a 9.00% 1983-86 IMM ANB	1,354,333	XXX	1,313,762	XXX	40,571
0200105.	Annuity 2000 3.75% 2017 IMM ANB	22,616,760	XXX	22,610,993	XXX	5,767
0200106.	Annuity 2000 4.00% 2013, 2015-16 IMM ANB	25,864,545	XXX	25,835,947	XXX	28,598
0200107.	Annuity 2000 4.25% 2012 IMM ANB	2,503,146	XXX	2,503,146	XXX	
0200108.	Annuity 2000 4.50% 2014 IMM ANB	3,428,533	XXX	3,346,600	XXX	81,933
0200109.	Annuity 2000 5.00% 2004-05, 2011 IMM ANB	2,205,292	XXX	2,205,292	XXX	
0200110.	Annuity 2000 5.25% 2006, 2010 IMM ANB	1,042,992	XXX	921,172	XXX	121,820
0200111.	Annuity 2000 5.50% 2007-08 IMM ANB	1,517,777	XXX	1,517,777	XXX	
0200112.	Annuity 2000 6.00% 2003, 2009 IMM ANB	1,276,057	XXX	1,276,057	XXX	
0200113.	Annuity 2000 6.25% 1998-99 IMM ANB	1,703,125	XXX	1,673,746	XXX	29,379
0200114.	Annuity 2000 6.50% 2002 IMM ANB	2,280,576	XXX	2,280,576	XXX	
0200115.	Annuity 2000 6.75% 2001 IMM ANB	848,686	XXX	805,891	XXX	42,795
0200116.	Annuity 2000 7.00% 2000 IMM ANB	559,360	XXX	534,206	XXX	25,154
0200117.	2012 IAR VM-22 1%-1.49% 2021-22 IMM	128,507	XXX	128,507	XXX	
0200118.	2012 IAR VM-22 1.5%-1.99% 2020-22 IMM	3,172,548	XXX	3,172,548	XXX	
0200119.	2012 IAR VM-22 2%-2.49% 2019-2022 IMM	5,051,436	XXX	5,051,436	XXX	
0200120.	2012 IAR VM-22 2.5%-2.99% 2018-2022 IMM	14,960,413	XXX	14,960,413	XXX	
0200121.	2012 IAR VM-22 3%-3.49% 2018-2022 IMM	14,311,057	XXX	14,311,057	XXX	
0200122.	2012 IAR VM-22 3.5%-3.99% 2018-2022 IMM	10,029,845	XXX	10,029,845	XXX	
0200123.	2012 IAR VM-22 4%-4.49% 2018-2022 IMM	9,551,387	XXX	9,551,387	XXX	
0200124.	2012 IAR VM-22 4%-4.49% 2024 NB IMM	53,301	XXX	53,301	XXX	
0200125.	2012 IAR VM-22 4.5%-4.99% 2023 IMM	4,582,810	XXX	4,582,810	XXX	
0200126.	2012 IAR VM-22 4.5%-4.99% 2024 NB IMM	3,937,788	XXX	3,937,788	XXX	
0200127.	2012 IAR VM-22 5%-5.49% 2023 IMM	3,563,739	XXX	3,563,739	XXX	
0200128.	2012 IAR VM-22 5%-5.49% 2024 NB IMM	4,231,321	XXX	3,979,247	XXX	252,074
0200129.	Interest Only 1.00%-8.02% 1980-2022 IMM ANB	3,575,169	XXX	3,450,551	XXX	124,618
0200130.	Interest Only 1.00%-4.00% 2023 NB IMM ANB	145,674	XXX	145,674	XXX	
0200131.	83a 5.50% 1985 DEF	63,138	XXX	63,138	XXX	
0200132.	Assumed VAGLB Reserve		XXX		XXX	
0299997	Totals (Gross)	40,678,403,091	XXX	40,562,426,438	XXX	115,976,653
0299998	Reinsurance ceded	10,037,687,171	XXX	10,037,687,171	XXX	
0299999	Totals (Net)	30,640,715,920	XXX	30,524,739,267	XXX	115,976,653
	SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001.	ALB Unless Specified					
0300002.	37 SA 6%	3,968		3,968		
0300003.	a-1949 3.5%	10,264		10,264		
0300004.	71 IAM 6%	3,122		3,122		
0300005.	71 IAM 7.5%	481		481		
0300006.	71 IAM 11.25%	2,010		2,010		
0300007.	83a 6%	13,103		13,103		
0300008.	83a 6.25%	11,218		11,218		
0300009.	83a 6.50%	2,738		2,738		
0300010.	83a 6.75%	11,491		11,491		
0300011.	83a 7%	6,505		6,505		
0300012.	83a 7.25%	1,956		1,956		
0300013.	83a 7.75%	222		222		
0300014.	83a 8.25%	6,609		6,609		
0300015.	83a 8.75%	3,108		3,108		
0300016.	Ann2000 4%	71,027		71,027		
0300017.	Ann2000 4.25%	7,011		7,011		
0300018.	Ann2000 4.5%	71,219		71,219		
0300019.	Ann2000 5%	3,770		3,770		
0300020.	Ann2000 5.25%	135,805		135,805		
0300021.	Ann2000 5.5%	79,000		79,000		
0300022.	Ann2000 6%	35,346		35,346		
0300023.	Ann2000 6.25%	24,250		24,250		
0300024.	Ann2000 6.5%	12,842		12,842		
0300025.	Ann2000 6.75%	34,563		34,563		
0300026.	Ann2000 7%	17,448		17,448		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300027. 2012 IAR 2%	16,545		16,545		
0300028. 2012 IAR 2.25%	72,773		72,773		
0300029. 2012 IAR 2.5 %	60,385		60,385		
0300030. 2012 IAR 3%	86,620		86,620		
0300031. 2012 IAR 3.25%	144,620		144,620		
0300032. 2012 IAR 3.5%	8,337		8,337		
0300033. 2012 IAR 3.75%	72,271		72,271		
0300034. 2012 IAR 4%	149,237		149,237		
0300035. 2012 IAR 4.75%	75,037		75,037		
0300036. 2012 IAR 5%	34,772		34,772		
0399997 Totals (Gross)	1,289,673		1,289,673		
0399998 Reinsurance ceded	665,575		665,575		
0399999 Totals (Net)	624,098		624,098		
ACCIDENTAL DEATH BENEFITS:					
0400001. NLP ANB CRF Unless Specified					
0400002. 1926 Class(3) 1941 CSO 2.50 NLP	6,508	6,450	58		
0400003. 1959 ADB 1958 CSO 2.50 NLP	35,326	548	34,778		
0400004. 1959 ADB 1958 CSO 3.00 NLP	4,874		4,874		
0400005. 1959 ADB 1958 CSO 3.50 NLP					
0400006. 1959 ADB 1958 CSO 4.00 NLP	6,588		6,588		
0400007. 1959 ADB 1958 CSO 4.50 NLP					
0400008. 1959 ADB 1980 CSO 4.00 NLP	83,651		83,651		
0400009. 1959 ADB 1980 CSO 4.50 NLP	32,763		32,763		
0400010. 1959 ADB 1980 CSO 5.00 NLP	3,026		3,026		
0400011. 1959 ADB 1980 CSO 3.00 NLP	5,400		5,400		
0400012. 1959 ADB 1980 CSO 4.25 NLP	2,980		2,980		
0400013. 1959 ADB 2001 CSO 4.00 NLP	14,285		14,285		
0400014. 1996 ADB 3.50 NLP	1,277		1,277		
0499997 Totals (Gross)	196,678	6,998	189,680		
0499998 Reinsurance ceded	3,161		3,161		
0499999 Totals (Net)	193,517	6,998	186,519		
DISABILITY-ACTIVE LIVES:					
0500001. NLP ANB CRF Unless Specified					
0500002. 52 INTERCO DISA 2.5%	567,297		567,297		
0500003. 52 INTERCO DISA 3%	14,981		14,979		2
0500004. 52 INTERCO DISA 3.5%	381		381		
0500005. 52 INTERCO DISA 4%	103,921		103,921		
0500006. 52 INTERCO DISA 4.5%	27,034		27,034		
0599997 Totals (Gross)	713,614		713,612		2
0599998 Reinsurance ceded	559,528		559,528		
0599999 Totals (Net)	154,086		154,084		2
DISABILITY-DISABLED LIVES:					
0600001. NLP ANB CRF Unless Specified					
0600002. 52 INTERCO DISA 2.5%	1,635,482		1,635,482		
0600003. 52 INTERCO DISA 3%	412,781		412,781		
0600004. 70 INTERCO DISA 3%	270,288				270,288
0600005. 70 INTERCO DISA 4%	1,288,938				1,288,938
0699997 Totals (Gross)	3,607,489		2,048,263		1,559,226
0699998 Reinsurance ceded	2,677,982		1,637,812		1,040,170
0699999 Totals (Net)	929,507		410,451		519,056
MISCELLANEOUS RESERVES					
0700001. For excess of valuation net premiums over corresponding gross prem, computed according to the state	2,650,215		2,632,525		17,690
0799997 Totals (Gross)	2,650,215		2,632,525		17,690
0799998 Reinsurance ceded	510,410		510,410		
0799999 Totals (Net)	2,139,805		2,122,115		17,690
9999999 Totals (Net) - Page 3, Line 1	30,799,721,336	4,547,162	30,678,393,659		116,780,515

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk.
Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $;
Supplemental Contracts with Life Contingencies $ 998,398 ; Accidental Death Benefits $; Disability – Active Lives $; Disability – Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued:

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [X] No [ ]

2.2 If not, state which kind is issued:

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [X]
If so, state:

4.1 Amount of insurance: ..... $

4.2 Amount of reserve: ..... $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year: ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts:

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 13,302,974

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 21,069,720
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: ..... $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

8.2 State the amount of reserves established for this business: ..... $

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 10,200,557,762

9.2 State the amount of reserves established for this business: ..... $ 12,877,756,503

9.3 Identify where the reserves are reported in the blank:
0200025-0200037

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
NONE			
0399999 Subtotal	XXX	XXX	
9999999 Total (Column 4 only)			

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only							
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	10,419										54		10,365
2. Additional contract reserves (b)	170,851										4,115		166,736
3. Additional actuarial reserves - Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	181,270										4,169		177,101
8. Reinsurance ceded													
9. Totals (Net)	181,270										4,169		177,101
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	8,979										8,979		
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	8,979										8,979		
15. Reinsurance ceded													
16. Totals (Net)	8,979										8,979		
17. **TOTAL (Net)**	190,249										13,148		177,101
18. **TABULAR FUND INTEREST**	5,339										616		4,723
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 – DEPOSIT-TYPE CONTRACTS

		1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1.	Balance at the beginning of the year before reinsurance	1,013,117,700	998,775,593	1,043,658	1,810,327	11,383,761	104,361
2.	Deposits received during the year	633,075			17,487	531,367	84,221
3.	Investment earnings credited to the account	16,463,015	16,084,071	84,328	29,789	261,983	2,844
4.	Other net change in reserves	4,534,092	4,536,132		(2,040)		
5.	Fees and other charges assessed						
6.	Surrender charges						
7.	Net surrender or withdrawal payments	511,029,601	509,537,249	2,400	240,799	1,192,592	56,561
8.	Other net transfers to or (from) Separate Accounts						
9.	Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	523,718,281	509,858,547	1,125,586	1,614,764	10,984,519	134,865
10.	Reinsurance balance at the beginning of the year	49,779,457		52,010,927	3,480,937	(5,924,693)	212,286
11.	Net change in reinsurance assumed	(20,214,729)		(20,180,438)	65,335	(85,961)	(13,665)
12.	Net change in reinsurance ceded	(323,221)			45,518	(399,243)	30,504
13.	Reinsurance balance at the end of the year (Lines 10+11-12)	29,887,949		31,830,489	3,500,754	(5,611,411)	168,117
14.	Net balance at the end of current year after reinsurance (Lines 9 + 13)	553,606,230	509,858,547	32,956,075	5,115,518	5,373,108	302,982

(a) FHLB funding agreements:

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	1,650,209	1,565,988	84,221					
	2.22 Reinsurance assumed	1,881,002	1,881,002						
	2.23 Reinsurance ceded	1,620,613	1,565,988	54,625					
	2.24 Net	1,910,598	(b) 1,881,002	(b) 29,596	(b)		(b)		
3. Incurred but unreported:									
	3.1 Direct	547,021	530,867	16,154					
	3.2 Reinsurance assumed	40,000	40,000						
	3.3 Reinsurance ceded	547,021	530,867	16,154					
	3.4 Net	40,000	(b) 40,000	(b)	(b)		(b)		
4. TOTALS	4.1 Direct	2,197,230	2,096,855	100,375					
	4.2 Reinsurance assumed	1,921,002	1,921,002						
	4.3 Reinsurance ceded	2,167,634	2,096,855	70,779					
	4.4 Net	1,950,598	(a) 1,921,002	(a) 29,596					

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ .....519,055 , and Individual Annuities $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ .....8,979 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements during the year:								
1.1 Direct	600,772,709	21,720,497	1,199	568,789,967	10,261,254	(208)		
1.2 Reinsurance assumed	18,971,939	9,424,768	33,012	9,516,892		(2,733)		
1.3 Reinsurance ceded	159,862,503	20,569,654	1,199	139,291,650				
1.4 Net	(c) 459,882,145	10,575,611	33,012	439,015,209	10,261,254	(2,941)		
2. Liability December 31, current year from Part 1:								
2.1 Direct	2,197,230	2,096,855	100,375					
2.2 Reinsurance assumed	1,921,002	1,921,002						
2.3 Reinsurance ceded	2,167,634	2,096,855	70,779					
2.4 Net	1,950,598	1,921,002	29,596					
3. Amounts recoverable from reinsurers December 31, current year								
4. Liability December 31, prior year:								
4.1 Direct	1,779,840	1,678,990	100,850					
4.2 Reinsurance assumed	2,589,450	2,589,450						
4.3 Reinsurance ceded	1,750,968	1,678,990	71,978					
4.4 Net	2,618,322	2,589,450	28,872					
5. Amounts recoverable from reinsurers December 31, prior year								
6. Incurred benefits:								
6.1 Direct	601,190,099	22,138,362	724	568,789,967	10,261,254	(208)		
6.2 Reinsurance assumed	18,303,491	8,756,320	33,012	9,516,892		(2,733)		
6.3 Reinsurance ceded	160,279,169	20,987,519		139,291,650				
6.4 Net	459,214,421	9,907,163	33,736	439,015,209	10,261,254	(2,941)		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1 and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1 and $ ..... in Line 6.4.

(c) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			
6. Contract loans			
7. Derivatives (Schedule DB)	8,365,386	5,667,529	(2,697,857)
8. Other invested assets (Schedule BA)	2,272,862	2,281,712	8,850
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,638,248	7,949,241	(2,689,007)
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection			
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	43,996,767	17,903,966	(26,092,801)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets	67,987	77,442	9,455
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other-than-invested assets	8,534,531	8,367,909	(166,622)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	63,237,533	34,298,558	(28,938,975)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	63,237,533	34,298,558	(28,938,975)
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. Miscellaneous Assets	8,534,531	8,367,909	(166,622)
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	8,534,531	8,367,909	(166,622)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

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

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

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

The impact of the prescribed practice discussed above, including the impact of income taxes, was to increase 2024 statutory income by $245,834,257 and to increase statutory surplus by $289,562,395.

	SSAP #	F/S Page	F/S Line	As of or for the Year Ended December 31, 2024	As of or for the Year Ended December 31, 2023
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)				$ 1,181,827,581	$ 1,202,451,155
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Call options at amortized cost	86	4	3,27,34	62,086,726	115,469,823
Related effect on FIA reserves	51	4	19	249,095,878	261,941,749
Related income tax effect	101	4	32	(65,348,347)	(79,256,430)
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP: None					
(4) NAIC SAP (1-2-3=4)				$ 935,993,324	$ 904,296,013
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)				$ 6,166,241,775	$ 5,929,423,215
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Call options held at amortized cost instead of fair value	86	2	7	(340,638,332)	(280,539,669)
Related effect on FIA reserves	51	3	1	707,173,009	458,077,131
Related deferred tax effect	101	2	18.2	(76,972,282)	(37,282,867)
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP: None					
(8) NAIC SAP (5-6-7=8)				$ 5,876,679,380	$ 5,789,168,620

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and the Accounting Practices and Procedures Manual requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, revenues and expenses. It also requires disclosure of contingent assets and liabilities at the date of the financial statement. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance contracts. Considerations for deposit-type contracts are not recognized as revenues but are recorded directly to the appropriate policy reserve liability as required under the Statement of Statutory Accounting Principles (SSAP) No. 52, *Deposit Type Contracts*. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Several accounting policies are as follows:

(1) Short term investments are stated at amortized cost.
(2) Bonds not backed by loans are valued at amortized cost using the interest rate method, except where mandatory prepayments are required or where an earlier call date creates a lower yield. Bonds with a NAIC designation of 6 are stated at the lower of amortized cost or fair value.
(3) Unaffiliated common stocks are valued at fair value.
(4) Redeemable preferred stocks with NAIC designations 1 to 3 shall be valued at amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) shall be reported at the lower of amortized cost or fair value. All perpetual preferred stocks shall be valued at fair value, not to exceed any currently effective call price.
(5) Mortgage loans on real estate are stated at the aggregate unpaid balance adjusted for any unamortized discount or premium.

NOTES TO FINANCIAL STATEMENTS

(6) Loan-backed and structured securities with a NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. Loan-backed and structured securities with a NAIC designation of 6 are reported at the lower of amortized cost or fair value. The difference between amortized cost and fair value is reflected in unassigned surplus as an unrealized loss for NAIC 6 securities. Effective yields are recalculated on either a prospective or retrospective basis, depending on the credit quality of the investment.
(7) The Company accounts for investments in subsidiaries, controlled and affiliated ("SCA") entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are carried at the U.S. GAAP equity of the investee.
(8) The Company has ownership interests in various limited partnerships and limited liability companies which are carried at the underlying GAAP equity of the limited partnership or limited liability company.
(9) Call options under the prescribed practice discussed above are recorded at amortized cost. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge and are designated in a hedge accounting relationship, are reported in a manner that is consistent with the hedged items. All other derivative instruments are carried at fair value.
(10) The Company does not use anticipated investment income as a factor in the premium deficiency calculation.
(11) In Course of Settlement reserves are an inventory of known outstanding claims. Incurred But Not Reported reserves are based on historical experience. Open Claim reserves and Active Life reserves are calculated using reserve factor tables based on conservative mortality, morbidity and interest assumptions. Estimates for loss/claim adjustment expenses are not applicable.
(12) The Company made no changes in 2024 to its capitalization threshold policy for fixed assets which was $5,000.
(13) The Company does not have pharmaceutical receivables.

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

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

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

3. BUSINESS COMBINATIONS AND GOODWILL

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

4. DISCONTINUED OPERATIONS

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

5. INVESTMENTS

A. Mortgage Loans.
(1) The Company acquired thirteen new commercial mortgage loans with interest rates between 14.55% and 6.26% during the year ended December 31, 2024. The Company acquired two new residential mortgage loans with interest rates between 4.14% and 4.36% during the year ended December 31, 2024.
(2) On the date of issuance, the maximum loan to value percentage of any such loan, exclusive of insured or guaranteed or purchase money mortgages was 86.24%.
(3) There were no taxes, assessments, or amounts advanced and not included in the mortgage loan total as of December 31, 2024.

NOTES TO FINANCIAL STATEMENTS

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

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (All)							
(a) Current	$ —	$ —	$ 4,025,086	$ —	$ 822,909,232	$1,936,312,462	$ 2,763,246,780
(b) 30-59 days past due	—	—	—	—	—	—	—
(c) 60-89 days past due	—	—	—	—	—	—	—
(d) 90-179 days past due	—	—	—	—	—	—	—
(e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing Interest 90–179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 319,287,244	$ 138,711,974	$ 457,999,218
b. Prior year							
1. Recorded investment							
(a) Current	$ —	$ —	$ 4,371,585	$ —	$ 429,626,015	$ 356,470,884	$ 790,468,485
(b) 30-59 days past due	—	—	—	—	—	—	—
(c) 60-89 days past due	—	—	—	—	—	—	—
(d) 90-179 days past due	—	—	—	—	—	—	—
(e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing Interest 90–179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 166,250,000	$ 313,035,785	$ 479,285,785

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

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

NOTES TO FINANCIAL STATEMENTS

(6) Investment in Impaired Loans:

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

(7) The Company does not have any allowances for credit losses as of December 31, 2024.
(8) The Company does not have any mortgage loans derecognized as a result of foreclosure.
(9) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring
The Company did not have any material restructured debt for the period ended December 31, 2024.

C. Reverse Mortgages
The Company did not have any reverse mortgages for the period ended December 31, 2024.

D. Loan-Backed Securities
(1) For loan-backed and structured securities, anticipated prepayments are used to determine the effective yield at purchase. At the end of each reporting period, changes in the estimated cash flows since the last reporting date are incorporated into both the yield and asset value on a retrospective basis or into the yield to be applied to future periods on a prospective basis. Each security is looked at on an individual basis to estimate cash flows. Prepayment assumptions for mortgage backed and asset-backed securities were obtained by researching broker/dealer survey values, analyzing recent trends from remittance reports and developing internal estimates. The Company used both internal personnel and external investment managers in determining the market value of its loan-backed securities.

(2) The Company had the following other-than-temporary impairment (OTTI) during the year ended December 31, 2024, on a security within the scope of SSAP No. 43R, as a result of the intent to sell or inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis of the security.

NOTES TO FINANCIAL STATEMENTS

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

(3) The Company recognized no OTTI for the current period, where the present value of cash flows expected to be collected is less than the amortized cost basis of the security.

(4) As of December 31, 2024, the estimated fair value and gross unrealized losses for loan-backed and structured securities currently held by the Company, for which OTTI has not been recognized in earnings as a realized loss aggregated by length of time the securities have been in a continuous loss position, were as follows:

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	$ (7,714,788)
	2. 12 Months or Longer	$ (116,164,354)
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 1,132,323,087
	2. 12 Months or Longer	$ 1,569,913,429

(5) Loan-backed and structured securities utilize discounted cash flow models to determine potential impairments. The primary assumptions driving the analysis were current prepayment rate (CPR), current annualized default rate (CDR) and severity on defaults. These assumptions were run on the underlying loan collateral within the pool and were consistent with the current credit and market estimates.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has not entered into any dollar repurchase agreements and/or security lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company utilizes repurchase agreements (which may be executed bilaterally or in tri-party form) as a form of institutional borrowing as a tool to manage liquidity and/or other risks inherent on the Company's balance sheet. When engaging in repurchase agreements, the Company must receive net cash in an amount equal to or greater than 95% of the market value of the collateral provided. The value of the collateral shall be marked to market daily and timely receipt/delivery of additional cash/collateral shall be made to maintain the 95% minimum cash/collateralization ratio.

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

NOTES TO FINANCIAL STATEMENTS

(2) Types of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
Maximum Amount				
a. Open-No Maturity	$ —	$ —	$ —	$ —
b. Overnight	—	—	—	—
c. 2 Days to 1 Week	—	—	—	—
d. >1 Week to 1 Month	106,969,000	106,969,000	—	—
e. >1 Month to 3 Months	477,160,020	666,977,020	200,827,751	9,903,988
f. >3 Months to 1 Year	591,523,116	932,294,516	767,782,477	434,162,121
g. >1 Year	249,624,222	249,624,222	249,624,222	249,624,222

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
Ending Balance				
a. Open-No Maturity	$ —	$ —	$ —	$ —
b. Overnight	—	—	—	—
c. 2 Days to 1 Week	—	—	—	—
d. >1 Week to 1 Month	106,969,000	—	—	—
e. >1 Month to 3 Months	477,160,020	200,827,751	9,903,988	—
f. >3 Months to 1 Year	591,523,116	767,595,639	427,332,039	78,818,514
g. >1 Year	249,624,222.00	249,624,222.00	249,624,222.00	249,624,222

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.Maximum Amount				
1.BACV	$ 1,503,133,773	$ 1,745,026,135	$ 1,646,688,541	$ 766,547,762
2. Nonadmitted-Subset of BACV				
3. Fair Value	1,494,841,168	1,733,324,233	1,636,042,092	769,231,706
b. Ending Balance				
1.BACV	1,503,133,773	1,198,370,423	552,465,695	344,733,096
2. Nonadmitted-Subset of BACV				
3. Fair Value	1,494,841,168	1,193,435,962	728,363,150	344,733,137

NOTES TO FINANCIAL STATEMENTS

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

Ending Balance

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a.Bonds-BACV	$ —	$ —	$ —					
b. Bonds-FV	—	—	—					
c. LB & SS-BACV	—	344,733,096	—	—	—	—	—	—
d. LB & SS-FV	—	344,733,137	—	—	—	—	—	—
e. Preferred Stock-BACV	—	—	—	—	—	—	—	—
f. Preferred Stock-FV	—	—	—	—	—	—	—	—
g. Common Stock	—	—	—	—	—	—	—	—
h. Mortgage Loans-BACV	—	—	—	—	—	—	—	—
i.Mortgage Loans-FV	—	—	—	—	—	—	—	—
j. Real Estate-BACV	—	—	—	—	—	—	—	—
k. Real Estate-FV	—	—	—	—	—	—	—	—
l. Derivatives-BACV	—	—	—	—	—	—	—	—
m.Derivatives-FV	—	—	—	—	—	—	—	—
n. Other Invested Assets-BACV	—	—	—	—	—	—	—	—
o. Other Invested Assets-FV	—	—	—	—	—	—	—	—
p. Total Assets-BACV	—	344,733,096	—	—	—	—	—	—
q. Total Assets-FV	—	344,733,137	—	—	—	—	—	—

(7) Collateral Received – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 1,425,276,358	$ 1,955,864,758	$ 1,218,234,450	$ 693,690,331
2. Securities (FV)				
b. Ending Balance				
1. Cash	1,425,276,358	1,218,047,612	686,860,249	328,442,736
2. Securities (FV)				

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

Ending Balance

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a.Cash	$ 328,442,736	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Bonds-FV	—	—	—	—	—	—	—	—
c. LB & SS-BACV	—	—	—	—	—	—	—	—
d. Preferred Stock-FV	—	—	—	—	—	—	—	—
e. Common Stock	—	—	—	—	—	—	—	—
f. Mortgage Loans-FV	—	—	—	—	—	—	—	—
g. Real Estate-FV	—	—	—	—	—	—	—	—
h. Derivatives-FV	—	—	—	—	—	—	—	—
i.Other Invested Assets-FV	—	—	—	—	—	—	—	—
j. Total Collateral Assets-FV (Sum of a through i)	—	—	—	—	—	—	—	—

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a.Overnight and Continuous	$ —
b. 30 Days or Less	—
c. 31 to 90 Days	78,818,514
d. > 90 Days	249,624,222

NOTES TO FINANCIAL STATEMENTS

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

	Amortized Cost	Fair Value
a.30 Days or Less	$ —	$ —
b. 31 to 60 Days	78,818,514	78,818,514
c. 61 to 90 Days	—	—
d. 91 to 120 Days	—	—
e. 121 to 180 Days	—	—
f. 181 to 365 Days	—	—
g. 1 to 2 Years	—	—
h. 2 to 3 Years	83,208,074	83,208,074
i.> 3 Years	166,416,148	166,416,148

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1.Cash(collateral – All)	$ 1,425,276,358	$ 1,955,864,758	$ 1,218,234,450	$ 693,690,331
2.Securities Collateral (FV)			—	—
b. Ending Balance				
1.Cash (Collateral – All)	1,425,276,358	690,409,607	686,860,249	328,442,736
2.Securities (Collateral) (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company has not entered into reverse repurchase agreements accounted for as secured borrowings.

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company has not entered into repurchase agreements accounted for as sale transactions.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company has not entered into reverse repurchase agreements accounted for as sale transactions.

J. Real Estate
The Company did not have any impairment losses related to its real estate investments.

K. Investments in Low-Income Housing Tax Credits (LIHTC) Properties
The Company has no LIHTC investments as of December 31, 2024 and recognized no impairments for the period ended December 31, 2024.

L. Restricted Assets
(1) Restricted Assets (Including Pledged)

		Gross Restricted						
		Current Year						
		1	2	3	4	5	6	7
	Restricted Asset Category	Total General Account (GA)	GA Supporting SA Activity	Total Separate Account (SA) Restricted Assets	SA Assets Supporting GA Activity	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	—	—	—	—	—	—	—
c.	Subject to repurchase agreements	344,733,096	—	—	—	344,733,096	1,063,984,618	(719,251,522)
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale – excluding FHLB capital stock	—	—	—	—	—	—	—
i.	FHLB capital stock	658,500	—	—	—	658,500	674,800	(16,300)
j.	On deposit with states	3,338,082	—	—	—	3,338,082	3,332,970	5,112
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—
l.	Pledged as collateral to FHLB (including assets backing funding agreements	—	—	—	—	—	—	—
m.	Pledged as collateral not captured in other categories	347,501,652	—	—	—	347,501,652	421,993,475	(74,491,823)
n.	Other restricted assets	16,844,642	—	—	—	16,844,642	27,047,079	(10,202,437)
o.	Total restricted assets	$ 713,075,972	$ —	$ —	$ —	$ 713,075,972	$ 1,517,032,942	$ (803,956,970)

NOTES TO FINANCIAL STATEMENTS

	Restricted Asset Category	8 Total Nonadmitted Restricted	9 Total Current Year Admitted Restricted	Percentage 10 Gross Restricted to Total Assets	Percentage 11 Admitted Restricted to Total Admitted Asset
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b.	Collateral held under security lending agreements	—	—	—	—
c.	Subject to repurchase agreements	—	344,733,096	0.60	0.60
d.	Subject to reverse repurchase agreements	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—
g.	Placed under option contracts	—	—	—	—
h.	Letter stock or securities restricted as to sale – excluding FHLB capital stock	—	—	—	—
i.	FHLB capital stock	—	658,500	0.00	0.00
j.	On deposit with states	—	3,338,082	0.01	0.01
k.	On deposit with other regulatory bodies	—	—	—	—
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—
m.	Pledged as collateral not captured in other categories	—	347,501,652	0.60	0.60
n.	Other restricted assets	—	16,844,642	0.03	0.03
o.	Total restricted assets	$ —	$ 713,075,972	1.24 %	1.24 %

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

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (GA)	GA Supporting SA Activity	Total Separate Account (SA) Restricted Assets	SA Assets Supporting GA Activity	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Cash and bonds related to reinsurance agreements	$ 210,963,468	$ —	$ —	$ —	$ 210,963,468	$ 253,521,691	$ (42,558,223)	$ 210,963,468	0.36 %	0.37 %
Excess collateral pledged related to repurchase agreements	27,072,728	—	—	—	27,072,728	87,883,246	(60,810,518)	27,072,728	0.05	0.05
Derivative collateral pledged	109,465,456	—	—	—	109,465,456	80,588,538	28,876,918	109,465,456	0.19	0.19
Total	$ 347,501,652	$ —	$ —	$ —	$ 347,501,652	$ 421,993,475	$ (74,491,823)	$ 347,501,652	0.60 %	0.61 %

(3) Detail of Other Restricted Assets

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (GA)	GA Supporting SA Activity	Total Separate Account (SA) Restricted Assets	SA Assets Supporting GA Activity	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds related to other funding agreements	$ 16,844,642	$ —	$ —	$ —	$ 16,844,642	$ 27,047,079	$ (10,202,437)	$ 16,844,642	0.03 %	0.03 %
Total	$ 16,844,642	$ —	$ —	$ —	$ 16,844,642	$ 27,047,079	$ (10,202,437)	$ 16,844,642	0.03 %	0.03 %

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Financial Statements

The Company had collateral received and reflected as an asset within the financial statements for the period ended December 31, 2024, as shown in the table below.

		1	2	3	4
		Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets(Admitted and Nonadmitted *	% of BACV to Total Admitted Assets **
General Account:					
a.	Cash, Cash Equivalents and Short-Term Investments	$ 1,222,991,661	$ 1,222,991,661	2.43 %	2.43 %
b.	Schedule D, Part 1	—	—	—	—
c.	Schedule D, Part 2, Section 1	—	—	—	—
d.	Schedule D. Part 2, Section 2	—	—	—	—
e.	Schedule B	—	—	—	—
f.	Schedule A	—	—	—	—
g.	Schedule BA, Part 1	—	—	—	—
h.	Schedule DL, Part 1	—	—	—	—
i.	Other	—	—	—	—
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 1,222,991,661	$ 1,222,991,661	2.43 %	2.43 %
Separate Account:					
k.	Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
l.	Schedule D, Part 1	—	—	—	—
m.	Schedule D, Part 2, Section 1	—	—	—	—
n.	Schedule D. Part 2, Section 2	—	—	—	—
o.	Schedule B	—	—	—	—
p.	Schedule A	—	—	—	—
q.	Schedule BA, Part 1	—	—	—	—
r.	Schedule DL, Part 1	—	—	—	—
s.	Other	—	—	—	—
t.	Total Collateral Assets (k+l+m+n+o+p+q+r+s+t)	$ —	$ —	— %	— %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
* t = Column 1 divided by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)
** t = Column 1 divided by Asset Page, Line 27 (Column 3)

		1	2
		Amount	% of Liability to Total Liabilities *
u.	Recognized Obligation to Return Collateral Asset (General Account)	$ 1,222,991,661	2.78 %
v.	Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
* v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

The Company had no working capital finance investments during the period ended December 31, 2024.

N. Offsetting and Netting of Assets and Liabilities

		Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1)	Assets			
	Derivatives	$ 979,784,439	$ 119,950,112	$ 859,834,327
(2)	Liabilities			
	Derivatives	$ 124,254,976	$ 119,950,112	$ 4,304,864

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

O. 5 GI Securities

The Company held no 5GI securities as of December 31, 2024. The Company held one 5GI security as of December 31, 2023.

Investment Type	Number of securities designated as 5GI		Book/Adjusted Carrying Value		Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
Bonds	—	—	$ —	$ —	$ —	$ —
Preferred Stock	—	1	$ —	$ 19,446,283	$ —	$ 19,446,283

P. Short Sales

The Company does not have any short sales.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	4	4
(2)	Aggregate Amount of Investment Income	$1,070,014	$5,081

R. Cash Pool
The Company does not have any investments in cash pools.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

	Collateral Type	Aggregate Collateral Loan*	Admitted	Nonadmitted
(1)	Cash, Cash Equivalent & ST Investment			
	a. Affiliated	$ —	$ —	$ —
	b. Unaffiliated	—	—	—
(2)	Bonds			
	a. Affiliated	3,286,243,783	3,286,243,783	—
	b. Unaffiliated	—	—	—
(3)	Loan-Backed and Structured Securities			
	a. Affiliated	1,253,000,000	1,253,000,000	—
	b. Unaffiliated	155,710,362	155,710,362	—
(4)	Preferred Stocks			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(5)	Common Stocks			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(6)	Real Estate			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(7)	Mortgage Loans			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(8)	Joint Ventures, Partnerships, LLC			
	a. Affiliated	8,229,054,458	8,229,054,458	—
	b. Unaffiliated	—	—	—
(9)	Other Qualifying Investments			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(10)	Collateral Does not Qualify as an Investment			
	a. Affiliated	—	—	—
	b. Unaffiliated	—	—	—
(11)	Total	$ 12,924,008,603	$ 12,924,008,603	$ —

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. As of December 31, 2024, the Company did not have any investments in Joint Ventures, Partnerships or Limited Liability Companies that exceeded 10% of its total admitted assets.

B. The Company did not have any OTTI losses related to investments in Joint Ventures, Partnerships and Limited Liability Companies during the year ended December 31, 2024.

7. INVESTMENT INCOME

A. Due and accrued income is excluded from surplus on the following bases: All investment income due and accrued with amounts over 90 days past due are nonadmitted with the exception of mortgage loan investment income which is nonadmitted after 180 days, or if the underlying loan is in the process of foreclosure.

B. The Company did not have any nonadmitted investment income due and accrued as of December 31, 2024.

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

Interest Income Due and Accrued	Amount
1. Gross	$ 596,616,051
2. Nonadmitted	$ —
3. Admitted	$ 596,616,051

D. Aggregate deferred interest.

	Amount
Aggregate Deferred Interest	$—

NOTES TO FINANCIAL STATEMENTS

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

	Amount
Cumulative amount of PIK interest included in the current principle balance	$19,725,699

8. DERIVATIVE INSTRUMENTS

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

(1) Uses of Derivatives: The Company is exposed to certain risks relating to its ongoing business operations. The Company's risk of loss is typically limited to the fair value of its derivative instruments and not to the notional or contractual amounts of these derivatives. Risk arises from changes in the fair value of the underlying instruments. Such changes in value are generally offset by opposite changes in the value of the hedged item. For non-exchange traded derivative instruments, the Company is exposed to credit losses in the event of nonperformance of the counterparties. This credit risk is minimized by purchasing such agreements from financial institutions with high credit ratings, daily exchange of collateral, and by establishing and monitoring of transfer threshold amounts.

(2) The primary risks managed by using derivative instruments are equity market risk, foreign currency risk and interest rate risk even if the position does not receive hedge accounting treatment. The most common types of derivatives used by the Company are call options, foreign currency forwards, exchange traded futures, equity total return swaps, interest rate options, and interest rate swaps.

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

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

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

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

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

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

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

(4) There were no derivative contracts with financing premiums for the year ended December 31, 2024.

(5) There were no net gains or losses during the reporting period that were excluded from the assessment of hedge effectiveness for the year ended December 31, 2024.

(6) There were no net gains or losses recognized in unrealized gains or losses for the year ended December 31, 2024 resulting from derivatives no longer qualifying for hedge accounting.

(7) As of December 31, 2024, the Company has no cash flow hedges exposure to variability in future cash flows for forecasted transactions, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments.

(8) As of December 31, 2024, the Company has no non-discounted total premium cost for derivative contracts.

(9) As of December 31, 2024, The Company does not have any aggregate excluded components (i.e., Time Value, Volatility Value, Cross Currency Basis Spread and Forward Points).

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

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

The application of *SSAP No. 101 - Income Taxes* requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary and, if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance, the Company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has recorded a valuation allowance as of December 31, 2024 and December 31, 2023 as indicated below.

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

(1)

		December 31, 2024			December 31, 2023			Change		
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
				(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)	(Col 7+8)
		Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a)	Gross Deferred Tax Assets	$ 404,910,465	$ 92,436,512	$ 497,346,977	$ 389,753,905	$ 147,710,084	$ 537,463,989	$ 15,156,560	$ (55,273,572)	$ (40,117,012)
(b)	Statutory Valuation Allowance	$ 469,847	$ —	$ 469,847	$ 469,847	$ —	$ 469,847	$ —	$ —	$ —
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 404,440,618	$ 92,436,512	$ 496,877,130	$ 389,284,058	$ 147,710,084	$ 536,994,142	$ 15,156,560	$ (55,273,572)	$ (40,117,012)
(d)	Deferred Tax Assets Nonadmitted	$ 43,996,767		$ 43,996,767	$ 411,816	$ 17,492,150	$ 17,903,966	$ 43,584,951	$ (17,492,150)	$ 26,092,801
(e)	Subtotal - Net Deferred Tax Assets (1c - 1d)	$ 360,443,851	$ 92,436,512	$ 452,880,363	$ 388,872,242	$ 130,217,934	$ 519,090,176	$ (28,428,391)	$ (37,781,422)	$ (66,209,813)
(f)	Deferred Tax Liabilities	$ 76,363,982	$ 79,711,247	$ 156,075,229	$ 111,064,072	$ 113,270,876	$ 224,334,948	$ (34,700,090)	$ (33,559,629)	$ (68,259,719)
(g)	Net Admitted Deferred Tax Assets (1e - 1f)	$ 284,079,869	$ 12,725,265	$ 296,805,134	$ 277,808,170	$ 16,947,058	$ 294,755,228	$ 6,271,699	$ (4,221,793)	$ 2,049,906

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

		December 31, 2024			December 31, 2023			Change		
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
				(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)	(Col 7+8)
		Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 7,088,320	$ 7,088,320	$ —	$ 16,947,057	$ 16,947,057	$ —	$ (9,858,737)	$ (9,858,737)
(b)	Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation. (The lessor of 2(b)1 or 2(b)2 Below.)	$ 269,253,409	$ 20,463,405	$ 289,716,814	$ 277,808,169	$ —	$ 277,808,169	$ (8,554,760)	$ 20,463,405	$ 11,908,645
	1. Adjusted Gross Deferred Tax Assets Expect to Be Realized Following the Balance Sheet Date.	$ 269,253,409	$ 20,463,405	$ 289,716,814	$ 277,808,169	$ —	$ 277,808,169	$ (8,554,760)	$ 20,463,405	$ 11,908,645
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 880,415,496	XXX	XXX	$ 845,200,198	XXX	XXX	$ 35,215,298
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 91,190,442	$ 64,884,787	$ 156,075,229	$ 111,064,073	$ 113,270,877	$ 224,334,950	$ (19,873,631)	$ (48,386,090)	$ (68,259,721)
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 360,443,851	$ 92,436,512	$ 452,880,363	$ 388,872,242	$ 130,217,934	$ 519,090,176	$ (28,428,391)	$ (37,781,422)	$ (66,209,813)

(3)

		2024	2023
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	783 %	786 %
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	$ 5,869,436,641	$ 5,634,667,987

NOTES TO FINANCIAL STATEMENTS

(4) Impact of Tax Planning Strategies.

		December 31, 2024		December 31, 2023		Change	
		(1)	(2)	(3)	(4)	(5) (Col 1-3)	(6) (Col 2-4)
		Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
(a)	Determination of Adjusted Gross Deferred Tax Assets and Net Admitted Deferred Tax Assets, By Tax Character As a Percentage.						
1.	Adjusted Gross DTAs Amount From Note 9A1(c)	404,440,618	92,436,512	389,284,058	147,710,084	15,156,560	(55,273,572)
2.	Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact of Tax Planning Strategies	— %	29.8 %	— %	11.5 %	— %	18.3 %
3.	Net Amitted Adjusted Gross DTAs Amount From Note 9A1(e)	360,443,851	92,436,512	388,872,242	130,217,934	(28,428,391)	(37,781,422)
4.	Percentage Of Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact of Tax Planning Strategies	34.5 %	29.8 %	35.9 %	13.0 %	(1.4)%	16.8 %

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes __X__ No ___

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

NOTES TO FINANCIAL STATEMENTS

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

		(1) 12/31/2024	(2) 12/31/2023	(3) (Col 1-2) Change
1.	Current Income Tax			
	(a) Federal	$ 342,259,122	$ 285,319,792	$ 56,939,330
	(b) Foreign	$ —	$ —	$ —
	(c) Subtotal	$ 342,259,122	$ 285,319,792	$ 56,939,330
	(d) Federal income tax on net capital gains	$ 196,685	$ 23,947,989	$ (23,751,304)
	(e) Utilization of capital loss carry-forwards	$ —	$ —	$ —
	(f) Other	$ —	$ —	$ —
	(g) Federal and foreign income taxes incurred	$ 342,455,807	$ 309,267,781	$ 33,188,026
2.	Deferred Tax Assets			
	(a) Ordinary			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned premium reserve	$ —	$ —	$ —
	(3) Policyholder reserves	$ 251,401,097	$ 261,842,007	$ (10,440,910)
	(4) Investments	$ 76,341,566	$ 48,958,071	$ 27,383,495
	(5) Deferred acquisition costs	$ 48,353,857	$ 44,324,140	$ 4,029,717
	(6) Policyholder dividends accrual	$ —	$ —	$ —
	(7) Non-Admitted Assets	$ 1,130,809	$ 1,193,454	$ (62,645)
	(8) Compensation and benefits accrual	$ —	$ —	$ —
	(9) Origination Fees	$ 14,015,111	$ 16,104,509	$ (2,089,398)
	(10) Rider fee accrual	$ 7,972,648	$ 8,457,675	$ (485,027)
	(11) Net operating loss carry-forward	$ —	$ —	$ —
	(12) Tax credit carry-forward	$ 4,946,063	$ 7,439,090	$ (2,493,027)
	(13) Other (including items <5% of total ordinary tax assets)	$ 749,314	$ 1,434,959	$ (685,645)
	(99) Subtotal	$ 404,910,465	$ 389,753,905	$ 15,156,560
	(b) Statutory valuation allowance adjustment	$ 469,847	$ 469,847	$ —
	(c) Nonadmitted	$ 43,996,767	$ 411,816	$ 43,584,951
	(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 360,443,851	$ 388,872,242	$ (28,428,391)
	(e) Capital:			
	(1) Investments	$ 92,436,512	$ 147,710,084	$ (55,273,572)
	(2) Net capital loss carry-forward	$ —	$ —	$ —
	(3) Real estate	$ —	$ —	$ —
	(4) Other (including items <5% of total capital tax assets)	$ —	$ —	$ —
	(99) Subtotal	$ 92,436,512	$ 147,710,084	$ (55,273,572)
	(f) Statutory valuation allowance adjustment	$ —	$ —	$ —
	(g) Nonadmitted	$ —	$ 17,492,150	$ (17,492,150)
	(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 92,436,512	$ 130,217,934	$ (37,781,422)
	(i) Admitted deferred tax assets (2d + 2h)	$ 452,880,363	$ 519,090,176	$ (66,209,813)
3.	Deferred Tax Liabilities			
	(a) Ordinary			
	(1) Investments	$ 57,655,558	$ 63,300,848	$ (5,645,290)
	(2) Fixed assets	$ 696,786	$ 19,010,850	$ (18,314,064)
	(3) Commissions	$ —	$ —	$ —
	(4) Policyholder reserves	$ 17,863,002	$ 28,569,648	$ (10,706,646)
	(5) Other (including items <5% of total ordinary tax liabilities)	$ 148,636	$ 182,726	$ (34,090)
	(99) Subtotal	$ 76,363,982	$ 111,064,072	$ (34,700,090)
	(b) Capital:			
	(1) Investments	$ 79,711,247	$ 113,270,876	$ (33,559,629)
	(2) Real estate	$ —	$ —	$ —
	(3) Other (including items <5% of total capital tax assets)	$ —	$ —	$ —
	(99) Subtotal	$ 79,711,247	$ 113,270,876	$ (33,559,629)
	(c) Deferred tax liabilities (3a99 + 3b99)	$ 156,075,229	$ 224,334,948	$ (68,259,719)
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 296,805,134	$ 294,755,228	$ 2,049,906

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2024	December 31, 2023	Change
Adjusted gross deferred tax assets	$ 496,877,130	$ 536,994,142	$ (40,117,012)
Total deferred tax liabilities	156,075,229	224,334,948	(68,259,719)
Net deferred tax assets (liabilities)	$ 340,801,901	$ 312,659,194	28,142,707
Tax effect of unrealized gains (losses)			5,683,104
Change in net deferred tax			$ 33,825,811

	December 31, 2024	Effective Tax Rate
Provision computed at statutory rate	$ 326,404,508	21.00 %
Nonadmitted tax assets in surplus	(1,087,526)	(0.07)
Amortization and release of interest maintenance reserve	(5,825,725)	(0.37)
Dividends-received deduction	(6,719,791)	(0.43)
Tax exempt interest	(420,454)	(0.03)
Prior year adjustments	—	—
Amortization of reinsurance gain	(1,086,187)	(0.07)
Statutory valuation allowance	—	—
Unrealized foreign exchange	352,971	0.02
Change in accounting principle	—	—
Other	(2,987,801)	(0.19)
Total	$ 308,629,995	19.85 %
Federal income taxes incurred	$ 342,455,806	22.03
Change in net deferred income taxes	(33,825,811)	(2.18)
Total statutory income taxes	$ 308,629,995	19.85 %

E. The Company's operating loss carry-forwards and income taxes available for recoupment in the event of future net losses are as follows:

1. The Company previously had operating loss carryforwards that were subject to IRC Section 382 which expired on December 31,2023. The Company has general business credit carryforwards of $4,946,063, limited by IRC Section 383 to $2,493,027 each year until the carryover period expires.

2. The following are income taxes incurred in the current and prior periods that will be available for recoupment in the event of future net losses:

(a)	2024 (current year)	$ —
(b)	2023 (current year - 1)	$ —
(c)	2022 (current year - 2)	$ 7,088,320

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the Internal Revenue Service (IRS) Code was $0 million as of December 31, 2024.

F. The Company files a Non-Life/Life consolidated federal income tax return which includes Eldridge Wealth Solutions, Inc. (EWS f/k/a Security Benefit Corporation), SBL Holdings, Inc., First Security Benefit Life Insurance and Annuity Company of New York, Security Financial Resources, Inc., Security Benefit Academy, Inc., Sixth Avenue Reinsurance Company, Sherwood Park, Inc, and Zinnia Asset Holdings II, LLC. The method of allocation between the companies is based upon separate return calculations with current credit losses used.

G. The Company has no income tax loss contingencies.

H. The Company is not subject to repatriation transition tax.

I. The Inflation Reduction Act, enacted on August 16, 2022, implemented a new Corporation Alternative Minimum Tax ("CAMT") based on average adjusted financial statement income. While the Company is subject to CAMT due to being a member of a controlled group meeting the defined thresholds, this new tax legislation did not have an impact to the Company's financial position or results of operations for the year ended December 31, 2024..

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

A-B As of December 31, 2024 the Company was owned entirely by SBL Holdings, Inc. (SBLH), a holding company domiciled in the State of Kansas.

During 2024 and 2023, the Company entered into various short-term intercompany promissory notes with Holliday Park, LLC (Holliday Park), an affiliate. The short-term notes outstanding as of December 31, 2024 had a balance of $565,000,000. The notes had interest rates ranging from 8.64% to 10.15% and maturities from April 30, 2024 to October 2, 2025. The short-term notes outstanding as of December 31, 2023 had a balance of $372,000,000. The notes had interest rates ranging from 6.74% to 13.3% and maturities from March 13, 2023 to December 21, 2024.. The Company recorded interest on the Holliday Park notes of $84,379,569 and $35,734,780 in 2024 and 2023, respectively.

During 2024 and 2023, the Company entered into various short-term intercompany promissory notes with Auburndale , LLC (Auburndale), an affiliate. The short-term notes outstanding as of December 31, 2024 had a balance of $402,000,000. The notes had interest rates ranging from 8.24% to 9.22% and maturities from October 28, 2024 to December 25, 2025. The short-term notes outstanding as of December 31, 2023 had a balance of $60,000,000. The notes had interest rates ranging from 9.40% to 9.78% and maturities from November 12,2023 to December 16, 2024. The Company recorded interest on the Auburndale notes of $8,831,976 and $6,018,506 in 2024 and 2023, respectively.

NOTES TO FINANCIAL STATEMENTS

During 2024 and 2023, the Company entered into various short-term intercompany promissory notes with Nicodemus Place, LLC (Nicodemus Place), an affiliate. The short-term notes outstanding as of December 31, 2024 had a balance of $347,000,000. The notes had interest rates ranging from 8.71% to 10.16% and maturities from June 14, 2024 to December 26, 2025. The short-term notes outstanding as of December 31, 2023 had a balance of $77,000,000. The notes had interest rates ranging from 8.0% to 12.26% and maturities from May 13, 2023 to November 10, 2024.. The Company recorded interest on the Nicodemus Place notes of $15,737,024 and $12,660.131 in 2024 and 2023, respectively.

The Company issued to certain related parties funding agreements through separate accounts whereby the contract holders elected to invest in various investment options offered under the policy. As of December 31, 2024 and 2023, separate account investments funded through these agreements were held in the amount of $3,042,200,000 and $2,386,899,999, respectively, and are reported in separate account assets and liabilities.

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

The Company holds investments, either directly or indirectly, in certain securitizations in which affiliated parties act as collateral managers. The repayment of these investments is dependent upon the performance of the borrowers of the underlying assets held by the securitization vehicle. The borrowers are not affiliated with the Company and the Company does not have recourse to the affiliated collateral manager in the case of non-performance of the unaffiliated borrower. The total carrying value of these investments was $4,235,260,177 and $6,724,598,288 as-of the years ended December 31, 2024 and December 31, 2023, respectively. The affiliated collateral managers earn fees for such services. The Company is not directly liable for such fees, but, insofar as the Company directly or indirectly owns any portion of the most subordinate or residual tranche of a securitization, the Company may be considered to bear a portion of such fees indirectly. The aggregate of such portions of such fees borne by the Company indirectly for periods in which any such manager was an affiliated or related party were $0.5 million and $7.2 million for the years ended December 31, 2024 and 2023, respectively.

Additionally, the Company has investments into non-securitized investment vehicles that do not have any affiliated credit exposure, but for which certain decisions can be made by the Company or an affiliate with regard to asset purchases and sales. The total carrying value of these investments was $1,298,187,375 and $1,530,871,002 as-of December 31, 2024 and December 31, 2023, respectively.

Security Benefit Business Services, LLC (SBBS) provides certain management and administrative services to the Company. During 2024 and 2023, the Company incurred $241,467,213 and $213,958,921, respectively, for such services. SE2, LLC provides certain administrative services to the Company. During 2024 and 2023, the Company incurred $29,269,422 and $24,980,907, respectively, for such services. The Company receives certain management fees from EWS for which annual income of $1,784,429 and $1,977,534 was recorded in 2024 and 2023, respectively. Eldridge Business Services, LLC provides certain investment and business development services to the Company. During 2024 and 2023, the Company incurred $152,310,860 and $140,075,075 respectively, for such services. During 2024 and 2023, the Company paid commissions for distribution of the Company's products of $3,327,180 and $4,050,478, respectively, to Security Distributors, LLC (SD), a wholly-owned subsidiary of the Company.

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

The Company entered into a reinsurance agreement ("Reinsurance Agreement") with an effective date of January 1, 2018, with SARC. Under the Reinsurance Agreement the Company ceded, on a 100% quota share basis, the payment obligation under guaranteed lifetime withdrawal benefits (GLWB) provided under certain of its annuity contracts, typically through an optional rider on business issued in 2018, 2019 and the first half of 2020. SARC's obligation under the Reinsurance Agreement is to make GLWB payments when the account value of the corresponding annuity contract under which the GLWB rider was issued is reduced to zero. The Company ceded reserves of $556,757,188 related to its GLWB riders and paid reinsurance premiums of $24,020,587 to SARC as of December 31, 2024. The reserve credits taken were secured by a funds withheld liability recorded by the Company and an excess of loss reinsurance agreement between SARC and a United States domiciled professional reinsurance company which represents a form of security acceptable to the Kansas Insurance Commissioner.

C. During the year ended December 31, 2024, there were no material transactions with related parties who are not on Schedule Y. A summary of material outstanding balances with non-Schedule Y related party entities is as follows:

Ref #	Name of Related Party	Aggregate reporting period amount due from	Aggregate reporting period amount due to	Amount offset in financial statement (if qualifying)	Net amount recoverable/(payable) by related party	Admitted recoverable
02744*AA5	AMERICAN MEDIA PRODUCTIONS LLC	202,906,373	—	—	—	—
02744*AB3	AMERICAN MEDIA PRODUCTIONS LLC	205,330,745	—	—	—	—
50736*AA4	LAISAH, LLC	431,326,549	—	—	—	—

D. The Company reported amounts receivable from parent, subsidiaries and affiliates of $4,745,128 and $4,994,658 at December 31, 2024 and 2023. The Company reported amounts payable to parent, subsidiaries and affiliates of $24,056,463 and $21,118,258 at December 31, 2024 and 2023, respectively. Inter-company transactions regularly occur in the normal course of business and are normally settled within 30 days.

E. The Company did not make any guarantees.

F. The Company participates in a management and administrative services agreement between various subsidiaries and affiliates.

G. All outstanding shares of the Company are owned by SBLH as of December 31, 2024.

H. The Company does not own any shares of its ultimate parent.

I. There are no investments in Subsidiary, Controlled, or Affiliated entities that exceed 10% of the Company's admitted assets.

J. The Company recorded no impairment on its SCA entities during 2024 or 2023.

K. The Company has no investments in foreign insurance subsidiaries.

L. The Company has no investments in downstream non-insurance holding companies in which the look-through valuation approach was utilized.

M. The Company has no SCA investments (except 8bi entities) accounted for under SSAP No. 97.

NOTES TO FINANCIAL STATEMENTS

N. Investment in U.S. Insurance SCA's

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

(1) SARC, with permission from the state of Vermont Department of Financial Regulation, has obtained a permitted practice to account for the excess of loss reinsurance agreement with its reinsurance counterparty as an admitted asset to the extent of the difference between the reserves held by SARC (i.e. those reserves held in the funds withheld account) and those required by statutory accounting principles adopted by the state of Vermont.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differs from NAIC Statutory Accounting Practice and Procedures, the amount of the investment in the insurance SCA per statutory equity and amount of the investment in the insurance SCA had the Company completed its statutory financial statements in accordance with the AP&P Manual are in the table below.

SCA Entity (Investment in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Sixth Avenue Reinsurance Company	$ —	$ 513,664,356	$ 52,414,490	$ (461,249,866)

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

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

O. SCA Loss Tracking

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

11. DEBT

A. Capital Notes: The Company has not issued any capital notes during the reporting period.
The Company has access to a $370.9 million line of credit facility from the Federal Home Loan Bank of Topeka (FHLB). There was no borrowing outstanding in connection with this facility at December 31, 2024. Any overnight borrowings in connection with this line of credit will bear interest a 4.57% at December 31, 2024. The amount of the line of credit is determined by the fair market value of the Company's available collateral held by FHLB, primarily mortgage-backed securities and commercial loans, not already pledged as collateral under existing contracts as of December 31, 2024.

B. FHLB Agreements

(1) The Company is a member of the FHLB. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as spread lending and liquidity. The Company has determined the actual/estimated maximum borrowings as $370,881,712. The Company calculated this amount in accordance with internal limits with regard to pledged collateral.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Account
1. Current Year			
(a) Membership Stock – Class A	$ 500,000	$ 500,000	$ —
(b) Membership Stock – Class B	—	—	—
(c) Activity Stock	—	—	—
(d) Excess Stock	158,500	158,500	—
(e) Aggregate Total	$ 658,500	$ 658,500	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 370,881,712	$ 370,881,712	XXX
2. Prior Year-end			
(a) Membership Stock – Class A	$ 500,000	$ 500,000	$ —
(b) Membership Stock – Class B	—	—	—
(c) Activity Stock	—	—	—
(d) Excess Stock	174,800	174,800	—
(e) Aggregate Total	$ 674,800	$ 674,800	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 451,227,329	$ 451,227,329	XXX

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Line 2+3)	$ —	$ —	$ —
2. Current Year General Account Total Collateral Pledged	—	—	—
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	—	—	—

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	$ 471,194,529	$ 473,966,405	$ 375,000,000
2. Current Year General Account Maximum Collateral Pledged	471,194,529	473,966,405	375,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	178,242,046	184,030,172	152,500,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

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

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ —	$ —	$ —
2. Funding Agreements	375,000,000	375,000,000	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	$ 375,000,000	$ 375,000,000	$ —

c. FHLB – Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements (yes/no)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POST RETIREMENT BENEFIT PLANS

A-D Defined Benefit Plans

The Company participates in a qualified, noncontributory defined benefit pension plan sponsored by EWS, the Company's indirect parent. Benefits are based on years of service and an employee’s highest average compensation over a period of five consecutive years during the last 10 years of service. Effective in 2007, the plan sponsor froze the defined benefit pension plan with no additional benefits accruing to employees after the freeze. The sponsor's policy has been to contribute funds to the plan in amounts required to maintain sufficient plan

NOTES TO FINANCIAL STATEMENTS

assets to provide for accrued benefits. In applying this general policy, the sponsor considers, among other factors, the recommendations of its independent consulting actuaries, the requirements of federal pension law, and the limitations on deductibility imposed by federal income tax law. Plan assets are primarily invested in exchange traded funds which hold various equity and fixed income investments.

E. Defined Contribution Plan.

The Company, though it has no employees, participates in a profit-sharing and savings plan sponsored by EWS. The Company thus made no direct contributions to this plan in 2024 and 2023 but indirectly incurred costs for the plan.

F. Multi-Employer Plans

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

G. Consolidated/Holding Company Plans

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

H. Postemployment Benefits and Compensated Absences

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

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

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

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

A. The Company has 1,000,000 shares of common stock, $10 par value, authorized and 700,000 shares issued and outstanding. All shares are class A shares.

B. The Company has no preferred stock outstanding.

C. Without approval of the Insurance Commissioner of Kansas, no extraordinary dividends can be paid to shareholders. The laws of the State of Kansas define an extraordinary dividend as any dividend of cash or other property, the fair market value of which, together with that of any other dividends or distributions made within the preceding 12 months exceeds the greater of (a) 10% of the Company's surplus as regards policyholders as of the previous December 31st or (b) the net gain from operations, not including realized capital gains for the previous 12 month period ended December 31st.

D. The Company paid $855,000,000 and $350,000,000 in ordinary dividends to SBLH in 2024 and 2023, respectively.

E. There are no restrictions on Company profits that may be paid as ordinary dividends to the shareholder except as noted in 13C above. The Kansas Insurance Department requires 30 days' notice of any dividend payments.

F. There are no restrictions placed on the Company's surplus. All unassigned surplus is available to pay policyholder claims.

G. Not applicable as the Company is a stock insurance company.

H. There are no shares held by the Company except for 13 shares held as treasury stock that had been previously held by members of the Company's board of directors.

I. There were no changes in special surplus funds of the Company.

J. Unassigned surplus related to unrealized capital gains and losses net of deferred tax was increased by $15,287,844 in 2024 and decreased by $132,154,853 in 2023.

K. The Company has the following surplus notes outstanding:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
1001	10/01/2003	7.45%	$ 100,000,000	N	$ 99,924,666	$ 99,932,199	$ 1,862,500
Total	XXX	XXX	$ 100,000,000	XXX	$ 99,924,666	$ 99,932,199	$ 1,862,500

* Total should agree with Page 3, Line 32.

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1001	$ 7,450,000	$ 156,450,000	— %	$ —	$ —	10/01/2033
Total	$ 7,450,000	$ 156,450,000	XXX	$ —	$ —	XXX

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

L. There were no quasi-reorganizations of the Company during 2024.

M. The Company has had one quasi-reorganizations in the last 10 years with an effective date of December 31, 2016.

14. CONTINGENCIES

A. In connection with its investments in certain limited partnerships, the Company has committed to invest additional capital over future years as required by the general partner. Outstanding commitments as of December 31, 2024 were $181.3 million for unrelated parties and $15.0 thousand for related parties.

B. Guaranty fund assessments are levied on the Company by life and health guaranty associations in most states to cover policyholder losses attributable to insolvent or rehabilitated insurers. At December 31, 2024 and 2023, the Company reserved $4,937,942 to cover current and estimated future assessments, net of related premium tax credits.

C. There were no gain contingencies as of December 31, 2024 or 2023.

D. The Company is a defendant in a putative class action, Ella Clinton, et al., v. Security Benefit Life Insurance Company, initially filed in the United States District Court, Southern District of Florida, on November 20, 2019. A First Amended Class Action Complaint (“FAC”) that includes additional named plaintiffs and causes of action was filed on January 21, 2020. The action was transferred to the United States District Court, District of Kansas. The allegations of the FAC arise out of the marketing and sale of SBLIC’s leading FIA products at the time. In their FAC, Plaintiffs assert claims for violation of the federal Racketeer Influenced and Corrupt Organizations Act, violations of California’s, Illinois’, and Arizona’s respective unfair competition, consumer fraud, and/or deceptive business practices acts, and common law fraud under the laws of Florida, California, Illinois, and Arizona. SBLIC’s motion to dismiss was granted by the District Court on February 12, 2021, but the dismissal was reversed by the United States Court of Appeals for the Tenth Circuit on March 28, 2023 in a split decision. The reversal was not based on the merits of any issue, but rather assumed that the allegations were correct and held that the allegations were adequate to require that an evidentiary record be developed with respect to them before the District Court and upon which a decision should be based. On February 7, 2025, the District Court issued an amended scheduling order setting a June 13, 2025 deadline for plaintiffs’ motion for class certification, an August 15, 2025 deadline for defendant’s opposition to the motion for class certification and an October 17, 2025 deadline for plaintiffs’ reply in support of the motion for class certification. The Court has ordered the parties engage in mediation no later than June 6, 2025. Although potential liability is reasonably possible for SBLIC from this lawsuit, no reasonable estimate can be made at this time regarding the amount or range of any possible loss that may result. SBLIC believes that it has substantial defenses to the claims alleged and intends to continue to defend itself vigorously in the lawsuit.

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

E. The Company does not have any joint and several liability arrangements.

F. Other contingencies: For the years ended December 31, 2024, the Company had $2,402.8 million for unrelated parties and $1,552.4 million for related parties in unfunded bridge loans, unfunded revolvers, and other private investments. The portion of the total unfunded commitments that are considered to be on-demand funding obligations not controlled by the Company or its affiliated parties was $1,956.9 million as of December 31, 2024. As per the Company’s Liquidity Guidelines, it maintains sufficient liquidity capacity to fund the segment of the total unfunded commitments that are considered to be on-demand funding obligations not controlled by the Company or its affiliated parties.

15. LEASES

The Company does not have any significant leasing activities.

NOTES TO FINANCIAL STATEMENTS

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

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

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

A. There were no reportable transactions regarding the transfer of receivables.

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

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

A. The Company has no Administrative Services Only (ASO) uninsured accident and health plans.

B. The Company has no Administrative Services Contracts (ASC).

C. The Company had no Medicare or Other Similarly Structured Cost Based Reimbursement Contracts.

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

The Company markets its products through independent agents/agencies.

20. FAIR VALUE MEASUREMENTS

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

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

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

Level 3 – Valuations of assets and liabilities are derived from techniques in which one or more significant inputs are not observable in the market, such as discounted cash flow models and spread-based models.
The Company bases fair values on the price that would be received to sell an asset (exit price) or paid to transfer a liability in an orderly transaction between market participants at the measurement date. It is the Company's policy to maximize the use of observable inputs and minimize the use of unobservable inputs when developing fair value measurements.

(1) The following table presents information about the Company's assets and liabilities measured and reported at fair value as of December 31, 2024:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds:					
Corporate	$ —	$ —	$ —	$ —	$ —
Asset-backed securities	$ —	$ 3,242,140	$ —	$ —	$ 3,242,140
Total bonds	—	3,242,140	—	—	3,242,140
Cash equivalents	22,550,045	—	—	—	22,550,045
Equity securities:					
Common stock	—	13,553	658,500	—	672,053
Preferred stock	—	113,112,651	72,878,709	—	185,991,360
Total equities	—	113,126,204	73,537,209	—	186,663,413
Other invested assets	—	—	—	—	—
Separate account assets	3,412,433,004	282,597,819	3,054,093,725	—	6,749,124,548
Derivative assets	(6,589,898)	103,357,003	—	—	96,767,105
Total assets at fair value	$ 3,428,393,151	$ 502,323,166	$ 3,127,630,934	$ —	$ 7,058,347,251
Liabilities at fair value:					
Derivative liabilities	$ —	$ (4,304,864)	$ —		(4,304,864)
Total liabilities at fair value	$ —	$ (4,304,864)	$ —	$ —	$ (4,304,864)

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

(2) The following table summarizes changes in assets measured at fair value using significant unobservable inputs as of December 31, 2024:

	Balance at 1/1/2024	Transfers into Level 3	Transfers out of Level 3	Realized/ unrealized gains and losses included in net income	Realized/ unrealized gains and losses included in surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2024
Assets at fair value:										
Corporate bonds	$ —	$ —	$ —	$ 952,152	$ —	$ —	$ 247,848	$ —	$ (1,200,000)	—
Equity securities:										
Common stock	674,800	—	(20,770)	200,857	32,865	45,247,800	—	(45,477,052)	—	658,500
Preferred stock	292,872,132	—	—	3,189,263	21,802,577	—	—	(222,096,000)	(22,889,263)	72,878,709
Total equities	293,546,932	—	(20,770)	3,390,120	21,835,442	45,247,800	—	(267,573,052)	(22,889,263)	73,537,209
Other invested assets	810	13,229,704	(6,994,132)	75,542	(6,301,849)	—	—	—	(10,075)	—
Separate accounts	2,397,988,802	729,944	(1,148,335)	(48,908)	655,400,714	2,549,196	—	—	(1,377,688)	3,054,093,725
Total assets at fair value	$ 2,691,536,544	$ 13,959,648	$ (8,163,237)	$ 4,368,906	$ 670,934,307	$ 47,796,996	$ 247,848	$(267,573,052)	$ (25,477,026)	$ 3,127,630,934

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

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

B. The Company provides additional fair value information in Note 5.

C. Estimated Fair Value of all Financial Instruments.

The following table provides the estimated fair values, statement value, and level within the fair value hierarchy of the Company's financial instruments in their entirety as of December 31, 2024:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	23,884,988,649	$ 23,983,173,577	$ 75,947,582	$ 11,146,881,035	$ 12,662,160,032	$ —	$ —
Preferred stocks	185,991,360	185,991,360	—	113,112,651	72,878,709	—	—
Common stocks -unaffiliated	672,053	672,053	—	13,553	658,500	—	—
Mortgage loans	2,727,114,183	2,763,246,780	—	—	2,727,114,183	—	—
Cash equivalents	1,284,442,295	1,284,442,295	1,284,442,295	—	—	—	—
Short-term investments	2,170,413,739	2,170,413,735	—	2,170,413,739	—	—	—
Policy loans	44,430,471	44,365,500	—	—	44,430,471	—	—
Derivative assets	1,114,386,784	859,834,327	—	1,114,386,784		—	—
Other invested assets	12,959,219,166	12,996,245,981	—	7,516,641	12,951,702,525	—	—
Cash collateral pledged on derivatives	95,340,287	95,340,287	—	95,340,287	—	—	—
Investment income due and accrued	596,616,051	596,616,051	—	596,616,051	—	—	—
Separate account assets	6,749,124,548	6,749,124,548	3,412,433,004	282,597,819	3,054,093,725	—	—
Liabilities:							
Derivative liabilities	(4,304,864)	(4,304,864)	—	(4,304,864)	—	—	—

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

D. The Company was able to estimate the fair value of all its financial instruments as of December 31, 2024.

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

21. OTHER ITEMS

A. The Company has no reportable unusual or infrequent items.

B. The Company had no material troubled debt restructuring during the reporting period.

C. The Company does not have any other disclosures.

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D. The Company received no business interruption insurance recoveries during 2024 or 2023.

E. The Company has no state transferable tax credits.

F. The Company's subprime risk exposure is as follows:
(1) In determining the exposure to the sub-prime mortgage sector, the Company included ABS CDOs with sub-prime risk in the underlying collateral. Currently all our securities that are not impaired are paying their expected cash flows. Surveillance efforts include monitoring underlying collateral performance, ratings transitions, discussions with collateral managers, and discussions with trustees regarding indenture interpretation with respect to cash flow waterfalls and any event for default provisions.
(2) The Company did not have any direct exposure through investments in subprime mortgage loans as of December 31, 2024.
(3) As of December 31, 2024, the Company has sub-prime exposure through investments in the following classes of securities:

	Actual Cost	Book Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Recognized to Date
a. Residential mortgage backed securities	$ 90,388	$ 94,678	$ 97,412	$ —
b. Commercial mortgage back securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investments in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 90,388	$ 94,678	$ 97,412	$ —

(4) The Company did not have any underwriting exposure to subprime mortgage risk as of December 31, 2024.

G. The Company does not utilize retained asset accounts for the payment of amounts due beneficiaries.

H. The Company does not have insurance – linked securities contracts.

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

(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 77,589,634
(2)	Percentage Bonds	— %
(3)	Percentage Stocks	65.9 %
(4)	Percentage Mortgage Loans	— %
(5)	Percentage Real Estate	— %
(6)	Percentage Cash and Short-Term Investments	— %
(7)	Percentage Derivatives	— %
(8)	Percentage Other Invested Assets	34.1 %

J. Reporting Net Negative (disallowed) IMR - Not Applicable

22. EVENTS SUBSEQUENT

Subsequent events have been considered through February 24, 2025 which is the date the quarterly statements were available to be issued.

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

Type II – Non-recognized Subsequent Events:
On February 18, 2025, the Company declared a $350.0 million ordinary dividend to its parent company SBLH to be paid on or after March 18, 2025.

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

23. REINSURANCE

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

NOTES TO FINANCIAL STATEMENTS

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

Yes ( ) No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report – Part A

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

Yes ( ) No (X)

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

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

$35,775,222

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

Yes ( ) No (X)

B. Uncollectible Reinsurance

None

C. Commutation of Ceded Reinsurance

None

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

None

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

None

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

None

H. Reinsurance Credit

None

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

The Company has no retrospectively rated contracts.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

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

26. INTERCOMPANY POOLING ARRANGEMENTS

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

27. STRUCTURED SETTLEMENTS

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

28. HEALTH CARE RECEIVABLES

The Company has no health care receivables.

NOTES TO FINANCIAL STATEMENTS

29. PARTICIPATING POLICIES

Of the Company's life insurance policies in-force as of December 31, 2024, 27.6% are participating. The Company accrues dividends as declared. The Company paid gross dividends of $699,562 and dividends net of reinsurance of $370,527. The Company did not allocate any additional income to participating policyholders.

30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2024, the Company had no liabilities net of reinsurance related to premium deficiency reserves for the Company's accident and health contracts in-force. The Company did not consider anticipated investment income when calculating its premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

(1) The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.

(2) Substandard issues are generally valued with an extra reserve, but otherwise the same as standard business at the same issue age. The substandard extra reserve is calculated as percent of the substandard premium, with the factor for the majority of policies being 0.50.

(3) As of December 31, 2024, the Company had $236,943,999 insurance in force for which the gross premiums are less than the net premiums according to the standard of valuation set by the State of Kansas. Reserves to cover the above insurance totaled $761,498 at year end and are reported in Exhibit 5, Line 0700001.

(4) The Tabular Interest (Page 7, Line 4) has been determined by formula as described in the instructions for Page 7.

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

The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Tabular Interest on funds not involving life contingencies has been determined by the formula for Interest Only Reserves. Tabular interest = end of year reserve + disbursements of principal or interest during the year - beginning of year reserve - amounts received by the company during the year.

(6) Not applicable

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

A. Individual Annuities:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 19,940,214,422	$ —	$ —	$ 19,940,214,422	45 %
	b. At book value less current surrender charge of 5% or more	5,094,536,970	—	—	5,094,536,970	12
	c. At fair value	—	—	3,207,350,576	3,207,350,576	7
	d. Total with market value adjustment or at fair value (total of a through c)	25,034,751,392	—	3,207,350,576	28,242,101,968	64
	e. At book value without adjustment (minimal or no charge or adjustment)	10,066,868,073	—	—	10,066,868,073	23
(2)	Not subject to discretionary withdrawal	5,462,934,250	—	50,844,536	5,513,778,786	13
(3)	Total (gross: direct + assumed)	40,564,553,715	—	3,258,195,112	43,822,748,827	100 %
(4)	Reinsurance ceded	10,039,190,350	—	—	10,039,190,350	
(5)	Total (net) (3) - (4)	$ 30,525,363,365	$ —	$ 3,258,195,112	$ 33,783,558,477	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 1,308,946,352	$ —	$ —	$ 1,308,946,352	

NOTES TO FINANCIAL STATEMENTS

B. Group Annuities:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	404,187	—	—	404,187	—
	c. At fair value	—	330,149,483	98,913,591	429,063,074	79
	d. Total with market value adjustment or at fair value (total of a through c)	404,187	330,149,483	98,913,591	429,467,261	79
	e. At book value without adjustment (minimal or no charge or adjustment)	93,513,656	—	—	93,513,656	17
(2)	Not subject to discretionary withdrawal	22,058,810	—	627,496	22,686,306	4
(3)	Total (gross: direct + assumed)	115,976,653	330,149,483	99,541,087	545,667,223	100 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total (net) (3) - (4)	$ 115,976,653	$ 330,149,483	$ 99,541,087	$ 545,667,223	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ 312,769	$ —	$ —	$ 312,769	

C. Deposit Type Contracts:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	—	—	—	—
	d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—
	e. At book value without adjustment (minimal or no charge or adjustment)	17,034,465	—	—	17,034,465	—
(2)	Not subject to discretionary withdrawal	547,951,768	—	3,042,200,000	3,590,151,768	100
(3)	Total (gross: direct + assumed)	564,986,233	—	3,042,200,000	3,607,186,233	100 %
(4)	Reinsurance ceded	11,380,003	—	—	11,380,003	
(5)	Total (net) (3) - (4)	$ 553,606,230	$ —	$ 3,042,200,000	$ 3,595,806,230	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

D.

	Life & Accident & Health Annual Statement:	Amount
(1)	Exhibit 5, Annuities Section, Total (net)	$ 30,640,715,920
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	624,098
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	553,606,230
(4)	Subtotal	31,194,946,248
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	3,687,885,682
(6)	Exhibit 3, Line 0399999, Column 2	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	3,042,200,000
(10)	Other contract deposit funds	—
(11)	Subtotal	6,730,085,682
(12)	Combined Total	$ 37,925,031,930

NOTES TO FINANCIAL STATEMENTS

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$ —	$ 2,182,073	$ 3,450,221
	b. Universal Life	83,162,706	83,162,706	84,738,585
	c. Universal Life with Secondary Guarantees	560,418	478,839	537,762
	d. Indexed Universal Life	—	—	—
	e. Indexed Universal Life with Secondary Guarantees	—	—	—
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value Life Insurance	—	505,097,163	608,907,443
	h. Variable Life	—	—	—
	i. Variable Universal Life	16,042,099	16,042,501	21,390,820
	j. Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	2,865,283
	b. Accidental Death Benefits	XXX	XXX	196,678
	c. Disability - Active Lives	XXX	XXX	713,614
	d. Disability - Disabled Lives	XXX	XXX	2,048,263
	e. Miscellaneous Reserves	XXX	XXX	2,652,697
(3)	Total (gross: direct + assumed)	99,765,223	606,963,282	727,501,366
(4)	Reinsurance Ceded	82,263,732	471,280,322	569,120,048
(5)	Total (net) (3) - (4)	$ 17,501,491	$ 135,682,960	$ 158,381,318

B. Separate Account with Guarantees

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

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$ —	$ —	$ —
	b. Universal Life	—	—	—
	c. Universal Life with Secondary Guarantees	—	—	—
	d. Indexed Universal Life	—	—	—
	e. Indexed Universal Life with Secondary Guarantees	—	—	—
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value Life Insurance	—	—	—
	h. Variable Life	—	—	—
	i. Variable Universal Life	4,911,501	4,911,501	4,911,501
	j. Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	—
	b. Accidental Death Benefits	XXX	XXX	—
	c. Disability - Active Lives	XXX	XXX	—
	d. Disability - Disabled Lives	XXX	XXX	—
	e. Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	4,911,501	4,911,501	4,911,501
(4)	Reinsurance Ceded	—	—	—
(5)	Total (net) (3) - (4)	$ 4,911,501	$ 4,911,501	$ 4,911,501

D.

		Amount
	Life & & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 154,964,403
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	193,517
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	154,086
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	929,507
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	2,139,805
(6)	Subtotal	158,381,318
	Separate Accounts Annual Statement	
(7)	Exhibit 3, Line 0199999, Column 2	4,911,501
(8)	Exhibit 3, Line 0499999, Column 2	—
(9)	Exhibit 3, Line 0599999, Column 2	—
(10)	Subtotal (Lines (7) through (9))	4,911,501
(11)	Combined Total ((6) and (10))	$ 163,292,819

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2024 were as follows:

	Gross	Net of Loading
1. Industrial	$ 1,391	$ 515
2. Ordinary new business	—	—
3. Ordinary renewal	2,770,151	1,747,339
4. Credit life	—	—
5. Group life	2,037	685
6. Group Annuity	—	—
7. Total	$ 2,773,579	$ 1,748,539

35. SEPARATE ACCOUNTS

A. Separate Account Activity:

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

NOTES TO FINANCIAL STATEMENTS

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

Products	Separate Account Assets Legally Insulated	Separate Account Assets (Not Legally Insulated)
Variable Annuities	$ 3,369,680,372	$ —
Separate Account Funding Agreements	3,042,200,000	—
Group Fixed Annuities	332,332,675	—
Variable Life	4,911,501	—
Total	$ 6,749,124,548	$ —

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

2024	$ 3,247,989
2023	5,992,576
2022	4,013,065
2021	4,838,569
2020	4,413,342

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

a.	2024	$ 6,166,052
b.	2023	5,826,709
c.	2022	6,235,227
d.	2021	7,387,616
e.	2020	6,426,622

a. 2024 includes $2,034,375 of explicit rider charges and $4,131,677 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge.
b. 2023 includes $2,001,992 of explicit rider charges and $3,824,717 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge.
c. 2022 includes $2,229,364 of explicit rider charges and $4,005,863 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge.
d. 2021 includes $2,754,963 of explicit rider charges and $4,632,680 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge
e. 2020 includes $2,545,624 of explicit rider charges and $3,880,998 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge

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

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Account Business:

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

Information regarding the separate accounts of the Company:

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year end December 31, 2024	$ —	$ 84,966,226	$ —	$ 136,093,750	$ 221,059,976
Reserves at December 31, 2024					
(2) For Accounts with assets at:					
a. Fair value	—	330,149,483	—	6,404,847,700	6,734,997,183
b. Amortized cost	—	—	—	—	—
c. Total Reserves*	$ —	$ 330,149,483	$ —	$ 6,404,847,700	$ 6,734,997,183
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ —	$ —	$ —	$ —
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	330,149,483	—	3,311,175,668	3,641,325,151
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	$ —	$ 330,149,483	$ —	$ 3,311,175,668	$ 3,641,325,151
b. Not subject to discretionary withdrawal	—	—	—	3,093,672,032	3,093,672,032
c. Total	$ —	$ 330,149,483	$ —	$ 6,404,847,700	$ 6,734,997,183
* Line 2(c) should equal Line 3(c).					
(4) Reserves for Asset Default Risk in Lieu of AVR	$ —	$ —	$ —	$ —	$ —

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	221,059,976
b. Transfers from Separate Accounts (Page 4, Line 10)		530,524,594
c. Net transfers to (from) separate accounts (a)-(b)		(309,464,618)
(2) Reconciling Adjustments:		
a. Net reinsurance activity		(38,818,206)
b. Other		6,278,479
(3) Transfers as Reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$	(342,004,345)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State Regulating? Kansas

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

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

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

2.2 If yes, date of change:

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 08/10/2022

3.4 By what department or departments? Kansas Insurance Department

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

3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [ ] No [X]
4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [ ] No [X]
4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

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

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? Yes [ ] No [X]

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

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

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

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to theFederal Reserve Board's capital rule? Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Ernst & Young, LLP, Corrigan Station, 1828 Walnut St Suite 04-100, Kansas City MO 64108

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Duc Ho, FSA, MAAA, Vice President and Appointed Actuary, One Security Benefit Place, Topeka, KS 66636-0001

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ ] No [X]

12.11 Name of real estate holding company

12.12 Number of parcels involved

12.13 Total book/adjusted carrying value $

12.2 If yes, provide explanation

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is no, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
20.11 To directors or other officers $ 767,250
20.12 To stockholders not officers $
20.13 Trustees, supreme or grand (Fraternal only) $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
20.21 To directors or other officers $ 2,725,086
20.22 To stockholders not officers $
20.23 Trustees, supreme or grand (Fraternal only) $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
21.21 Rented from others $
21.22 Borrowed from others $
21.23 Leased from others $
21.24 Other $

22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:
22.21 Amount paid as losses or risk adjustment $
22.22 Amount paid as expenses $
22.23 Other amounts paid $

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in

GENERAL INTERROGATORIES

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full within 90 days? Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

1 Name of Third-Party	2 Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) Yes [X] No [ ]

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

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

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] NA [X]

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

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

25.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
25.093	Total payable for securities lending reported on the liability page	$

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 344,733,096
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$ 1,186,572,558
26.26	Letter stock or securities restricted as to sale – excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 658,500
26.28	On deposit with states	$ 3,338,082
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 347,501,652
26.31	Pledged as collateral to FHLB – including assets backing funding agreements	$
26.32	Other	$ 16,844,642

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

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

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

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

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

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

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

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

GENERAL INTERROGATORIES

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]

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

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

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

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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

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

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

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ ] No [X]

30.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	25,245,085,815	25,146,900,934	(98,184,881)
31.2 Preferred Stocks	185,991,360	185,991,361	1
31.3 Totals	25,431,077,175	25,332,892,295	(98,184,880)

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

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

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

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

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b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

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

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliated then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a -37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [ ] NA [X]

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

38.2 If the response to 38.1 is yes, on what schedule are they reported? .....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 4,778,593

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

1 Name	2 Amount Paid
Ernst & Young	$ 3,993,901

41.1 Amount of payments for legal expenses, if any? $ 2,073,759

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

1 Name	2 Amount Paid
Sidley Austin LLP	$ 924,815

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

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

1 Name	2 Amount Paid
	$
	$
	$

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

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

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

1.31 Reason for excluding: .....

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years:

1.64 Total premium earned ..... $

1.65 Total incurred claims ..... $

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years:

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$	$
2.2	Premium Denominator	$ 4,284,155,429	$ 4,237,093,638
2.3	Premium Ratio (2.1/2.2)		
2.4	Reserve Numerator	$	$
2.5	Reserve Denominator	$ 30,801,862,183	$ 29,411,422,802
2.6	Reserve Ratio (2.4/2.5)		

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 9,765,779

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

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"..... $ 301,236

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

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

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

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

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

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

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

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

GENERAL INTERROGATORIES

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

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

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

7.1 Direct Premium Written ..... $ 17,085,136

7.2 Total Incurred Claims ..... $ 21,788,362

7.3 Number of Covered Lives 39,316

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

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:
   a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.
   b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains gains were reversed to IMR and amortized in lieu of being upon derivative termination.
   c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.
   d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

   Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? Yes [ ] No [ ] N/A [X]

10. Provide the current-year amounts at risk for the following categories.

	Individual and Industrial Life	Amount at Risk
10.01	Modified Coinsurance Assumed Reserves	$ 67,459,415
10.02	Modified Coinsurance Ceded Reserves	$

	Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03	Net Amount (Direct + Assumed - Ceded) in Force	$
10.04	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$
10.05	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.06	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.07	Life Reserves (10.04 + 10.05 + 10.06)	$
10.08	Life Net Amount at Risk (10.03 - 10.07)	$

	Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09	Net Amount (Direct + Assumed - Ceded) in Force	$
10.10	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$
10.11	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.12	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.13	Life Reserves (10.10 + 10.11 + 10.12)	$
10.14	Life Net Amount at Risk (10.09 - 10.13)	$

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount at Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$
10.18	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$
10.22	Life Net Amount at Risk (10.17 - 10.21)	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount at Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 469,330
10.24	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$ 267,114
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 267,114
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 202,216

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

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount at Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$
10.30	Exhibit 5 Life Reserves (Direct + Assumed - Ceded)	$
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed - Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed - Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$
10.34	Life Net Amount at Risk (10.29 - 10.33)	$

Life, Accident and Health Companies Only:

11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 261,027,514

11.22 Received $ 229,608

12.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

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

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 3,502,529,082

14. Total dividends paid stockholders since organization of the reporting entity:

14.11 Cash $ 2,001,677,574

14.12 Stock $

15.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employer's liability exposures, of business originally written as workers' compensation insurance.

15.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement? Yes [ ] No [ ]

15.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31	Earned premium			
15.32	Paid claims			
15.33	Claim liability and reserve (beginning of year)			
15.34	Claim liability and reserve (end of year)			
15.35	Incurred claims			

15.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 15.31 and 15.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41	<$25,000		
15.42	$25,000 – 99,999		
15.43	$100,000 – 249,999		
15.44	$250,000 – 999,999		
15.45	$1,000,000 or more		

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]

17. How often are meetings of the subordinate branches required to be held?

18. How are the subordinate branches represented in the supreme or governing body?

19. What is the basis of representation in the governing body?

20.1 How often are regular meetings of the governing body held?

20.2 When was the last regular meeting of the governing body held?

20.3 When and where will the next regular or special meeting of the governing body be held?

20.4 How many members of the governing body attended the last regular meeting?

20.5 How many of the same were delegates of the subordinate branches?

21. How are the expenses of the governing body defrayed?

22. When and by whom are the officers and directors elected?

23. What are the qualifications for membership?

24. What are the limiting ages for admission?

25. What is the minimum and maximum insurance that may be issued on any one life?

26. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]

27. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]

28.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]

28.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]

GENERAL INTERROGATORIES

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

29. What proportion of first and subsequent year's payments may be used for management expenses?

29.11 First Year ..... %

29.12 Subsequent Years ..... %

30.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]

30.2 If so, what amount and for what purpose? .....

31.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]

31.2 If yes, at what age does the benefit commence? .....

32.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]

32.2 If yes, when? .....

33. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]

34.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements. Yes [ ] No [ ]

34.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]

34.3 If yes, explain: .....

35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]

35.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]

36. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]

37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

37.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

	1 2024	2 2023	3 2022	4 2021	5 2020
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	2,081,685	2,193,531	2,236,502	2,198,410	1,850,642
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	165,400	183,313	205,425	231,452	201,990
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	5,069	5,617	5,928	6,701	6,468
5. Industrial (Line 21, Col. 2)	5,185	5,404	5,640	5,875	
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	2,257,339	2,387,866	2,453,495	2,442,439	2,059,101
7.1 Total in force for which VM-20 deterministic/ stochastic reserves are calculated					
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)		79,792	137,498	9,350	
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)				50	
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)		79,792	137,498	9,400	
Premium Income - Lines of Business (Exhibit 1 – Part 1)					
14. Individual life (Line 20.4, Col. 2)	7,583,412	4,900,493	3,713	4,879,856	
15. Group life (Line 20.4, Col. 3)	3,538	7,102	7,784,382	150,985,780	278,178
16. Individual annuities (Line 20.4, Col. 4)	4,232,793,225	4,186,447,703	3,410,634,643	(1,061,144,693)	4,407,125,436
17. Group annuities (Line 20.4, Col. 5)	43,730,536	45,688,334	43,175,811	49,976,918	43,299,213
18. Accident & Health (Line 20.4, Col. 6)	44,715	50,005	55,368	329,302	
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	4,284,155,426	4,237,093,637	3,461,653,917	(854,972,837)	4,450,702,827
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	50,232,747,017	47,602,215,782	43,972,209,055	40,417,288,697	34,862,978,102
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	44,066,505,242	41,672,792,567	38,826,071,861	35,981,023,594	31,353,290,215
23. Aggregate life reserves (Page 3, Line 1)	30,799,721,336	29,408,581,639	28,407,903,204	27,044,026,149	29,122,642,733
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24. Aggregate A & H reserves (Page 3, Line 2)	190,249	222,843	265,836	330,532	4,496
25. Deposit-type contract funds (Page 3, Line 3)	553,606,230	1,062,897,158	1,219,571,006	1,083,861,372	508,971,405
26. Asset valuation reserve (Page 3, Line 24.01)	1,051,607,204	944,907,473	1,076,719,031	1,121,428,768	644,512,602
27. Capital (Page 3, Lines 29 & 30)	7,000,130	7,000,130	7,000,130	7,000,130	7,000,130
28. Surplus (Page 3, Line 37)	6,159,241,645	5,922,423,085	5,139,137,064	4,429,264,974	3,502,687,757
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	2,628,875,426	2,083,555,157	1,783,477,188	2,941,017,742	3,749,486,024
Risk-Based Capital Analysis					
30. Total adjusted capital	7,217,885,979	6,874,368,688	6,222,856,225	5,557,693,872	4,154,200,489
31. Authorized control level risk-based capital	884,348,762	837,168,575	777,063,095	694,088,997	534,323,356
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	49.0	59.2	55.2	56.8	66.7
33. Stocks (Lines 2.1 and 2.2)	0.5	1.2	1.1	1.9	2.2
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	5.6	1.7	1.9	2.6	3.6
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.1	0.1	0.1	0.1
36. Cash, cash equivalents and short-term investments (Line 5)	12.0	5.7	8.5	10.0	7.2
37. Contract loans (Line 6)	0.1	0.1	0.1	0.1	0.1
38. Derivatives (Page 2, Line 7)	1.8	1.2	1.4	1.0	0.8
39. Other invested assets (Line 8)	30.6	30.5	31.5	27.3	18.9
40. Receivables for securities (Line 9)	0.2	0.2	0.1	0.1	0.1
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	0.2	0.2	0.2	0.2	0.1
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	2,163,948,517	3,127,668,781	3,453,817,629	2,438,132,611	2,520,841,027
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)		24,029,033	24,119,635		
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	52,414,490	43,414,872	37,097,409	28,626,503	26,935,380
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	2,079,393,750	985,715,061	1,692,106,928	2,804,510,538	1,358,160,302
48. Affiliated mortgage loans on real estate	2,111,225,526	383,060,187	333,176,603	453,863,831	548,157,210
49. All other affiliated	14,630,627,456	13,393,414,651	12,408,608,249	8,074,154,300	5,111,675,722
50. Total of above Lines 44 to 49	21,037,609,739	17,957,302,585	17,948,926,453	13,799,287,783	9,565,769,641
51. Total investment in parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2024	2 2023	3 2022	4 2021	5 2020
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	63,237,533	34,298,558	37,111,602	78,755,231	18,496,621
53. Total admitted assets (Page 2, Line 28, Col. 3)	56,981,871,565	53,590,941,397	49,491,016,178	46,517,419,146	40,663,801,276
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	3,139,424,087	2,624,855,247	1,929,268,375	2,278,574,957	1,754,556,351
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	13,810,731	46,048,130	(72,170,297)	343,424,478	(7,347,067)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	15,287,844	(132,154,853)	(254,891,982)	185,110,031	54,152,565
57. Total of above Lines 54, 55 and 56	3,168,522,662	2,538,748,524	1,602,206,096	2,807,109,466	1,801,361,849
Benefits and Reserve Increase (Page 6)					
58. Total contract/certificate benefits-life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	4,413,247,179	4,414,453,398	3,202,026,451	2,856,013,424	2,169,043,464
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	(2,941)	208,345	139,865	3,346	3,346
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	(3,646,422)	(5,885,907)	(3,380,450)	149,655,148	1,172,215
61. Increase in A & H reserves (Line 19, Col. 6)	(32,594)	(42,994)	(64,696)	326,037	(1,400)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	370,527	338,909	213,598		
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	15.2	14.2	15.7	(202.0)	15.2
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	3.6	4.1	2.6	2.7	3.5
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	(76.0)	335.8	136.1	95.9	
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	14.9	15.4	10	33.5	
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health(Sch. H, Part 3, Line 3.1, Col. 3)				XXX	XXX
69. Prior years' claim liability and reserve-comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)				XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	26,914	167,827	44,752	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)	17,910	27,962	47,765	XXX	XXX
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72. Individual industrial life (Page 6.1, Col. 2)	197,660	203,996	214,975	(1,374,171)	
73. Individual whole life (Page 6.1, Col. 3)	5,603,312	3,918,064	3,625,037	(40,324,940)	
74. Individual term life (Page 6.1, Col. 4)			20	29	
75. Individual indexed life (Page 6.1, Col. 5)					
76. Individual universal life (Page 6.1, Col. 6)	175,690	51,624	(32,944)		
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	82,580	61,696	60,265	(142,318)	
78. Individual variable life (Page 6.1, Col. 8)					
79. Individual variable universal life (Page 6.1, Col. 9)	801,296	1,751,944	1,434,347	4,197,724	1,223,385
80. Individual credit life (Page 6.1, Col. 10)					
81. Individual other life (Page 6.1, Col. 11)					
82. Individual YRT mortality risk only (Page 6.1, Col. 12)					
83. Group whole life (Page 6.2, Col. 2)	2,476	72,493	945	(14,094)	
84. Group term life (Page 6.2, Col. 3)	(11,470)	(4,217)	(2,662)	(10,339)	
85. Group universal life (Page 6.2, Col.4)					
86. Group variable life (Page 6.2, Col. 5)					
87. Group variable universal life (Page 6.2, Col. 6)					
88. Group credit life (Page 6.2, Col. 7)					
89. Group other life (Page 6.2, Col. 8)	48,500	59,842	31,124	2,261	19,668
90. Group YRT mortality risk only (Page 6.2, Col. 9)					
91. Individual deferred fixed annuities (Page 6.3, Col. 2)	107,940,251	46,619,629	39,010,321	3,692,099	151,934,085
92. Individual deferred indexed annuities (Page 6.3, Col. 3)	673,144,927	712,059,151	191,777,830	303,811,737	248,347,247
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	29,698,754	22,645,272	12,076,703	27,427,384	30,514,787
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95. Individual life contingent payout(immediate and annuitization)(Page 6.3, Col. 6)	285,199	(366,177)	1,772,615	(966,117)	(4,784,201)
96. Individual other annuities (Page 6.3, Col. 7)	1,156,921	5,004,322	(618,986)	(1,573,913)	(913,404)
97. Group deferred fixed annuities (Page 6.4, Col. 2)				(4,404)	
98. Group deferred indexed annuities (Page 6.4, Col. 3)					
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	5,797,813	5,895,881	4,926,112	7,727,286	6,529,378
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	732,253	1,178,037	681,659	470,011	747,413
102. Group other annuities (Page 6.4, Col. 7)	13,045	(58,871)			81,780
103. A & H-comprehensive individual (Page 6.5, Col. 2)					
104. A & H-comprehensive group (Page 6.5, Col. 3)					
105. A & H-Medicare supplement (Page 6.5, Col. 4)					
106. A & H-vision only (Page 6.5, Col. 5)					
107. A & H-dental only (Page 6.5, Col. 6)					
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111. A & H-credit (Page 6.5, Col. 10)					
112. A & H-disability income (Page 6.5, Col. 11)	17,069	13,196	(27,213)	(94,085)	(1,495)
113. A & H-long-term care (Page 6.5, Col. 12)					
114. A & H-other (Page 6.5, Col. 13)	50,065	(95,121)	22,579	1,571	365
115. Aggregate of all other lines of business (Page 6, Col. 8)	342,280,510	357,392,264	175,219,308	341,589,963	(32,866)
116. Fraternal (Page 6, Col. 7)					
117. Total (Page 6, Col. 1)	1,168,016,851	1,156,403,025	430,172,035	644,415,684	433,666,142

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

If no, please explain

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
							Number of			
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Policies	8 Certificates	9 Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	35,655	5,404	160,198	2,376,845			10	1,638	5,617	2,387,866
2. Issued during year										
3. Reinsurance assumed	(1,436)	(219)	(6,542)	(28,766)				(23)	(355)	(29,340)
4. Revived during year			4	194				16	48	242
5. Increased during year (net)			1	9,564					1	9,565
6. Subtotals, Lines 2 to 5	(1,436)	(219)	(6,537)	(19,008)				(7)	(306)	(19,533)
7. Additions by dividends during year	XXX		XXX	5	XXX		XXX	XXX	105	110
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)	34,219	5,185	153,661	2,357,842			10	1,631	5,416	2,368,443
Deductions during year:										
10. Death			874	19,295			XXX	88	317	19,612
11. Maturity			70	189			XXX			189
12. Disability							XXX			
13. Expiry			54	1,188						1,188
14. Surrender			900	57,163				1	30	57,193
15. Lapse			143	25,518						25,518
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			11	7,404						7,404
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			2,052	110,757				89	347	111,104
21. In force end of year (b) (Line 9 minus Line 20)	34,219	5,185	151,609	2,247,085			10	1,542	5,069	2,257,339
22. Reinsurance ceded end of year	XXX		XXX	1,621,170	XXX		XXX	XXX	4,600	1,625,770
23. Line 21 minus Line 22	XXX	5,185	XXX	625,915	XXX	(a)	XXX	XXX	469	631,569
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ....; Individual $ ....

Fraternal Benefit Societies Only:

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

Additional accidental death benefits included in life certificates were in amount $ .... Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met? ....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX	1,836	XXX	11,923
25. Other paid-up insurance	33,839	5,063	79,898	376,492
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing			335	5,154
28. Term policies-other			2,175	86,913
29. Other term insurance-decreasing	XXX		XXX	13,908
30. Other term insurance	XXX		XXX	47,036
31. Totals, (Lines 27 to 30)			2,510	153,011
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	964	12,389
34. Totals, whole life and endowment			148,135	2,081,685
35. Totals (Lines 31 to 34)			151,609	2,247,085

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				5,185
37. Ordinary			1,633,705	613,380
38. Credit Life (Group and Individual)				
39. Group			165	4,905
40. Totals (Lines 36 to 39)			1,633,870	623,470

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	230	XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			1,180	4,637

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	59,837

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium			20,331	662,304			39	1,033
49. Disability Income			44	72				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	20,375	(a) 662,376		(a)	39	(a) 1,033

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	101	639		
2. Issued during year				
3. Reinsurance assumed	(10)	(15)		
4. Increased during year (net)				
5. Total (Lines 1 to 4)	91	624		
Deductions during year:				
6. Decreased (net)	1	5		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	1	5		
9. In force end of year (line 5 minus line 8)	90	619		
10. Amount on deposit	104,011	(a) 5,156,521		(a)
11. Income now payable	90	318		
12. Amount of income payable	(a) 83,230	(a) 222,238	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	3,067	332,820	1,333	3,701
2. Issued during year	101	39,698	28	29
3. Reinsurance assumed	(300)	(589)		
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	2,868	371,929	1,361	3,730
Deductions during year:				
6. Decreased (net)	88	29,401	110	335
7. Reinsurance ceded		4		
8. Totals (Lines 6 and 7)	88	29,405	110	335
9. In force end of year (line 5 minus line 8)	2,780	342,524	1,251	3,395
Income now payable:				
10. Amount of income payable	(a) 22,407,002	XXX	XXX	(a) 196,154
Deferred fully paid:				
11. Account balance	XXX	(a) 348,045,091	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 41,698,907,089	XXX	(a) 523,183,688

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	3	122			417	57,715
2. Issued during year						
3. Reinsurance assumed					(43)	(6,786)
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	3	XXX		XXX	374	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX		XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9)	3	(a) 122		(a)	374	(a) 50,930

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year		18,030
2. Issued during year		
3. Reinsurance assumed		(903)
4. Increased during year (net)		
5. Totals (Lines 1 to 4)		17,127
Deductions during year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year (line 5 minus line 8)		17,127
10. Amount of account balance	(a)	(a) 5,373,108

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	140,384,114
2. Current year's realized pre-tax capital gains/(losses) of $ 38,004,797 transferred into the reserve net of taxes of $ 7,981,007	30,023,789
3. Adjustment for current year's liability gains/(losses) released from the reserve	(14,212,326)
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	156,195,577
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	26,556,401
6. Reserve as of December 31, current year (Line 4 minus Line 5)	129,639,177

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1. 2024	16,749,662	11,236,154	(1,429,416)	26,556,401
2. 2025	13,727,186	8,916,513	(2,748,169)	19,895,529
3. 2026	11,748,093	3,960,116	(2,333,133)	13,375,076
4. 2027	10,893,259	2,971,469	(1,980,227)	11,884,501
5. 2028	10,531,996	1,957,411	(1,621,176)	10,868,231
6. 2029	9,736,003	1,178,596	(1,237,582)	9,677,016
7. 2030	8,187,758	813,899	(942,820)	8,058,837
8. 2031	6,970,822	576,713	(744,518)	6,803,017
9. 2032	6,306,281	319,181	(526,039)	6,099,423
10. 2033	5,889,529	64,954	(307,680)	5,646,804
11. 2034	5,432,635	(213,028)	(67,749)	5,151,857
12. 2035	4,814,635	(361,766)	51,039	4,503,908
13. 2036	4,285,135	(369,341)	47,715	3,963,509
14. 2037	3,875,393	(372,278)	42,934	3,546,049
15. 2038	3,505,166	(386,685)	38,916	3,157,396
16. 2039	3,050,594	(388,740)	33,604	2,695,457
17. 2040	2,603,609	(351,068)	23,817	2,276,358
18. 2041	2,200,840	(260,091)	9,241	1,949,990
19. 2042	1,875,447	(159,591)	(8,023)	1,707,833
20. 2043	1,597,688	(65,310)	(23,044)	1,509,335
21. 2044	1,295,046	47,219	(41,794)	1,300,471
22. 2045	1,073,439	103,470	(51,687)	1,125,223
23. 2046	934,579	109,074	(54,044)	989,610
24. 2047	789,591	112,918	(55,844)	846,664
25. 2048	681,098	121,195	(59,873)	742,420
26. 2049	604,644	126,092	(61,798)	668,938
27. 2050	459,498	117,817	(57,762)	519,552
28. 2051	313,304	93,495	(45,850)	360,948
29. 2052	186,565	68,528	(33,505)	221,588
30. 2053	64,619	43,000	(21,095)	86,524
31. 2054 and Later		13,873	(6,763)	7,110
32. Total (Lines 1 to 31)	140,384,114	30,023,789	(14,212,326)	156,195,577

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	7 Total Amount (Cols. 3+6)
1. Reserve as of December 31, prior year	378,467,968	21,395,653	399,863,622	19,850,844	525,193,007	545,043,851	944,907,473
2. Realized capital gains/(losses) net of taxes-General Account	(85,229,535)		(85,229,535)	19,207,282	(1,498,650)	17,708,632	(67,520,903)
3. Realized capital gains/(losses) net of taxes-Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	9,903,670		9,903,670	(8,425,399)	39,490,292	31,064,893	40,968,563
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	96,966,795	28,065,260	125,032,055		34,533	34,533	125,066,588
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	400,108,899	49,460,913	449,569,812	30,632,727	563,219,182	593,851,909	1,043,421,721
9. Maximum reserve	415,754,277	100,860,801	516,615,078	9,024	740,276,567	740,285,590	1,256,900,668
10. Reserve objective	263,743,401	80,417,829	344,161,231	6,653	740,181,251	740,187,904	1,084,349,135
11. 20% of (Line 10 - Line 8)	(27,273,100)	6,191,383	(21,081,716)	(6,125,215)	35,392,414	29,267,199	8,185,483
12. Balance before transfers (Lines 8 + 11)	372,835,799	55,652,296	428,488,096	24,507,513	598,611,596	623,119,108	1,051,607,204
13. Transfers				(24,498,490)	24,498,490		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	372,835,799	55,652,296	428,488,096	9,023	623,110,086	623,119,108	1,051,607,204

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		LONG-TERM BONDS										
1		Exempt Obligations	30,682,586	XXX	XXX	30,682,586						
2.1	1	NAIC Designation Category 1.A	3,183,452,025	XXX	XXX	3,183,452,025	0.0002	636,690	0.0007	2,228,416	0.0013	4,138,488
2.2	1	NAIC Designation Category 1.B	202,819,416	XXX	XXX	202,819,416	0.0004	81,128	0.0011	223,101	0.0023	466,485
2.3	1	NAIC Designation Category 1.C	717,171,687	XXX	XXX	717,171,687	0.0006	430,303	0.0018	1,290,909	0.0035	2,510,101
2.4	1	NAIC Designation Category 1.D	124,165,909	XXX	XXX	124,165,909	0.0007	86,916	0.0022	273,165	0.0044	546,330
2.5	1	NAIC Designation Category 1.E	543,038,173	XXX	XXX	543,038,173	0.0009	488,734	0.0027	1,466,203	0.0055	2,986,710
2.6	1	NAIC Designation Category 1.F	2,798,307,911	XXX	XXX	2,798,307,911	0.0011	3,078,139	0.0034	9,514,247	0.0068	19,028,494
2.7	1	NAIC Designation Category 1.G	1,599,732,304	XXX	XXX	1,599,732,304	0.0014	2,239,625	0.0042	6,718,876	0.0085	13,597,725
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	9,168,687,425	XXX	XXX	9,168,687,425		7,041,536		21,714,917		43,274,332
3.1	2	NAIC Designation Category 2.A	1,068,126,281	XXX	XXX	1,068,126,281	0.0021	2,243,065	0.0063	6,729,196	0.0105	11,215,326
3.2	2	NAIC Designation Category 2.B	4,236,889,628	XXX	XXX	4,236,889,628	0.0025	10,592,224	0.0076	32,200,361	0.0127	53,808,498
3.3	2	NAIC Designation Category 2.C	6,320,307,003	XXX	XXX	6,320,307,003	0.0036	22,753,105	0.0108	68,259,316	0.0180	113,765,526
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	11,625,322,912	XXX	XXX	11,625,322,912		35,588,394		107,188,872		178,789,350
4.1	3	NAIC Designation Category 3.A	678,879,022	XXX	XXX	678,879,022	0.0069	4,684,265	0.0183	12,423,486	0.0262	17,786,630
4.2	3	NAIC Designation Category 3.B	118,213,725	XXX	XXX	118,213,725	0.0099	1,170,316	0.0264	3,120,842	0.0377	4,456,657
4.3	3	NAIC Designation Category 3.C	1,404,935,115	XXX	XXX	1,404,935,115	0.0131	18,404,650	0.0350	49,172,729	0.0500	70,246,756
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,202,027,862	XXX	XXX	2,202,027,862		24,259,231		64,717,057		92,490,044
5.1	4	NAIC Designation Category 4.A	46,006,547	XXX	XXX	46,006,547	0.0184	846,520	0.0430	1,978,282	0.0615	2,829,403
5.2	4	NAIC Designation Category 4.B	242,426,575	XXX	XXX	242,426,575	0.0238	5,769,752	0.0555	13,454,675	0.0793	19,224,427
5.3	4	NAIC Designation Category 4.C	653,743,284	XXX	XXX	653,743,284	0.0310	20,266,042	0.0724	47,331,014	0.1034	67,597,056
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	942,176,406	XXX	XXX	942,176,406		26,882,315		62,763,970		89,650,886
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
6.2	5	NAIC Designation Category 5.B	10,863,911	XXX	XXX	10,863,911	0.0663	720,277	0.1188	1,290,633	0.1980	2,151,054
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	10,863,911	XXX	XXX	10,863,911		720,277		1,290,633		2,151,054
7	6	NAIC 6	3,412,473	XXX	XXX	3,412,473			0.2370	808,756	0.2370	808,756
8		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	23,983,173,575	XXX	XXX	23,983,173,575	XXX	94,491,753	XXX	258,484,206	XXX	407,164,421
		PREFERRED STOCKS										
10	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11	2	High Quality	113,067,340	XXX	XXX	113,067,340	0.0021	237,441	0.0064	723,631	0.0106	1,198,514
12	3	Medium Quality	46,162,819	XXX	XXX	46,162,819	0.0099	457,012	0.0263	1,214,082	0.0376	1,735,722
13	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14	5	Lower Quality	26,761,200	XXX	XXX	26,761,200	0.0630	1,685,956	0.1128	3,018,663	0.1880	5,031,106
15	6	In or Near Default		XXX	XXX				0.2370		0.2370	
16		Affiliated Life with AVR		XXX	XXX							
17		Total Preferred Stocks (Sum of Lines 10 through 16)	185,991,359	XXX	XXX	185,991,359	XXX	2,380,409	XXX	4,956,376	XXX	7,965,341

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		SHORT-TERM BONDS										
18		Exempt Obligations		XXX	XXX							
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D	5,000	XXX	XXX	5,000	0.0007	4	0.0022	11	0.0044	22
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	5,000	XXX	XXX	5,000		4		11		22
20.1	2	NAIC Designation Category 2.A	4,994	XXX	XXX	4,994	0.0021	10	0.0063	31	0.0105	52
20.2	2	NAIC Designation Category 2.B	4,993	XXX	XXX	4,993	0.0025	12	0.0076	38	0.0127	63
20.3	2	NAIC Designation Category 2.C	4,998	XXX	XXX	4,998	0.0036	18	0.0108	54	0.0180	90
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	14,985	XXX	XXX	14,985		41		123		206
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX							
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX							
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX							
24	6	NAIC 6		XXX	XXX				0.2370		0.2370	
25		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	19,985	XXX	XXX	19,985	XXX	44	XXX	134	XXX	228
		DERIVATIVE INSTRUMENTS										
26		Exchange Traded	189,177,546	XXX	XXX	189,177,546	0.0005	94,589	0.0016	302,684	0.0033	624,286
27	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32	6	In or Near Default		XXX	XXX				0.2370		0.2370	
33		Total Derivative Instruments	189,177,546	XXX	XXX	189,177,546	XXX	94,589	XXX	302,684	XXX	624,286
34		Total (Lines 9 + 17 + 25 + 33)	24,358,362,465	XXX	XXX	24,358,362,465	XXX	96,966,795	XXX	263,743,401	XXX	415,754,277

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41		Residential Mortgages - All Other	4,025,086		XXX	4,025,086	0.0015	6,038	0.0034	13,685	0.0046	18,515
42		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43		Commercial Mortgages - All Other - CM1 - Highest Quality	43,670,186		XXX	43,670,186	0.0011	48,037	0.0057	248,920	0.0074	323,159
44		Commercial Mortgages - All Other - CM2 - High Quality	339,369,004		XXX	339,369,004	0.0040	1,357,476	0.0114	3,868,807	0.0149	5,056,598
45		Commercial Mortgages - All Other - CM3 - Medium Quality	364,800,172		XXX	364,800,172	0.0069	2,517,121	0.0200	7,296,003	0.0257	9,375,364
46		Commercial Mortgages - All Other - CM4 - Low Medium Quality	2,011,382,332		XXX	2,011,382,332	0.0120	24,136,588	0.0343	68,990,414	0.0428	86,087,164
47		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53		Farm Mortgages			XXX				0.1942		0.1942	
54		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
55		Residential Mortgages - All Other			XXX				0.0149		0.0149	
56		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
57		Commercial Mortgages - All Other			XXX				0.1942		0.1942	
58		Total Schedule B Mortgages (Sum of Lines 35 through 57)	2,763,246,780		XXX	2,763,246,780	XXX	28,065,260	XXX	80,417,829	XXX	100,860,801
59		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	2,763,246,780		XXX	2,763,246,780	XXX	28,065,260	XXX	80,417,829	XXX	100,860,801

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated Public		XXX	XXX				0.1580 [a]		0.1580 [a]	
2		Unaffiliated Private	13,553	XXX	XXX	13,553			0.1945	2,636	0.1945	2,636
3		Federal Home Loan Bank	658,500	XXX	XXX	658,500			0.0061	4,017	0.0097	6,387
4		Affiliated Life with AVR	52,414,490	XXX	XXX	52,414,490						
		Affiliated Investment Subsidiary:										
5		Fixed Income Exempt Obligations					XXX		XXX		XXX	
6		Fixed Income Highest Quality					XXX		XXX		XXX	
7		Fixed Income High Quality					XXX		XXX		XXX	
8		Fixed Income Medium Quality					XXX		XXX		XXX	
9		Fixed Income Low Quality					XXX		XXX		XXX	
10		Fixed Income Lower Quality					XXX		XXX		XXX	
11		Fixed Income In or Near Default					XXX		XXX		XXX	
12		Unaffiliated Common Stock Public							0.1580 [a]		0.1580 [a]	
13		Unaffiliated Common Stock Private							0.1945		0.1945	
14		Real Estate					[b]		[b]		[b]	
15		Affiliated-Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
16		Affiliated - All Other		XXX	XXX				0.1945		0.1945	
17		Total Common Stock (Sum of Lines 1 through 16)	53,086,543			53,086,543	XXX		XXX	6,653	XXX	9,024
		REAL ESTATE										
18		Home Office Property (General Account only)	24,464,818			24,464,818			0.0912	2,231,191	0.0912	2,231,191
19		Investment Properties							0.0912		0.0912	
20		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
21		Total Real Estate (Sum of Lines 18 through 20)	24,464,818			24,464,818	XXX		XXX	2,231,191	XXX	2,231,191
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt Obligations		XXX	XXX							
23	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or Near Default		XXX	XXX				0.2370		0.2370	
29		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest Quality	37,500,000	XXX	XXX	37,500,000	0.0005	18,750	0.0016	60,000	0.0033	123,750
31	2	High Quality	7,515,703	XXX	XXX	7,515,703	0.0021	15,783	0.0064	48,100	0.0106	79,666
32	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35	6	In or Near Default		XXX	XXX				0.2370		0.2370	
36		Affiliated Life with AVR		XXX	XXX							
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	45,015,703	XXX	XXX	45,015,703	XXX	34,533	XXX	108,100	XXX	203,416
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51		Farm Mortgages			XXX				0.1942		0.1942	
52		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
53		Residential Mortgages - All Other			XXX				0.0149		0.0149	
54		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
55		Commercial Mortgages - All Other			XXX				0.1942		0.1942	
56		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59		Unaffiliated - In Good Standing - Primarily Senior			XXX		0.0040		0.0114		0.0149	
60		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62		Unaffiliated - In Process of Foreclosure			XXX				0.1942		0.1942	
63		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OFCOMMON STOCK										
65		Unaffiliated Public		XXX	XXX				0.1580 [a]		0.1580 [a]	
66		Unaffiliated Private	145,993,263	XXX	XXX	145,993,263			0.1945	28,395,690	0.1945	28,395,690
67		Affiliated Life with AVR		XXX	XXX							
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
69		Affiliated Other - All Other	1,862,329,215	XXX	XXX	1,862,329,215			0.1945	362,223,032	0.1945	362,223,032
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,008,322,478	XXX	XXX	2,008,322,478	XXX		XXX	390,618,722	XXX	390,618,722
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home Office Property (General Account only)							0.0912		0.0912	
72		Investment Properties							0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
81		Fixed Income Instruments – Unaffiliated		XXX	XXX				0.1580		0.1580	
82		Fixed Income Instruments – Affiliated		XXX	XXX				0.1580		0.1580	
83		Common Stock – Unaffiliated	27,221,675	XXX	XXX	27,221,675			0.1580	4,301,025	0.1580	4,301,025
84		Common Stock – Affiliated		XXX	XXX				0.1580		0.1580	
85		Preferred Stock – Unaffiliated		XXX	XXX				0.1580		0.1580	
86		Preferred Stock – Affiliated		XXX	XXX				0.1580		0.1580	
87		Real Estate – Unaffiliated							0.1580		0.1580	
88		Real Estate – Affiliated							0.1580		0.1580	
89		Mortgage Loans – Unaffiliated		XXX	XXX				0.1580		0.1580	
90		Mortgage Loans – Affiliated		XXX	XXX				0.1580		0.1580	
91		Other – Unaffiliated		XXX	XXX				0.1580		0.1580	
92		Other – Affiliated		XXX	XXX				0.1580		0.1580	
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	27,221,675			27,221,675	XXX		XXX	4,301,025	XXX	4,301,025
		ALL OTHER INVESTMENTS										
94		NAIC 1 Working Capital Finance Investments		XXX					0.0042		0.0042	
95		NAIC 2 Working Capital Finance Investments		XXX					0.0137		0.0137	
96		Other Invested Assets - Schedule BA		XXX					0.1580		0.1580	
97		Other Short-Term Invested Assets - Schedule DA	2,170,393,750	XXX		2,170,393,750			0.1580	342,922,213	0.1580	342,922,213
98		Total All Other (Sum of Lines 94, 95, 96 and 97)	2,170,393,750	XXX		2,170,393,750	XXX		XXX	342,922,213	XXX	342,922,213
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	4,250,953,606			4,250,953,606	XXX	34,533	XXX	737,950,060	XXX	738,045,376

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve RSA

NONE

Schedule F - Claims

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	44,716	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	44,722	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	(11,663)	(26.1)												
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	(11,663)	(26.1)												
6.	Increase in contract reserves	(22,346)	(50.0)												
7.	Commissions (a)	1,105	2.5												
8.	Other general insurance expenses	5,575	12.5												
9.	Taxes, licenses and fees														
10.	Total other expenses incurred	6,680	14.9												
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	72,051	161.1												
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	72,051	161.1												
DETAILS OF WRITE-INS															
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	374	XXX		XXX	44,342	XXX
2.	Premiums earned		XXX		XXX		XXX	374	XXX		XXX	44,348	XXX
3.	Incurred claims							73	19.5			(11,736)	(26.5)
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							73	19.5			(11,736)	(26.5)
6.	Increase in contract reserves							2	0.5			(22,348)	(50.4)
7.	Commissions (a)											1,105	2.5
8.	Other general insurance expenses											5,575	12.6
9.	Taxes, licenses and fees												
10.	Total other expenses incurred											6,680	15.1
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							299	79.9			71,752	161.8
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							299	79.9			71,752	161.8
DETAILS OF WRITE-INS													
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)												

(a) Includes $ ..... reported as “Contract, membership and other fees retained by agents.”

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2 - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	10,420										54		10,366
2. Advance premiums	172												172
3. Reserve for rate credits													
4. Total premium reserves, current year	10,592										54		10,538
5. Total premium reserves, prior year	12,134										54		12,080
6. Increase in total premium reserves	(1,542)												(1,542)
B. Contract Reserves:													
1. Additional reserves (a)	170,850										4,115		166,735
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	170,850										4,115		166,735
4. Total contract reserves, prior year	193,196										4,113		189,083
5. Increase in contract reserves	(22,346)										2		(22,348)
C. Claim Reserves and Liabilities:													
1. Total current year	8,979										8,979		
2. Total prior year	17,910										17,910		
3. Increase	(8,931)										(8,931)		

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	9,004										9,004		
1.2 On claims incurred during current year	(11,736)												(11,736)
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	17,910										17,910		
2.2 On claims incurred during current year	(8,931)										(8,931)		
3. Test:													
3.1 Lines 1.1 and 2.1	26,914										26,914		
3.2 Claim reserves and liabilities, December 31, prior year	17,910										17,910		
3.3 Line 3.1 minus Line 3.2	9,004										9,004		

PART 4 - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	44,716										374		44,342
2. Premiums earned	44,722										374		44,348
3. Incurred claims	(11,663)										73		(11,736)
4. Commissions	1,105												1,105
B. Reinsurance Ceded:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
B. Assumed Reinsurance:													
1. Incurred claims										73		(11,737)	(11,664)
2. Beginning claim reserves and liabilities										17,910			17,910
3. Ending claim reserves and liabilities										8,979			8,979
4. Claims paid										9,004		(11,737)	(2,733)
C. Ceded Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
D. Net:													
1. Incurred claims										73		(11,737)	(11,664)
2. Beginning claim reserves and liabilities										17,910			17,910
3. Ending claim reserves and liabilities										8,979			8,979
4. Claims paid										9,004		(11,737)	(2,733)
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										73		(11,736)	(11,663)
2. Beginning reserves and liabilities										17,910			17,910
3. Ending reserves and liabilities										8,979			8,979
4. Paid claims and cost containment expenses										9,004		(11,736)	(2,732)

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
General Account - Affiliates - U.S. - Captive												
General Account - Affiliates - U.S. - Other												
60084	13-3797548	09/11/1995	FIRST SECURITY BENEFIT LIFE & ANN	NY	COFW/I	OL	52,014	42,238	146			42,238
60084	13-3797548	10/01/2004	FIRST SECURITY BENEFIT LIFE & ANN	NY	COFW/I	VA			27,606			
0299999 - General Account - Affiliates - U.S. - Other							52,014	42,238	27,752			42,238
0399999 - General Account - Affiliates - U.S. - Total							52,014	42,238	27,752			42,238
General Account - Affiliates - Non-U.S. - Captive												
General Account - Affiliates - Non-U.S. - Other												
0799999 - General Account - Affiliates - Total Affiliates							52,014	42,238	27,752			42,238
General Accoun - Non-Affiliates - U.S. Non-Affiliates												
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO	NY	COFW/I	OL		504,632	8,000			504,616
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO	NY	COFW/I	VA		569,698				568,677
14406	98-0018913	08/01/2012	INDUSTRIAL ALLIANCE INS & FIN SERV I	TX	CO/I	FA		92,749,040	1,657,105			
65056	38-1659835	04/01/1993	JACKSON NATL LIFE INS CO	MI	YRT/I	OL	240,000	559	13,381	27,500		
66869	31-4156830	07/01/2000	NATIONWIDE LIFE INS CO	OH	CO/I	VA		73,416,822	568,491			
83836	71-0328667	08/01/1980	SELECTED FUNERAL & LIFE INS CO	AR	YRT/I	OL	60,501	1,070	2,281	2,500		
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO	NE	CO/I	OL		19,493,259	224,898			
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO	NE	CO/I	VA		8,015,570	28,946			
00000	AA-9995098	01/01/1988	GLOBAL ACCIDENT LINE SLIP INC	CA	CO/I	ADB				10,000		
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	COFW/I	FA		84,598,142	4,263,736			84,598,142
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	COFW/I	IL		4,547,162	1,727			4,547,162
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	COFW/I	OA		9,917,985				9,917,985
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	COFW/I	OL		123,105,068	6,988,805	1,793,806		169,139,689
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	COFW/G	OL		58,621	3,538			58,621
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	CO/I	FA		31,830,488				
81442	16-0986348	12/31/2023	MONITOR LIFE INS CO OF NY	NY	CO/I	OL		1,561,430	89,164	32,465		
81442	16-0986348	12/31/2023	MONITOR LIFE INS CO OF NY	NY	CO/I	FA		19,261				
81442	16-0986348	12/31/2023	MONITOR LIFE INS CO OF NY	NY	CO/I	OA		45,764				
69078	13-5679267	07/01/2024	STANDARD SECURITY LIFE INS CO OF NY	NY	CO/I	FA		3,847,512	1,246			
69078	13-5679267	07/01/2024	STANDARD SECURITY LIFE INS CO OF NY	NY	CO/I	OL		6,323,497	166,180	54,731		
62235	01-0278678	01/01/2024	UNUM LIFE INS CO OF AMER	ME	CO/I	OL		220,554				
0899999 - General Account - Non-Affiliates - U.S. Non-Affiliates							300,501	460,826,134	14,017,498	1,921,002		269,334,892
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - General Account - Non-Affiliates - Total Non-Affiliates							300,501	460,826,134	14,017,498	1,921,002		269,334,892
1199999 - General Account - Total General Account							352,515	460,868,372	14,045,250	1,921,002		269,377,130
Separate Accounts - Affiliates - U.S. - Captive												
Separate Accounts - Affiliates - U.S. - Other												
Separate Accounts - Affiliates - Non-U.S. - Captive												
Separate Accounts - Affiliates - Non-U.S. - Other												
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO	NY	MCO/I	OL			(9,338)		1,452,964	
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO	NY	CO/I	VA		(1,236)				
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO	NY	MCO/I	VA			1,200		2,477,535	
66869	31-4156830	07/01/2000	NATIONWIDE LIFE INS CO	OH	CO/I	VA		(240,623)				
66869	31-4156830	07/01/2000	NATIONWIDE LIFE INS CO	OH	MCO/I	VA			2,794,133		363,374,068	
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO	NE	CO/I	OL		35,058				
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO	NE	MCO/I	OL			(492,047)		66,006,451	
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO	NE	CO/I	VA		(94,435)				
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO	NE	MCO/I	VA			1,476,797		87,311,098	
1999999 - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates								(301,236)	3,770,745		520,622,116	
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates												
2199999 - Separate Accounts - Non-Affiliates - Total Non-Affiliates								(301,236)	3,770,745		520,622,116	
2299999 - Separate Accounts - Total Separate Accounts								(301,236)	3,770,745		520,622,116	
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							352,515	460,567,136	17,815,995	1,921,002	520,622,116	269,377,130
9999999 Totals							352,515	460,567,136	17,815,995	1,921,002	520,622,116	269,377,130

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type Of Reinsurance Assumed	7 Type Of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
Affiliates - U.S. - Captive												
Affiliates - U.S. - Other												
Affiliates - Non-U.S. - Captive												
Affiliates - Non-U.S. - Other												
Non-Affiliates - U.S. Non-Affiliates												
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	OTH/I	A	544		649			649
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	OTH/I	LB	11,512		3,742			3,742
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	OTH/I	SD	32,191		172,440			172,440
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	OTH/I	STDI	373		13,148			13,148
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	OTH/G	A	48		36			36
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO	WI	OTH/G	STDI	46		233			233
0899999 - Non-Affiliates - U.S. Non-Affiliates							44,714		190,248			190,248
Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - Non-Affiliates - Total Non-Affiliates							44,714		190,248			190,248
1199999 - Total U.S. (Sum of 0399999 and 0899999)							44,714		190,248			190,248
9999999 Totals							44,714		190,248			190,248

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Captive						
Life and Annuity - Affiliates - U.S. - Other						
Life and Annuity - Affiliates - Non-U.S. - Captive						
Life and Annuity - Affiliates - Non-U.S. - Other						
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
65110	57-0380426	12/31/1994	KANAWHA INS CO	TX		27,031
65129	44-0308260	04/01/1997	KANSAS CITY LIFE INS CO	MO		1,745,603
65331	63-0124600	12/31/1995	LIBERTY NATL LIFE INS CO	NE		350,000
0899999 - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						2,122,634
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3190829	08/01/2004	Markel Bermuda Ltd	BMU		45,000
0999999 - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						45,000
1099999 - Life and Annuity - Non-Affiliates - Total Non-Affiliates						2,167,634
1199999 - Life and Annuity - Total Life and Annuity						2,167,634
Accident and Health - Affiliates - U.S. - Captive						
Accident and Health - Affiliates - U.S. - Other						
Accident and Health - Affiliates - Non-U.S. - Captive						
Accident and Health - Affiliates - Non-U.S. - Other						
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						2,122,634
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						45,000
9999999 Totals—Life, Annuity and Accident and Health						2,167,634

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive														
General Account - Authorized - Affiliates - U.S. - Other														
General Account - Authorized - Affiliates - Non-U.S. - Captive														
General Account - Authorized - Affiliates - Non-U.S. - Other														
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
65110	57-0380426	12/31/1994	KANAWHA INS CO	TX	CO/I	OL	3,712,383	3,103,496	3,247,600					
65129	44-0308260	04/01/1997	KANSAS CITY LIFE INS CO	MO	CO/I	OL	437,536,899	122,394,572	128,320,557	6,222,828				
65331	63-0124600	12/31/1995	LIBERTY NATL LIFE INS CO	NE	CO/I	OL	1,184,520,280	454,229,334	447,002,740	10,272,338				
64394	86-0165716	12/31/2012	HERITAGE LIFE INS CO	AZ	CO/I	FA		481,670,749	546,069,880	3,067,744				
83607	43-1380564	08/01/2012	CLEAR SPRING LIFE & ANN CO	DE	COFW/I	FA		280,758,400	306,105,519	4,506,200				105,722,075
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							1,625,769,562	1,342,156,551	1,430,746,296	24,069,110				105,722,075
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							1,625,769,562	1,342,156,551	1,430,746,296	24,069,110				105,722,075
1199999 - General Account - Authorized - Total General Account Authorized							1,625,769,562	1,342,156,551	1,430,746,296	24,069,110				105,722,075
General Account - Unauthorized - Affiliates - U.S. - Captive														
16485	83-2872065	01/01/2018	SIXTH AVE REINS CO	VT	CO/I	IA		556,757,188	587,602,397	24,020,587				126,102,005
1299999 - General Account - Unauthorized - Affiliates - U.S. - Captive								556,757,188	587,602,397	24,020,587				126,102,005
General Account - Unauthorized - Affiliates - U.S. - Other														
1499999 - General Account - Unauthorized - Affiliates - U.S. - Total								556,757,188	587,602,397	24,020,587				126,102,005
General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
General Account - Unauthorized - Affiliates - Non-U.S. - Other														
1899999 - General Account - Unauthorized - Affiliates - Total Unauthorized Affiliates								556,757,188	587,602,397	24,020,587				126,102,005
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3190829	08/01/2004	Markel Bermuda Ltd	BMU	CO/G	DIS		1,040,171	1,220,060					
00000	AA-3194164	10/01/2007	Union Hamilton Reins Ltd	BMU	CO/I	VA		48,132,723	50,334,787	757,393				
00000	AA-3191482	12/23/2021	SkyRidge Re Ltd	BMU	COFW/I	FA		2,231,099,951	2,131,742,963	426,169,197				2,349,270,592
00000	AA-3191482	12/23/2021	SkyRidge Re Ltd	BMU	COFW/I	IA		6,440,461,478	5,199,824,380	1,546,807,195				6,781,581,766
2099999 - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates								8,720,734,323	7,383,122,190	1,973,733,785				9,130,852,358
2199999 - General Account -, Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates								8,720,734,323	7,383,122,190	1,973,733,785				9,130,852,358
2299999 - General Account - Unauthorized - Total General Account Unauthorized								9,277,491,511	7,970,724,587	1,997,754,372				9,256,954,363
General Account - Certified - Affiliates - U.S. - Captive														
General Account - Certified - Affiliates - U.S. - Other														
General Account - Certified - Affiliates - Non-U.S. - Captive														
General Account - Certified - Affiliates - Non-U.S. - Other														
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates														
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							1,625,769,562	10,619,648,062	9,401,470,883	2,021,823,482				9,362,676,438
Separate Accounts - Authorized - Affiliates - U.S. - Captive														
Separate Accounts - Authorized - Affiliates - U.S. - Other														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194164	10/01/2007	Union Hamilton Reins Ltd	BMU	CO/I	VA		(51,950)	(71,225)					

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
00000	AA-3194164	10/01/2007	Union Hamilton Reins Ltd	BMU	MCO/I	VA				162,208			110,881,864	
6599999 - Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates								(51,950)	(71,225)	162,208			110,881,864	
6699999 - Separate Accounts - Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates								(51,950)	(71,225)	162,208			110,881,864	
6799999 - Separate Accounts - Unauthorized - Total Separate Accounts Unauthorized								(51,950)	(71,225)	162,208			110,881,864	
Separate Accounts - Certified - Affiliates - U.S. - Captive														
Separate Accounts - Certified - Affiliates - U.S. - Other														
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive														
Separate Accounts - Certified - Affiliates - Non-U.S. - Other														
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
9099999 - Separate Accounts - Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified								(51,950)	(71,225)	162,208			110,881,864	
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							1,625,769,562	1,898,913,739	2,018,348,693	48,089,697				231,824,080
9299999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								8,720,682,373	7,383,050,965	1,973,895,993			110,881,864	9,130,852,358
9999999 Totals							1,625,769,562	10,619,596,112	9,401,399,658	2,021,985,690			110,881,864	9,362,676,438

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
9999999 Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols 9+11+12+13+14 but not in Excess of Col. 8
General Account - Life and Annuity - Affiliates - U.S. - Captive														
16485	83-2872065	01/01/2018	SIXTH AVE REINS CO	556,757,188			556,757,188				126,102,005	513,664,356		556,757,188
0199999 - General Account - Life and Annuity - Affiliates - U.S. - Captive				556,757,188			556,757,188		XXX		126,102,005	513,664,356		556,757,188
General Account - Life and Annuity - Affiliates - U.S. - Other														
0399999 - General Account - Life and Annuity - Affiliates - U.S. - Total				556,757,188			556,757,188		XXX		126,102,005	513,664,356		556,757,188
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive														
General Account - Life and Annuity - Affiliates - Non-U.S. - Other														
0799999 - General Account - Life and Annuity - Affiliates - Total Affiliates				556,757,188			556,757,188		XXX		126,102,005	513,664,356		556,757,188
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3190829	08/01/2004	Markel Bermuda Ltd	1,040,171			1,040,171			5,006,042				1,040,171
00000	AA-3194164	10/01/2007	Union Hamilton Reins Ltd	48,080,774			48,080,774			58,901,056				48,080,774
00000	AA-3191482	12/23/2021	SkyRidge Re Ltd	8,671,561,429			8,671,561,429				9,130,852,357			8,671,561,429
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates				8,720,682,374			8,720,682,374		XXX	63,907,098	9,130,852,357			8,720,682,374
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates				8,720,682,374			8,720,682,374		XXX	63,907,098	9,130,852,357			8,720,682,374
1199999 - General Account - Life and Annuity - Total Life and Annuity				9,277,439,562			9,277,439,562		XXX	63,907,098	9,256,954,362	513,664,356		9,277,439,562
General Account - Accident and Health - Affiliates - U.S. - Captive														
General Account - Accident and Health - Affiliates - U.S. - Other														
General Account - Accident and Health - Affiliates - Non-U.S. - Other														
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates														
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
2399999 - General Account - Total General Account				9,277,439,562			9,277,439,562		XXX	63,907,098	9,256,954,362	513,664,356		9,277,439,562
Separate Accounts - Affiliates - U.S. - Captive														
Separate Accounts - Affiliates - U.S. - Other														
Separate Accounts - Affiliates - Non-U.S. - Captive														
Separate Accounts - Affiliates - Non-U.S. - Other														
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates														
3599999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				556,757,188			556,757,188		XXX		126,102,005	513,664,356		556,757,188
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				8,720,682,374			8,720,682,374		XXX	63,907,098	9,130,852,357			8,720,682,374
9999999 Totals				9,277,439,562			9,277,439,562		XXX	63,907,098	9,256,954,362	513,664,356		9,277,439,562

(a) Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating(1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable / Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col.12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col.8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 +17 + 19 +20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Col 14 - Col. 25)
9999999	Totals																XXX					XXX	XXX		

NONE

(a) Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business ($000 Omitted)

	1 2024	2 2023	3 2022	4 2021	5 2020
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	2,021,986	2,516,937	1,317,185	5,002,881	60,962
2. Commissions and reinsurance expense allowances	168,012	212,152	118,637	7,780	3,007
3. Contract claims	160,279	147,803	134,130	69,927	63,384
4. Surrender benefits and withdrawals for life contracts	985,165	900,460	679,276	114,618	113,846
5. Dividends to policyholders and refunds to members	474	590	624	669	716
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserves for life and accident and health contracts	1,218,196	1,591,408	652,652	4,851,913	63,226
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					931
9. Aggregate reserves for life and accident and health contracts	10,619,596	9,401,400	7,809,993	7,157,343	2,305,432
10. Liability for deposit-type contracts	11,380	11,799	12,200	12,587	13,158
11. Contract claims unpaid	2,168	1,751	2,027	2,150	2,995
12. Amounts recoverable on reinsurance					
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	9,256,954	7,900,051	6,055,252	5,342,709	35,832
19. Letters of credit (L)					
20. Trust agreements (T)	63,907	63,923	62,234	65,524	62,843
21. Other (O)	513,664	585,510	613,013	584,607	615,085
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	48,974,233,332		48,974,233,332
2. Reinsurance (Line 16)	277,636,543	(277,636,543)	
3. Premiums and considerations (Line 15)	1,748,539		1,748,539
4. Net credit for ceded reinsurance	XXX	1,630,263,066	1,630,263,066
5. All other admitted assets (balance)	979,128,603		979,128,603
6. Total assets excluding Separate Accounts (Line 26)	50,232,747,017	1,352,626,523	51,585,373,540
7. Separate Account assets (Line 27)	6,749,124,548		6,749,124,548
8. Total assets (Line 28)	56,981,871,565	1,352,626,523	58,334,498,088
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	30,799,911,585	10,607,472,793	41,407,384,378
10. Liability for deposit-type contracts (Line 3)	553,606,230		553,606,230
11. Claim reserves (Line 4)	1,950,597	2,167,634	4,118,231
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	74,000		74,000
13. Premium & annuity considerations received in advance (Line 8)	59,257		59,257
14. Other contract liabilities (Line 9)	137,502,931		137,502,931
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	9,257,013,904	(9,257,013,904)	
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19. All other liabilities (balance)	3,316,386,739		3,316,386,739
20. Total liabilities excluding Separate Accounts (Line 26)	44,066,505,242	1,352,626,523	45,419,131,765
21. Separate Account liabilities (Line 27)	6,749,124,548		6,749,124,548
22. Total liabilities (Line 28)	50,815,629,790	1,352,626,523	52,168,256,313
23. Capital & surplus (Line 38)	6,166,241,775	XXX	6,166,241,775
24. Total liabilities, capital & surplus (Line 39)	56,981,871,565	1,352,626,523	58,334,498,088
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	10,607,472,793		
26. Claim reserves	2,167,634		
27. Policyholder dividends/reserves			
28. Premium & annuity considerations received in advance			
29. Liability for deposit-type contracts			
30. Other contract liabilities			
31. Reinsurance ceded assets	277,636,543		
32. Other ceded reinsurance recoverables			
33. Total ceded reinsurance recoverables	10,887,276,970		
34. Premiums and considerations			
35. Reinsurance in unauthorized companies			
36. Funds held under reinsurance treaties with unauthorized reinsurers	9,257,013,904		
37. Reinsurance with Certified Reinsurers			
38. Funds held under reinsurance treaties with Certified Reinsurers			
39. Other ceded reinsurance payables/offsets			
40. Total ceded reinsurance payable/offsets	9,257,013,904		
41. Total net credit for ceded reinsurance	1,630,263,066		

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit - Type Contracts
1. Alabama AL	L	362,391	74,302,022			74,664,413	
2. Alaska AK	L	83,203	10,581,765			10,664,968	
3. Arizona AZ	L	344,792	149,957,199			150,301,991	
4. Arkansas AR	L	209,201	22,398,847			22,608,048	
5. California CA	L	928,008	620,290,892			621,218,900	
6. Colorado CO	L	567,704	81,338,414			81,906,118	
7. Connecticut CT	L	251,958	224,768,076			225,020,034	
8. Delaware DE	L	28,827	41,651,159			41,679,986	
9. District of Columbia DC	L	30,709	6,715,403			6,746,111	
10. Florida FL	L	1,501,457	444,158,329			445,659,786	
11. Georgia GA	L	616,823	131,186,376			131,803,199	
12. Hawaii HI	L	96,743	29,971,789			30,068,533	
13. Idaho ID	L	98,776	52,661,432			52,760,207	
14. Illinois IL	L	422,159	165,770,318			166,192,478	
15. Indiana IN	L	221,568	69,184,629			69,406,197	
16. Iowa IA	L	152,470	78,521,329			78,673,798	
17. Kansas KS	L	828,920	87,613,199			88,442,120	525,000,000
18. Kentucky KY	L	174,050	74,949,150			75,123,199	
19. Louisiana LA	L	140,388	92,429,449			92,569,837	
20. Maine ME	L	128,925	16,363,170			16,492,095	
21. Maryland MD	L	450,926	104,077,715			104,528,641	
22. Massachusetts MA	L	412,179	225,473,220			225,885,399	
23. Michigan MI	L	265,426	237,900,984			238,166,411	
24. Minnesota MN	L	186,580	64,658,233			64,844,812	
25. Mississippi MS	L	92,050	29,992,878			30,084,928	
26. Missouri MO	L	341,456	122,404,133			122,745,589	
27. Montana MT	L	96,360	7,935,613			8,031,973	
28. Nebraska NE	L	317,345	16,297,894			16,615,239	
29. Nevada NV	L	157,231	34,017,877			34,175,108	
30. New Hampshire NH	L	181,436	31,266,963			31,448,399	
31. New Jersey NJ	L	299,178	223,148,549			223,447,727	
32. New Mexico NM	L	188,327	12,787,642			12,975,969	
33. New York NY	N	149,004	4,166,376			4,315,380	
34. North Carolina NC	L	636,159	168,983,612			169,619,771	
35. North Dakota ND	L	50,164	8,520,104			8,570,268	
36. Ohio OH	L	475,379	290,489,635			290,965,014	
37. Oklahoma OK	L	355,204	27,633,855			27,989,059	
38. Oregon OR	L	81,582	113,807,980			113,889,563	
39. Pennsylvania PA	L	340,230	500,752,511			501,092,741	
40. Rhode Island RI	L	54,234	64,422,718			64,476,953	
41. South Carolina SC	L	389,219	154,188,083			154,577,302	
42. South Dakota SD	L	89,056	7,813,872			7,902,928	
43. Tennessee TN	L	338,075	157,408,405			157,746,480	
44. Texas TX	L	1,438,740	340,368,463			341,807,202	
45. Utah UT	L	130,234	285,603,050			285,733,284	
46. Vermont VT	L	37,602	9,798,551			9,836,153	
47. Virginia VA	L	1,480,841	159,818,290			161,299,131	
48. Washington WA	L	482,054	306,938,037			307,420,091	
49. West Virginia WV	L	98,161	5,064,616			5,162,776	
50. Wisconsin WI	L	107,906	71,380,775			71,488,681	
51. Wyoming WY	L	49,803	8,405,368			8,455,171	
52. American Samoa AS	N						
53. Guam GU	N	8,731				8,731	
54. Puerto Rico PR	N	2,266	3,000			5,266	
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	113,177	853,077			966,254	
59. Subtotal	XXX	17,085,384	6,271,195,026			6,288,280,410	525,000,000
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	17,085,384	6,271,195,026			6,288,280,410	525,000,000
96. Plus reinsurance assumed	XXX	6,607,851	10,908,518	44,621		17,560,990	
97. Totals (All Business)	XXX	23,693,235	6,282,103,544	44,621		6,305,841,400	525,000,000
98. Less reinsurance ceded	XXX	16,495,167	2,005,490,525			2,021,985,692	
99. Totals (All Business) less Reinsurance Ceded	XXX	7,198,068	4,276,613,019	(c) 44,621		4,283,855,708	525,000,000
DETAILS OF WRITE-INS							
58001.	XXX	113,177	853,077			966,254	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998)(Line 58 above)	XXX	113,177	853,077			966,254	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498)(Line 94 above)	XXX						

(a) Active Status Counts

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 50
2. R – Registered – Non-domiciled RRGs .....
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state .....
4. Q – Qualified – Qualified or accredited reinsurer .....
5. N – None of the above – Not allowed to write business in the state 7

(b) **Explanation of basis of allocation by states, etc., of premiums and annuity considerations** The Company allocates premium by state according to the state of residence of the policyholder at the time the premium was received by the Company..

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

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

Allocated By States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	362,391	74,302,022				74,664,413
2. Alaska AK	83,203	10,581,765				10,664,968
3. Arizona AZ	344,792	149,957,199				150,301,991
4. Arkansas AR	209,201	22,398,847				22,608,048
5. California CA	928,008	620,290,892				621,218,900
6. Colorado CO	567,704	81,338,414				81,906,118
7. Connecticut CT	251,958	224,768,076				225,020,034
8. Delaware DE	28,827	41,651,159				41,679,986
9. District of Columbia DC	30,709	6,715,403				6,746,111
10. Florida FL	1,501,457	444,158,329				445,659,786
11. Georgia GA	616,823	131,186,376				131,803,199
12. Hawaii HI	96,743	29,971,789				30,068,533
13. Idaho ID	98,776	52,661,432				52,760,207
14. Illinois IL	422,159	165,770,318				166,192,478
15. Indiana IN	221,568	69,184,629				69,406,197
16. Iowa IA	152,470	78,521,329				78,673,798
17. Kansas KS	828,920	87,613,199			525,000,000	613,442,120
18. Kentucky KY	174,050	74,949,150				75,123,199
19. Louisiana LA	140,388	92,429,449				92,569,837
20. Maine ME	128,925	16,363,170				16,492,095
21. Maryland MD	450,926	104,077,715				104,528,641
22. Massachusetts MA	412,179	225,473,220				225,885,399
23. Michigan MI	265,426	237,900,984				238,166,411
24. Minnesota MN	186,580	64,658,233				64,844,812
25. Mississippi MS	92,050	29,992,878				30,084,928
26. Missouri MO	341,456	122,404,133				122,745,589
27. Montana MT	96,360	7,935,613				8,031,973
28. Nebraska NE	317,345	16,297,894				16,615,239
29. Nevada NV	157,231	34,017,877				34,175,108
30. New Hampshire NH	181,436	31,266,963				31,448,399
31. New Jersey NJ	299,178	223,148,549				223,447,727
32. New Mexico NM	188,327	12,787,642				12,975,969
33. New York NY	149,004	4,166,376				4,315,380
34. North Carolina NC	636,159	168,983,612				169,619,771
35. North Dakota ND	50,164	8,520,104				8,570,268
36. Ohio OH	475,379	290,489,635				290,965,014
37. Oklahoma OK	355,204	27,633,855				27,989,059
38. Oregon OR	81,582	113,807,980				113,889,563
39. Pennsylvania PA	340,230	500,752,511				501,092,741
40. Rhode Island RI	54,234	64,422,718				64,476,953
41. South Carolina SC	389,219	154,188,083				154,577,302
42. South Dakota SD	89,056	7,813,872				7,902,928
43. Tennessee TN	338,075	157,408,405				157,746,480
44. Texas TX	1,438,740	340,368,463				341,807,202
45. Utah UT	130,234	285,603,050				285,733,284
46. Vermont VT	37,602	9,798,551				9,836,153
47. Virginia VA	1,480,841	159,818,290				161,299,131
48. Washington WA	482,054	306,938,037				307,420,091
49. West Virginia WV	98,161	5,064,616				5,162,776
50. Wisconsin WI	107,906	71,380,775				71,488,681
51. Wyoming WY	49,803	8,405,368				8,455,171
52. American Samoa AS						
53. Guam GU	8,731					8,731
54. Puerto Rico PR	2,266	3,000				5,266
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	113,177	853,077				966,254
59. Totals	17,085,384	6,271,195,026			525,000,000	6,813,280,410

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Todd L. Boehly				
Anthony D. Minella				
Echidna Capital LLC				
TLB-GBM, LLC				
NZC Capital LLC				
SBT Investors LLC				
Eldridge Industries, LLC				
Eldridge, LLC	27-1974054			
Maranon Partners, LLC	48-1202239			
Eldridge Wealth Solutions, Inc.	48-1202239			
Security Benefit Business Services, LLC	47-1625121			
SBL Holdings, Inc.	47-2425642			
Everly Holdings, LLC				
Everly, LLC				
Everly Incentive Plan, LLC				
Everly Life Insurance Company				
Gennessee Insurance Agency, LLC	45-4662966			
CF-G Funding, LLC				
CF-G Funding II, LLC	47-1917571			
CF-G Funding III, LLC	47-1922620			
Dunbarre Insurance Agency, LLC	46-3661691			
DNBR Funding, LLC				
DNBR Funding II, LLC	46-3661691			
First Security Benefit Life Insurance and Annuity Company of New York	13-3797548	60084	NY	
Security Benefit Life Insurance Company	48-0409770	68675	KS	
SB ISH LLC				
SecBen GBM Investco, LLC	48-0409770			
Security Distributors, LLC	48-6104423			
SAILES 2, LLC	35-2471241			
Topeka Grand Hotels, LLC				
IDF V, LLC				
IDF VI, LLC				
Sixth Avenue Reinsurance Company	83-2872065	16485	VT	
SB IIS Co LLC				
Bentley Park, LLC				
Eldridge Bilt Holdings LLC	27-1973901			
Eldridge DBZ Holdings, LLC	87-4075151			
Hawk Trail, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge HBF II Holdings, LLC	27-1973901			
SB Restructured Asset, LLC				
SSVP Capital, LLC				
Pinckney Holdings, LLC				
Coronado Heights, LLC				
Chisholm Trail, LLC				
Shamrock Valley, LLC				
Monarch Field, LLC				
Triple8, LLC	45-2995475			
Earhart Capital, LLC				
FHI Investor, LLC				
FHI Holdings LLC				
Security Financial Resources, Inc.	48-1033871			
SB Corporate Funding LLC				
Dornwood Park, LLC				
MAG Finance, LLC	46-2647722			
Galinda Park, LLC				
Kaw Valley Capital, LLC				
Red Sea 2024-6, LLC				
Sherwood Park, Inc.				
Dayton Funding II, LLC	87-4075151			
Eldridge FHI Investor LLC	87-4075151			
FHI Investor, LLC				
Eldridge S3-H Holdings LLC	87-4075151			
Eldridge SCIH Holdings II LLC	87-4075151			
Eldridge Epic Holdings, LLC	87-4075151			
Eldridge FHI Investor II, LLC				
Dayton Funding, LLC	87-4075151			
Locust Portfolio Trust, LLC	87-4075151			
GC Portfolio Trust, LLC	87-4075151			
Greenview Portfolio Trust, LLC	87-4075151			
Walnut Portfolio Trust, LLC	87-4075151			
Skyline Portfolio Trust, LLC	87-4075151			
Eldridge CIREF Holdings, LLC				
Randolph Portfolio Trust, LLC	87-4075151			
Eldridge Isar Funding LLC	87-4075151			
Augusta Portfolio Trust, LLC	87-4075151			
Brook Creek Portfolio Trust, LLC	87-4075151			
Windsor Portfolio Trust, LLC	87-4075151			

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge CEC Funding, LLC	87-4075151			
Tamarack Portfolio Trust, LLC	87-4075151			
Big Springs, LLC				
Flexjet, Inc.				
Cyrus Portfolio Trust, LLC	87-4075151			
Eldridge HCC Investor LLC				
Eldridge HCC, LLC				
Deer Creek Portfolio Trust, LLC	87-4075151			
Gladstone Portfolio Trust, LLC	87-4075151			
Eldridge HI Funding, LLC	87-4075151			
Eldridge Clark Funding, LLC	87-4075151			
Eldridge Stucki Holdings, LLC	87-4075151			
Merriam Portfolio Trust, LLC				
PG Senior Loan Fund VIII Issuer, LLC				
Lenox Portfolio Trust, LLC	87-4075151			
Meadowlark Funding LLC	87-4075151			
Brookville Industries, LLC	87-4075151			
FHI Investor, LLC				
Epic Preferred Holdings II LLC	87-4075151			
Potwin Place, LLC	87-4075151			
Eldridge CIREF Holdings, LLC				
Eldridge SHDG Holdings LLC				
Eldridge SFLY Funding, LLC				
Hillcrest Holdings, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Holliday Park, LLC	87-4075151			
Eldridge Scopely Holdings LLC				
Ozawkie LLC	87-4075151			
Collins Park, LLC	87-4075151			
Eldridge CLIO Holdings LLC	87-4075151			
Jefferson Square 1892, LLC	87-4075151			
Eldridge SCPH Investor II LLC	92-1494980			
Eldridge SCPH, LLC	92-1494980			
Jefferson Remark Funding LLC				
PD Holdings LLC	87-4075151			
FHI Investor, LLC				
Epic Preferred Holdings II LLC	87-4075151			
Flexjet, Inc.				
Tuvoli Holdings, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Monterey Portfolio Trust, LLC	87-4075151			
Atlas Funding, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Quinton Heights, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Ravenwood Portfolio Trust, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Ripley Park, LLC				
Auburndale, LLC				
Banner Creek Bridge, LLC	46-5651598			
Dawn Acres V, LLC				
Free State Funding, LLC				
Garfield Park, LLC				
Maranon Senior Credit IV, LLC				
Nicodemus Place, LLC				
Primary Issue Anchor Separate Account LLC				
SCF SB Investor, LLC				
Shock Hill Field, LLC				
Red Sea 2022-3, LLC				
SRSB Credit Fund LLC				
SRSB OCF LLC				
Weary Blues Holdings, LLC				
1861 Capital, LLC				
Dawson 1967, LLC				
Maple Hill, LLC				
Red Sea 2022-1, LLC				
Tornado Digital, LLC				
Maranon Loan Funding 2025-1 WH, LLC				
Sunset Hills, LLC				
Syracuse City, LLC				
Chain Bridge Opportunistic Funding Holdings, LLC				
Chain Bridge Opportunistic Funding, LLC				
Mine Creek, LLC				
Crestview Park, LLC				
Strataca Holdings, LLC				
Prairie Hill, LLC				
Little Bluestem, LLC				
Red Sea 2024-1, LLC				
Cottonwood Pioneer Capital, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge CDS Holdings, LLC				
Eldridge RV Holdings, LLC				
Ivory Fort, LLC				
Mammoth Ridge Discovery, LLC	87-4075151			
Eldridge HSCM Holdings, LLC				
Ruby Slipper Pair, LLC	87-4075151			
Western Meadowlark Plains, LLC	87-4075151			
Dust Bowl Capital, LLC	87-4075151			
SBC LAD Holdings, LLC	48-1202239			
Eldridge LAD Holdings, LLC	87-4229221			
SB Knoema Holdings, LLC	48-1202239			
Knoema Corporation				
Seek Data Holdings, LLC				
Seek Data LLC				
Knoema IT Solutions India Private Limited				
Zinnia Holdco, LLC	46-3929563			
Zinnia Asset Holdings, LLC	83-4541988			
Zinnia Corporate Holdings, LLC	83-4541988			
Zinnia Asset Holdings II, LLC	99-2092870			
Zinnia Business Services LLC				
EH2021, LLC				
SE2 Services LLC				
Zinnia Tech Solutions LLC				
Policygenius LLC				
PG32OS LLC				
ZDS Holdings LLC				
Zinnia Distributor Solutions LLC				
Zinnia Consulting LLC				
Zinnia Tech Solutions Canada ULC				
Life.io, LLC				
Convergent Financial Technologies LLC				
Life Products Solutions Group, LLC				
Zinnia Technology Services Ireland				
Zinnia Digital Service LLP				
se2, LLC	20-2640636			
Zinnia Digital Service LLP				
Security Benefit Academy, Inc.	48-1118137			
N318MM, LLC	45-5399711			
Eldridge CH Holdings, LLC				

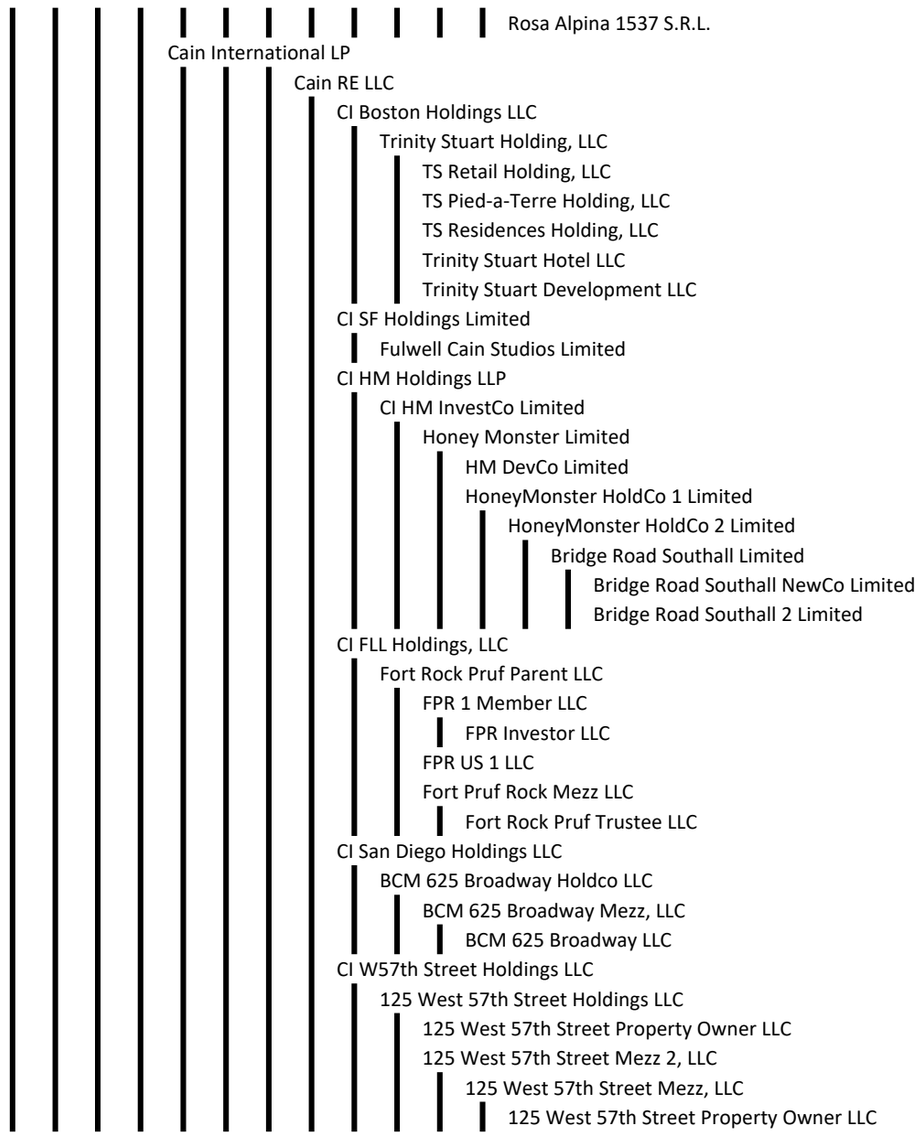
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge CH LP LLC				
Eldridge CH GP LLC				
ACZ Investments LP				
CI-F Zenith LP				
CI-F Zenith UK Holdings Limited				
Liverpool Holdings Limited				
Portsmouth Zenith Holdings Limited				
ACZ Students LLC				
CI Student Strat 1 LP				
CI-F Zenith GP Limited				
CIM Zenith Master Holdings Ltd				
CIM Zenith UK Holdings Limited				
CIM Nottingham Holdings 2 Limited				
CIM Manchester Holdings Limited				
CIM Liverpool OpCo Limited				
CIM Nottingham OpCo Limited				
CIM Zenith UK Holdings II Limited				
CIM York Holdings Limited				
CIM Leeds Holdings Limited				
CIM York OpCo Limited				
CIM Zenith UK Holdings III Limited				
CIM Bristol Co-Living Holdings Limited				
CIM Bristol Holdings Limited				
Atlas Venture Holdings LP				
Atlas IntermediateCo LLC				
Atlas Venture Investment LP				
Moto InvestoCo Limited				
Mana Holdco Limited				
JANU BOAT FINCO LIMITED				
AP HAKONE FINCO PTE. LTD				
AP Hakone Pte. Limited				
TCI FINCO LIMITED				
Northwest TCI Holdings Ltd.				
Mana BH LLC				
TR FINCO LIMITED				
Tahitian Resorts Limited				
Societe Nouvelle De L'hotel Bora Bora				
RA 1537 Holding Limited				

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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CI BH Holdings II LLC				
Oasis BH, LLC				
One BH Investors LLC				
CI BH Holdings LLC				
Oasis BH, LLC				
OBH PE Issuer LLC				
OBH PE Issuer II LLC				
OBH FB Issuer LLC				
OBH HoldCo Pledgor LLC				
OBH HoldCo LLC				
OWR InvestCo LLC				
BHLR Investco, LLC				
BHLR Intermediate Co, LLC				
BH Luxury Residences, LLC				
OWR Intermediate Co LLC				
OWR Hotel Owner LLC				
OBH Intermediate Holdco, LLC				
OWR Mezz II Borrower LLC				
Oasis West Realty LLC				
CHE Miami Holdings LLC				
CHE NE Street LLC				
720 NE Street LLC				
720 NE Street Holdco LLC				
720 NE Street PropCo LLC				
CHE Edgewater LLC				
700 Edgewater Development Parent, LLC				
700 Edgewater Development Mezz, LLC				
700 Edgewater Development, LLC				
Baia Waterviews LLC				
CHE South Brickell LLC				
Miami Waterfront Ventures Parent, LLC				
Miami Waterfront Ventures Mezz, LLC				
Miami Waterfront Ventures, LLC				
CHE 830 Brickell LLC				
Watson Brickell Development Parent, LLC				
Watson Brickell Development Mezz, LLC				
Watson Brickell Development, LLC				
Watson Brickell Development Pledgor, LLC				

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PART 1 - ORGANIZATIONAL CHART

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

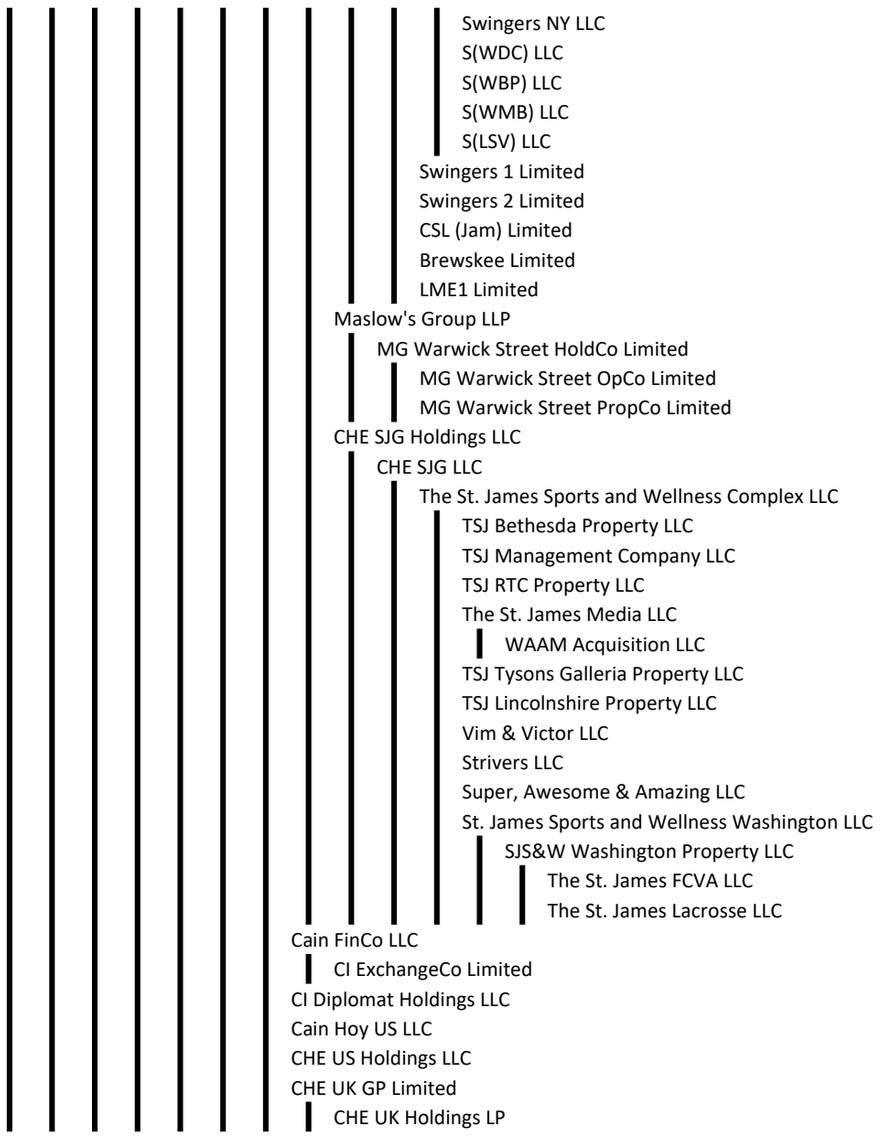
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
The Stage Shoreditch (Office North) Nominee Ltd				
The Stage Shoreditch (Office North) LP				
The Stage Shoreditch (Pavilion) Unit Trust				
The Stage Shoreditch (Pavilion) GP Ltd				
The Stage Shoreditch (Pavilion) Nominee Ltd				
The Stage Shoreditch (Pavilion) LP				
The Stage Shoreditch (Curtain Theatre) Unit Trust				
The Stage Shoreditch (Curtain Theatre) GP Ltd				
The Stage Shoreditch (Curtain Theatre) Nominee Ltd				
The Stage Shoreditch (Curtain Theatre) LP				
The Stage Shoreditch (Commercial Tower) Unit Trust				
The Stage Shoreditch (Commercial Tower) GP Ltd				
The Stage Shoreditch (Commercial Tower) Nominee Ltd				
The Stage Shoreditch (Commercial Tower) LP				
The Stage Shoreditch (Containers) Unit Trust				
The Stage Shoreditch (Containers) GP Ltd				
The Stage Shoreditch (Containers) Nominee Ltd				
The Stage Shoreditch (Containers) LP				
The Stage Shoreditch (The Tower) Unit Trust				
The Stage Shoreditch (The Tower) GP Ltd				
The Stage Shoreditch (The Tower) Nominee Ltd				
The Stage Shoreditch (The Tower) LP				
Cain PE LLC				
AllBright Collective Limited				
AllBright Investco Limited				
Dynamo 1C S.a.r.l.				
Cain Hoy Finance Limited				
Cain PE (UK) Limited				
Competitive Socialising Group Limited				
Eagle 2 Limited				
Birdie 3 Limited				
Prezzo InvestCo Limited				
Prezzo Trading Limited				
CI Milan Limited				
JJ Concepts Limited				
JJ ISQ Limited				
Competitive Socialising Limited				
Competitive Socializing US LLC				

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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Cain Hoy UK Holdings Limited				
CI FCL Investor GP Limited				
CI FCL Investor LP				
CI FCL Funding 1 Limited				
The St. James Sports & Wellness Lincolnshire LLC				
FC Virginia Soccer Club LLC				
Cain International II LP				
Cain Development GP LLC				
Cain Development LP				
Atlas HI GP LLC				
CI AM GP Ltd				
CGREF CIP GP LLC				
CI AM LP				
Cain Title Holdings LLC				
Canon Title LLC				
CI Lux Services S.a.r.l.				
CGREF 1 GP LLC				
CGREF CIP LP				
Cain Global Real Estate Fund 1 LP				
CI Student Strat 1 CIP LP				
Cain International Agent (US) LP				
CI Logistics Strat CIP 1 LP				
CI Logistics Strat 1 LP				
CILS 1 UK Holdings Limited				
CILS Milton Limited				
CILS Leighton Buzzard Limited				
CILS Ellesmere Limited				
CILS Petersborough Limited				
CILS Sherburn Limited				
CILS Barnsley Limited				
CILS Belvedere Limited				
CI Logistics Strat CIP 1 GP Limited				
CI Logistics Strat 1 GP Limited				
CI Student Strat 1 CIP GP Limited				
CI Student Strat 1 GP Limited				
CI AM UK Holdings Limited				
Fortwell Capital Limited				
CI EREO I CIP GP Limited				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CI EREO I CIP LP				
Cain International European Real Estate Opportunity Fund I GP Limited				
KWCI GP				
Cain International European Real Estate Opportunity Fund I LP				
CIEF1 UK Holdings Limited				
Sulliverhills Spain, SLU				
Uniq Lark Development, S.L.U.				
CI Koryfeum Sarl				
Koryfeum GmbH				
CI Roman Holdings Sarl				
Roman JV Sarl				
Roman 1 Sarl				
Roman SNC				
Roman 2 Sarl				
Roman SNC				
Juno Holdings Lux Sarl				
Juno Holdings Lux M Sarl				
Juno Holdings Lux I S.a.r.l				
Juno Holdings Lux 2 S.a.r.l				
Juno Holdings Spain 1, S.L.U.				
Juno Corn, S.L.U.				
Juno Albatros, S.L.U.				
Juno Holdings Lux 3 S.a.r.l.				
Juno Holdings Spain 2, S.L.U.				
Juno CB 1, S.L.U.				
Krakow Office Park B.V.				
Rivabella sp.zo.o				
PZO JV B.V.				
Baleta sp.zo.o				
Paderna sp.zo.o				
Celiana sp. zo. O				
Buda Hills JV B.V.				
E10 Holdings Kft				
E10 Project Kft				
CI CB3 Subfund				
KWCI LP				
Cain International Advisers Ltd.				
Cain International UK Services Ltd				
CI US Services GP LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Cain International US Services LP				
Cain International Agent Ltd				
Cain International Management Ltd				
CI Co-Invest I LLP				
CI EREO I CIP GP Limited				
CI EREO I CIP LP				
Cain International European Real Estate Opportunity Fund I GP Limited				
Cain International European Real Estate Opportunity Fund I LP				
GEC Finance, LLC				
Ridge Media Holdings, LLC	27-1973901			
Eldridge Media Holdings, LLC				
EMH II, LLC				
PME AH LLC				
EMH AH LLC				
EMG HoldCo, LLC				
DCP Funding LLC	37-1700665			
DCP Holdco I LLC				
Media Rights Capital III, LLC				
Eldridge Media Group, LLC				
Dcpl investco, LLC				
Dcpg investco, LLC				
dcp Disc Inc.				
Direct Holdings Libraries Inc.	13-2537299			
dcp Corp.				
Dick Clark Restaurants, Inc.				
Dick Clark Film Group, Inc.				
Dick Clark Communications, Inc.				
Dick Clark Features, Inc.				
Family Secret Productions, Inc.				
Dick Clark Kids, Inc.				
CPI Productions, Inc.				
Click Records, Inc.				
Media Rights Capital III, LLC				
MRC III Holdings, LLC				
Media Rights Capital II, LLC				
Valence APM, LLC				
Asian Perspective Media, LLC				
Carlostron, LLC				
Mellotron, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
MRC Documentary Holdings, LLC				
Queen Morgan, LLC				
Upstate Riot, LLC				
GYKIT, LLC				
Doc Lobster, LLC				
MRC II Sub GP, LLC				
MRC Investments, LLC				
Harsh Times, LLC				
MRC Documentary, L.P.				
Super Eagles, LLC				
Riot Going On, LLC				
Greatest Night, LLC				
Gun & Radio, LLC				
Wildfires, LLC				
Raising Destiny, LLC				
Last Rider Productions UK Limited				
Last Rider Productions, LLC				
Sunday Best, LLC				
Lost in the Andes, LLC				
Sweepstakes Hero, LLC				
The Most Down to Earth, LLC				
MRC II Distribution Company, L.P.				
FilmNation Partners, LLC				
MRC International Distribution Company, Inc.				
MRC II Holdings, LP				
Auld Fella, LLC				
Auld Fella UK Limited				
Brightside CDN Productions Inc.				
Poker Face CDN Productions Inc.				
Ride or Die CDN Productions Inc.				
Ripple Effects CDN Productions Inc.				
Hypercolor, LLC				
Poppy Field Productions, LLC				
White Whale Productions, LLC				
Sunny Waves, LLC				
Second Failure, LLC				
Shepherd's Pie, LLC				
Shepherd's Pie UK Ltd				

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PART 1 - ORGANIZATIONAL CHART

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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Halfnelson Films UK Limited				
Eldridge Media Group, LLC				
EMG AH LLC				
Stereogum Media LLC				
Digital Media Asset Holdings, LLC				
Valence A24, LLC				
A24 Films, LLC				
Bluefin Tuna Rights LLC				
Bluefin Tuna LLC				
Mama's Boy LLC				
Mountains & Rivers LLC				
Dramatic Movie LA LLC				
Dramatic Movie LLC				
Dramatic Movie Rights LLC				
ELPW Project Limited				
A24 CLT LLC				
ELPW Rights LLC				
Speed Bump LLC				
ITTF LLC				
ITTF Rights LLC				
Marty Post Inc.				
Wrong Trailer Park LLC				
Onslaught Rights LLC				
Onslaught Productions Inc.				
Businesswoman Special LLC				
BWS Rights LLC				
Businesswoman Special Productions Inc.				
Into Drama LLC				
Real American Hero LLC				
Real American Hero Quebec Productions Ltd.				
Real Hero Rights LLC				
Real American Hero Productions Ltd.				
Eternity Productions LLC				
Death By Pretzel Productions Ltd.				
Eternity Film Productions Limited				
Jellybean Ghost LLC				
Salsa Cruiseline Limited				
Altar Pictures LLC				
Altar Productions MB Inc.				
Hibernation Season Inc.				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
A Cigar is Just a Cigar Limited				
Real Time Situation LLC				
Legs Film Rights LLC				
Royalty Rights LLC				
RoyaltyHL5 LLC				
Opus Rights LLC				
Oso Season LLC				
Bear Season Productions Inc.				
Joe Cross For Mayor Rights LLC				
Joe Cross For Mayor LLC				
Parks and Haites Limited				
Dopamine Sparkle LLC				
Nice Playground LLC				
Nice Playground Rights LLC				
Death Match LLC				
Industry Standard Pictures LLC				
Adore Rights LLC				
Adore Matchmaking LLC				
Monoceros Rights LLC				
▎ Monoceros Post Inc.				
LR Special Limited				
Miss Gabler Rights LLC				
Miss Gabler Productions LLC				
Caesars Request LLC				
Caesars Request LLC				
Monoceros Media LLC				
Camp Blood LLC				
A24 Productions 3 LLC				
Starmaker Studios LLC				
A24 Commerce St LLC				
▎ CLT Devco LLC				
Mother Mary Rights LLC				
▎ Got A Little Sloppy Productions Inc.				
Starmaker Rights LLC				
Ocarina Incident Rights LLC				
Ocarina Incident LLC				
Got a Little Sloppy LLC				
House Claw Rights LLC				
Elia Services LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Death Yell LLC				
Rush Job LLC				
A24 Studios Limited				
WIP Slate Limited				
Monsters of God LLC				
Covering Multiple Shows Inc.				
Faces Off Rights LLC				
Pink Chair Rights LLC				
Pink Opaque Rights LLC				
Technicolor Dreamcourt LLC				
Endless Encore LLC				
Crack in the Earth Limited				
Paultergeist Pictures LLC				
Osler Media Quebec Inc.				
Osler Media Inc.				
Wizards Productions LLC				
A Cigar is Just a Cigar LLC				
Tiger Productions LLC				
Round About Pub Limited				
Double Yew LLC				
FreezeCorp LLC				
A24 Publishing LLC				
Luxury Linoleum LLC				
Mother Knows Post LLC				
Imatech Technologies LLC				
Sunny With A Chance Limited				
Selenicereus LLC				
Sassafras Jam LLC				
Un Chien Bizarre LLC				
Keep Spitballing LLC				
Kurkamart LLC				
A24 Productions 2 LLC				
Death On A Tuesday LLC				
Saving The World LLC				
Shelter At Home LLC				
Soft Money LLC				
Public House Productions LLC				
A24 Services, LLC				
A24 Distribution, LLC				
Powder Keg Farms Limited				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
A24 TV LLC				
Ministry of Arts and Interrogation LLC				
Jazz Hands Motion Picture Group LLC				
Net-Net Worldwide LLC				
A24 Analytics LLC				
A24 International LLC				
A24 Studios LLC				
Young Brothers LLC				
Guacamole Airlines LLC				
A24 Music LLC				
A24 Merch LLC				
Do It Live LLC				
Talk Later LLC				
A24 Investments LLC				
A24 Ventures LLC				
Rules Beauty, Inc.				
Western Remedy LLC				
Elia Management LLC				
Hot Costs LLC				
A24 Productions 1 LLC				
After The Fact LLC				
Pink Chair Productions LLC				
Faces Off LLC				
House Claw LLC				
Crack in the Earth LLC				
Linda Margaret Rae LLC				
Pink Opaque LLC				
Miller Avenue Productions LLC				
Studio Momo LLC				
Future Autumn LLC				
False Positive LLC				
Fever Lake LLC				
Twenty Years LLC				
Round About Bar LLC				
Princess Klepto LLC				
A24 TV Inc.				
Slushie LLC				
Ministry of Creative Reasoning LLC				
Queens LLC				
Hyphen Hyphen LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
KMA Gems LLC				
On The Rocks LLC				
Ramy Rights LLC				
Palouse Productions LLC				
A24 Sunset LLC				
No Commas LLC				
GC Rights LLC				
Mommy Knows Best LLC				
Maman sait mieux Productions Inc.				
Millway Drive LLC				
Oorah Productions LLC				
Beef LLC				
Winning Spirit and Sons LLC				
Valence Zig Holdings, LLC				
Valence FW73, LLC				
Fulwell Member U.S. Holdco, Inc.				
Fulwell Member UK Holdco Limited				
Valence Circle Up, LLC				
Sugar23, Inc.				
Way Upfronts, LLC				
Flip the Script, LLC				
X4Y LLC				
Seward Street Maiden Voyage, LLC				
Seward Street Productions, LLC				
Short of the Week, LLC				
Venture Brand Management LLC				
NBT Holdings, LLC				
Sugar23 Podcast Group LLC				
EMH-PME LLC				
Golden Globes Holdings, LLC				
Golden Globes, LLC				
Valence Media, LLC				
EMH-PME Holdings, LLC				
Spinmedia LLC				
PME TopCo, LLC				
PME-DCP HoldCo, LLC				
Keshet/dcp LLC				
Arstar Productions, LLC				
Bombshow Productions, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Luminate Data Holdings, LLC				
Luminate Data, LLC				
PME Holdings, LLC				
SXSW, LLC				
Music Business Worldwide Limited (UK)				
Variety Media, LLC				
The Hollywood Reporter, LLC				
PME Music, LLC				
Rolling Stone Media, LLC				
Rolling Stone LLC				
Life is Beautiful Holdings, LLC				
Rolling Stone Licensing LLC				
RS Branding, LLC				
Billboard Media, LLC				
Billboard IP Holdings LLC				
Vibe Media Publishing, LLC				
dcp holdco II, LLC				
CP Investment Holdings, LLC				
dcp TL Funding LLC				
DCP Holdings DE, LLC				
Mosaic Media Investment Partners, LLC				
Direct Holdings Global LLC	80-0854371			
Direct Holdings Americas LLC	13-2861045			
Direct Holdings Customer Service Inc.	13-3389015			
BBMA Holdings I, LLC				
Stewart Street Productions, LLC				
Generate Entertainment, LLC				
Dick Clark Productions, LLC				
DC Company Music, LLC				
Dick Clark Media Archives, LLC				
DCP Guaranty Services, LLC				
DCP Rights, LLC				
BBMA Holdings, LLC				
Billboard IP Holdings, LLC				
BBMA Parent, LLC				
DLICT, LLC				
Eldridge Corporate Services, LLC				
Eldridge Services, LLC	81-0802594			
Eldridge Executive Services LLC	81-0802804			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge Business Services LLC	81-0802740			
Vectura Services LLC				
Eldridge Tax Services Inc.				
JP Initiative, LLC				
Air Eldridge LLC	27-1973901			
GVI 6109, LLC				
GV 667, LLC	27-1973901			
Aircraft Hangar Services LLC	27-1973901			
GVI 6274, LLC				
EPH Holdings II, LLC				
EPH Holdings, LLC	27-1973901			
Monterra Trust	27-1973901			
Monterra FA Holdings, LLC	27-1973901			
Monterra Asset Holdings, LLC	27-1973901			
Ballinshire Capital Funding Trust	27-1973901			
Ballinshire FA Holdings, LLC	27-1973901			
Ballinshire Asset Holdings, LLC	27-1973901			
Highland Peak Trust	27-1973901			
Highland Peak FA Holdings, LLC	27-1973901			
Highland Peak Asset Holdings, LLC	27-1973901			
EPH II, LLC	27-1973901			
Elm Portfolio Trust LLC				
Eldridge Aircraft Services LLC	27-1973901			
Eldridge Corporate Funding LLC	27-1973901			
EPH, LLC	27-1973901			
Delano Portfolio Trust, LLC				
Hamiton Portfolio Trust, LLC				
Harold Portfolio Trust, LLC				
Muberry Portfolio Trust, LLC				
Fairfield Portfolio Trust, LLC				
Montgomery Portfolio Trust, LLC				
Moore Portfolio Trust, LLC				
Walker Portfolio Trust, LLC				
Brooks Portfolio Trust, LLC				
Crescent Portfolio Trust, LLC				
Smith Portfolio Trust, LLC				
Prospect Portfolio Trust, LLC				
Westwood Portfolio Trust, LLC				
Tuttle Portfolio Trust, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Granger Portfolio Trust, LLC				
Livingston Portfolio Trust, LLC				
Eldridge Convive Holdings II, LLC				
Eldridge Convive Holdings, LLC				
Eldridge CILP Funding II, LLC				
Hillside Portfolio Trust, LLC	27-1973901			
Glenville Portfolio Trust, LLC	27-1973901			
Eldridge Alpaca Funding, LLC	27-1973901			
Eldridge C9E Holdings LLC	27-1973901			
Eldridge SMT Holdings LLC	27-1973901			
Walsh Portfolio Trust, LLC	27-1973901			
Davis Portfolio Trust, LLC	27-1973901			
Grigg Portfolio Trust, LLC	27-1973901			
Eldridge Equine II Holdings LLC				
Flint Rock Portfolio Trust, LLC	27-1973901			
Eldridge IE Funding LLC	27-1973901			
Eldridge Gamma Holdings, LLC	27-1973901			
Gamma Media Holdings, LLC				
Vydia, Inc.				
Gamma Media Holdings UK LTD				
Epic Preferred Holdings LLC				
Eldridge VG Funding, LLC	27-1973901			
Weaver Portfolio Trust, LLC	27-1973901			
Eldridge VG Funding, LLC	27-1973901			
Skylark Portfolio Trust, LLC				
Eldridge CILP Funding, LLC	27-1973901			
EISCP Co-Invest Holdings, LLC	27-1973901			
Morningside Portfolio Trust, LLC				
Eldridge Route Funding, LLC				
Carlton Portfolio Trust, LLC				
Eldridge SpotOn Funding, LLC	27-1973901			
Eldridge ROS Holdings LLC				
Eldridge Koho Funding, LLC				
EKW Holdings V LLC				
Eldridge Fevo Funding, LLC	27-1973901			
Eldridge Util Holdings, LLC				
Grove Lane Portfolio Trust, LLC				
Eldridge Odyssey Holdings, LLC	27-1973901			
Eldridge Accelerant Funding, LLC				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Oakridge Portfolio Trust, LLC				
Eldridge CILP Funding III, LLC				
Eldridge Fevo Funding, LLC	27-1973901			
Eldridge Odyssey Holdings, LLC	27-1973901			
Eldridge Puris Holdings, LLC	27-1973901			
Eldridge Viral Nation Holdings LLC	27-1973901			
Eldridge HIP I-15 Holdings LLC	27-1973901			
Eldridge Fevo Funding, LLC	27-1973901			
Eldridge Equine II Holdings LLC				
Eldridge PayActiv Holdings LLC				
Eldridge Snap! Holdings LLC	27-1973901			
Eldridge Lynx Funding LLC	27-1973901			
Edgewood Portfolio Trust, LLC				
Eldridge PayActiv Holdings LLC				
Eldridge LC Funding LLC				
Eldridge Clearcover Holdings LLC				
Clearcover, Inc.	81-3825981			
Clearcover Insurance Company	83-4065094			
Clearcover Insurance Agency, LLC	30-0963706			
Clearcover Re				
Clearcover Financial LLC	99-2413117			
Clearcover General Agency, LLC	99-4828909			
Clearcover Inter-Insurance Exchange	33-1779106			
Eldridge Mojo Funding, LLC	27-1973901			
Epic Preferred Holdings LLC				
Madison Portfolio Trust, LLC				
Eldridge PayActiv Holdings LLC				
Epic Preferred Holdings LLC				
Eldridge Powerboard Holdings LLC				
Eldridge HIFI Funding, LLC				
Eldridge Cloudframe Holdings LLC				
Eldridge MasterClass Holdings LLC	27-1973901			
Eldridge FEG Holdings	27-1973901			
Film Expo Group Holdings LLC				
Film Expo Group LLC				
Film Expo Group Intermediate Holdings, LLC				
Armstrong Portfolio Trust, LLC				
Eldridge RBUSA Holdings LLC	27-1973901			
Eldridge Laylo Holdings LLC	27-1973901			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge MetroTech Holdings, LLC	27-1973901			
Eldridge TTV VI Funding, LLC				
Eldridge CRB Funding, LLC				
Eldridge Cobalt Funding, LLC	27-1973901			
Eldridge RDCP II Holdings, LLC	27-1973901			
Eldridge Truebill Funding, LLC				
Primrose Portfolio Trust, LLC	27-1973901			
Epic Preferred Holdings LLC	27-1973901			
EISCP Co-Invest Holdings, LLC	27-1973901			
Eldridge LPC Funding, LLC	27-1973901			
Eldridge Buckle Funding, LLC	27-1973901			
Eldridge SkyHive Holdings LLC	27-1973901			
Bedford Portfolio Trust, LLC	27-1973901			
Eldridge RDE Holdings, LLC				
Eldridge Equine Holdings LLC				
Eldridge 4AIR Holdings LLC				
4AIR, LLC				
EISCP Co-Invest Holdings, LLC	27-1973901			
Eldridge IE Funding LLC	27-1973901			
Eldridge Viral Nation Holdings LLC	27-1973901			
Eldridge Viral Nation Purchaseco Ltd.	27-1973901			
Viral Nation, Inc.				
Eldridge VM Holdings LLC	27-1973901			
Eldridge Netomi Holdings LLC				
Eldridge Qloo Holdings LLC	27-1973901			
Pinecrest Portfolio Trust, LLC	27-1973901			
Eldridge S3-R Holdings LLC	27-1973901			
Eldridge SCOF II Holdings LLC	27-1973901			
Eldridge IE Funding LLC	27-1973901			
Eldridge CVPF II Holdings, LLC	27-1973901			
Eldridge SamCart Funding, LLC	27-1973901			
Ruby Portfolio Trust, LLC	27-1973901			
Eldridge Lynx Funding LLC	27-1973901			
Eldridge ACZ Funding, LLC	27-1973901			
Eldridge Dayglo Funding, LLC	27-1973901			
Eldridge HNSF V Holdings, LLC	27-1973901			
Eldridge SCIH-S Holdings LLC	27-1973901			
Vista Portfolio Trust, LLC				
Eldridge OOSTO Holdings, LLC	27-1973901			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge PVIII Holdings LLC	27-1973901			
Eldridge SLCF IV Holdings LLC	27-1973901			
Eldridge TTV-GL Holdings LLC	27-1973901			
Eldridge Clearcover Holdings LLC				
Eldridge Homodeus Funding LLC	27-1973901			
Eldridge DBDK Funding, LLC	27-1973901			
Eldridge PCH Holdings, LLC	27-1973901			
PrescientCo Holdings, LLC	27-1973901			
EKW Holdings LLC				
KWSB Real Estate Venture I, LLC				
Eldridge ARK Crypto US Fund Holdings LLC				
Bruce Park Portfolio Trust, LLC				
Eldridge Digital Asset Holdings, LLC				
Eldridge Ediphy Holdings, LLC				
ARK PIPE Fund I, LLC				
Eldridge Resilience Holdings LLC	27-1973901			
Eldridge goPuff Holdings LLC				
Eldridge Dataminr Holdings LLC				
Maple Portfolio Trust, LLC				
Eldridge PayActiv Holdings LLC				
Eldridge Unqork Holdings LLC				
Eldridge Gizer Funding LLC				
Gizer Inc.				
Eldridge DTS Funding, LLC				
Eldridge Blockchain.com Funding LLC				
Eldridge Cutover Holdings LLC				
Eldridge PPRO Holdings LLC				
Eldridge Stash Funding LLC				
Eldridge Tripledot Holdings LLC				
Eldridge Equipment Finance LLC	27-1973901			
Three L Finance Holdings, LLC				
Stonebriar Holdings LLC	27-1973901			
Stonebriar Holdings II LLC				
Stonebriar Global Management Holdings LLC				
Stonebriar Global Management LLC				
Stonebriar Finance Holdings LLC	98-1249436			
SCF Preferred Equity II, LLC				
SCF Preferred Equity, LLC				
SCF Funding LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SCF Rail Leasing LLC				
SCF Servicing Company LLC	82-0823497			
Stonebriar IFH LLC	47-3738019			
Stonebriar Commercial Finance Canada Inc.				
SCF Canada 2019-2 GP Ltd.				
SCF Equipment Leasing Canada 2019-2 Limited Partnership	84-3439788			
SCF Canada 2020 GP Ltd.				
SCF Equipment Leasing Canada 2020-1 Limited Partnership	85-2482271			
SCF Canada 2021 GP Ltd.				
SCF Equipment Leasing Canada 2021-1 Limited Partnership	85-2482271			
SCF Canada Revolver GP Ltd.		85-0561525		
SCF Revolver Canada Limited Partnership				
SCF Canada 2022 GP Ltd.				
SCF Equipment Leasing Canada 2022-1 Limited Partnership				
SCF Canada 2022-2 GP Ltd.				
SCF Equipment Leasing Canada 2022-2 Limited Partnership				
SCF Canada 2023-1 GP Ltd.				
SCF Equipment Leasing Canada 2023-1 Limited Partnership				
SCF Canada 2024-1 GP Ltd.				
SCF Equipment Leasing Canada 2024-1 Limited Partnership				
SCF Canada 2024-2 GP Ltd.				
SCF Equipment Leasing Canada 2024-2 Limited Partnership				
Stonebriar Commercial Finance LLC	61-1756749			
SCF 1187-001A LLC				
SCF 1187-002AP LLC				
SCF 1187-003AP LLC				
SCF 1286-005MRL LLC				
SCF 1371SI LLC				
SCF 1373-001OT LLC				
SCF1381-601A LLC				
RJPC Investor, LLC				
SCF 1324-01MB LLC				
SCF 1343-01M LLC				
SCF 1358-001A LLC				
SCF 1322SL LLC				
SCF 1337BCB LLC				
SCF 1341UL LLC				
SCF MRL Subsidiary LLC	81-1649757			
SCF Revolver 2018-1 LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SCF Equipment Leasing 2019-2 LLC				
SCF Equipment Leasing 2020-1 LLC	85-2340702			
SCF Equipment Leasing 2021-1 LLC				
SCF Equipment Leasing 2021-1 LLC				
SCF Equipment Leasing 2022-2 LLC				
SCF Equipment Leasing 2023-1 LLC				
SCF Equipment Leasing 2024-1 LLC				
SB-HS Lot Option Joint Venture, LLC				
SB-HS LOJV GP, LLC				
Cajalco - Corona, LP				
CG 109-Fairburn, LP				
SB-HS Lot Option Pool 01, LP				
SB-HS Lot Option Pool 2, LP				
SCF Aviation Capital LLC				
FX Notes LLC	92-3696793			
Culper211 LLC	88-3764229			
FX Leasing, LLC				
SCF Maverick LLC				
SCF Goose LLC				
SCF Merlin LLC				
SCF FW Issuer LLC				
SCF NBL LLC				
Palmer Portfolio Trust, LLC				
Eldridge CIC Holdings LLC	27-1973901			
Eldridge IPS Holdings, LLC	27-1973901			
Eldridge PIPE Holdings II, LLC	27-1973901			
Eldridge goPuff Holdings LLC				
Aurify Brands, LLC				
Aurify Brands Management, LLC				
Sesame Marketplace, Inc.				
ABM JG Greenwich, LLC				
Meez Culinary Solutions, Inc.				
Meez Culinary Solutions, Inc.				
Convive Brands, LLC				
LPQ USA, LLC				
APQ Bleecker NY, LLC				
MK Debt, LLC				
MK USA, LLC				
MPQ 1377 Sixth Avenue, LLC				

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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
APQ Americana CA, LLC				
APQ Villa Marina CA, LLC				
APQ Westlake CA, LLC				
APQ South Gayley CA, LLC				
APQ Tuxedo Bakery MD, LLC				
APQ Blaine Mansion DC, LLC				
APQ Capitol Hill DC, LLC				
APQ 17th Street DC, LLC				
APQ Carroll Square DC, LLC				
APQ Wildwood MD, LLC				
APQ Merrifield VA, LLC				
APQ Coconut Grove FL, LLC				
APQ New Canaan CT, LLC				
APQ Rye NY, LLC				
APQ Greenwich CT, LLC				
APQ 8th and Walnut PA, LLC				
Fields GC, LLC				
FGC 101 Maiden, LLC				
FGC 275 Madison, LLC				
FGC 148 Madison, LLC				
FGC 304 PAS, LLC				
FGC 599 Lexington, LLC				
FGC 24 E12, LLC				
Aurify Brands Holdings, LLC				
Little Beet Brands Holdings, LLC				
Aurify Fish Taco Holdings, LLC				
Fish Tacos NY 1, LLC				
333 Fish Tacos NY 1, LLC				
Little Beet Table, LLC				
Little Beet, LLC				
LB City Vista, LLC				
LB 1291 First Avenue, LLC				
LB 320 Park, LLC				
LB Roosevelt Field, LLC				
LB 1140 Broadway, LLC				
LB 148 Madison, LLC				
LB W50, LLC				
LB Sub W50, LLC				
LB Westchester, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
LB Bryant Park, LLC				
LB Newport Center, LLC				
LB 125 Park, LLC				
LB Westport, LLC				
Melt Shop, LLC				
MS Special Events, LLC				
MS W50, LLC				
MS Sub W50, LLC				
MS W26, LLC				
MS 111 Fulton, LLC				
MS W52, LLC				
MS Roosevelt Field, LLC				
Melt Shop Enterprises, LLC				
MS Westchester, LLC				
MS Staten Island, LLC				
MS Smith Haven, LLC				
MS Menlo Park, LLC				
MS Marketing Fund, LLC				
Note Funding 1892-2, LLC	46-5644928			
Eldridge 17th Street Holdings LLC				
Eldridge Fevo Funding, LLC	27-1973901			
Eldridge Gamma Holdings, LLC	27-1973901			
Eldridge G-Form Holdings LLC	27-1973901			
Eldridge Nexus Funding, LLC	27-1973901			
Eldridge Lynx Funding LLC	27-1973901			
Canon Portfolio Trust, LLC	46-5763390			
Eldridge OOSTO Holdings, LLC	27-1973901			
Eldridge RBUSA Holdings LLC	27-1973901			
Eldridge Kindbody Holdings LLC	27-1973901			
Eldridge DPL Holdings LLC	27-1973901			
Eldridge PayActiv Holdings LLC				
Eldridge Wellthy Funding LLC				
Renegade Brands USA, INC.				
Steamboat Portfolio Trust, LLC	27-1973901			
Eldridge StandardVision Holdings, LLC	27-1973901			
StandardVision MIP, LLC				
Eldridge RBUSA Holdings LLC	27-1973901			
Eldridge PIPE Holdings II, LLC	27-1973901			
Eldridge PIPE Holdings, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge Bitkraft Funding LLC				
PrescientCo Holdings, LLC	27-1973901			
PrescientCo LLC				
Eldridge Esports One Funding LLC				
Sports Media Technology Corporation				
DS MB Holdings LLC	27-1973901			
Eldridge SLG Holdings, LLC				
Wanamaker Portfolio Trust, LLC	27-1973901			
Eldridge RBUSA Holdings LLC				
Eldridge Blink Holdings LLC				
Eldridge Tuvoli Holdings LLC				
Tuvoli Holdings, LLC				
Eldridge Equine II Holdings LLC				
Eldridge Pixion Funding LLC				
Pixion Games Limited				
Eldridge Diplomat Holdings, LLC				
CI BH Holdings LLC				
Fevo, Inc.				
Fevo Czech s.r.o.				
Fevo d.o.o. Beograd				
G-Form, LLC				
EKW Holdings II LLC				
KWSB Real Estate Venture II, LLC				
EKW Holdings III LLC				
KWSB Real Estate Venture III, LLC				
EKW Holdings IV LLC				
KWSB Real Estate Venture IV, LLC				
Eldridge Gaming 247 Funding LLC				
Gaming 247, Inc.				
Venn Studios LLC				
Venn Records LLC				
Venn Music Publishing, LLC				
Eldridge Esports Funding II LLC				
Eldridge DMO, LLC				
CardCash Holdings, LLC				
MF Master Seed Co., LLC	27-1973901			
MF Seed Co, LLC	27-1973901			
Putnam Asset Holdings, LLC				
Eldridge SCIH-P Holdings LLC	27-1973901			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge QuantaDT Holdings LLC	27-1973901			
Epic Preferred Holdings LLC	27-1973901			
Epic Preferred, LLC				
Flexjet, Inc.				
Tuvoli Holdings, LLC				
Eldridge KRNL Funding LLC				
Aurify Brands, LLC				
Trigger Investco, LLC	45-2869667			
Trigger Media Group, LLC				
Mayfair Portfolio Trust, LLC	27-1973901			
Eldridge Ballotready Holdings LLC	27-1973901			
Eldridge HIP I-15 Holdings LLC	27-1973901			
Eldridge HIP Riverport Holdings LLC	27-1973901			
Eldridge SCIH Holdings LLC	27-1973901			
Eldridge Gamma Holdings, LLC	27-1973901			
PrescientCo Holdings, LLC	27-1973901			
Epic Preferred Holdings LLC				
Donkey Elephant Productions, LLC				
Eldridge G-Form Holdings LLC				
G-Form Incentive Plan, LLC				
Eldridge HIP Ventures, LLC				
Eldridge VS, LLC				
Volo Sicuro, LLC				
100 N. Crescent Holdings LLC	27-1973901			
100 N. Crescent LLC	27-1973901			
Eldridge E&D RE Holdings LLC				
Mason Portfolio Trust, LLC				
Eldridge SCPH Investor LLC				
Eldridge SCPH, LLC	92-1494980			
Eldridge 625 Broadway, LLC				
Eldridge ELO Funding LLC				
Elo Entertainment Inc.				
Eldridge Truebill Funding, LLC				
Truebill, Inc.				
Eldridge PayActiv Holdings LLC				
PayActiv, Inc.				
CI BH Holdings II LLC				
SBC Civic Center LLC	27-1973901			
9350 Civic Center JV, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
9350 Civic Center Drive, LLC	27-1973901			
Arch Portfolio Trust, LLC				
Eldridge DPL Holdings LLC	27-1973901			
DPL Financial Partners, LLC	27-1973901			
Eldridge Kamerra Funding, LLC	27-1973901			
Eldridge PIPE Holdings II, LLC	27-1973901			
Epic Preferred Holdings LLC				
Eldridge 17th Street Holdings LLC				
ECD Brands Holdings LLC				
EC 17th Street Holdings LLC				
EC 17th Street MezzCo LLC				
Beach Hotel Associates LLC				
Aurify Brands, LLC				
Sensory Impact Group, LLC				
Thirteenth Floor Entertainment Group, LLC	82-1663469			
TFEG OW JV, LLC				
13FEG IP, LLC	82-1795667			
13FEG Ops, LLC	82-1669282			
Great Room Escape, LLC	47-3751022			
GRE Houston, LLC	82-2889149			
GRE Jacksonville, LLC	84-3043730			
GRE Columbus, LLC	82-5312313			
GRE Nashville, LLC	83-3326476			
GRE Tempe, LLC	82-5157526			
GRE Denver, LLC	82-5157678			
GRE Austin, LLC	82-5157777			
GRE San Antonio, LLC	82-5173684			
GRE Chicago, LLC	82-5173767			
GRE Cleveland, LLC	82-5173890			
GRE Dallas, LLC	82-5173988			
GRE Cincinnati, LLC	82-5174161			
13 FEG Haunted Holdings, LLC	82-5139988			
TFEG LB Event LLC	99-2781081			
TFEG ABG LA JV, LLC	88-3819518			
13FEG Haunted Prison, LLC	87-1211455			
13FEG Immersive Theater, LLC	87-1237697			
House of Torment LLC	27-1943988			
Sunset Screams LLC	27-2290258			
North City Screams LLC	47-3113827			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Asylum Holdings, LLC	46-4535833			
13th Floor Denver Holdings, LLC	46-5576805			
Desert Screams LLC	27-4739264			
Fear Farm Holdings, LLC	46-4861913			
Windy Screams LLC	46-4869025			
Terror on the Fox Holdings, LLC	81-2250895			
13FEG LA Holdings, LLC	82-4209231			
Nightmare Holdings, LLC	82-4373523			
Nashville Nightmare, LLC	47-4351579			
Priest Lake Haunted Woods, LLC	81-5330841			
13 FEG New Orleans, LLC	82-5140626			
13 FEG Columbus Holdings, LLC	82-5157321			
13FEG Jacksonville Holdings, LLC	82-5157445			
13FEG Houston Holdings, LLC	84-2284917			
13 FEG Touring Events, LLC	82-5141772			
Apocalypse Events LLC	47-1195281			
Denver Zombie Crawl LLC	81-4056054			
Massive Noise Holdings, LLC	82-5140868			
Massive Noise LLC	81-1547686			
13 FEG Asset Production, LLC	82-5141642			
13 FEG Alamo Production, LLC	82-5197382			
Pumpkin Fest Holdings, LLC	82-4321171			
Glow Holdings, LLC	82-4342175			
EACS II, LLC				
EACS LLC				
EBBH, LLC				
Eldridge BB Holdings, LLC				
Eldridge BBLP, LLC				
Blackbrook Capital (Europe) LP				
Blackbrook Capital (Europe) GP, LLC				
Blackbrook Capital (Europe) LP				
Blackbrook Capital (Europe) SARL				
Blackbrook Property Trading SARL				
BCAP Sens SCSP				
BCAP Sens GP SARL				
BCAP Sens SCSP				
BCAP Sens SAS				
Blackbrook Property Holdings SARL				
BCAP AMZ POZ 2 sp. z o.o				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
BCAP EK SBRY 3 Ltd				
BCAP NL Holdings SARL				
BCAP VM 8 SARL				
Simples Rotina Unipessoal Lda.				
Caboletix Lda				
Simpatica Decisao Unipessoal Lda.				
Caboletix Lda				
Kebramatix Lda				
BCAP DF 1 Holdings ApS				
BCAP DF 6 ApS				
BCAP DF 1 Aps				
BCAP SG 7 Holdings Ltd				
BCAP SG 7 Ltd				
Fental Investments SLU				
BCAP EROS 5 SLU				
BCAP TAP 10 Holdings Sp.zo.o				
BCAP TAP 10 Sp.zo.o				
BCAP ILLE 9 Holdings S.L.				
BCAP Illescas9 Property S.L.				
BCAP GX 11 Holdings Ltd				
BCAP GX Ltd				
BCAP FW 12 Holdings Ltd				
BCAP FW 12 Ltd				
BCAP RD 13 Holdings Ltd				
BCAP RD 13 Ltd				
BCAP GE Holdings SARL				
BCAP Ketsch SARL				
BCAP GE Holdings 2 SARL				
BCAP ERFURT SARL				
BCAP GE Holdings 3 SARL				
BCAP ERFURT 2 SARL				
Blackbrook Capital (Europe) Limited				
Blackbrook Capital (Europe) Carry LP				
Eldridge FS Holdings, LLC				
Eldridge CGCI, LLC	87-4199710			
Eldridge CG Holdings LLC				
Eldridge CG Holdings LLC				
Capital Integration Systems LLC				
CAIS Capital LLC				

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CAIS Insurance Solutions LLC				
CAIS Millennium USA Commitment Fund LLC				
CAIS Millennium Intl. Commitment Fund Ltd.				
CAIS Ares Senior Direct Lending II GP LLC				
CAIS Ares Senior Direct Lending II LP				
CM PEVF II GP LLC				
CAIS Mercer Private Equity Vintage Fund II LP				
CAIS Ares Senior Direct Lending II (TE) GP LLC				
CAIS Ares Senior Direct Lending II (TE) LP				
CAIS KKR Asset Based Finance Partners Access Fund GP LLC				
CAIS KKR Asset Based Finance Partners Access Fund, LP				
CAIS KKR Asset Based Finance Partners Offshore Access Fund, LP				
CAIS Access Fund - Asia Fund IV GP LLC				
CAIS Access Fund - Asia Fund IV LP				
CAIS Access Fund - BCRE I GP LLC				
CAIS Access Fund - BCRE I LP				
CAIS Access Fund - BCRE II GP LLC				
CAIS Access Fund - BCRE II LP				
CAIS Access Fund - MMC 2018 GP LLC				
CAIS Access Fund - MMC 2018 (Offshore) LP				
CAIS Access Fund - MMC 2018 LP				
CAIS Apollo HV Access Fund GP LLC				
CAIS Apollo Hybrid Value Access Fund LP				
CAIS BC Fund XIII, GP LLC				
CAIS BC Fund XIII, LP				
CAIS Blackstone Growth GP LLC				
CAIS Blackstone Growth LP				
CAIS Blackstone TAS V GP LLC				
CAIS Blackstone TAS V LP				
CAIS Blackstone TAS VI GP LLC				
CAIS Blackstone TAS VI LP				
CAIS Carlyle Direct Access GP LLC				
CAIS Carlyle Direct Access LP				
CAIS Carlyle Renewable and Sustainable Energy Fund GP LLC				
CAIS Carlyle Renewable and Sustainable Energy Fund LP				
CAIS Crawford Lake Fund Ltd.				
CAIS DES Composite Fund LLC				
CAIS DES Oculus LLC				
CAIS DES Oculus Ltd.				

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CAIS Financial Credit Investment IV Access Fund GP LLC				
CAIS Financial Credit Investment IV Access Fund LP				
CAIS ICG Strategic Equity III GP LLC				
CAIS ICG Strategic Equity III LP				
CAIS ICG Strategic Equity IV GP LLC				
CAIS ICG Strategic Equity IV LP				
CAIS Millennium Intl. Ltd.				
CAIS Millennium USA LLC				
CAIS Sculptor Master Fund LLC				
CAIS Sculptor Master Fund Ltd.				
CAIS Paloma International Ltd.				
CAIS Paloma Partners LLC				
CAIS Third Point Offshore Fund Ltd.				
CAIS Third Point Partners LLC				
CM PEVF I GP LLC				
CAIS Mercer Private Equity Vintage Fund (TE) I LP				
CAIS Mercer Private Equity Vintage Fund I LP				
CAIS Adams Street Private Income Fund LLC				
CAIS Carlyle Realty Partners IX Access Fund GP LLC				
CAIS Carlyle Realty Partners IX Access Fund LP				
CAIS Blackstone Tactical Opportunities Fund IV GP LLC				
CAIS Blackstone Tactical Opportunities Fund IV LP				
CAIS SL Alpine II, GP LLC				
CAIS SL Alpine II, LP				
CAIS Apollo Infrastructure Opportunities II Access Fund GP LLC				
CAIS Apollo Infrastructure Opportunities II Access Fund LP				
CAIS BTAS VIII Access Fund GP LLC				
CAIS BTAS VIII Access Fund, LP				
CAIS Carlyle Direct Access II GP LLC				
CAIS Carlyle Direct Access II LP				
CAIS Alkeon Innovation Private Series II GP LLC				
CAIS Alkeon Innovation Private Series II LP				
CAIS TCG Private Equity 2022 GP LLC				
TCG Private Equity 2022, L.P.				
CAIS Private Equity Core I GP LLC				
CAIS Private Equity Core I, L.P.				
CAIS Avenue Venture Opportunities Fund II GP LLC				
CAIS Avenue Venture Opportunities Fund II, L.P.				
CAIS HPS Strategic Investment Partners V GP LLC				

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CAIS HPS Strategic Investment Partners V, L.P.				
CAIS Apollo Investment Fund X GP LLC				
CAIS Apollo Investment Fund X, LP				
CAIS ICGSEIV Offshore GP LLC				
CAIS ICGSEIV Offshore, L.P.				
CAIS Bridge Net Lease Income Fund GP LLC				
CAIS Bridge Net Lease Income Fund, L.P.				
CAIS BlackRock Impact Opportunities GP LLC				
BlackRock Impact Opportunities (CAIS), L.P.				
CAIS Apollo Investment Fund X Offshore GP LLC				
CAIS Apollo Investment Fund X Offshore, LP				
CAIS Commerce Street Private Credit Fund I GP LLC				
Commerce Street Private Credit Fund I, L.P.				
CAIS Commerce Street Private Equity Fund I GP LLC				
Commerce Street Private Equity Fund I, L.P.				
CAIS SSA Strategic Partners LLC				
CM PEVF III GP LLC				
CAIS Mercer Private Equity Vintage Fund III LP				
CAIS AltAlpha Vintage LLC				
AltAlpha Vintage, L.P.				
CAIS WorldQuant Millennium SEALS Fund LLC				
CAIS WorldQuant Millennium SEALS Offshore Fund Ltd.				
SFG Multi-Strategy Fund GP LLC				
SFG Multi-Strategy Fund, L.P.				
CAIS Apollo Aligned Alternatives Offshore Fund Ltd.				
CAIS Apollo Aligned Alternatives Fund (TE) LLC				
CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC				
CAIS Warburg Pincus Global Growth (Fund XIV) , L.P.				
CAIS Strategic Investors Fund XI GP LLC				
CAIS Strategic Investors Fund XI, L.P.				
CAIS Vista Equity Partners Fund VIII GP LLC				
CAIS Vista Equity Partners Fund VIII, L.P.				
CAIS Crow Holdings Fund X GP LLC				
CAIS Crow Holdings Fund X, L.P.				
CAIS BSP SSP II GP LLC				
CAIS BSP SSP II, L.P.				
CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC				
CAIS Reverence Partners Opportunities Fund V (PE Fund III) L.P.				
CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CAIS Reverence Capital Partners Credit Opportunities Fund II, L.P.				
CAIS ICG Strategic Equity V GP LLC				
CAIS ICG Strategic Equity V, L.P.				
CAIS Monroe PCF V (Onshore) GP LLC				
CAIS Monroe PCF V (Onshore), L.P.				
CAIS Apollo Debt Solutions BDC Offshore Fund Ltd.				
CM PEVF IV GP LLC				
CAIS Mercer Private Equity Vintage Fund IV LP				
CAIS Ares Senior Direct Lending III GP LLC				
CAIS Ares Senior Direct Lending III, L.P.				
CAIS Davidson Kempner Partners Fund LLC				
CAIS Vista Equity Partners Fund VIII Offshore GP LLC				
CAIS Vista Equity Partners Fund VIII Offshore, L.P.				
CAIS ICGSEV Offshore GP LLC				
CAIS ICGSEV Offshore, L.P.				
CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC				
CAIS Apollo S3 Equity & Hybrid Solutions Fund, L.P.				
CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE) GP LLC				
CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE), L.P.				
Procyon Vintage I GP LLC				
Procyon Vintage I, L.P.				
Procyon Evergreen I GP LLC				
Procyon Evergreen I, L.P.				
CAIS TCG Private Credit 2024 GP LLC				
TCG Private Credit 2024, L.P.				
CAIS TCG Private Credit (Offshore) 2024 GP LLC				
CAIS North Rock Fund LLC				
CAIS North Rock Fund, Ltd.				
CAIS Blue Owl Strategic Equity GP LLC				
CAIS Blue Owl Strategic Equity, L.P.				
CAIS Ares Corporate Opportunities Fund VII GP LLC				
CAIS Ares Corporate Opportunities Fund VII, L.P.				
CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore GP LLC				
CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore, L.P.				
CAIS SAM Alternative Investment Opportunities Fund I GP LLC				
SAM Alternative Investment Opportunities Fund I, L.P.				
CAIS Franklin BSP Real Estate Opportunistic Debt Fund II GP LLC				
CAIS Franklin BSP Real Estate Opportunistic Debt Fund II, L.P.				
CAIS Stonepeak Infrastructure Fund V GP LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CAIS Stonepeak Infrastructure Fund V, L.P.				
CAIS GLT Private Alts Fund I GP LLC				
GLT Private Alts Fund I, L.P.				
CAIS OT Opportunities XII CAIS (Onshore) Access Fund GP LLC				
Oaktree Opportunities XII CAIS (Onshore) Access Fund, L.P.				
CAIS Ares Senior Direct Lending III TE GP LLC				
CAIS Ares Senior Direct Lending III TE, L.P.				
CAIS ICG Core Private Equity Fund, LLC				
CAIS Blue Owl GP Stakes VI GP LLC				
CAIS Blue Owl GP Stakes VI, L.P.				
CAIS ICG LP Secondaries Fund I GP LLC				
CAIS ICG LP Secondaries Fund I, L.P.				
CAIS KKR Ascendant Fund I GP LLC				
CAIS ICG LP Secondaries Fund I, L.P.				
CAIS Vista Foundation Fund V GP LLC				
CAIS Vista Foundation Fund V, L.P.				
CAIS Jain Global Fund LLC				
CAIS Related Fund IV GP LLC				
CAIS Related Fund IV, L.P.				
CAIS Related Fund IV (TE) GP LLC				
CAIS Related Fund IV (TE), L.P.				
CAIS Lexington Middle Market Investors V GP LLC				
CAIS Lexington Middle Market Investors V, L.P.				
CAIS Davidson Kempner Real Estate Opportunities Fund GP LLC				
CAIS Davidson Kempner Real Estate Opportunities Fund, L.P.				
CAIS Veritas PE IX GP LLC				
CAIS Veritas PE IX, L.P.				
SAM Alternative Investment Opportunities Fund II GP LLC				
SAM Alternative Investment Opportunities Fund II, L.P. Offshore				
CAIS Blue Owl GP Stakes VI (TE) GP LLC				
CAIS Blue Owl GP Stakes VI (TE), L.P.				
CAIS Millennium USA Commitment Fund III LLC				
CAIS Millennium USA Commitment Fund III GP LLC				
CAIS Millennium Intl. Commitment Fund III Ltd. Offshore				
CAIS KKR North America Fund XIV GP LLC				
CAIS KKR North America Fund XIV, L.P.				
CAIS LGP Sage Equity Investors GP LLC				
CAIS LGP Sage Equity Investors, L.P.				
CAIS Partners Group Secondary Fund VIII GP LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CAIS Partners Group Secondary Fund VIII, L.P.				
FDC Investment Partners VIII GP LLC				
FDC Investment Partners VIII, L.P.				
Waverly Growth Fund II GP LLC				
Waverly Growth Fund II, L.P.				
One Brick Select Private Equity 2024 GP LLC				
One Brick Select Private Equity 2024, L.P.				
Radnor Equity Partners GP LLC				
Radnor Equity Partners, L.P.				
CAIS Pinegrove Capital Partners I Access GP LLC				
Pinegrove Capital Partners I Access, L.P.				
Razor's Edge Fund IV Access GP LLC				
Razor's Edge Fund IV Access, L.P.				
NewPoint Impact Fund I Access GP LLC				
NewPoint Impact Fund I Access, L.P.				
CAIS Vista Foundation Fund V (Offshore) GP LLC				
CAIS Vista Foundation Fund V (Offshore), L.P.				
OCM Private Wealth Alternative Opportunities Fund I GP LLC				
OCM Private Wealth Alternative Opportunities Fund I, L.P.				
CAIS DES Lithic LLC				
Eldridge HZACS LLC				
Horizon Sponsor, LLC				
HZACS CI, LLC				
Sommsation Holdings, LLC				
Sommsation Services Holdings LLC	87-3416715			
Sommsation Services, LLC				
Sommsation, LLC				
Monroe Portfolio Trust, LLC				
Post Portfolio Trust, LLC				
Vivid Seats, Inc.				
Eldridge LAD Holdings, LLC	87-4229221			
Eldridge FGNY Holdings, LLC	27-1973901			
The Eldridge FGNY Irrevocable Trust				
Eldridge FGNY LLC				
FGNY ParentCo Holdings, LLC				
HME Investors, LLC				
HME Holdings, LLC				
Eldridge IP Holdings II LLC	27-1973901			
Eldridge IP Holdings LLC	27-1973901			

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Asbury Boss, LLC	27-1973901			
Somebody Told Me, LLC				
Ausenco Funding, LLC	27-1973901			
Ausenco Holdings, LLC				
Ausenco Bidco, LLC				
Field Point Portfolio Trust, LLC	27-1973901			
Soundview Portfolio Trust, LLC				
Eldridge GP, LLC				
Eldridge GP1 Strategic Equity Fund GP L.P.				
Eldridge GP1 Strategic Equity Fund L.P.				
Eldridge GP1 Strategic Equity Fund-A L.P.				
Eldridge Sports and Entertainment GP, LP				
Eldridge Sports and Entertainment C GP, LLC				
Eldridge Sports and Entertainment Fund C, LP				
Eldridge Sports and Entertainment Fund Aggregator B, LP				
Eldridge Sports and Entertainment Fund, LP				
Eldridge Sports and Entertainment Fund Offshore, LP				
Eldridge Sports and Entertainment Fund Aggregator A, LP				
Eldridge SE Co-Invest E, LP	27-1973901			
Eldridge Carry Holdings, LP				
Eldridge Sports and Entertainment GP, LP				
Eldridge Sports and Entertainment Fund, LP				
Eldridge Sports and Entertainment Fund Offshore, LP				
Eldridge Sports and Entertainment Fund Aggregator A, LP				
Eldridge Sports and Entertainment Fund C, LP				
Eldridge Sports and Entertainment Fund Aggregator B, LP				
Eldridge GP1 Strategic Equity Fund GP L.P.				
Eldridge GP1 Strategic Equity Fund L.P.				
Eldridge GP1 Strategic Equity Fund-A L.P.				
Eldridge SE Co-Invest E, LP	27-1973901			
Eldridge Management Carry Holdings, LP				
Eldridge Management Holdings, LLC				
Eldridge Capital Management, LLC				
Eldridge GP1 Advisers, LLC				
Eldridge Credit Advisers (UK) Limited				
Eldridge Capital Management Services (UK) Limited				
Eldridge Capital Management Services, LLC				
Eldridge SME Advisers, LLC	27-1973901			
ESCA Holdings, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Panagram Senior Loan Fund I GP, LLC				
Panagram Senior Loan Fund I, LP				
Panagram Senior Loan Fund II GP, LLC				
Panagram Senior Loan Fund II, LP				
Panagram Senior Loan Fund III GP, LLC				
Panagram Senior Loan Fund III, LP				
Panagram Senior Loan Fund IV GP, LLC				
Panagram Senior Loan Fund IV, LP				
Panagram Senior Loan Fund V GP, LLC				
Panagram Senior Loan Fund V, LP				
Panagram Senior Loan Fund VI GP, LLC				
Panagram Senior Loan Fund VI, LP				
ESCA Services Holdings, LLC				
ESCA Services, LLC				
ESCA Services, LLC				
Eldridge Structured Credit Advisers, LLC				
Binney Park Capital, LLC				
Panagram Capital Administrator, LLC				
ESCA Capital, LLC				
Eldridge Capital Management (Signapore) PTE. LTD				
Eldridge CI Holdings II LLC				
Eldridge CI LP LLC				
CBAM Holdings, LLC	27-1973901			
CBAM Partners, LLC	82-3195582			
CBAM Credit Opportunities Fund GP, LLC				
CBAM Credit Opportunities Fund, LP				
Maranon Holdings, LLC				
Maranon Capital Ultimate General Partner, LLC				
Maranon Senior Strategies Fund XIII GP, L.P.				
Maranon Senior Credit Strategies Fund XIII DB, LLC				
Maranon Senior Strategies Fund XIII, L.P.				
Maranon Senior Credit Strategies Fund XIV GP, L.P.				
Maranon Senior Credit Strategies Fund XIV, L.P.				
Maranon Senior Credit Strategies Fund X GP, L.P.				
Maranon Senior Credit Strategies Fund X-Levered, L.P.				
Maranon Senior Credit X-Levered SPV, LLC				
Maranon Senior Credit Strategies Fund X-Unlevered, L.P.				
Maranon Senior Credit GP II, L.P.				

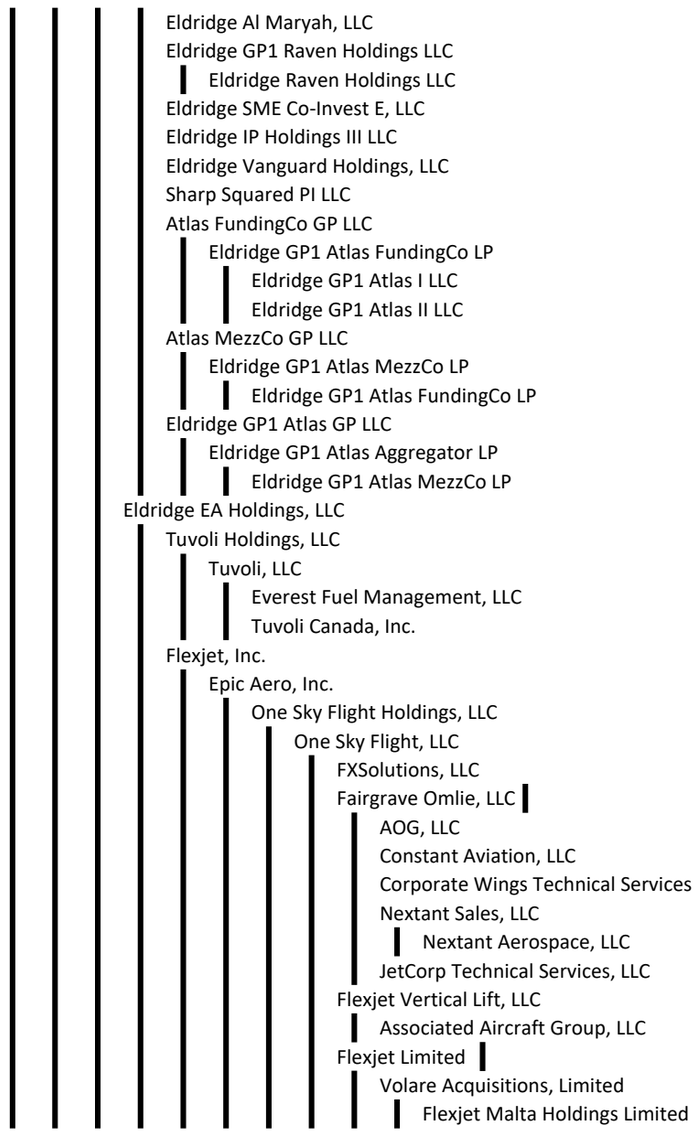
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Maranon Senior Credit Fund II-B, LP				
Maranon Senior Credit Strategies GP V, LP				
Maranon Senior Credit Strategies Fund V-Unlevered, LP				
Maranon Senior Credit Strategies Fund V-Levered, LP				
Maranon Senior Credit Fund V-Onshore SPV LLC				
Maranon Centre Street General Partner, LP				
Maranon Centre-B Street Partnership LP				
Maranon Centre-B Street SPV LLC				
Maranon Centre Street Partnership LP				
Maranon Centre Street SPV LLC				
Maranon Mezzanine GP II, LP				
Maranon Mezzanine Fund II, LP				
Maranon Mezzanine Offshore Fund II, LP				
Maranon Senior Credit Opportunities Fund SPV GP, LP				
Maranon Senior Credit Opportunities Fund SPV, LP				
Maranon Senior Credit Opportunities Fund SPV, LLC				
Maranon Senior Credit Opportunities Fund SPV II, LP				
Maranon Senior Credit Opportunities Fund SPV II, LLC				
Maranon Senior Credit Opportunities Fund SPV III, LLC				
Maranon Senior Credit Opportunities Fund SPV III, LP				
Maranon Senior Credit Fund IX GP, L.P.				
Maranon Senior Credit Fund IX, LLC				
Maranon Senior Credit Fund IX DB, L.P.				
Maranon Senior Credit Fund IX, LLC				
Maranon Capital, LP				
Maranon Management LLC				
Maranon Services, LLC				
Maranon Services Corp.				
Maranon Services, LLC				
Maranon Centre Street Executive Fund LP				
Maranon Senior Rated Fund I LLC				
Eldridge Ausenco Holdings, LLC	27-1973901			
Eldridge GP 1 SEF Holdings, LLC	27-1973901			
Eldridge NFG Holdings, LLC	27-1973901			
Eldridge Carry Holdings, LP				
Eldridge Management Carry Holdings, LP				
Eldridge Management Holdings, LLC				
Eldridge GP1 IPS Holdings LLC				
Eldridge GP1 Puris Holdings LLC				

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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Flexjet Malta Operations Limited				
Flexjet Operations Ltd.				
Halo Aviation Ltd.				
Sirio Acquisition S.r.l.				
Sirio S.p.A.				
Aero Solutions Srl				
Flexjet, LLC				
Flight Options, LLC				
Sentient Holdings, LLC				
Sentient Jet, LLC				
Sentient Jet Charter, LLC				
Skyjet Europe Limited				
PrivateFly Limited				
Volo Sicuro, LLC				
Eldridge Acre Holdings LLC				
Eldridge Acre Partners GP, LLC				
AECOM Capital Real Estate Fund II GP, LLC				
Eldridge Acre Partners, LP				
Acre Capital Advisors, LLC				
Eldridge RJPC Holdings, LLC				
RJPC Investor, LLC				
RJPC Holdings LLC				
RJPC Lender LLC				
Eldridge Sharp Holdings LLC				
Eldridge Sharp PB LLC	27-1973901			
Sharp Squared PB LP				
Sharp FundingCo LP				
Sharp FundingCo SP LP				
Sharp FundingCo W LP				
Eldridge Sharp FC LLC	27-1973901			
Sharp FundingCo LP				
Eldridge Sharp PC LLC	27-1973901			
Sharp Squared PC LP				
Sharp FundingCo LP				
Sharp Squared PB GP LLC				
Sharp Squared PB LP				
Sharp Squared PC GP LLC				
Sharp Squared PC LP				
Eldridge Atlas Investor, LLC	27-1973901			

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge GP1 Atlas Aggregator LP				
Eldridge GP1 Atlas Co-Investors, LP				
Eldridge College Sports Holdings, LLC	27-1973901			
Eldridge GP1 Atlas GP, LLC	27-1973901			
Eldridge GP1 Atlas Co-Investors, LP				
SBT Media Holdings, LLC				
Spoon River Investments, LLC				
Fox River Investments, LLC				
3030 Chain Bridge Road, LLC				
Leadoff Investments, LLC				
Bilbao Capital, LLC				
Bilbao Asset Holdings, LLC				
Bilbao-KCI, LLC				
Eldridge Industries, LLC				
EEH 2017 Preferred Member, LLC				
EEH 2017-EC, LLC				
Eldridge Industries, LLC				
Cary Street Capital, LLC				
Croatan Holdings, LLC				
EEH 2017-AHC, LLC				
EEH 2017, LLC				
Eldridge Industries, LLC				
EMO Holdings, LLC				
Jola20, LLC				
MASH EI Holdco, LLC				
Owl Capital, LLC				
Sable River Capital, LLC				
Thornwood Capital, LLC				
Weissach Capital, LLC				
Wight Cap Holdings, LLC				
SBT-WWB, LLC				
WWB Holdings, LLC				
Wildwood Portfolio Trust, LLC	47-2491512			

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	SBL Holdings GRP	00000					Todd L. Boehly, Individual		UIP				Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Anthony D. Minella, Individual		NIA				Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Echidna Capital LLC	DE	NIA	Anthony D. Minella, Individual	Ownership	70.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC	DE	NIA	Echidna Capital LLC	Other		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TLB-GBM, LLC	DE	NIA	Todd L. Boehly, Individual	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					NZC Capital LLC	DE	UIP	Todd L. Boehly, Individual	Ownership	89.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SBT Investors LLC	DE	UIP	NZC Capital LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC	DE	UIP	SBT Investors, LLC	Ownership	74.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1974054				Eldridge, LLC	DE	UIP	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-1202239				Maranon Partners, LLC	KS	UIP	Eldridge, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-1202239				Eldridge Wealth Solutions, Inc.	KS	UIP	Eldridge, LLC	Ownership	99.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-1625121				Security Benefit Business Services, LLC	KS	NIA	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-2425642				SBL Holdings, Inc.	KS	UDP	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Everly Holdings, LLC	DE	NIA	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Everly, LLC	KS	NIA	Everly Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Everly Incentive Plan, LLC	DE	NIA	Everly Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Everly Life Insurance Company	WI	IA	Everly Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-4662966				Gennessee Insurance Agency, LLC	DE	NIA	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CF-G Funding, LLC	DE	NIA	Gennessee Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-1917571				CF-G Funding II, LLC	DE	NIA	Gennessee Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-1922620				CF-G Funding III, LLC	DE	NIA	Gennessee Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-3661691				Dunbarre Insurance Agency, LLC	DE	NIA	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DNBR Funding, LLC	KS	NIA	Dunbarre Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-3661691				DNBR Funding II, LLC	DE	NIA	Dunbarre Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
04890	SBL Holdings GRP	60084	13-3797548				First Security Benefit Life Insurance and Annuity Company of New York	NY	IA	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
04890	SBL Holdings GRP	68675	48-0409770				Security Benefit Life Insurance Company	KS	RE	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB ISH LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-0409770				SecBen GBM Investco, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-6104423		0000200684		Security Distributors, LLC	KS	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	35-2471241				SAILES 2, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Topeka Grand Hotels, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	37.0	Todd L. Boehly	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	SBL Holdings GRP	00000					IDF V, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					IDF VI, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	16485	83-2872065				Sixth Avenue Reinsurance Company	VT	DS	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	YES	
00000	SBL Holdings GRP	00000					SB IIS Co LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bentley Park, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Bilt Holdings LLC	DE	NIA	Bentley Park, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge DBZ Holdings, LLC	DE	NIA	Bentley Park, LLC	Ownership	13.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Hawk Trail, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge HBF II Holdings, LLC	DE	NIA	Hawk Trail, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB Restructured Asset, LLC	DE	NIA	Hawk Trail, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SSVP Capital, LLC	KS	NIA	Hawk Trail, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pinckney Holdings, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Coronado Heights, LLC	KS	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Chisholm Trail, LLC	KS	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Shamrock Valley, LLC	KS	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Monarch Field, LLC	KS	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Triple8, LLC	KS	NIA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Earhart Capital, LLC	KS	NIA	Triple8, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FHI Investor, LLC	DE	NIA	Security Benefit Life Insurance Company	Ownership	16.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FHI Holdings LLC	DE	NIA	FHI Investor, LLC	Ownership	50.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Security Financial Resources, Inc.	KS	NIA	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB Corporate Funding LLC	DE	NIA	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dornwood Park,LLC	DE	NIA	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-2647722				MAG Finance, LLC	KS	NIA	Dornwood Park,LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Galinda Park, LLC	DE	NIA	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Kaw Valley Capital, LLC	DE	NIA	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Red Sea 2024-6, LLC	DE	NIA	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sherwood Park, Inc.	KS	NIA	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	SBL Holdings GRP	00000	87-4075151				Dayton Funding II, LLC	DE	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge FHI Investor LLC	DE	NIA	Dayton Funding II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FHI Investor, LLC	DE	NIA	Eldridge FHI Investor LLC	Ownership	45.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge S3-H Holdings LLC	DE	NIA	Dayton Funding II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge SCIH Holdings II LLC	DE	NIA	Dayton Funding II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge Epic Holdings, LLC	DE	NIA	Dayton Funding II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge FHI Investor II, LLC	DE	NIA	Dayton Funding II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Dayton Funding, LLC	DE	NIA	Dayton Funding II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Locust Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				GC Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Greenview Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Walnut Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Skyline Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge CIREF Holdings, LLC	DE	NIA	Skyline Portfolio Trust, LLC	Ownership	29.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Randolph Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge Isar Funding LLC	DE	NIA	Randolph Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Augusta Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Brook Creek Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Windsor Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge CEC Funding, LLC	DE	NIA	Windsor Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Tamarack Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Big Springs, LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet, Inc.	DE	NIA	Big Springs, LLC	Ownership	5.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Cyrus Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge HCC Investor LLC	DE	NIA	Cyrus Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge HCC, LLC	DE	NIA	Eldridge HCC Investor LLC	Ownership	6.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Deer Creek Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Gladstone Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge HI Funding, LLC	DE	NIA	Gladstone Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge Clark Funding, LLC	DE	NIA	Gladstone Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge Stucki Holdings, LLC	DE	NIA	Gladstone Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Merriam Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PG Senior Loan Fund VIII Issuer, LLC	DE	NIA	Merriam Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Lenox Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Meadowlark Funding LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Brookville Industries, LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FHI Investor, LLC	DE	NIA	Brookville Industries, LLC	Ownership	10.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	NIA	Brookville Industries, LLC	Ownership	10.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Potwin Place, LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge CIREF Holdings, LLC	DE	NIA	Potwin Place, LLC	Ownership	70.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge SHDG Holdings LLC	DE	NIA	Potwin Place, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge SFLY Funding, LLC	DE	NIA	Potwin Place, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Hillcrest Holdings, LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	NIA	Hillcrest Holdings, LLC	Ownership	15.4	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	87-4075151				Holliday Park, LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Scopely Holdings LLC	DE	NIA	Holliday Park, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Ozawkie LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Collins Park, LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge CLIO Holdings LLC	DE	NIA	Collins Park, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Jefferson Square 1892, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	92-1494980				Eldridge SCPH Investor II LLC	DE	NIA	Jefferson Square 1892, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	92-1494980				Eldridge SCPH, LLC	DE	NIA	Eldridge SCPH Investor II LLC	Ownership	46.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Jefferson Remark Funding LLC	DE	NIA	Jefferson Square 1892, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				PD Holdings LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FHI Investor, LLC	DE	NIA	PD Holdings LLC	Ownership	27.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	NIA	PD Holdings LLC	Ownership	32.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet, Inc.	DE	NIA	Epic Preferred Holdings II LLC	Ownership	7.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tuvoli Holdings, LLC	DE	NIA	Epic Preferred Holdings II LLC	Ownership	13.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Monterey Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Atlas Funding, LLC	DE	NIA	Monterey Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	NIA	Monterey Portfolio Trust, LLC	Ownership	12.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Quinton Heights, LLC	KS	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	NIA	Quinton Heights, LLC	Ownership	24.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Ravenwood Portfolio Trust, LLC	DE	NIA	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	NIA	Ravenwood Portfolio Trust, LLC	Ownership	4.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ripley Park, LLC	DE	NIA	Sherwood Park, Inc.	Ownership	70.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Auburndale, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-5651598				Banner Creek Bridge, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dawn Acres V, LLC	DE	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Free State Funding, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Garfield Park, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit IV, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Nicodemus Place, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Primary Issue Anchor Separate Account LLC	DE	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF SB Investor, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Shock Hill Field, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Red Sea 2022-3, LLC	KS	NIA	Shock Hill Field, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SRSB Credit Fund LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SRSB OCF LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Weary Blues Holdings, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					1861 Capital, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dawson 1967, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maple Hill, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Red Sea 2022-1, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tornado Digital, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Loan Funding 2025-1 WH, LLC	DE	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sunset Hills, LLC	KS	NIA	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Syracuse City, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Chain Bridge Opportunistic Funding Holdings, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Chain Bridge Opportunistic Funding, LLC	KS	NIA	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mine Creek, LLC	KS	NIA	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Crestview Park, LLC	KS	NIA	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Strataca Holdings, LLC	KS	NIA	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Prairie Hill, LLC	KS	NIA	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Little Bluestem, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Red Sea 2024-1, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cottonwood Pioneer Capital, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CDS Holdings, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge RV Holdings, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ivory Fort, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Mammoth Ridge Discovery, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge HSCM Holdings, LLC	DE	NIA	Mammoth Ridge Discovery, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Ruby Slipper Pair, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Western Meadowlark Plains, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Dust Bowl Capital, LLC	KS	NIA	Sherwood Park, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-1202239				SBC LAD Holdings, LLC	DE	NIA	Eldridge Wealth Solutions, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4229221				Eldridge LAD Holdings, LLC	DE	NIA	SBC LAD Holdings, LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-1202239				SB Knoema Holdings, LLC	DE	NIA	Eldridge Wealth Solutions, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Knoema Corporation	DE	NIA	SB Knoema Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Seek Data Holdings, LLC	DE	NIA	SB Knoema Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Seek Data LLC	TN	NIA	Seek Data Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Knoema IT Solutions India Private Limited	IND	NIA	Seek Data Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-3929563				Zinnia Holdco, LLC	KS	NIA	Eldridge Wealth Solutions, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Asset Holdings, LLC	DE	NIA	Zinnia Holdco, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	83-4541988				Zinnia Corporate Holdings, LLC	DE	NIA	Zinnia Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	99-2092870				Zinnia Asset Holdings II, LLC	DE	NIA	Zinnia Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Business Services LLC	DE	NIA	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EH2021, LLC	DE	NIA	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SE2 Services LLC	DE	NIA	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Tech Solutions LLC	DE	NIA	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Policygenius LLC	DE	NIA	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PG320S LLC	DE	NIA	Policygenius LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					ZDS Holdings LLC	DE	NIA	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Distributor Solutions LLC	DE	NIA	ZDS Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Consulting LLC	DE	NIA	Zinnia Distributor Solutions LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Tech Solutions Canada ULC	CAN	NIA	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Life.io, LLC	DE	NIA	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Convergent Financial Technologies LLC	DE	NIA	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Life Products Solutions Group, LLC	FL	NIA	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Technology Services Ireland	IRL	NIA	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Digital Service LLP	IND	NIA	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	20-2640636				se2, LLC	KS	NIA	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Zinnia Digital Service LLP	IND	NIA	se2, LLC	Ownership		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-1118137				Security Benefit Academy, Inc.	KS	NIA	Eldridge Wealth Solutions, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-5399711				N318MM, LLC	KS	NIA	Eldridge Wealth Solutions, Inc.	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CH Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CH LP LLC	DE	NIA	Eldridge CH Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CH GP LLC	DE	NIA	Eldridge CH Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ACZ Investments LP	DE	NIA	Eldridge CH GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI-F Zenith LP	JEY	NIA	ACZ Investments LP	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI-F Zenith UK Holdings Limited	GBR	NIA	CI-F Zenith LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Liverpool Holdings Limited	GBR	NIA	CI-F Zenith UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Portsmouth Zenith Holdings Limited	GBR	NIA	CI-F Zenith UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ACZ Students LLC	DE	NIA	ACZ Investments LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Student Strat 1 LP	JEY	NIA	ACZ Students LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI-F Zenith GP Limited	JEY	NIA	CI Student Strat 1 LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Zenith Master Holdings Ltd	JEY	NIA	CI Student Strat 1 LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Zenith UK Holdings Limited	GBR	NIA	CIM Zenith Master Holdings Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Nottingham Holdings 2 Limited	GBR	NIA	CIM Zenith UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Manchester Holdings Limited	GBR	NIA	CIM Zenith UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Liverpool OpCo Limited	GBR	NIA	CIM Zenith UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Nottingham OpCo Limited	GBR	NIA	CIM Zenith UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CIM Zenith UK Holdings II Limited	GBR	NIA	CIM Zenith Master Holdings Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM York Holdings Limited	GBR	NIA	CIM Zenith UK Holdings II Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Leeds Holdings Limited	GBR	NIA	CIM Zenith UK Holdings II Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM York OpCo Limited	GBR	NIA	CIM Zenith UK Holdings II Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Zenith UK Holdings III Limited	GBR	NIA	CIM Zenith Master Holdings Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Bristol Co-Living Holdings Limited	GBR	NIA	CIM Zenith UK Holdings III Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Bristol Holdings Limited	GBR	NIA	CIM Zenith UK Holdings III Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Atlas Venture Holdings LP	DE	NIA	ACZ Investments LP	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Atlas IntermediateCo LLC	DE	NIA	Atlas Venture Holdings LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Atlas Venture Investment LP	DE	NIA	Atlas Venture Holdings LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Moto InvestoCo Limited	GBR	NIA	Atlas Venture Investment LP	Ownership	13.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mana Holdco Limited	GBR	NIA	Moto InvestoCo Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					JANU BOAT FINCO LIMITED	GBR	NIA	Mana Holdco Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					AP HAKONE FINCO PTE. LTD	SGP	NIA	Mana Holdco Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					AP Hakone Pte. Limited	SGP	NIA	AP HAKONE FINCO PTE. LTD	Ownership	51.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TCI FINCO LIMITED	GBR	NIA	Mana Holdco Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Northwest TCI Holdings Ltd.		NIA	TCI FINCO LIMITED	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mana BH LLC	DE	NIA	Mana Holdco Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TR FINCO LIMITED	GBR	NIA	Mana Holdco Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tahitian Resorts Limited		NIA	TR FINCO LIMITED	Ownership	51.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Societe Nouvelle De L'hotel Bora Bora	PYF	NIA	Tahitian Resorts Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					RA 1537 Holding Limited	GBR	NIA	Mana Holdco Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Rosa Alpina 1537 S.R.L.	ITA	NIA	RA 1537 Holding Limited	Ownership	49.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International LP	DE	NIA	Eldridge CH GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain RE LLC	DE	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Boston Holdings LLC	DE	NIA	Cain RE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Trinity Stuart Holding, LLC	DE	NIA	CI Boston Holdings LLC	Ownership	85.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TS Retail Holding, LLC	DE	NIA	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TS Pied-a-Terre Holding, LLC	DE	NIA	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TS Residences Holding, LLC	DE	NIA	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Trinity Stuart Hotel LLC	DE	NIA	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Trinity Stuart Development LLC	DE	NIA	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI SF Holdings Limited	GBR	NIA	Cain RE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fulwell Cain Studios Limited	GBR	NIA	CI SF Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI HM Holdings LLP	GBR	NIA	Cain RE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI HM InvestCo Limited	GBR	NIA	CI HM Holdings LLP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Honey Monster Limited	GBR	NIA	CI HM InvestCo Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					HM DevCo Limited	GBR	NIA	Honey Monster Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					HoneyMonster HoldCo 1 Limited	GBR	NIA	Honey Monster Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					HoneyMonster HoldCo 2 Limited	GBR	NIA	HoneyMonster HoldCo 1 Limited	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Bridge Road Southall Limited	GBR	NIA	HoneyMonster HoldCo 2 Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bridge Road Southall NewCo Limited	GBR	NIA	Bridge Road Southall Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bridge Road Southall 2 Limited	GBR	NIA	Bridge Road Southall Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI FLL Holdings, LLC	DE	NIA	Cain RE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fort Rock Pruf Parent LLC	DE	NIA	CI FLL Holdings, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FPR 1 Member LLC	DE	NIA	Fort Rock Pruf Parent LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FPR Investor LLC	DE	NIA	FPR 1 Member LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FPR US 1 LLC	DE	NIA	Fort Rock Pruf Parent LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fort Pruf Rock Mezz LLC	DE	NIA	Fort Rock Pruf Parent LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fort Rock Pruf Trustee LLC	DE	NIA	Fort Pruf Rock Mezz LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI San Diego Holdings LLC	DE	NIA	Cain RE LLC	Ownership	14.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCM 625 Broadway Holdco LLC	DE	NIA	CI San Diego Holdings LLC	Ownership	93.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCM 625 Broadway Mezz, LLC	DE	NIA	BCM 625 Broadway Holdco LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCM 625 Broadway LLC	DE	NIA	BCM 625 Broadway Mezz, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI W57th Street Holdings LLC	DE	NIA	Cain RE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					125 West 57th Street Holdings LLC	DE	NIA	CI W57th Street Holdings LLC	Ownership	85.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					125 West 57th Street Property Owner LLC	DE	NIA	125 West 57th Street Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					125 West 57th Street Mezz 2, LLC	DE	NIA	125 West 57th Street Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					125 West 57th Street Mezz, LLC	DE	NIA	125 West 57th Street Mezz 2, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					125 West 57th Street Property Owner LLC	DE	NIA	125 West 57th Street Mezz, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI BH Holdings II LLC	DE	NIA	Cain RE LLC	Ownership	71.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Oasis BH, LLC	DE	NIA	CI BH Holdings II LLC	Ownership	29.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					One BH Investors LLC	DE	NIA	Cain RE LLC	Ownership	77.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI BH Holdings LLC	DE	NIA	One BH Investors LLC	Ownership	71.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Oasis BH, LLC	DE	NIA	CI BH Holdings LLC	Ownership	58.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OBH PE Issuer LLC	DE	NIA	Oasis BH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OBH PE Issuer II LLC	DE	NIA	OBH PE Issuer LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OBH FB Issuer LLC	DE	NIA	OBH PE Issuer II LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OBH HoldCo Pledgor LLC	DE	NIA	OBH FB Issuer LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OBH HoldCo LLC	DE	NIA	OBH HoldCo Pledgor LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OWR InvestCo LLC	DE	NIA	OBH HoldCo LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BHLR Investco, LLC	DE	NIA	OBH HoldCo LLC	Ownership	65.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BHLR Intermediate Co, LLC	DE	NIA	BHLR Investco, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BH Luxury Residences, LLC	DE	NIA	BHLR Investco, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OWR Intermediate Co LLC	DE	NIA	OWR InvestCo LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OWR Hotel Owner LLC	DE	NIA	OWR Intermediate Co LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OWR Mezz II Borrower LLC	DE	NIA	OBH Intermediate Holdco, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Oasis West Realty LLC	DE	NIA	OWR Mezz II Borrower LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE Miami Holdings LLC	DE	NIA	Cain RE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE NE Street LLC	DE	NIA	CHE Miami Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					720 NE Street LLC	DE	NIA	CHE NE Street LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					720 NE Street Holdco LLC	DE	NIA	CHE NE Street LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					720 NE Street PropCo LLC	DE	NIA	CHE NE Street LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CHE Edgewater LLC	DE	NIA	CHE Miami Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					700 Edgewater Development Parent, LLC	DE	NIA	CHE Edgewater LLC	Ownership	45.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					700 Edgewater Development Mezz, LLC	DE	NIA	CHE Edgewater LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					700 Edgewater Development, LLC	DE	NIA	CHE Edgewater LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Baia Waterviews LLC	DE	NIA	CHE Edgewater LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE South Brickell LLC	DE	NIA	CHE Miami Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Miami Waterfront Ventures Parent, LLC	DE	NIA	CHE South Brickell LLC	Ownership	60.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Miami Waterfront Ventures Mezz, LLC	DE	NIA	CHE South Brickell LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Miami Waterfront Ventures, LLC	DE	NIA	CHE South Brickell LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE 830 Brickell LLC	DE	NIA	CHE Miami Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Watson Brickell Development Parent, LLC	DE	NIA	CHE 830 Brickell LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Watson Brickell Development Mezz, LLC	DE	NIA	CHE 830 Brickell LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Watson Brickell Development, LLC	DE	NIA	CHE 830 Brickell LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Watson Brickell Development Pledgor, LLC	DE	NIA	CHE 830 Brickell LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Founder Partner GP LLC	DE	NIA	Cain RE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Founder Partner LP	DE	NIA	Cain RE LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CH Capital A Holdings LLC	DE	NIA	Cain RE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI GGL Limited	GBR	NIA	CH Capital A Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Galliard Group Limited	GBR	NIA	CI GGL Limited	Ownership	4.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Galliard Holdings Ltd	GBR	NIA	Galliard Group Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Orchard Wharf Developments Ltd	GBR	NIA	Galliard Holdings Ltd	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					37-41 Mortimer Street LLP	GBR	NIA	CH Capital A Holdings LLC	Board Rights		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					37-41 Mortimer Unit Trust	JEY	NIA	37-41 Mortimer Street LLP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					37-41 Mortimer LP	GBR	NIA	37-41 Mortimer Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					37-41 Mortimer Opco Ltc	GBR	NIA	37-41 Mortimer Street LLP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					37-41 Mortimer GP LTD	GBR	NIA	37-41 Mortimer Street LLP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					37-41 Mortimer Nominee 1 Ltd	GBR	NIA	37-41 Mortimer GP LTD	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					37-41 Mortimer Nominee 2 Ltd	GBR	NIA	37-41 Mortimer GP LTD	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maslow's UK Services Ltd	GBR	NIA	37-41 Mortimer Street LLP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GDL Holdco Limited	GBR	NIA	CH Capital A Holdings LLC	Board Rights		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Galliard Developments Ltd	GBR	NIA	GDL Holdco Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GDL (Millharbour) Ltd	GBR	NIA	Galliard Developments Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Westgate House Developments Limited	GBR	NIA	Galliard Developments Ltd	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GDL (Romford) Limited	GBR	NIA	Galliard Developments Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GDL (Tower Bridge Road) Limited	GBR	NIA	Galliard Developments Ltd	Ownership	70.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GDL (TCRW) Limited	GBR	NIA	Galliard Developments Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sager House (Almeida) Limited	GBR	NIA	CH Capital A Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					South Audley Street LLP	GBR	NIA	CH Capital A Holdings LLC	Board Rights		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CH McCourt (The Stage) LLC	DE	NIA	CH Capital A Holdings LLC	Board Rights		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					The Stage Shoreditch LLP	GBR	NIA	CH McCourt (The Stage) LLC	Board Rights		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Deveopment LLP	GBR	NIA	The Stage Shoreditch LLP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Master) Unit Trust	JEY	NIA	The Stage Shoreditch LLP	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Residential HoldCo Limited	GBR	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Residential Ltd	GBR	NIA	The Stage Shoreditch Residential HoldCo Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Management Ltd	GBR	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fairchild Place Ltd	GBR	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office South) Unit Trust	JEY	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office South) GP Ltd	GBR	NIA	The Stage Shoreditch (Office South) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office South) Nominee Ltd	GBR	NIA	The Stage Shoreditch (Office South) GP Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office South) LP	GBR	NIA	The Stage Shoreditch (Office South) Unit Trust	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office North) Unit Trust	JEY	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office North) GP Ltd	GBR	NIA	The Stage Shoreditch (Office North) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office North) Nominee Ltd	GBR	NIA	The Stage Shoreditch (Office North) GP Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office North) LP	GBR	NIA	The Stage Shoreditch (Office North) Unit Trust	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Pavilion) Unit Trust	JEY	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Pavilion) GP Ltd	GBR	NIA	The Stage Shoreditch (Pavilion) Unit Trust	Ownership	65.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Pavilion) Nominee Ltd	GBR	NIA	The Stage Shoreditch (Pavilion) GP Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Pavilion) LP	GBR	NIA	The Stage Shoreditch (Pavilion) Unit Trust	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Curtain Theatre) Unit Trust	JEY	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Curtain Theatre) GP Ltd	GBR	NIA	The Stage Shoreditch (Curtain Theatre) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Curtain Theatre) Nominee Ltd	GBR	NIA	The Stage Shoreditch (Curtain Theatre) GP Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Curtain Theatre) LP	GBR	NIA	The Stage Shoreditch (Curtain Theatre) Unit Trust	Ownership	64.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Commercial Tower) Unit Trust	JEY	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					The Stage Shoreditch (Commercial Tower) GP Ltd	GBR	NIA	The Stage Shoreditch (Commercial Tower) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Commercial Tower) Nominee Ltd	GBR	NIA	The Stage Shoreditch (Commercial Tower) GP Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Commercial Tower) LP	GBR	NIA	The Stage Shoreditch (Commercial Tower) Unit Trust	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Containers) Unit Trust	JEY	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Containers) GP Ltd	GBR	NIA	The Stage Shoreditch (Containers) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Containers) Nominee Ltd	GBR	NIA	The Stage Shoreditch (Containers) GP Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Containers) LP	GBR	NIA	The Stage Shoreditch (Containers) Unit Trust	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (The Tower) Unit Trust	JEY	NIA	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (The Tower) GP Ltd	GBR	NIA	The Stage Shoreditch (The Tower) Unit Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (The Tower) Nominee Ltd	GBR	NIA	The Stage Shoreditch (The Tower) GP Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (The Tower) LP	GBR	NIA	The Stage Shoreditch (The Tower) Unit Trust	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain PE LLC	DE	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					AllBright Collective Limited	GBR	NIA	Cain PE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					AllBright Investco Limited	GBR	NIA	AllBright Collective Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dynamo 1C S.a.r.l.	DE	NIA	Cain PE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain Hoy Finance Limited	GBR	NIA	Cain PE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain PE (UK) Limited	GBR	NIA	Cain PE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Competitive Socialising Group Limited	GBR	NIA	Jampurchaseco Limited	Ownership	68.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eagle 2 Limited	GBR	NIA	Competitive Socialising Group Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Birdie 3 Limited	GBR	NIA	Eagle 2 Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Prezzo InvestCo Limited	GBR	NIA	Jampurchaseco Limited	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Prezzo Trading Limited	GBR	NIA	Prezzo InvestCo Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Milan Limited	GBR	NIA	Jampurchaseco Limited	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					JJ Concepts Limited	GBR	NIA	Jampurchaseco Limited	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					JJ ISQ Limited	GBR	NIA	JJ Concepts Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Competitive Socialising Limited	GBR	NIA	Jampurchaseco Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Competitive Socializing US LLC	DE	NIA	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Swingers NY LLC	NY	NIA	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					S(WDC) LLC	DC	NIA	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					S(WBP)LLC	DC	NIA	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					S(WMB) LLC	NY	NIA	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					S(LSV) LLC	NV	NIA	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Swingers 1 Limited	GBR	NIA	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Swingers 2 Limited	GBR	NIA	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CSL (Jam) Limited	GBR	NIA	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Brewskee Limited	GBR	NIA	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LME1 Limited	GBR	NIA	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maslow's Group LLP	GBR	NIA	Cain PE LLC	Board Rights		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MG Warwick Street HoldCo Limited	GBR	NIA	Maslow's Group LLP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MG Warwick Street OpCo Limited	GBR	NIA	MG Warwick Street HoldCo Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MG Warwick Street PropCo Limited	GBR	NIA	MG Warwick Street HoldCo Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE SJG Holdings LLC	DE	NIA	Cain PE LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE SJG LLC	DE	NIA	CHE SJG Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The St. James Sports and Wellness Complex LLC	DE	NIA	CHE SJG LLC	Board Rights		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TSJ Bethesda Property LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TSJ Management Company LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TSJ RTC Property LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The St. James Media LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					WAAM Acquisition LLC	VA	NIA	The St. James Media LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TSJ Tysons Galleria Property LLC	VA	NIA	The St. James Sports and Wellness Complex LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TSJ Lincolnshire Property LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Vim & Victor LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Strivers LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Super, Awesome & Amazing LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					St. James Sports and Wellness Washington LLC	DE	NIA	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SJS&W Washington Property LLC	DE	NIA	St. James Sports and Wellness Washington LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The St. James FCVA LLC	VA	NIA	SJS&W Washington Property LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					The St. James Lacrosse LLC	VA	NIA	SJS&W Washington Property LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain FinCo LLC	DE	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI ExchangeCo Limited	GBR	NIA	Cain FinCo LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Diplomat Holdings LLC	DE	NIA	Cain International LP	Ownership	1.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain Hoy US LLC	DE	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE US Holdings LLC	DE	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE UK GP Limited	JEY	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CHE UK Holdings LP	JEY	NIA	CHE UK GP Limited	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain Hoy UK Holdings Limited	MLT	NIA	CHE UK Holdings LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI FCL Investor GP Limited	GBR	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI FCL Investor LP	GBR	NIA	CI FCL Investor GP Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI FCL Funding 1 Limited	GBR	NIA	CI FCL Investor LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The St. James Sports & Wellness Lincolnshire LLC	DE	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FC Virginia Soccer Club LLC	VA	NIA	Cain International LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International II LP	DE	NIA	Eldridge CH GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain Development GP LLC	DE	NIA	Cain International II LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain Development LP	DE	NIA	Cain International II LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Atlas HI GP LLC	DE	NIA	Cain International II LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI AM GP Ltd	GBR	NIA	Cain International II LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI AM LP	DE	NIA	CI AM GP Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain Title Holdings LLC	DE	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain Title Holdings LLC	DE	NIA	Cain Title Holdings LLC	Ownership	60.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Lux Services S.a.r.l	DE	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CGREF CIP GP LLC	DE	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CGREF 1 GP LLC	DE	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CGREF CIP LP	DE	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain Global Real Estate Fund 1 LP	DE	NIA	CGREF CIP LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Student Strat 1 CIP LP	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International Agent (US) LP	DE	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Logistics Strat CIP 1 LP	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Logistics Strat 1 LP	JEY	NIA	CI Logistics Strat CIP 1 LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CILS 1 UK Holdings Limited	GBR	NIA	CI Logistics Strat 1 LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CILS Milton Limited	GBR	NIA	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CILS Leighton Buzzard Limited	GBR	NIA	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CILS Ellesmere Limited	GBR	NIA	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CILS Petersborough Limited	GBR	NIA	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CILS Sherburn Limited	GBR	NIA	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CILS Barnsley Limited	GBR	NIA	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CILS Belvedere Limited	GBR	NIA	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Logistics Strat CIP 1 GP Limited	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Logistics Strat 1 GP Limited	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Student Strat 1 CIP GP Limited	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Student Strat 1 GP Limited	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI AM UK Holdings Limited	GBR	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Fortwell Capital Limited	GBR	NIA	CI AM UK Holdings Limited	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI EREO I CIP GP Limited	GBR	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI EREO I CIP LP	GBR	NIA	CI EREO I CIP GP Limited	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International European Real Estate Opportunity Fund I GP Limited	GBR	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWCI GP	IRL	NIA	Cain International European Real Estate Opportunity Fund I GP Limited	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International European Real Estate Opportunity Fund I LP	GBR	NIA	Cain International European Real Estate Opportunity Fund I GP Limited	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIEF1 UK Holdings Limited	GBR	NIA	Cain International European Real Estate Opportunity Fund I LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sulliverhills Spain, SLU	ESP	NIA	CIEF1 UK Holdings Limited	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Uniq Lark Development, S.L.U.	ESP	NIA	Sulliverhills Spain, SLU	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Koryfeum Sarl	LUX	NIA	CIEF1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Koryfeum GmbH	LUX	NIA	CI Koryfeum Sarl	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Roman Holdings Sarl	LUX	NIA	CIEF1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Roman JV Sarl	LUX	NIA	CI Roman Holdings Sarl	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Roman 1 Sarl	LUX	NIA	Roman JV Sarl	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Roman SNC	FRA	NIA	Roman 1 Sarl	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Roman 2 Sarl	LUX	NIA	Roman JV Sarl	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Roman SNC	FRA	NIA	Roman 2 Sarl	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Holdings Lux Sarl	LUX	NIA	CIEF1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Holdings Lux M Sarl	LUX	NIA	Juno Holdings Lux Sarl	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Holdings Lux I S.a.r.l.	LUX	NIA	Juno Holdings Lux Sarl	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Holdings Lux 2 S.a.r.l.	LUX	NIA	Juno Holdings Lux I S.a.r.l.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Holdings Spain 1, S.L.U.	ESP	NIA	Juno Holdings Lux 2 S.a.r.l.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Corn, S.L.U.	ESP	NIA	Juno Holdings Spain 1, S.L.U.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Albatros, S.L.U.	ESP	NIA	Juno Holdings Spain 1, S.L.U.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Holdings Lux 3 S.a.r.l.	LUX	NIA	Juno Holdings Lux I S.a.r.l.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno Holdings Spain 2, S.L.U.	ESP	NIA	Juno Holdings Lux 3 S.a.r.l.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Juno CB 1, S.L.U.	ESP	NIA	Juno Holdings Spain 2, S.L.U.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Krakow Office Park B.V.	NLD	NIA	CIEF1 UK Holdings Limited	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Rivabella sp.zo.o.	POL	NIA	Krakow Office Park B.V.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PZO JV B.V.	NLD	NIA	CIEF1 UK Holdings Limited	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Baleta sp.zo.o.	POL	NIA	PZO JV B.V.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Paderna sp.zo.o.	POL	NIA	PZO JV B.V.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Celiana sp. zo. O.	POL	NIA	PZO JV B.V.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Buda Hills JV B.V.	NLD	NIA	CIEF1 UK Holdings Limited	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					E10 Holdings Kft.	HUN	NIA	Buda Hills JV B.V.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					E10 Project Kft.	HUN	NIA	E10 Holdings Kft.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI CB3 Subfund	IRL	NIA	Cain International European Real Estate Opportunity Fund I LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWCI LP	NJ	NIA	CI CB3 Subfund	Ownership	50.0	Todd L. Boehly	NO	

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PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	SBL Holdings GRP	00000					Cain International Advisers Ltd	GBR	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International UK Services Ltd	GBR	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI US Services GP LLC	DE	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International US Services LP	DE	NIA	CI US Services GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International Agent Ltd	GBR	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International Management Ltd	GBR	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Co-Invest I LLP	GBR	NIA	Cain International Management Ltd	Ownership	75.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI EREO I CIP GP Limited	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI EREO I CIP LP	JEY	NIA	CI EREO I CIP GP Limited	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International European Real Estate Opportunity Fund I GP Limited	JEY	NIA	CI AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International European Real Estate Opportunity Fund I LP	JEY	NIA	Cain International European Real Estate Opportunity Fund I GP Limited	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GEC Finance, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ridge Media Holdings, LLC	DE	NIA	GEC Finance, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Media Holdings, LLC	DE	NIA	Ridge Media Holdings, LLC	Ownership	58.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMH II, LLC	DE	NIA	Eldridge Media Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PME AH LLC	DE	NIA	EMH II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMH AH LLC	DE	NIA	EMH II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMG HoldCo, LLC	DE	NIA	Eldridge Media Holdings, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	37-1700665				DCP Funding LLC	DE	NIA	EMG HoldCo, LLC	Ownership	81.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DCP Holdco I LLC	DE	NIA	DCP Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Media Rights Capital III, LLC	DE	NIA	DCP Holdco I LLC	Ownership	0.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Media Group, LLC	DE	NIA	DCP Holdco I LLC	Ownership	1.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dcpl investco, LLC	DE	NIA	Eldridge Media Group, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dcpg investco, LLC	DE	NIA	Eldridge Media Group, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					dcp Disc Inc.	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	13-2537299				Direct Holdings Libraries Inc.	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					dcp Corp	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dick Clark Restaurants, Inc.	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dick Clark Film Group, Inc.	CA	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dick Clark Communications, Inc.	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dick Clark Features, Inc.	CA	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Family Secret Productions, Inc.	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dick Clark Kids, Inc	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CPI Productions, Inc	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Click Records, Inc	DE	NIA	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Media Rights Capital III, LLC	DE	NIA	EMG HoldCo, LLC	Ownership	36.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC III Holdings, LLC	DE	NIA	Media Rights Capital III, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Media Rights Capital II, LLC	DE	NIA	MRC III Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Valence APM, LLC	DE	NIA	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Asian Perspective Media, LLC	DE	NIA	Valence APM, LLC	Ownership	85.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Carlostron, LLC	DE	NIA	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Mellotron, LLC	DE	NIA	Carlostron, LLC	Ownership	40.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC Documentary Holdings, LLC	DE	NIA	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Queen Morgan, LLC	CA	NIA	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Upstate Riot, LLC	CA	NIA	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GYKIT, LLC	CA	NIA	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Doc Lobster, LLC	CA	NIA	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC II Sub GP, LLC	DE	NIA	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC Investments, LLC	DE	NIA	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Harsh Times, LLC	DE	NIA	MRC Investments, LLC	Ownership	30.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC Documentary, L.P.	DE	NIA	Media Rights Capital II, LLC	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Super Eagles, LLC	CA	NIA	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Riot Going On, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Greatest Night, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Gun & Radio, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Wildfires, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Raising Destiny, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Last Rider Productions UK Limited	GBR	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Last Rider Productions, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sunday Best, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Lost in the Andes, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sweepstakes Hero, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Most Down to Earth, LLC	CA	NIA	MRC Documentary, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC II Distribution Company, L.P.	DE	NIA	Media Rights Capital II, LLC	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FilmNation Partners, LLC	DE	NIA	MRC II Distribution Company, L.P.	Ownership	20.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC International Distribution Company, Inc	DE	NIA	MRC II Distribution Company, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC II Holdings, LP	DE	NIA	MRC II Distribution Company, L.P.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Auld Fella, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Auld Fella UK Limited	GBR	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Brightside CDN Productions Inc.	CAN	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Poker Face CDN Productions Inc.	CAN	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ride or Die CDN Productions Inc.	CAN	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ripple Effects CDN Productions Inc.	CAN	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Hypercolor, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Poppy Field Productions, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					White Whale Productions, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sunny Waves, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Second Failure, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Shepherd's Pie, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Shepherd's Pie UK Ltd	GBR	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Great Green Room, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Empty Suit, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Hot Sauce LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Easy Mark CDN Productions Inc	CAN	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Brightside Productions LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Brightside Productions LLC	NJ	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					High Roller Productions LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eternal Springs Productions LLC	NY	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Roll Down, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Soggy Jam, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Soggy Jam UK Limited	GBR	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Morse Code UK Films Limited	GBR	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Morse Code, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ride or Die Productions, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Frimpse LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Frimpse Film Productions Ltd	CAN	NIA	Frimpse LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Easy Mark, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ripple Effects Productions, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blue Cat Productions, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cavalcade Productions, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					WBC, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Oaktree Entertainment, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Knight Takes King Productions, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC I Hedge Co, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC I Project Co, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fang Shui, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Raging Bear, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bambino Films UK Limited	GBR	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bambino Films LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Hungry City, LLC	DE	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MRC360, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Benedict White, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Yekaterina, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pickleback, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Yekaterina UK Limited	GBR	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pickleback NOLA, LLC	LA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Golden Dragons, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Halfnelson Films, LLC	CA	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Halfnelson Films UK Limited	GBR	NIA	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Media Group, LLC	DE	NIA	Eldridge Media Holdings, LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMG AH LLC	DE	NIA	Eldridge Media Group, LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Stereogum Media LLC	DE	NIA	EMG AH LLC	Ownership	20.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Digital Media Asset Holdings, LLC	DE	NIA	EMG AH LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Valence A24, LLC	DE	NIA	EMG AH LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Films, LLC	DE	NIA	Valence A24, LLC	Ownership	32.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bluefin Tuna Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bluefin Tuna LLC	LA	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mama's Boy LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mountains & Rivers LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Dramatic Movie LA LLC	LA	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dramatic Movie LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dramatic Movie Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ELPW Project Limited	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 CLT LLC	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ELPW Rights LLC	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Speed Bump LLC	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ITTF LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ITTF Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Marty Post Inc.	CAN	NIA	ITTF Rights LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Wrong Trailer Park LLC	DE	NIA	A24 Films LLC	Ownership	92.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Onslaught Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Onslaught Productions Inc.	CAN	NIA	Onslaught Rights LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Businesswoman Special LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BWS Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Businesswoman Special Productions Inc.	CAN	NIA	BWS Rights LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Into Drama LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Real American Hero LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Real American Hero Quebec Productions Ltd.	CAN	NIA	Real American Hero LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Real Hero Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Real American Hero Productions Ltd.	CAN	NIA	Real Hero Rights LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eternity Productions LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Death By Pretzel Productions Ltd.	CAN	NIA	Eternity Productions LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eternity Film Productions Limited	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Jellybean Ghost LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Salsa Cruiseline Limited	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Altar Pictures LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Altar Productions MB Inc.	CAN	NIA	Altar Pictures LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Hibernation Season Inc.	CAN	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A Cigar is Just a Cigar Limited	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Real Time Situation LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Legs Film Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Royalty Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					RoyaltyHL5 LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Opus Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Oso Season LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bear Season Productions Inc.	CAN	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Joe Cross For Mayor Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Joe Cross For Mayor LLC	DE	NIA	A24 Films LLC	Ownership	92.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Parks and Haites Limited	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dopamine Sparkle LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Nice Playground LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Nice Playground Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Death Match LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Industry Standard Pictures LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Adore Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Adore Matchmaking LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Monoceros Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Monoceros Post Inc	CAN	NIA	Monoceros Rights LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LR Special Limited		NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Miss Gabler Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Miss Gabler Productions LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Caesars Request LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bronx to Brooklyn LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Monoceros Media LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Camp Blood LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Productions 3 LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Starmaker Studios LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Commerce St LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CLT Devco LLC	DE	NIA	A24 Commerce St LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mother Mary Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Got A Little Sloppy Productions Inc	CAN	NIA	Mother Mary Rights LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Starmaker Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ocarina Incident Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ocarina Incident LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Got a Little Sloppy LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					House Claw Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Elia Services LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Death Yell LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Rush Job LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Studios Limited	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					WIP Slate Limited	GBR	NIA	A24 Studios Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Monsters of God LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Covering Multiple Shows Inc	CAN	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Faces Off Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pink Chair Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pink Opaque Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Technicolor Dreamcourt LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Endless Encore LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Crack in the Earth Limited	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Paultergeist Pictures LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Osler Media Quebec Inc	CAN	NIA	Paultergeist Pictures LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Osler Media Inc	CAN	NIA	Paultergeist Pictures LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Wizards Productions LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A Cigar is Just a Cigar LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tiger Productions LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Round About Pub Limited	GBR	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Double Yew LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FreezeCorp LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Publishing LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Luxury Linoleum LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Mother Knows Post LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Imatech Technologies LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sunny With A Chance Limited	NZL	NIA	Imatech Technologies LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Selenicereus LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sassafras Jam LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Un Chien Bizarre LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Keep Spitballing LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Kurkamart LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Productions 2 LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Death On A Tuesday LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Saving The World LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Shelter At Home LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Soft Money LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Public House Productions LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Services, LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Distribution, LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Powder Keg Farms Limited	NZL	NIA	A24 Distribution, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 TV LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ministry of Arts and Interrogation LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Jazz Hands Motion Picture Group LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Net-Net Worldwide LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Analytics LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 International LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Studios LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Young Brothers LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Guacamole Airlines LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Music LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Merch LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Do It Live LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Talk Later LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Investments LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Ventures LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Rules Beauty, Inc.	DE	NIA	A24 Ventures LLC	Ownership	36.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Western Remedy LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Elia Management LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Morning People LLC	DE	NIA	Elia Management LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Hot Costs LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Productions 1 LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					After The Fact LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pink Chair Productions LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Faces Off LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					House Claw LLC	LA	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Crack in the Earth LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Linda Margaret Rae LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pink Opaque LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Miller Avenue Productions LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Studio Momo LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Future Autumn LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					False Positive LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fever Lake LLC	LA	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Twenty Years LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Round About Bar LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Princess Klepto LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 TV Inc	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Slushie LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ministry of Creative Reasoning LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Queens LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Hyphen Hyphen LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KMA Gems LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					On The Rocks LLC	DE	NIA	After The Fact LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ramy Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Palouse Productions LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A24 Sunset LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					No Commas LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GC Rights LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mommy Knows Best LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maman sait mieux Productions Inc.	CAN	NIA	Mommy Knows Best LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Millway Drive LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Oorah Productions LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Beef LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Winning Spirit and Sons LLC	DE	NIA	A24 Films LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Valence Zig Holdings, LLC	DE	NIA	EMG AH LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Valence FW73, LLC	DE	NIA	EMG AH LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fulwell Member U.S. Holdco, Inc.	GBR	NIA	Valence FW73, LLC	Ownership	32.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fulwell Member UK Holdco Limited	GBR	NIA	Valence FW73, LLC	Ownership	32.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Valence Circle Up, LLC	DE	NIA	EMG AH LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sugar23, Inc.	DE	NIA	Valence Circle Up, LLC	Ownership	16.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Way Upfronts, LLC	DE	NIA	Sugar23, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flip the Script, LLC	DE	NIA	Sugar23, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					X4Y LLC	DE	NIA	Sugar23, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Seward Street Maiden Voyage, LLC	CA	NIA	X4Y LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Seward Street Productions, LLC	CA	NIA	Seward Street Maiden Voyage, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Short of the Week, LLC	DE	NIA	Sugar23, Inc.	Ownership	10.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Venture Brand Management LLC	DE	NIA	Sugar23, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					NBT Holdings, LLC	DE	NIA	Venture Brand Management LLC	Ownership	97.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sugar23 Podcast Group LLC	DE	NIA	Sugar23, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMH-PME LLC	DE	NIA	Eldridge Media Group, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Golden Globes Holdings, LLC	DE	NIA	EMH-PME LLC	Ownership	33.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Golden Globes, LLC	DE	NIA	Golden Globes Holdings, LLC	Ownership	60.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Valence Media, LLC	DE	NIA	EMH-PME LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMH-PME Holdings, LLC	DE	NIA	Valence Media, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Spinmedia LLC	DE	NIA	EMH-PME Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PME TopCo, LLC	DE	NIA	EMH-PME Holdings, LLC	Ownership	40.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PME-DCP HoldCo, LLC	DE	NIA	PME TopCo, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Keshet/dcp LLC	DE	NIA	PME-DCP HoldCo, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Arstar Productions, LLC	CA	NIA	Keshet/dcp LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bombshow Productions, LLC	CA	NIA	Keshet/dcp LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Luminate Data Holdings, LLC	DE	NIA	PME TopCo, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Luminate Data, LLC	DE	NIA	Luminate Data Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PME Holdings, LLC	DE	NIA	PME TopCo, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SXSW, LLC	TX	NIA	PME Holdings, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Music Business Worldwide Limited (UK)	GBR	NIA	PME Holdings, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Variety Media, LLC	DE	NIA	PME Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					The Hollywood Reporter, LLC	DE	NIA	PME Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PME Music, LLC	DE	NIA	PME Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Rolling Stone Media, LLC	DE	NIA	PME Music, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Rolling Stone LLC	DE	NIA	Rolling Stone Media, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Life is Beautiful Holdings, LLC	DE	NIA	Rolling Stone LLC	Ownership	32.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Rolling Stone Licensing LLC	DE	NIA	Rolling Stone LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					RS Branding, LLC	DE	NIA	Rolling Stone LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Billboard Media, LLC	DE	NIA	PME Music, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Billboard IP Holdings LLC	DE	NIA	Billboard Media, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Vibe Media Publishing, LLC	DE	NIA	PME Music, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					dcp Holdco II, LLC	DE	NIA	Valence Media, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CP Investment Holdings, LLC	DE	NIA	dcp Holdco II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					dcp TL Funding LLC	DE	NIA	CP Investment Holdings, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DCP Holdings DE, LLC	DE	NIA	CP Investment Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mosaic Media Investment Partners, LLC	DE	NIA	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	80-0854371				Direct Holdings Global LLC	DE	NIA	Mosaic Media Investment Partners, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	13-2861045				Direct Holdings Americas LLC	DE	NIA	Direct Holdings Global LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	13-3389015				Direct Holdings Customer Service Inc	DE	NIA	Direct Holdings Americas LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BBMA Holdings I, LLC	DE	NIA	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Stewart Street Productions, LLC	DE	NIA	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Generate Entertainment, LLC	DE	NIA	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dick Clark Productions, LLC	DE	NIA	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DC Company Music, LLC	CA	NIA	Dick Clark Productions, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dick Clark Media Archives, LLC	CA	NIA	Dick Clark Productions, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DCP Guaranty Services, LLC	DE	NIA	Dick Clark Productions, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DCP Rights, LLC	DE	NIA	DCP Guaranty Services, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BBMA Holdings, LLC	DE	NIA	DCP Rights, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Billboard IP Holdings, LLC	DE	NIA	BBMA Holdings, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BBMA Parent, LLC	DE	NIA	CP Investment Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DLICT, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	75.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Eldridge Corporate Services, LLC	DE	NIA	Eldridge Industries, LLC	Ownership		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	81-0802594				Eldridge Services, LLC	DE	NIA	Eldridge Corporate Services, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	81-0802804				Eldridge Executive Services LLC	DE	NIA	Eldridge Corporate Services, LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	81-0802740				Eldridge Business Services LLC	DE	NIA	Eldridge Corporate Services, LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Vectura Services LLC	DE	NIA	Eldridge Business Services LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Tax Services Inc	DE	NIA	Eldridge Business Services LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					JP Initiative, LLC	DE	NIA	Eldridge Business Services LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Air Eldridge LLC	DE	NIA	Eldridge Corporate Services, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				GVI 6109, LLC	DE	NIA	Air Eldridge LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				GV 667, LLC	DE	NIA	Air Eldridge LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Aircraft Hangar Services LLC	DE	NIA	Air Eldridge LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GVI 6274, LLC	DE	NIA	Air Eldridge LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EPH Holdings II, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				EPH Holdings, LLC	DE	NIA	EPH Holdings II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Monterra Trust	DE	NIA	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Monterra FA Holdings, LLC	NJ	NIA	Monterra Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Monterra Asset Holdings, LLC	DE	NIA	Monterra Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ballinshire Capital Funding Trust	DE	NIA	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ballinshire FA Holdings, LLC	NJ	NIA	Ballinshire Capital Funding Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ballinshire Asset Holdings, LLC	DE	NIA	Ballinshire Capital Funding Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ballinshire Asset Holdings, LLC	DE	NIA	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Highland Peak FA Holdings, LLC	NJ	NIA	Highland Peak Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Highland Peak Asset Holdings, LLC	DE	NIA	Highland Peak Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				EPH II, LLC	DE	NIA	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	81-0802594				Elm Portfolio Trust LLC	DE	NIA	EPH II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Aircraft Services LLC	DE	NIA	EPH II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Corporate Funding LLC	DE	NIA	EPH II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				EPH, LLC	DE	NIA	EPH II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Delano Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Hamiton Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Harold Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Muberry Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Fairfield Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Montgomery Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Moore Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Walker Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Brooks Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	27-1973901				Crescent Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Smith Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Prospect Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Westwood Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Tuttle Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Granger Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Livingston Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Convive Holdings II, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Convive Holdings, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge CILP Funding II, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Hillside Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Glenville Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Alpaca Funding, LLC	DE	NIA	Glenville Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge C9E Holdings LLC	DE	NIA	Glenville Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SMT Holdings LLC	DE	NIA	Glenville Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Walsh Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Davis Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Grigg Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Equine II Holdings LLC	DE	NIA	Grigg Portfolio Trust, LLC	Ownership	40.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Sharp Holdings LLC	DE	NIA	Grigg Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Flint Rock Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IE Funding LLC	DE	NIA	Flint Rock Portfolio Trust, LLC	Ownership	11.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Gamma Holdings, LLC	DE	NIA	Flint Rock Portfolio Trust, LLC	Ownership	62.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Gamma Media Holdings, LLC	DE	NIA	Eldridge Gamma Holdings, LLC	Ownership	43.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Vydia, Inc.	DE	NIA	Gamma Media Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Gamma Media Holdings UK LTD		NIA	Gamma Media Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Epic Preferred Holdings LLC	DE	NIA	Flint Rock Portfolio Trust, LLC	Ownership	1.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge VG Funding, LLC	DE	NIA	Flint Rock Portfolio Trust, LLC	Ownership	50.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Weaver Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge VG Funding, LLC	DE	NIA	Weaver Portfolio Trust, LLC	Ownership	49.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Skylark Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge CILP Funding, LLC	DE	NIA	Skylark Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				EISCP Co-Invest Holdings, LLC	DE	NIA	Skylark Portfolio Trust, LLC	Ownership	85.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Morningside Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Route Funding, LLC	DE	NIA	Morningside Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Carlton Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SpotOn Funding, LLC	DE	NIA	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge ROS Holdings LLC	DE	NIA	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Koho Funding, LLC	DE	NIA	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					EKW Holdings V LLC	DE	NIA	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Fevo Funding, LLC	DE	NIA	Carlton Portfolio Trust, LLC	Ownership	88.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Util Holdings, LLC	DE	NIA	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Grove Lane Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Odyssey Holdings, LLC	DE	NIA	Grove Lane Portfolio Trust, LLC	Ownership	91.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Accelerant Funding, LLC	DE	NIA	Grove Lane Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Oakridge Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CILP Funding III, LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Fevo Funding, LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	9.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Odyssey Holdings, LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	8.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Puris Holdings, LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Viral Nation Holdings LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	3.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HIP I-15 Holdings LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	10.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Fevo Funding, LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	6.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Equine II Holdings LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	41.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	55.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Snap! Holdings LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Lynx Funding LLC	DE	NIA	Oakridge Portfolio Trust, LLC	Ownership	2.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Edgewood Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	NIA	Edgewood Portfolio Trust, LLC	Ownership	9.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge LC Funding LLC	DE	NIA	Edgewood Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Clearcover Holdings LLC	DE	NIA	Edgewood Portfolio Trust, LLC	Ownership	50.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	81-3825981				Clearcover, Inc	DE	NIA	Eldridge Clearcover Holdings LLC	Ownership	38.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	83-4065094				Clearcover Insurance Company	IL	NIA	Clearcover, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	30-0963706				Clearcover Insurance Agency, LLC	DE	NIA	Clearcover, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Clearcover Re	CYM	NIA	Clearcover, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	99-2413117				Clearcover Financial LLC	DE	NIA	Clearcover, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	99-4828909				Clearcover General Agency, LLC	DE	NIA	Clearcover, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	33-1779106				Clearcover Inter-Insurance Exchange	IL	NIA	Subscribers	Attorney-In-Fact		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Mojo Funding, LLC	DE	NIA	Edgewood Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Epic Preferred Holdings LLC	DE	NIA	Edgewood Portfolio Trust, LLC	Ownership	2.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Madison Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	NIA	Madison Portfolio Trust, LLC	Ownership	2.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Epic Preferred Holdings LLC	DE	NIA	Madison Portfolio Trust, LLC	Ownership	17.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Powerboard Holdings LLC	DE	NIA	Madison Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge HIFI Funding, LLC	DE	NIA	Madison Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Cloudframe Holdings LLC	DE	NIA	Madison Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	27-1973901				Eldridge MasterClass Holdings LLC	DE	NIA	Madison Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge FEG Holdings	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Film Expo Group Holdings LLC	DE	NIA	Eldridge FEG Holdings LLC	Ownership	85.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Film Expo Group LLC	DE	NIA	Film Expo Group Holdings LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Film Expo Group Intermediate Holdings, LLC	DE	NIA	Film Expo Group Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Armstrong Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RBUSA Holdings LLC	DE	NIA	Armstrong Portfolio Trust, LLC	Ownership	30.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Laylo Holdings LLC	DE	NIA	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge MetroTech Holdings, LLC	DE	NIA	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge TTV VI Funding, LLC	DE	NIA	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CRB Funding, LLC	DE	NIA	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Cobalt Funding, LLC	DE	NIA	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RDCP II Holdings, LLC	DE	NIA	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Truebill Funding, LLC	DE	NIA	Armstrong Portfolio Trust, LLC	Ownership	20.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Primrose Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				EISCP Co-Invest Holdings, LLC	DE	NIA	Primrose Portfolio Trust, LLC	Ownership	10.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge LPC Funding, LLC	DE	NIA	Primrose Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Epic Preferred Holdings LLC	DE	NIA	Primrose Portfolio Trust, LLC	Ownership	6.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Buckle Funding, LLC	DE	NIA	Primrose Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SkyHive Holdings LLC	DE	NIA	Primrose Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Bedford Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RDE Holdings, LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Equine Holdings LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge 4AIR Holdings LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					4AIR, LLC	DE	NIA	Eldridge 4AIR Holdings LLC	Ownership	28.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				EISCP Co-Invest Holdings, LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	4.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IE Funding LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	37.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Viral Nation Holdings LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	96.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Viral Nation Purchaseco Ltd	CAN	NIA	Eldridge Viral Nation Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Viral Nation, Inc.	CAN	NIA	Eldridge Viral Nation Purchaseco Ltd	Ownership	19.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge VM Holdings LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Netomi Holdings LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Qloo Holdings LLC	DE	NIA	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	27-1973901				Pinecrest Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge S3-R Holdings LLC	DE	NIA	Pinecrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SCOF II Holdings LLC	DE	NIA	Pinecrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IE Funding LLC	DE	NIA	Pinecrest Portfolio Trust, LLC	Ownership	51.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge CVPF II Holdings, LLC	DE	NIA	Pinecrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SamCart Funding, LLC	DE	NIA	Pinecrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ruby Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Lynx Funding LLC	DE	NIA	Ruby Portfolio Trust, LLC	Ownership	7.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge ACZ Funding, LLC	DE	NIA	Ruby Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Dayglo Funding, LLC	DE	NIA	Ruby Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HNSF V Holdings, LLC	DE	NIA	Ruby Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SCIH-S Holdings LLC	DE	NIA	Ruby Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Vista Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge OOSTO Holdings, LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	92.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PVIII Holdings LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	92.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SLCF IV Holdings LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	92.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge TTV-GL Holdings LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	92.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Clearcover Holdings LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	49.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Homodeus Funding LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge DBDK Funding, LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PCH Holdings, LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo Holdings, LLC	DE	NIA	Eldridge PCH Holdings, LLC	Ownership	16.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EKW Holdings LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWSB Real Estate Venture I, LLC	DE	NIA	EKW Holdings LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge ARK Crypto US Fund Holdings LLC	DE	NIA	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bruce Park Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Digital Asset Holdings, LLC	DE	NIA	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Ediphy Holdings, LLC	DE	NIA	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ARK PIPE Fund I, LLC	DE	NIA	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Resilience Holdings LLC	DE	NIA	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge goPuff Holdings LLC	DE	NIA	Bruce Park Portfolio Trust, LLC	Ownership	11.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Dataminr Holdings LLC	DE	NIA	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Maple Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	11.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Unqork Holdings LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	70.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Gizer Funding LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Gizer Inc.	DE	NIA	Eldridge Gizer Funding LLC	Ownership	26.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-2869667				Eldridge DTS Funding, LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Blockchain.com Funding LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Cutover Holdings LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PPRO Holdings LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Stash Funding LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Tripledot Holdings LLC	DE	NIA	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Equipment Finance LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Three L Finance Holdings, LLC	DE	NIA	Eldridge Equipment Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Stonebriar Holdings LLC	DE	NIA	Three L Finance Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Stonebriar Holdings II LLC	DE	NIA	Stonebriar Holdings LLC	Ownership	88.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Stonebriar Global Management Holdings LLC	DE	NIA	Stonebriar Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Stonebriar Global Management LLC	DE	NIA	Stonebriar Global Management Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	98-1249436				Stonebriar Finance Holdings LLC	DE	NIA	Stonebriar Holdings LLC	Ownership	88.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Preferred Equity II, LLC	DE	NIA	Stonebriar Finance Holdings LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Preferred Equity, LLC	DE	NIA	Stonebriar Finance Holdings LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Funding LLC	DE	NIA	Stonebriar Finance Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Rail Leasing LLC	DE	NIA	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-0823497				SCF Servicing Company LLC	DE	NIA	SCF Funding LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-3738019				Stonebriar IFH LLC	DE	NIA	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Stonebriar Commercial Finance Canada Inc.	CAN	NIA	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	83-4120614				SCF Canada 2019-2 GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	84-3439788				SCF Equipment Leasing Canada 2019-2 Limited Partnership	CAN	NIA	SCF Canada 2019-2 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Canada 2020 GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	85-2482271				SCF Equipment Leasing Canada 2020-1 Limited Partnership	CAN	NIA	SCF Canada 2020 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Canada 2021 GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2021-1 Limited Partnership	CAN	NIA	SCF Canada 2021 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	85-0561525				SCF Canada Revolver GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	85-0561525				SCF Revolver Canada Limited Partnership	CAN	NIA	SCF Canada Revolver GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Canada 2022 GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2022-1 Limited Partnership	CAN	NIA	SCF Canada 2022 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Canada 2022-2 GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2022-2 Limited Partnership	CAN	NIA	SCF Canada 2022-2 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Canada 2023-1 GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2023-1 Limited Partnership	CAN	NIA	SCF Canada 2023-1 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Canada 2024-1 GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2024-1 Limited Partnership	CAN	NIA	SCF Canada 2024-1 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Canada 2024-2 GP Ltd.	CAN	NIA	Stonebriar Commercial Finance Canada Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2024-2 Limited Partnership	CAN	NIA	SCF Canada 2024-2 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	61-1756749				Stonebriar Commercial Finance LLC	DE	NIA	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1187-001A LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	65.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1187-002AP LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	86.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1187-003AP LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	68.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1286-005MRL LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	65.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1371SI LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	69.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1373-0010T LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	50.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF1381-601A LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	66.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					RJPC Investor, LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1324-01MB LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	65.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1343-01M LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	63.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1358-001A LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	64.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1322SL LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	85.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1337BCB LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	72.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF 1341UL LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	53.8	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	81-1649757				SCF MRL Subsidiary LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	85.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-3362825				SCF Revolver 2018-1 LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	83-3727245				SCF Equipment Leasing 2019-2 LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	85-2340702				SCF Equipment Leasing 2020-1 LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	85-2340702				SCF Equipment Leasing 2021-1 LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing 2022-1 LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing 2022-2 LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing 2023-1 LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing 2024-1 LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB-HS Lot Option Joint Venture, LLC	DE	NIA	Stonebriar Commercial Finance LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB-HS LOJV GP, LLC	DE	NIA	SB-HS Lot Option Joint Venture, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cajalco - Corona, LP	DE	NIA	SB-HS LOJV GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CG 109-Fairburn, LP	DE	NIA	SB-HS LOJV GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB-HS Lot Option Pool 01, LP	DE	NIA	SB-HS LOJV GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB-HS Lot Option Pool 2, LP	DE	NIA	SB-HS LOJV GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Aviation Capital LLC	DE	NIA	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	92-3696793				FX Notes LLC	DE	NIA	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	88-3764229				Culper211 LLC	DE	NIA	SCF Aviation Capital LLC	Ownership	65.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FX Leasing, LLC	DE	NIA	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Maverick LLC	DE	NIA	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Goose LLC	DE	NIA	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Merlin LLC	DE	NIA	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF FW Issuer LLC	DE	NIA	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF NBL LLC	DE	NIA	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Palmer Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge CIC Holdings LLC	DE	NIA	Palmer Portfolio Trust, LLC	Ownership	17.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IPS Holdings, LLC	DE	NIA	Palmer Portfolio Trust, LLC	Ownership	17.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PIPE Holdings II, LLC	DE	NIA	Palmer Portfolio Trust, LLC	Ownership	17.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo Holdings, LLC	DE	NIA	Palmer Portfolio Trust, LLC	Ownership	23.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge goPuff Holdings LLC	DE	NIA	Palmer Portfolio Trust, LLC	Ownership	88.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Aurify Brands, LLC	NY	NIA	Palmer Portfolio Trust, LLC	Ownership	30.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Aurify Brands Management, LLC	DE	NIA	Aurify Brands, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sesame Marketplace, Inc	DE	NIA	Aurify Brands Management, LLC	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ABM JG Greenwich, LLC	DE	NIA	Aurify Brands Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Meez Culinary Solutions, Inc	DE	NIA	Aurify Brands Management, LLC	Ownership	14.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Meez Culinary Solutions, Inc	DE	NIA	Aurify Brands, LLC	Ownership	85.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Convive Brands, LLC	DE	NIA	Aurify Brands, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					LPQ USA, LLC	DE	NIA	Aurify Brands, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Bleecker NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MK Debt, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MK USA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 1377 Sixth Avenue, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 1400 Broadway, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 1535 Third Avenue LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 1800 Broadway, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 2161 Broadway, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 339 Seventh Avenue, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 370 Lexington, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 400 Fifth Avenue, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 685 Third Avenue, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 688 Bronx HoldCo, LLC	DE	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					688 Bronx Commissary, LLC	NY	NIA	MPQ 688 Bronx HoldCo, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ 921 Broadway, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MPQ Bronx Commissary, LLC	NY	NIA	MK USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ 33 Street Bakery NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ 33 Bakery Annex NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Verdi Park NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ 1131 Madison Avenue NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ First Avenue NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Lincoln Square NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Bryant Park NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Bryant Park Kiosk NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Tribeca NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Mineral Springs NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Carnegie Hill NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Grand Central West NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ 1399 Madison NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ 1592 First Avenue NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ E65 NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Garden City NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ 85 Broad NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Sailboat Pond NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LPQ Sailboat Pond, Inc	DE	NIA	APQ Sailboat Pond NY, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ South End Avenue NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Florence Bakery Annex CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Beverly Hills CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Studio City CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Manhattan Beach CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Claremont CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Larchmont CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Encino Bakery CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Americana CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Villa Marina CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Westlake CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ South Gayley CA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	

SCHEDULE Y
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00000	SBL Holdings GRP	00000					APQ Tuxedo Bakery MD, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Blaine Mansion DC, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Capitol Hill DC, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ 17th Street DC, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Carroll Square DC, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Wildwood MD, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Merrifield VA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Coconut Grove FL, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ New Canaan CT, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Rye NY, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ Greenwich CT, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					APQ 8th and Walnut PA, LLC	DE	NIA	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fields GC, LLC	NY	NIA	Aurify Brands, LLC	Ownership	56.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FGC 101 Maiden, LLC	NY	NIA	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FGC 275 Madison, LLC	NY	NIA	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FGC 148 Madison, LLC	NY	NIA	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FGC 304 PAS, LLC	NY	NIA	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FGC 599 Lexington, LLC	NY	NIA	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FGC 24 E12, LLC	DE	NIA	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Aurify Brands Holdings, LLC	NY	NIA	Aurify Brands, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Little Beet Brands Holdings, LLC	DE	NIA	Aurify Brands Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Aurify Fish Tacos Holdings LLC	NY	NIA	Aurify Brands Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fish Tacos NY 1, LLC	NY	NIA	Aurify Fish Tacos Holdings, LLC	Ownership	61.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					333 Fish Tacos NY 1, LLC	NY	NIA	Fish Tacos NY 1, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Little Beet Table, LLC	NY	NIA	Aurify Brands Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Little Beet, LLC	NY	NIA	Aurify Brands Holdings, LLC	Ownership	98.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB City Vista, LLC	DE	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB 1291 First Avenue, LLC	DE	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB 320 Park, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Roosevelt Field, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB 1140 Broadway, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB 148 Madison, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB W50, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Sub W50, LLC	NY	NIA	LB W50, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Westchester, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Bryant Park, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Newport Center, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB 125 Park, LLC	NY	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Westport, LLC	DE	NIA	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Melt Shop, LLC	NY	NIA	Aurify Brands Holdings, LLC	Ownership	96.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Special Events, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS W50, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Sub W50, LLC	NY	NIA	MS W50, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS W26, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS 111 Fulton, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS W52, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Roosevelt Field, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Melt Shop Enterprises, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Westchester, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Staten Island, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Smith Haven, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Menlo Park, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Marketing Fund, LLC	NY	NIA	Melt Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-5644928				Note Funding 1892-2, LLC	KS	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge 17th Street Holdings LLC	DE	NIA	Note Funding 1892-2, LLC	Ownership	5.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Fevo Funding, LLC	DE	NIA	Note Funding 1892-2, LLC	Ownership	2.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Gamma Holdings, LLC	DE	NIA	Note Funding 1892-2, LLC	Ownership	15.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge G-Form Holdings LLC	DE	NIA	Note Funding 1892-2, LLC	Ownership	14.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Nexus Funding, LLC	DE	NIA	Note Funding 1892-2, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Lynx Funding LLC	DE	NIA	Note Funding 1892-2, LLC	Ownership	89.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-5763390				Canon Portfolio Trust, LLC	KS	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge OOSTO Holdings, LLC	DE	NIA	Canon Portfolio Trust, LLC	Ownership	7.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RBUSA Holdings LLC	DE	NIA	Canon Portfolio Trust, LLC	Ownership	1.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Kindbody Holdings LLC	DE	NIA	Canon Portfolio Trust, LLC	Ownership	1.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge DPL Holdings LLC	DE	NIA	Canon Portfolio Trust, LLC	Ownership	41.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	NIA	Canon Portfolio Trust, LLC	Ownership	12.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Wellthy Funding LLC	DE	NIA	Canon Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Renegade Brands USA, INC.	DE	NIA	Canon Portfolio Trust, LLC	Ownership	20.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Steamboat Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge StandardVision Holdings, LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					StandardVision MIP, LLC	DE	NIA	Eldridge StandardVision Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RBUSA Holdings LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	9.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PIPE Holdings II, LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	42.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PIPE Holdings, LLC	DE	NIA	Eldridge PIPE Holdings II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Bitkraft Funding LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo Holdings, LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	24.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo LLC	DE	NIA	PrescientCo Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Esports One Funding LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sports Media Technology Corporation	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	14.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				DS MB Holdings LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SLG Holdings, LLC	DE	NIA	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Wanamaker Portfolio Trust, LLC	KS	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	27-1973901				Eldridge RBUSA Holdings LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	58.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Blink Holdings LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Tuvoli Holdings LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tuvoli Holdings, LLC	DE	NIA	Eldridge Tuvoli Holdings LLC	Ownership	2.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Equine II Holdings LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	17.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Pixion Funding LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pixion Games Limited	GBR	NIA	Eldridge Pixion Funding LLC	Ownership	11.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Diplomat Holdings, LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI BH Holdings LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	28.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fevo, Inc.	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	20.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fevo Czech s.r.o.	CZE	NIA	Fevo, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fevo d.o.o. Beograd	SRB	NIA	Fevo, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					G-Form, LLC	RI	NIA	Wanamaker Portfolio Trust, LLC	Ownership	23.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EKW Holdings II LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWSB Real Estate Venture II, LLC	DE	NIA	EKW Holdings II LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EKW Holdings III LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWSB Real Estate Venture III, LLC	DE	NIA	EKW Holdings III LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EKW Holdings IV LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWSB Real Estate Venture IV, LLC	DE	NIA	EKW Holdings IV LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Gaming 247 Funding LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Gaming 247, Inc.	DE	NIA	Eldridge Gaming 247 Funding LLC	Ownership	13.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Venn Studios LLC	CA	NIA	Gaming 247, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Venn Records LLC	CA	NIA	Gaming 247, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Venn Music Publishing, LLC	CA	NIA	Gaming 247, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Esports Funding II LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge DMO, LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CardCash Holdings, LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	86.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				MF Master Seed Co., LLC	DE	NIA	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	27-1973901				MF Seed Co, LLC	DE	NIA	MF Master Seed Co, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Putnam Asset Holdings, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SCIH-P Holdings LLC	DE	NIA	Putnam Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge QuantaDT Holdings LLC	DE	NIA	Putnam Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Epic Preferred Holdings LLC	DE	NIA	Putnam Asset Holdings, LLC	Ownership	9.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Epic Preferred, LLC	DE	NIA	Epic Preferred Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet, Inc	DE	NIA	Epic Preferred Holdings LLC	Ownership	3.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tuvoli Holdings, LLC	DE	NIA	Epic Preferred Holdings LLC	Ownership	3.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge KRNL Funding LLC	DE	NIA	Putnam Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-2869667				Aurify Brands, LLC	NY	NIA	Putnam Asset Holdings, LLC	Ownership	29.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-2869667				Trigger Investco, LLC	DE	NIA	Putnam Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-2869667				Trigger Media Group, LLC	DE	NIA	Trigger Investco, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Mayfair Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Ballotready Holdings LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	25.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HIP I-15 Holdings LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	89.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HIP Riverport Holdings LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	25.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SCIH Holdings LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	25.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Gamma Holdings, LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	24.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo Holdings, LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	15.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Epic Preferred Holdings LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	15.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Donkey Elephant Productions, LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge G-Form Holdings LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	85.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					G-Form Incentive Plan, LLC	DE	NIA	Eldridge G-Form Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge HIP Ventures, LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge VS, LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Volo Sicuro, LLC	DE	NIA	Eldridge VS, LLC	Ownership	19.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				100 N. Crescent Holdings LLC	DE	NIA	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				100 N. Crescent LLC	DE	NIA	100 N. Cresent Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mason Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	92-1494980				Eldridge SCPH Investor LLC	DE	NIA	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	92-1494980				Eldridge SCPH, LLC	DE	NIA	Eldridge SCPH Investor LLC	Ownership	3.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge 625 Broadway, LLC	DE	NIA	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge ELO Funding LLC	DE	NIA	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Elo Entertainment Inc	DE	NIA	Eldridge ELO Funding LLC	Ownership	28.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Truebill Funding, LLC	DE	NIA	Mason Portfolio Trust, LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Truebill, Inc	DE	NIA	Eldridge Truebill Funding, LLC	Ownership	18.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	NIA	Mason Portfolio Trust, LLC	Ownership	9.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PayActiv, Inc	DE	NIA	Eldridge PayActiv Holdings LLC	Ownership	17.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI BH Holdings II LLC	DE	NIA	Mason Portfolio Trust, LLC	Ownership	28.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				SBC Civic Center LLC	DE	NIA	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					9350 Civic Center JV, LLC	DE	NIA	SBC Civic Center LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				9350 Civic Center Drive, LLC	DE	NIA	9350 Civic Center JV, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Arch Portfolio Trust, LLC	DE	NIA	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge DPL Holdings LLC	DE	NIA	Arch Portfolio Trust, LLC	Ownership	58.9	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	27-1973901				DPL Financial Partners, LLC	DE	NIA	Eldridge DPL Holdings LLC	Ownership	47.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Kamerra Funding, LLC	DE	NIA	Arch Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PIPE Holdings II, LLC	DE	NIA	Arch Portfolio Trust, LLC	Ownership	39.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Epic Preferred Holdings LLC	DE	NIA	Arch Portfolio Trust, LLC	Ownership	46.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge 17th Street Holdings LLC	DE	NIA	Arch Portfolio Trust, LLC	Ownership	94.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ECD Brands Holdings LLC	DE	NIA	Eldridge 17th Street Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EC 17th Street Holdings LLC	DE	NIA	Eldridge 17th Street Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EC 17th Street MezzCo LLC	DE	NIA	EC 17th Street Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Beach Hotel Associates LLC	DE	NIA	EC 17th Street MezzCo LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Aurify Brands, LLC	NY	NIA	Arch Portfolio Trust, LLC	Ownership	23.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sensory Impact Group, LLC	DE	NIA	Arch Portfolio Trust, LLC	Ownership	73.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-1663469				Thirteenth Floor Entertainment Group, LLC	DE	NIA	Sensory Impact Group, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TFEG OW JV, LLC	DE	NIA	Thirteenth Floor Entertainment Group, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-1795667				13FEG IP, LLC	DE	NIA	Thirteenth Floor Entertainment Group, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-1669282				13FEG Ops, LLC	DE	NIA	Thirteenth Floor Entertainment Group, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-3751022				Great Room Escape, LLC	CO	NIA	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-2889149				GRE Houston, LLC	TX	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	84-3043730				GRE Jacksonville, LLC	FL	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5312313				GRE Columbus, LLC	OH	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	83-3326476				GRE Nashville, LLC	TN	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5157526				GRE Tempe, LLC	DE	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5157678				GRE Denver, LLC	DE	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5157777				GRE Austin, LLC	DE	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5173684				GRE San Antonio, LLC	DE	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5173767				GRE Chicago, LLC	DE	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5173890				GRE Cleveland, LLC	DE	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5173988				GRE Dallas, LLC	DE	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5174161				GRE Cincinnati, LLC	DE	NIA	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5139988				13 FEG Haunted Holdings, LLC	DE	NIA	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	99-2781081				TFEG LB Event LLC	DE	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	88-3819518				TFEG ABG LA JV, LLC	DE	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-1211455				13 FEG Haunted Prison, LLC	IL	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-1237697				13FEG Immersive Theater, LLC	CA	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1943988				House of Torment LLC	TX	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-2290258				Sunset Screams LLC	TX	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-3113827				North City Screams LLC	IL	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-4535833				Asylum Holdings, LLC	CO	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-5576805				13th Floor Denver Holdings, LLC	CO	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-4739264				Desert Screams LLC	AZ	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-4861913				Fear Farm Holdings, LLC	AZ	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-4869025				Windy Screams LLC	IL	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	81-2250895				Terror on the Fox Holdings, LLC	CO	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-4209231				13FEG LA Holdings, LLC	DE	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-4373523				Nightmare Holdings, LLC	DE	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-4351579				Nashville Nightmare, LLC	TN	NIA	Nightmare Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	81-5330841				Priest Lake Haunted Woods, LLC	TN	NIA	Nightmare Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5140626				13 FEG New Orleans, LLC	DE	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5157321				13 FEG Columbus Holdings, LLC	DE	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5157445				13FEG Jacksonville Holdings, LLC	DE	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	84-2284917				13FEG Houston Holdings, LLC	TN	NIA	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5141772				13 FEG Touring Events, LLC	DE	NIA	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-1195281				Apocalypse Events LLC	CO	NIA	13 FEG Touring Events, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	81-4056054				Denver Zombie Crawl, LLC	CO	NIA	13 FEG Touring Events, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5140868				Massive Noise Holdings, LLC	DE	NIA	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	81-1547686				Massive Noise LLC	CO	NIA	Massive Noise Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5141642				13 FEG Asset Production, LLC	DE	NIA	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-5197382				13 FEG Alamo Production, LLC	DE	NIA	13 FEG Asset Production, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-4321171				Pumpkin Fest Holdings, LLC	DE	NIA	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-4342175				Glow Holdings, LLC	DE	NIA	Pumpkin Fest Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EACS II, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EACS LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EBBH, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge BB Holdings, LLC	DE	NIA	EBBH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge BBLP, LLC	DE	NIA	Eldridge BB Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) LP	GBR	NIA	Eldridge BBLP, LLC	Ownership	96.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) GP, LLC	DE	NIA	Eldridge BB Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) LP	GBR	NIA	Blackbrook Capital (Europe) GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) SARL	LUX	NIA	Blackbrook Capital (Europe) LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blackbrook Property Trading SARL	LUX	NIA	Blackbrook Capital (Europe) SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP Sens SCSP	LUX	NIA	Blackbrook Property Trading SARL	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP Sens GP SARL	LUX	NIA	Blackbrook Capital (Europe) SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP Sens SCSP	LUX	NIA	BCAP Sens GP SARL	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP Sens SAS	LUX	NIA	BCAP Sens SCSP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blackbrook Property Holdings SARL	LUX	NIA	Blackbrook Capital (Europe) SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP AMZ POZ 2 sp. z o.o.	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP EK SBRY 3 Ltd	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP NL Holdings SARL	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP VM 8 SARL	LUX	NIA	BCAP NL Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Simples Rotina Unipessoal Lda.	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Caboletix Lda	LUX	NIA	Simples Rotina Unipessoal Lda.	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Simpatica Decisao Unipessoal Lda.	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Caboletix Lda	LUX	NIA	Simpatica Decisao Unipessoal Lda.	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Kebramatix Lda	LUX	NIA	Simpatica Decisao Unipessoal Lda.	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP DF 1 Holdings ApS	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP DF 6 ApS	LUX	NIA	BCAP DF 1 Holdings ApS	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP DF 1 Aps	LUX	NIA	BCAP DF 1 Holdings ApS	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP SG 7 Holdings Ltd	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP SG 7 Ltd	LUX	NIA	BCAP SG 7 Holdings Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fental Investments SLU	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP EROS 5 SLU	LUX	NIA	Fental Investments SLU	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP TAP 10 Holdings Sp.zo.o.	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP TAP 10 Sp.zo.o.	LUX	NIA	BCAP TAP 10 Holdings Sp.zo.o.	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP ILLE 9 Holdings S.L.	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP Illescas9 Property S.L.	LUX	NIA	BCAP ILLE 9 Holdings S.L.	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP GX 11 Holdings Ltd	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP GX Ltd	LUX	NIA	BCAP GX 11 Holdings Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP FW 12 Holdings Ltd	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP FW 12 Ltd	LUX	NIA	BCAP FW 12 Holdings Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP RD 13 Holdings Ltd	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP RD 13 Ltd	LUX	NIA	BCAP RD 13 Holdings Ltd	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP GE Holdings SARL	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP Ketsch SARL	LUX	NIA	BCAP GE Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP GE Holdings 2 SARL	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP ERFURT SARL	LUX	NIA	BCAP GE Holdings 2 SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP GE Holdings 3 SARL	LUX	NIA	Blackbrook Property Holdings SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BCAP ERFURT 2 SARL	LUX	NIA	BCAP GE Holdings 3 SARL	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) Limited	GBR	NIA	Blackbrook Capital (Europe) LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) Carry LP	GBR	NIA	Blackbrook Capital (Europe) GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge FS Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	87-4199710				Eldridge CGCI, LLC	DE	NIA	Eldridge FS Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CG Holdings LLC	DE	NIA	Eldridge CGCI, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CG Holdings LLC	DE	NIA	Eldridge FS Holdings, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Capital Integration Systems LLC	DE	NIA	Eldridge CG Holdings LLC	Ownership	23.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Capital LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Insurance Solutions LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium USA Commitment Fund LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium Intl. Commitment Fund Ltd	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending II LP	DE	NIA	CAIS Ares Senior Direct Lending II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CM PEVF II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund II LP	DE	NIA	CM PEVF II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending II (TE) GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending II (TE) LP	DE	NIA	CAIS Ares Senior Direct Lending II (TE) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS KKR Asset Based Finance Partners Access Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS KKR Asset Based Finance Partners Access Fund, LP	DE	NIA	CAIS KKR Asset Based Finance Partners Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS KKR Asset Based Finance Partners Offshore Access Fund, LP	CYM	NIA	CAIS KKR Asset Based Finance Partners Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Access Fund - Asia Fund IV GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Access Fund - Asia Fund IV LP	DE	NIA	CAIS Access Fund - Asia Fund IV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Access Fund - BCRE I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Access Fund - BCRE I LP	DE	NIA	CAIS Access Fund - BCRE I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Access Fund - BCRE II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Access Fund - BCRE II LP	DE	NIA	CAIS Access Fund - BCRE II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Access Fund - MMC 2018 GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Access Fund - MMC 2018 (Offshore) LP	CYM	NIA	CAIS Access Fund - MMC 2018 GP LLC	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CAIS Access Fund - MMC 2018 LP	DE	NIA	CAIS Access Fund - MMC 2018 GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo HV Access Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Hybrid Value Access Fund LP	DE	NIA	CAIS Apollo HV Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BC Fund XIII, GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BC Fund XIII, LP	DE	NIA	CAIS BC Fund XIII, GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone Growth GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone Growth LP	DE	NIA	CAIS Blackstone Growth GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone TAS V GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone TAS V LP	DE	NIA	CAIS Blackstone TAS V GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone TAS VI GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone TAS VI LP	DE	NIA	CAIS Blackstone TAS VI GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Direct Access GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Direct Access LP	DE	NIA	CAIS Carlyle Direct Access GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Renewable and Sustainable Energy Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Renewable and Sustainable Energy Fund LP	DE	NIA	CAIS Carlyle Renewable and Sustainable Energy Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Crawford Lake Fund Ltd	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS DES Composite Fund LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS DES Oculus LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS DES Oculus Ltd	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Financial Credit Investment IV Access Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Financial Credit Investment IV Access Fund LP	DE	NIA	CAIS Financial Credit Investment IV Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity III GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity III LP	DE	NIA	CAIS ICG Strategic Equity III GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity IV GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity IV LP	DE	NIA	CAIS ICG Strategic Equity IV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium Intl. Ltd.	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium USA LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Sculptor Master Fund LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Sculptor Master Fund Ltd.	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Paloma International Ltd.	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Paloma Partners LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Third Point Offshore Fund Ltd.	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Third Point Partners LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CM PEVF I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund (TE) I LP	DE	NIA	CM PEVF I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund I LP	DE	NIA	CM PEVF I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Adams Street Private Income Fund LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Realty Partners IX Access Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Realty Partners IX Access Fund LP	DE	NIA	CAIS Carlyle Realty Partners IX Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone Tactical Opportunities Fund IV GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone Tactical Opportunities Fund IV LP	DE	NIA	CAIS Blackstone Tactical Opportunities Fund IV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS SL Alpine II, GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS SL Alpine II, LP	DE	NIA	CAIS SL Alpine II, GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Infrastructure Opportunities II Access Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Infrastructure Opportunities II Access Fund LP	DE	NIA	CAIS Apollo Infrastructure Opportunities II Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BTAS VIII Access Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BTAS VIII Access Fund, LP	DE	NIA	CAIS BTAS VIII Access Fund GP LLC	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CAIS Carlyle Direct Access II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Direct Access II LP	DE	NIA	CAIS Carlyle Direct Access II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Alkeon Innovation Private Series II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Alkeon Innovation Private Series II LP	DE	NIA	CAIS Alkeon Innovation Private Series II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS TCG Private Equity 2022 GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TCG Private Equity 2022, L.P.	DE	NIA	CAIS TCG Private Equity 2022 GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Private Equity Core I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Private Equity Core I, L.P.	DE	NIA	CAIS Private Equity Core I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Avenue Venture Opportunities Fund II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Avenue Venture Opportunities Fund II, L.P.	DE	NIA	CAIS Avenue Venture Opportunities Fund II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS HPS Strategic Investment Partners V GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS HPS Strategic Investment Partners V, L.P.	DE	NIA	CAIS HPS Strategic Investment Partners V GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Investment Fund X GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Investment Fund X, LP	DE	NIA	CAIS Apollo Investment Fund X GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICGSEIV Offshore GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICGSEIV Offshore, L.P.	CYM	NIA	CAIS ICGSEIV Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Bridge Net Lease Income Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Bridge Net Lease Income Fund, L.P.	DE	NIA	CAIS Bridge Net Lease Income Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BlackRock Impact Opportunities GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BlackRock Impact Opportunities (CAIS), L.P.	DE	NIA	CAIS BlackRock Impact Opportunities GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Investment Fund X Offshore GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Investment Fund X Offshore, LP	CYM	NIA	CAIS Apollo Investment Fund X Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Commerce Street Private Credit Fund I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Commerce Street Private Credit Fund I, L.P.	DE	NIA	CAIS Commerce Street Private Credit Fund I GP LLC	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CAIS Commerce Street Private Equity Fund I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Commerce Street Private Equity Fund I, L.P.	DE	NIA	CAIS Commerce Street Private Equity Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS SSA Strategic Partners LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CM PEVF III GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund III LP	DE	NIA	CM PEVF III GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS AltAlpha Vintage LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					AltAlpha Vintage, L.P.	DE	NIA	CAIS AltAlpha Vintage LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS WorldQuant Millennium SEALS Fund LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS WorldQuant Millennium SEALS Offshore Fund Ltd	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SFG Multi-Strategy Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SFG Multi-Strategy Fund, L.P.	DE	NIA	SFG Multi-Strategy Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Aligned Alternatives Offshore Fund Ltd.	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Aligned Alternatives Fund (TE) LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Warburg Pincus Global Growth (Fund XIV) , L.P.	DE	NIA	CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Strategic Investors Fund XI GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Strategic Investors Fund XI, L.P.	DE	NIA	CAIS Strategic Investors Fund XI GP LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Equity Partners Fund VIII GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Equity Partners Fund VIII, L.P.	DE	NIA	CAIS Vista Equity Partners Fund VIII GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Crow Holdings Fund X GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Crow Holdings Fund X, L.P.	DE	NIA	CAIS Crow Holdings Fund X GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BSP SSP II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BSP SSP II, L.P.	DE	NIA	CAIS BSP SSP II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CAIS Reverence Partners Opportunities Fund V (PE Fund III) L.P.	DE	NIA	CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Reverence Capital Partners Credit Opportunities Fund II, L.P.	DE	NIA	CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity V GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity V, L.P.	DE	NIA	CAIS ICG Strategic Equity V GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Monroe PCF V (Onshore) GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Monroe PCF V (Onshore), L.P.	DE	NIA	CAIS Monroe PCF V (Onshore) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Debt Solutions BDC Offshore Fund Ltd.	CYM	NIA	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CM PEVF IV GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund IV LP	DE	NIA	CM PEVF IV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending III GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending III, L.P.	DE	NIA	CAIS Ares Senior Direct Lending III GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Davidson Kempner Partners Fund LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Equity Partners Fund VIII Offshore GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Equity Partners Fund VIII Offshore, L.P.	CYM	NIA	CAIS Vista Equity Partners Fund VIII Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICGSEV Offshore GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICGSEV Offshore, L.P.	CYM	NIA	CAIS ICGSEV Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE) GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE), L.P.	DE	NIA	CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Procyon Vintage I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Procyon Vintage I, L.P.	DE	NIA	Procyon Vintage I GP LLC	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Procyon Evergreen I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Procyon Evergreen I, L.P.	DE	NIA	Procyon Evergreen I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS TCG Private Credit 2024 GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TCG Private Credit 2024, L.P.	DE	NIA	CAIS TCG Private Credit 2024 GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS TCG Private Credit (Offshore) 2024 GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS North Rock Fund LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS North Rock Fund, Ltd.	CYM	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blue Owl Strategic Equity GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blue Owl Strategic Equity, L.P.	DE	NIA	CAIS Blue Owl Strategic Equity GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Corporate Opportunities Fund VII GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Corporate Opportunities Fund VII, L.P.	DE	NIA	CAIS Ares Corporate Opportunities Fund VII GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore, L.P.	CYM	NIA	CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS SAM Alternative Investment Opportunities Fund I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SAM Alternative Investment Opportunities Fund I, L.P.	DE	NIA	CAIS SAM Alternative Investment Opportunities Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Franklin BSP Real Estate Opportunistic Debt Fund II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Franklin BSP Real Estate Opportunistic Debt Fund II, L.P.	DE	NIA	CAIS Franklin BSP Real Estate Opportunistic Debt Fund II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Stonepeak Infrastructure Fund V GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Stonepeak Infrastructure Fund V, L.P.	DE	NIA	CAIS Stonepeak Infrastructure Fund V GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS GLT Private Alts Fund I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GLT Private Alts Fund I, L.P.	DE	NIA	CAIS GLT Private Alts Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS OT Opportunities XII CAIS (Onshore) Access Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Oaktree Opportunities XII CAIS (Onshore) Access Fund, L.P.	DE	NIA	CAIS OT Opportunities XII CAIS (Onshore) Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending III TE GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending III TE, L.P.	DE	NIA	CAIS Ares Senior Direct Lending III TE GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Core Private Equity Fund, LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blue Owl GP Stakes VI GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blue Owl GP Stakes VI, L.P.	DE	NIA	CAIS Blue Owl GP Stakes VI GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG LP Secondaries Fund I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG LP Secondaries Fund I, L.P.	DE	NIA	CAIS ICG LP Secondaries Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS KKR Ascendant Fund I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS KKR Ascendant Fund I, L.P.	DE	NIA	CAIS KKR Ascendant Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Foundation Fund V GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Foundation Fund V, L.P.	DE	NIA	CAIS Vista Foundation Fund V GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Jain Global Fund LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Related Fund IV GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Related Fund IV, L.P.	DE	NIA	CAIS Related Fund IV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Related Fund IV (TE) GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Related Fund IV (TE), L.P.	DE	NIA	CAIS Related Fund IV (TE) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Lexington Middle Market Investors V GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Lexington Middle Market Investors V, L.P.	DE	NIA	CAIS Lexington Middle Market Investors V GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Davidson Kempner Real Estate Opportunities Fund GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Davidson Kempner Real Estate Opportunities Fund, L.P.	DE	NIA	CAIS Davidson Kempner Real Estate Opportunities Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Veritas PE IX GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Veritas PE IX, L.P.	DE	NIA	CAIS Veritas PE IX GP LLC	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					SAM Alternative Investment Opportunities Fund II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SAM Alternative Investment Opportunities Fund II, L.P. Offshore	CYM	NIA	SAM Alternative Investment Opportunities Fund II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blue Owl GP Stakes VI (TE) GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blue Owl GP Stakes VI (TE), L.P.	DE	NIA	CAIS Blue Owl GP Stakes VI (TE) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium USA Commitment Fund III LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium USA Commitment Fund III GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium Intl. Commitment Fund III Ltd. Offshore	CYM	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS KKR North America Fund XIV GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS KKR North America Fund XIV, L.P.	DE	NIA	CAIS KKR North America Fund XIV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS LGP Sage Equity Investors GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS LGP Sage Equity Investors, L.P.	DE	NIA	CAIS LGP Sage Equity Investors GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Partners Group Secondary Fund VIII GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Partners Group Secondary Fund VIII, L.P.	DE	NIA	CAIS Partners Group Secondary Fund VIII GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FDC Investment Partners VIII GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FDC Investment Partners VIII, L.P.	DE	NIA	FDC Investment Partners VIII GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Waverly Growth Fund II GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Waverly Growth Fund II, L.P.	DE	NIA	Waverly Growth Fund II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					One Brick Select Private Equity 2024 GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					One Brick Select Private Equity 2024, L.P.	DE	NIA	One Brick Select Private Equity 2024 GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Radnor Equity Partners GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Radnor Equity Partners, L.P.	DE	NIA	Radnor Equity Partners GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Pinegrove Capital Partners I Access GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pinegrove Capital Partners I Access, L.P.	DE	NIA	CAIS Pinegrove Capital Partners I Access GP LLC	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Razor's Edge Fund IV Access GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Razor's Edge Fund IV Access, L.P.	DE	NIA	Razor's Edge Fund IV Access GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					NewPoint Impact Fund I Access GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					NewPoint Impact Fund I Access, L.P.	DE	NIA	NewPoint Impact Fund I Access GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Foundation Fund V (Offshore) GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Foundation Fund V (Offshore), L.P.	CYM	NIA	CAIS Vista Foundation Fund V (Offshore) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OCM Private Wealth Alternative Opportunities Fund I GP LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					OCM Private Wealth Alternative Opportunities Fund I, L.P.	DE	NIA	OCM Private Wealth Alternative Opportunities Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS DES Lithic LLC	DE	NIA	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge HZACS LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Horizon Sponsor, LLC	DE	NIA	Eldridge HZACS LLC	Ownership	30.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					HZACS CI, LLC	DE	NIA	Eldridge HZACS LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sommsation Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-3416715				Sommsation Services Holdings LLC	DE	NIA	Sommsation Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sommsation Services, LLC	DE	NIA	Sommsation Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sommsation, LLC	DE	NIA	Sommsation Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Monroe Portfolio Trust, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Post Portfolio Trust, LLC	DE	NIA	Monroe Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Vivid Seats, Inc.	DE	NIA	Post Portfolio Trust, LLC	Ownership	29.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4229221				Eldridge LAD Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	1.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge FGNY Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				The Eldridge FGNY Irrevocable Trust	DE	NIA	Eldridge FGNY Holdings, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge FGNY LLC	DE	NIA	The Eldridge FGNY Irrevocable Trust	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FGNY ParentCo Holdings, LLC	DE	NIA	Eldridge FGNY LLC	Ownership	86.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					HME Investors, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					HME Holdings, LLC	DE	NIA	HME Investors, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IP Holdings II LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IP Holdings LLC	DE	NIA	Eldridge IP Holdings II LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Asbury Boss, LLC	DE	NIA	Eldridge IP Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Somebody Told Me, LLC	DE	NIA	Eldridge IP Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ausenco Funding, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ausenco Holdings, LLC	DE	NIA	Ausenco Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Ausenco Bidco, LLC	DE	NIA	Ausenco Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Field Point Portfolio Trust, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000	27-1973901				Soundview Portfolio Trust, LLC	DE	NIA	Field Point Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Strategic Equity Fund GP L.P.	CYM	NIA	Eldridge GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Strategic Equity Fund L.P.	CYM	NIA	Eldridge GP1 Strategic Equity Fund GP L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Strategic Equity Fund-A L.P.	CYM	NIA	Eldridge GP1 Strategic Equity Fund GP L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment GP, LP	DE	NIA	Eldridge GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment C GP, LLC	DE	NIA	Eldridge Sports and Entertainment GP, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund C, LP	DE	NIA	Eldridge Sports and Entertainment C GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund Aggregator B, LP	DE	NIA	Eldridge Sports and Entertainment C GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund, LP	DE	NIA	Eldridge Sports and Entertainment GP, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund Offshore, LP	DE	NIA	Eldridge Sports and Entertainment GP, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund Aggregator A, LP	DE	NIA	Eldridge Sports and Entertainment GP, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SE Co-Invest E, LP	DE	NIA	Eldridge GP, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Carry Holdings, LP	DE	NIA	Eldridge GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment GP, LP	DE	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund, LP	DE	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund Offshore, LP	DE	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund Aggregator A, LP	DE	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund C, LP	DE	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sports and Entertainment Fund Aggregator B, LP	DE	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Strategic Equity Fund GP L.P.	CYM	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Strategic Equity Fund L.P.	CYM	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Strategic Equity Fund-A L.P.	CYM	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SE Co-Invest E, LP	DE	NIA	Eldridge Carry Holdings, LP	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Eldridge Management Carry Holdings, LP	DE	NIA	Eldridge GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Management Holdings, LLC	DE	NIA	Eldridge GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Capital Management, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Advisers, LLC	DE	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Credit Advisers (UK) Limited	GBR	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Capital Management Services (UK) Limited	GBR	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Capital Management Services, LLC	DE	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SME Advisers, LLC	DE	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ESCA Holdings, LLC	DE	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund I GP, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund I, LP	DE	NIA	Panagram Senior Loan Fund I GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund II GP, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund II, LP	DE	NIA	Panagram Senior Loan Fund II GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund III GP, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund III, LP	DE	NIA	Panagram Senior Loan Fund III GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund IV GP, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund IV, LP	DE	NIA	Panagram Senior Loan Fund IV GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund V GP, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund V, LP	DE	NIA	Panagram Senior Loan Fund V GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund VI GP, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund VI, LP	DE	NIA	Panagram Senior Loan Fund VI GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ESCA Services Holdings, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ESCA Services, LLC	DE	NIA	Panagram Services Holdings, LLC	Ownership	1.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ESCA Services, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Structured Credit Advisers, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Binney Park Capital, LLC	DE	NIA	Panagram Structured Asset Management, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Panagram Capital Administrator, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ESCA Capital, LLC	DE	NIA	ESCA Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Capital Management (Signapore) PTE. LTD	SGP	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CI Holdings II LLC	DE	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge CI LP LLC	DE	NIA	Eldridge CI Holdings II LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				CBAM Holdings, LLC	DE	NIA	Eldridge Capital Management, LLC	Ownership	56.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-3195582				CBAM Partners, LLC	DE	NIA	CBAM Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CBAM Credit Opportunities Fund GP, LLC	DE	NIA	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CBAM Credit Opportunities Fund, LP	DE	NIA	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Holdings, LLC	DE	NIA	Eldridge Capital Management, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Capital Ultimate General Partner, LLC	DE	NIA	Eldridge Capital Management, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Strategies Fund XIII GP, L.P.	DE	NIA	Maranon Capital Ultimate General Partner LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund XIII DB, LLC	DE	NIA	Maranon Senior Strategies Fund XIII GP, L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Strategies Fund XIII, L.P.	DE	NIA	Maranon Senior Credit Strategies Fund XIII DB, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund XIV GP, L.P.	DE	NIA	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund XIV, L.P.	DE	NIA	Maranon Senior Credit Strategies Fund XIV GP, L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund X GP, L.P.	DE	NIA	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund X-Levered, L.P.	DE	NIA	Maranon Senior Credit Strategies Fund X GP, L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit X-Levered SPV, LLC	DE	NIA	Maranon Senior Credit Strategies Fund X-Levered, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund X-Unlevered, L.P.	DE	NIA	Maranon Senior Credit Strategies Fund X GP, L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit GP II, L.P.	DE	NIA	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Fund II-B, LP	DE	NIA	Maranon Senior Credit GP II, L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies GP V, LP	DE	NIA	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	NO	

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

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00000	SBL Holdings GRP	00000					Maranon Services, LLC	DE	NIA	Maranon Services Corp	Ownership	0.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Centre Street Executive Fund LP	DE	NIA	Maranon Capital, L.P.	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Rated Fund I LLC	DE	NIA	Maranon Capital, L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Ausenco Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge GP 1 SEF Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge NFG Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Carry Holdings, LP	DE	NIA	Eldridge Industries, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Management Carry Holdings, LP	DE	NIA	Eldridge Industries, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Management Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 IPS Holdings LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Puris Holdings LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Al Maryah, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Raven Holdings LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Raven Holdings LLC	DE	NIA	Eldridge GP1 Raven Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge SME Co-Invest E, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge IP Holdings III LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Vanguard Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp Squared PI LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Atlas FundingCo GP LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas FundingCo LP	DE	NIA	Atlas FundingCo GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas I LLC	DE	NIA	Eldridge GP1 Atlas FundingCo LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas II LLC	DE	NIA	Eldridge GP1 Atlas FundingCo LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Atlas MezzCo GP LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas MezzCo LP	DE	NIA	Atlas MezzCo GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas FundingCo LP	DE	NIA	Eldridge GP1 Atlas MezzCo LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas GP LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas Aggregator LP	DE	NIA	Eldridge GP1 Atlas GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas MezzCo LP	DE	NIA	Eldridge GP1 Atlas Aggregator LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge EA Holdings, LLC	DE	NIA	SBT Investors, LLC	Ownership	84.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tuvoli Holdings, LLC	DE	NIA	Eldridge EA Holdings, LLC	Ownership	16.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tuvoli, LLC	DE	NIA	Tuvoli Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Everest Fuel Management, LLC	DE	NIA	Tuvoli, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tuvoli Canada, Inc	CAN	NIA	Tuvoli, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet, Inc	DE	NIA	Eldridge EA Holdings, LLC	Ownership	16.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Epic Aero, Inc	DE	NIA	Flexjet, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					One Sky Flight Holdings, LLC	DE	NIA	Epic Aero, Inc	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					One Sky Flight, LLC	DE	NIA	One Sky Flight Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FXSolutions, LLC	DE	NIA	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fairgrave Omlie, LLC	OH	NIA	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					AOG, LLC	OH	NIA	Fairgrave Omlie, LLC	Ownership	100.0	Todd L. Boehly	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	SBL Holdings GRP	00000					Constant Aviation, LLC	OH	NIA	Fairgrave Omlie, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Corporate Wings Technical Services LLC	OH	NIA	Fairgrave Omlie, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Nextant Sales, LLC	OH	NIA	Fairgrave Omlie, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Nextant Aerospace, LLC	OH	NIA	Nextant Sales, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					JetCorp Technical Services, Inc.	MO	NIA	Fairgrave Omlie, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet Vertical Lift, LLC	DE	NIA	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Associated Aircraft Group, LLC	DE	NIA	Flexjet Vertical Lift, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet Limited	GBR	NIA	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Volare Acquisitions, Limited	IRL	NIA	Flexjet Limited	Ownership	49.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet Malta Holdings Limited	MLT	NIA	Volare Acquisitions, Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet Malta Operations Limited	MLT	NIA	Flexjet Malta Holdings Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet Operations Ltd.	GBR	NIA	Volare Acquisitions, Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Halo Aviation Ltd.	GBR	NIA	Flexjet Operations Ltd.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sirio Acquisition S.r.l.	ITA	NIA	Volare Acquisitions, Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sirio S.p.A.	ITA	NIA	Sirio Acquisition S.r.l.	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Aero Solutions Srl	ITA	NIA	Sirio S.p.A.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet, LLC	GBR	NIA	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flight Options, LLC	DE	NIA	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sentient Holdings, LLC	DE	NIA	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sentient Jet, LLC	DE	NIA	Sentient Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sentient Jet Charter, LLC	DE	NIA	Sentient Jet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Skyjet Europe Limited	GBR	NIA	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PrivateFly Limited	GBR	NIA	Skyjet Europe Limited	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Volo Sicuro, LLC	DE	NIA	Epic Aero, Inc.	Ownership	6.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Acre Holdings LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Acre Partners GP, LLC	DE	NIA	Eldridge Acre Holdings LLC	Ownership	60.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					AECOM Capital Real Estate Fund II GP, LLC	DE	NIA	Eldridge Acre Partners GP, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Acre Partners, LP	DE	NIA	Eldridge Acre Holdings LLC	Ownership	60.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Acre Capital Advisors, LLC	DE	NIA	Eldridge Acre Partners, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge RJPC Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					RJPC Investor, LLC	DE	NIA	Eldridge RJPC Holdings, LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					RJPC Holdings LLC	DE	NIA	RJPC Investor, LLC	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					RJPC Lender LLC	DE	NIA	RJPC Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Sharp Holdings LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Sharp PB LLC	DE	NIA	Eldridge Sharp Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Sharp Squared PB LP	DE	NIA	Eldridge Sharp PB LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Sharp FundingCo LP	DE	NIA	Sharp Squared PB LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp FundingCo SP LP	DE	NIA	Sharp FundingCo LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp FundingCo W LP	DE	NIA	Sharp FundingCo LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Sharp FC LLC	DE	NIA	Eldridge Sharp Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp FundingCo LP	DE	NIA	Eldridge Sharp FC LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Sharp PC LLC	DE	NIA	Eldridge Sharp Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp Squared PC LP	DE	NIA	Eldridge Sharp PC LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp FundingCo LP	DE	NIA	Sharp Squared PC LP	Management		Todd L. Boehly	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	SBL Holdings GRP	00000					Sharp Squared PB GP LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp Squared PB LP	DE	NIA	Sharp Squared PB GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp Squared PC GP LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sharp Squared PC LP	DE	NIA	Sharp Squared PC GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Atlas Investor, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas Aggregator LP	DE	NIA	Eldridge Atlas Investor, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas Co-Investors, LP	DE	NIA	Eldridge Atlas Investor, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge College Sports Holdings, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge GP1 Atlas GP, LLC	DE	NIA	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge GP1 Atlas Co-Investors, LP	DE	NIA	Eldridge GP1 Atlas GP, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SBT Media Holdings, LLC	DE	NIA	SBT Investors, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Spoon River Investments, LLC	DE	NIA	SBT Investors, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fox River Investments, LLC	DE	NIA	Spoon River Investments, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					3030 Chain Bridge Road, LLC	DE	NIA	SBT Investors, LLC	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Leadoff Investments, LLC	DE	NIA	SBT Investors, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bilbao Capital, LLC	DE	NIA	SBT Investors, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bilbao Asset Holdings, LLC	DE	NIA	Bilbao Capital, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bilbao-KCI, LLC	DE	NIA	Bilbao Capital, LLC	Ownership	90.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC	DE	UIP	Bilbao-KCI, LLC	Ownership	2.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EEH 2017 Preferred Member, LLC	DE	NIA	SBT Investors, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EEH 2017-EC, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC	DE	UIP	EEH 2017-EC, LLC	Ownership	5.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cary Street Capital, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Croatan Holdings, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EEH 2017-AHC, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EEH 2017, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC	DE	UIP	EEH 2017, LLC	Ownership	2.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMO Holdings, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Jola20, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MASH El Holdco, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Owl Capital, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sable River Capital, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Thornwood Capital, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Weissach Capital, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Wight Cap Holdings, LLC	DE	NIA	EEH 2017 Prefered Member, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SBT-WWB, LLC	DE	NIA	SBT Investors, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					WWB Holdings, LLC	DE	NIA	SBT-WWB, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-2491512				Wildwood Portfolio Trust, LLC	DE	NIA	SBT Investors, LLC	Ownership	100.0	Todd L. Boehly	NO	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	47-2425642	SBL Holdings, Inc	855,000,000								855,000,000	
68675	48-0409770	Security Benefit Life Insurance Company	(855,000,000)								(855,000,000)	556,714,950
60084	13-3797548	First Sec Bft Life Ins & Ann Co of NY										42,238
16485	83-2872065	Sixth Avenue Reinsurance Company										(556,757,188)
00000	87-3370285	Everly Holdings, LLC										
97241	47-0648948	Everly Life Insurance Company										
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 – ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Columns 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
Security Benefit Life Insurance Company	SBL Holdings, Inc.	100.000 %	NO	Todd L. Boehly, individual	SBL Holdings GRP	66.160 %	NO
First Security Benefit life Insurance Company of New York	SBL Holdings, Inc.	100.000 %	NO	Todd L. Boehly, individual	SBL Holdings GRP	66.160 %	NO
Sixth Avenue Reinsurance Company	Security Benefit Life Insurance Company	100.000 %	NO	Todd L. Boehly, individual	SBL Holdings GRP	66.160 %	NO
Everly Life Insurance Company	Everly Holdings, LLC	100.000 %	NO	Todd L. Boehly, individual	SBL Holdings GRP	66.160 %	NO
		%				%	
N/A	N/A	%		Todd L. Boehly, individual	Clearcover Insurance Company	23.660 %	YES
		%				%	
		%				%	
		%				%	
		%				%	
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		%				%	
		%				%	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit – Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

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

Bar code:

10. 6867520244200000000

11. 6867520243605900000

12. 6867520244900000000

15. 6867520244420000000

16. 6867520244430000000

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

OVERFLOW PAGE FOR WRITE-INS

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

	1 Current Year	2 Prior Year
08.304. Surrender Fee Income	44,292,430	26,920,550
08.305. Miscellaneous Income	272,859,028	180,099,484
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	317,151,458	207,020,034

OVERFLOW PAGE FOR WRITE-INS

L006 Additional Aggregate Lines for Page 06 Line 08.3.
*ANAOPSSUM - Analysis of Operations by Lines of Business – Summary

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Surrender Fee Income	44,292,430			44,067,820	224,610				
08.305. Miscellaneous Income	272,263,608	(326,496)		272,683,912	(93,808)				
08.397. Summary of remaining write-ins for Line 8.3 from page 6	316,556,038	(326,496)		316,751,732	130,802				

L006.1 Additional Aggregate Lines for Page 06.1 Line 08.3.
*ANAOPSINDLIF – Analysis of Operations by Lines of Business – Individual Life Insurance (c)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Surrender Fee Income												
08.305. Miscellaneous Income	(326,496)		741			77,732			(404,969)			
08.397. Summary of remaining write-ins for Line 8.3 from page 6.1	(326,496)		741			77,732			(404,969)			

L006.3 Additional Aggregate Lines for Page 06.3 Line 08.3.
*ANAOPSINDANN - Analysis of Operations by Lines of Business – Individual Annuities (a)

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Surrender Fee Income	44,067,820	1,938,173	41,684,046	445,601			
08.305. Miscellaneous Income	272,683,913	17,435,586	258,111,994	(2,864,508)		931	(90)
08.397. Summary of remaining write-ins for Line 8.3 from page 6.3	316,751,733	19,373,759	299,796,040	(2,418,907)		931	(90)

L006.4 Additional Aggregate Lines for Page 06.4 Line 08.3.
*ANAOPSGRPANN - Analysis of Operations by Lines of Business – Group Annuities (a)

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Surrender Fee Income	224,610			224,610			
08.305. Miscellaneous Income	(93,808)			(93,808)			
08.397. Summary of remaining write-ins for Line 8.3 from page 6.4	130,802			130,802			

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	30,682,585	0.063	30,682,585		30,682,585	0.063
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	577,290,195	1.179	577,290,195		577,290,195	1.179
1.06 Industrial and miscellaneous	20,928,923,273	42.725	20,928,923,273		20,928,923,273	42.735
1.07 Hybrid securities	73,726,472	0.151	73,726,472		73,726,472	0.151
1.08 Parent, subsidiaries and affiliates	2,163,948,517	4.418	2,163,948,517		2,163,948,517	4.419
1.09 SVO identified funds	75,947,583	0.155	75,947,583		75,947,583	0.155
1.10 Unaffiliated bank loans	132,654,960	0.271	132,654,960		132,654,960	0.271
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	23,983,173,585	48.960	23,983,173,585		23,983,173,585	48.971
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	185,991,361	0.380	185,991,361		185,991,361	0.380
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	185,991,361	0.380	185,991,361		185,991,361	0.380
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	13,553	0.000	13,553		13,553	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	658,500	0.001	658,500		658,500	0.001
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	52,414,490	0.107	52,414,490		52,414,490	0.107
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks	53,086,543	0.108	53,086,543		53,086,543	0.108
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages	4,025,085	0.008	4,025,085		4,025,085	0.008
4.03 Commercial mortgages	617,232,339	1.260	2,759,221,694		2,759,221,694	5.634
4.04 Mezzanine real estate loans	2,141,989,355	4.373				
4.05 Total valuation allowance						
4.06 Total mortgage loans	2,763,246,779	5.641	2,763,246,779		2,763,246,779	5.642
5. Real estate (Schedule A):						
5.01 Properties occupied by company	24,464,818	0.050	24,464,818		24,464,818	0.050
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	24,464,818	0.050	24,464,818		24,464,818	0.050
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,428,920,088	4.959	2,428,920,088		2,428,920,088	4.960
6.02 Cash equivalents (Schedule E, Part 2)	1,284,442,296	2.622	1,284,442,296		1,284,442,296	2.623
6.03 Short-term investments (Schedule DA)	2,170,413,735	4.431	2,170,413,735		2,170,413,735	4.432
6.04 Total cash, cash equivalents and short-term investments	5,883,776,119	12.011	5,883,776,119		5,883,776,119	12.014
7. Contract loans	44,365,500	0.091	44,365,500		44,365,500	0.091
8. Derivatives (Schedule DB)	868,199,713	1.772	859,834,327		859,834,327	1.756
9. Other invested assets (Schedule BA)	15,006,846,955	30.636	15,004,574,088		15,004,574,088	30.638
10. Receivables for securities	76,379,934	0.156	76,379,934		76,379,934	0.156
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	95,340,287	0.195	95,340,287		95,340,287	0.195
13. Total invested assets	48,984,871,594	100.000	48,974,233,341		48,974,233,341	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		25,879,176
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,414,359	
	8.2 Totals, Part 3, Column 9		1,414,359
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		24,464,817
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		24,464,817

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		790,468,487
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,881,836,291	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	278,931,820	2,160,768,111
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	157,077,035	
	3.2 Totals, Part 3, Column 11	2,164,621	159,241,656
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		(24,048)
7.	Deduct amounts received on disposals, Part 3, Column 15		339,557,530
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(1,735,618)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(9,386,433)	
	9.2 Totals, Part 3, Column 13		(9,386,433)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,763,245,861
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		2,763,245,861
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,763,245,861

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		14,091,844,912
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	7,557,141,188	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,064,363,196	9,621,504,384
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		1,178,275
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	1,205,812	
	5.2 Totals, Part 3, Column 9	2,251,980	3,457,792
6.	Total gain (loss) on disposals, Part 3, Column 19		(2,622,782)
7.	Deduct amounts received on disposals, Part 3, Column 16		8,667,271,252
8.	Deduct amortization of premium and depreciation		9,107,860
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(30,455,115)	
	9.2 Totals, Part 3, Column 14	(1,681,398)	(32,136,513)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		15,006,846,955
12.	Deduct total nonadmitted amounts		2,272,862
13.	Statement value at end of current period (Line 11 minus Line 12)		15,004,574,093

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		27,889,973,694
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,299,795,229
3.	Accrual of discount		39,314,662
4.	Unrealized valuation increase/(decrease):		
	4.1 Part 1, Column 12	(175,366)	
	4.2 Part 2, Section 1, Column 15	(2,965,143)	
	4.3 Part 2, Section 2, Column 13	9,050,197	
	4.4 Part 4, Column 11	57,832,074	63,741,762
5.	Total gain (loss) on disposals, Part 4, Column 19		(22,767,992)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		14,946,222,434
7.	Deduct amortization of premium		5,303,182
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(54,153,430)	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	3,254,169	(50,899,261)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	46,451,014	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		46,451,014
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		1,070,014
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		24,222,251,479
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		24,222,251,479

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks **OWNED** December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States	30,682,585	28,264,616	30,472,159	30,803,855
	2. Canada				
	3. Other Countries				
	4. Totals	30,682,585	28,264,616	30,472,159	30,803,855
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	577,290,195	571,118,113	577,582,906	580,182,021
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	17,597,211,790	17,587,477,754	17,596,812,639	17,630,206,840
	9. Canada	74,603,243	78,613,782	74,613,075	75,066,000
	10. Other Countries	3,539,437,255	3,470,312,233	3,579,348,391	3,526,319,657
	11. Totals	21,211,252,288	21,136,403,769	21,250,774,105	21,231,592,497
Parent, Subsidiaries and Affiliates	12. Totals	2,163,948,517	2,149,202,200	2,164,542,457	2,163,949,449
	13. Total Bonds	23,983,173,585	23,884,988,698	24,023,371,627	24,006,527,822
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	185,991,360	185,991,360	210,679,101	
	15. Canada				
	16. Other Countries				
	17. Totals	185,991,360	185,991,360	210,679,101	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	185,991,360	185,991,360	210,679,101	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	672,053	672,053	621,594	
	21. Canada				
	22. Other Countries				
	23. Totals	672,053	672,053	621,594	
Parent, Subsidiaries and Affiliates	24. Totals	52,414,490	52,414,490	130,001,000	
	25. Total Common Stocks	53,086,543	53,086,543	130,622,594	
	26. Total Stocks	239,077,903	239,077,903	341,301,695	
	27. Total Bonds and Stocks	24,222,251,488	24,124,066,601	24,364,673,322	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	5,453,886	11,443,092	5,966,557	5,804,108	2,014,943	XXX	30,682,586	0.1	32,010,071	0.1	30,682,586	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	5,453,886	11,443,092	5,966,557	5,804,108	2,014,943	XXX	30,682,586	0.1	32,010,071	0.1	30,682,586	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX			294,407	0.0		
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX			294,407	0.0		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	105,460,587	164,773,072	122,289,402	128,265,985	89,245,427	XXX	610,034,473	2.4	487,470,438	1.8	558,502,226	51,532,246
5.2 NAIC 2	9,565	44,175	71,365	249,863	14,522,723	XXX	14,897,691	0.1	15,283,838	0.1		14,897,690
5.3 NAIC 3					862,308	XXX	862,308	0.0	881,879	0.0		862,308
5.4 NAIC 4	13,042	58,687	106,777	417,328	772,709	XXX	1,368,543	0.0	1,366,301	0.0		1,368,542
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	105,483,194	164,875,934	122,467,544	128,933,176	105,403,167	XXX	627,163,015	2.5	505,002,456	1.8	558,502,226	68,660,786

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	2,881,521,446	3,964,783,801	2,122,707,929	333,045,613	269,109,402	XXX	9,571,168,191	37.9	10,630,327,160	38.7	420,424,328	9,150,743,863
6.2 NAIC 2	2,274,723,533	2,910,354,972	4,203,251,892	648,451,968	344,868,109	XXX	10,381,650,475	41.1	10,137,532,661	36.9	846,816,489	9,534,833,985
6.3 NAIC 3	342,173,336	827,398,844	639,292,449	10,450,869	50,332,522	XXX	1,869,648,020	7.4	2,432,967,297	8.8	46,372,846	1,823,275,174
6.4 NAIC 4	18,058,403	243,741,881	42,419,328			XXX	304,219,613	1.2	415,949,390	1.5		304,219,613
6.5 NAIC 5		1,919,496	8,944,415			XXX	10,863,911	0.0	17,901,987	0.1		10,863,911
6.6 NAIC 6	10,765	49,178	77,919	3,274,612		XXX	3,412,473	0.0	3,734,293	0.0		3,412,473
6.7 Totals	5,516,487,483	7,948,248,173	7,016,693,932	995,223,061	664,310,033	XXX	22,140,962,682	87.7	23,638,412,789	86.0	1,313,613,662	20,827,349,020
7. Hybrid Securities												
7.1 NAIC 1						XXX			1,821,025	0.0		
7.2 NAIC 2					53,701,268	XXX	53,701,268	0.2	14,512,770	0.1	50,701,268	3,000,000
7.3 NAIC 3		5,786,950			14,238,255	XXX	20,025,205	0.1	31,929,869	0.1	13,922,557	6,102,648
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		5,786,950			67,939,523	XXX	73,726,473	0.3	48,263,664	0.2	64,623,825	9,102,648
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	124,541,468	269,121,657				XXX	393,663,125	1.6	1,220,377,292	4.4		393,663,125
8.2 NAIC 2	80,084,610	1,034,659,080				XXX	1,114,743,690	4.4	1,461,807,590	5.3	187,558,031	927,185,659
8.3 NAIC 3		225,053,949			68,000,000	XXX	293,053,949	1.2	340,700,774	1.2	293,053,949	
8.4 NAIC 4		362,487,753				XXX	362,487,753	1.4	104,783,126	0.4	112,487,753	250,000,000
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	204,626,078	1,891,322,438			68,000,000	XXX	2,163,948,516	8.6	3,127,668,781	11.4	593,099,733	1,570,848,784
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	57,509,201	57,509,201	0.2			57,509,201	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	18,438,382	18,438,382	0.1			18,438,382	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	75,947,583	75,947,583	0.3			75,947,583	
10. Unaffiliated Bank Loans												
10.1 NAIC 1	67,331,343					XXX	67,331,343	0.3	70,555,358	0.3		67,331,343
10.2 NAIC 2		60,344,775				XXX	60,344,775	0.2	64,640,309	0.2		60,344,775
10.3 NAIC 3						XXX						
10.4 NAIC 4		4,978,842				XXX	4,978,842	0.0	5,059,527	0.0		4,978,842
10.5 NAIC 5						XXX			4,850,000	0.0		
10.6 NAIC 6						XXX						
10.7 Totals	67,331,343	65,323,617				XXX	132,654,960	0.5	145,105,194	0.5		132,654,960
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 3,184,308,730	4,410,121,622	2,250,963,888	467,115,706	360,369,772	57,509,201	10,730,388,919	42.5	XXX	XXX	1,067,118,340	9,663,270,578
12.2 NAIC 2	(d) 2,354,817,708	4,005,403,002	4,203,323,257	648,701,831	413,092,100		11,625,337,898	46.0	XXX	XXX	1,085,075,788	10,540,262,109
12.3 NAIC 3	(d) 342,173,336	1,058,239,743	639,292,449	10,450,869	133,433,085	18,438,382	2,202,027,864	8.7	XXX	XXX	371,787,733	1,830,240,130
12.4 NAIC 4	(d) 18,071,445	611,267,163	42,526,105	417,328	772,709		673,054,750	2.7	XXX	XXX	112,487,753	560,566,997
12.5 NAIC 5	(d)	1,919,496	8,944,415				(c) 10,863,911	0.0	XXX	XXX		10,863,911
12.6 NAIC 6	(d) 10,765	49,178	77,919	3,274,612			(c) 3,412,473	0.0	XXX	XXX		3,412,473
12.7 Totals	5,899,381,984	10,087,000,205	7,145,128,033	1,129,960,345	907,667,666	75,947,583	(b) 25,245,085,815	100.0	XXX	XXX	2,636,469,615	22,608,616,197
12.8 Line 12.7 as a % of Col. 7	23.4	40.0	28.3	4.5	3.6	0.3	100.0	XXX	XXX	XXX	10.4	89.6
13. Total Bonds Prior Year												
13.1 NAIC 1	2,656,162,424	6,571,365,967	2,022,595,640	964,459,872	228,271,848		XXX	XXX	12,442,855,751	45.3	917,114,745	11,525,741,006
13.2 NAIC 2	1,647,942,894	5,955,024,386	3,013,959,499	805,419,177	271,431,211		XXX	XXX	11,693,777,168	42.5	1,221,465,425	10,472,311,741
13.3 NAIC 3	13,675,613	1,301,310,922	1,225,702,147	164,979,388	100,811,748		XXX	XXX	2,806,479,818	10.2	218,918,229	2,587,561,590
13.4 NAIC 4	87,060,596	157,635,085	211,171,965	70,468,486	822,213		XXX	XXX	527,158,344	1.9		527,158,344
13.5 NAIC 5		4,850,000	17,901,987				XXX	XXX	(c) 22,751,987	0.1		22,751,987
13.6 NAIC 6	20,634	94,264	149,355	3,470,039	1		XXX	XXX	(c) 3,734,293	0.0	1	3,734,292
13.7 Totals	4,404,862,161	13,990,280,625	6,491,480,593	2,008,796,962	601,337,021		XXX	XXX	(b) 27,496,757,362	100.0	2,357,498,401	25,139,258,961
13.8 Line 13.7 as a % of Col. 9	16.0	50.9	23.6	7.3	2.2		XXX	XXX	100.0	XXX	8.6	91.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	195,060,795	317,624,599	256,877,456	146,143,537	93,902,753	57,509,201	1,067,118,341	4.2	917,114,745	3.3	1,067,118,341	XXX
14.2 NAIC 2	84,313,372	569,173,832	238,047,442	59,589,789	133,951,354		1,085,075,789	4.3	1,221,465,426	4.4	1,085,075,789	XXX
14.3 NAIC 3	499,986	228,688,909			124,160,456	18,438,382	371,787,733	1.5	218,918,229	0.8	371,787,733	XXX
14.4 NAIC 4		112,487,753					112,487,753	0.4			112,487,753	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6									1	0.0		XXX
14.7 Totals	279,874,153	1,227,975,093	494,924,898	205,733,325	352,014,563	75,947,582	2,636,469,615	10.4	2,357,498,401	8.6	2,636,469,615	XXX
14.8 Line 14.7 as a % of Col. 7	10.6	46.6	18.8	7.8	13.4	2.9	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.1	4.9	2.0	0.8	1.4	0.3	10.4	XXX	XXX	XXX	10.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,989,247,936	4,092,497,023	1,994,086,432	320,972,169	266,467,019		9,663,270,578	38.3	11,525,741,005	41.9	XXX	9,663,270,578
15.2 NAIC 2	2,270,504,335	3,436,229,169	3,965,275,815	589,112,042	279,140,747		10,540,262,109	41.8	10,472,311,741	38.1	XXX	10,540,262,109
15.3 NAIC 3	341,673,350	829,550,834	639,292,449	10,450,869	9,272,628		1,830,240,130	7.2	2,587,561,590	9.4	XXX	1,830,240,130
15.4 NAIC 4	18,071,445	498,779,410	42,526,105	417,328	772,709		560,566,997	2.2	527,158,345	1.9	XXX	560,566,997
15.5 NAIC 5		1,919,496	8,944,415				10,863,911	0.0	22,751,987	0.1	XXX	10,863,911
15.6 NAIC 6	10,765	49,178	77,919	3,274,612			3,412,473	0.0	3,734,292	0.0	XXX	3,412,473
15.7 Totals	5,619,507,831	8,859,025,110	6,650,203,134	924,227,019	555,653,103		22,608,616,197	89.6	25,139,258,961	91.4	XXX	22,608,616,197
15.8 Line 15.7 as a % of Col. 7	24.9	39.2	29.4	4.1	2.5		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	22.3	35.1	26.3	3.7	2.2		89.6	XXX	XXX	XXX	XXX	89.6

(a) Includes $ 13,036,037,331 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ 3,412,473 current year, $ 364,713 prior year of bonds with 6* designations. “5GI” means the NAIC designation was assigned by the SVO in reliance on the insurer’s certification that the issuer is current in all principal and interest payments. “6*” means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 1,261,897,251 ; NAIC 2 $ 14,985 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,997,703	4,978,501				XXX	8,976,204	0.0	8,955,177	0.0	8,976,204	
1.02 Residential Mortgage-Backed Securities	1,340,687	4,344,485	3,673,255	3,774,533	213,980	XXX	13,346,940	0.1	14,744,590	0.1	13,346,939	
1.03 Commercial Mortgage-Backed Securities	115,496	2,120,105	2,293,302	2,029,575	1,800,963	XXX	8,359,441	0.0	8,310,304	0.0	8,359,443	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	5,453,886	11,443,091	5,966,557	5,804,108	2,014,943	XXX	30,682,585	0.1	32,010,071	0.1	30,682,586	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX			294,407	0.0		
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX			294,407	0.0		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	49,895,419	102,861	178,142	667,191	16,157,740	XXX	67,001,353	0.3	118,956,730	0.4		67,001,352
5.02 Residential Mortgage-Backed Securities	55,561,899	164,654,070	122,098,602	127,683,787	88,503,868	XXX	558,502,226	2.2	384,252,201	1.4	558,502,226	
5.03 Commercial Mortgage-Backed Securities	25,875	119,003	190,799	582,197	741,559	XXX	1,659,433	0.0	1,793,526	0.0		1,659,434
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	105,483,193	164,875,934	122,467,543	128,933,175	105,403,167	XXX	627,163,012	2.5	505,002,457	1.8	558,502,226	68,660,786
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,003,950,277	2,775,584,985	1,894,708,645	393,428,381	655,720,869	XXX	9,723,393,157	38.5	8,939,724,776	32.5	1,273,824,375	8,449,568,783
6.02 Residential Mortgage-Backed Securities	302,649	1,457,539	1,422,863	1,795,823	989,753	XXX	5,968,627	0.0	6,897,939	0.0	2,008,409	3,960,218
6.03 Commercial Mortgage-Backed Securities	50,632,437	45,498,596	8,116,476		1,126,380	XXX	105,373,889	0.4	108,928,200	0.4	20,593,878	84,780,010
6.04 Other Loan-Backed and Structured Securities	1,461,602,120	5,125,707,055	5,112,445,948	599,998,857	6,473,030	XXX	12,306,227,009	48.7	14,582,861,874	53.0	17,187,000	12,289,040,009
6.05 Totals	5,516,487,483	7,948,248,173	7,016,693,932	995,223,061	664,310,033	XXX	22,140,962,682	87.7	23,638,412,789	86.0	1,313,613,662	20,827,349,020
7. Hybrid Securities												
7.01 Issuer Obligations		5,786,950			67,939,523	XXX	73,726,473	0.3	48,263,664	0.2	64,623,825	9,102,648
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		5,786,950			67,939,523	XXX	73,726,473	0.3	48,263,664	0.2	64,623,825	9,102,648
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	195,636,840	1,375,211,944			68,000,000	XXX	1,638,848,784	6.5	2,514,224,322	9.1	68,000,000	1,570,848,784
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	8,989,238	516,110,495				XXX	525,099,733	2.1	613,444,457	2.2	525,099,733	
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired						XXX						
8.07 Totals	204,626,078	1,891,322,438			68,000,000	XXX	2,163,948,516	8.6	3,127,668,779	11.4	593,099,733	1,570,848,784

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	75,947,582	75,947,582	0.3			75,947,582	
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX						
10.02 Bank Loans – Acquired	67,331,343	65,323,617				XXX	132,654,960	0.5	145,105,194	0.5		132,654,960
10.03 Totals	67,331,343	65,323,617				XXX	132,654,960	0.5	145,105,194	0.5		132,654,960
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	4,253,480,239	4,161,665,240	1,894,886,787	394,095,572	807,818,132	XXX	11,511,945,971	45.6	XXX	XXX	1,415,424,404	10,096,521,566
12.02 Residential Mortgage-Backed Securities	57,205,235	170,456,094	127,194,720	133,254,143	89,707,601	XXX	577,817,793	2.3	XXX	XXX	573,857,574	3,960,218
12.03 Commercial Mortgage-Backed Securities	50,773,808	47,737,704	10,600,577	2,611,772	3,668,902	XXX	115,392,763	0.5	XXX	XXX	28,953,321	86,439,444
12.04 Other Loan-Backed and Structured Securities	1,470,591,358	5,641,817,549	5,112,445,948	599,998,857	6,473,030	XXX	12,831,326,742	50.8	XXX	XXX	542,286,733	12,289,040,009
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	75,947,582	75,947,582	0.3	XXX	XXX	75,947,582	
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	67,331,343	65,323,617				XXX	132,654,960	0.5	XXX	XXX		132,654,960
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	5,899,381,983	10,087,000,204	7,145,128,032	1,129,960,344	907,667,666	75,947,582	25,245,085,811	100.0	XXX	XXX	2,636,469,614	22,608,616,197
12.10 Lines 12.09 as a % Col. 7	23.4	40.0	28.3	4.5	3.6	0.3	100.0	XXX	XXX	XXX	10.4	89.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,898,615,697	6,120,279,523	1,457,251,564	688,134,708	466,137,584	XXX	XXX	XXX	11,630,419,076	42.3	1,911,748,200	9,718,670,876
13.02 Residential Mortgage-Backed Securities	21,527,511	73,977,431	72,124,630	113,175,524	125,089,634	XXX	XXX	XXX	405,894,730	1.5	401,201,821	4,692,908
13.03 Commercial Mortgage-Backed Securities	15,421,131	86,436,697	10,850,660	2,432,660	3,890,882	XXX	XXX	XXX	119,032,030	0.4	32,585,360	86,446,671
13.04 Other Loan-Backed and Structured Securities	1,469,297,822	7,629,122,089	4,886,613,431	1,205,054,068	6,218,921	XXX	XXX	XXX	15,196,306,331	55.3	11,963,021	15,184,343,312
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans		80,464,885	64,640,309			XXX	XXX	XXX	145,105,194	0.5		145,105,195
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	4,404,862,161	13,990,280,625	6,491,480,594	2,008,796,960	601,337,021		XXX	XXX	27,496,757,361	100.0	2,357,498,402	25,139,258,962
13.10 Line 13.09 as a % of Col. 9	16.0	50.9	23.6	7.3	2.2		XXX	XXX	100.0	XXX	8.6	91.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	209,703,688	522,617,085	351,504,103	71,830,248	259,769,280	XXX	1,415,424,404	5.6	1,911,748,199	7.0	1,415,424,404	XXX
14.02 Residential Mortgage-Backed Securities	56,999,599	169,450,492	126,216,042	131,873,502	89,317,939	XXX	573,857,575	2.3	401,201,821	1.5	573,857,575	XXX
14.03 Commercial Mortgage-Backed Securities	4,181,628	17,521,472	2,293,302	2,029,575	2,927,343	XXX	28,953,321	0.1	32,585,359	0.1	28,953,321	XXX
14.04 Other Loan-Backed and Structured Securities	8,989,238	518,386,044	14,911,450			XXX	542,286,733	2.1	11,963,021	0.0	542,286,733	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	75,947,582	75,947,582	0.3			75,947,582	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	279,874,153	1,227,975,093	494,924,898	205,733,325	352,014,563	75,947,582	2,636,469,615	10.4	2,357,498,400	8.6	2,636,469,615	XXX
14.10 Line 14.09 as a % of Col. 7	10.6	46.6	18.8	7.8	13.4	2.9	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.1	4.9	2.0	0.8	1.4	0.3	10.4	XXX	XXX	XXX	10.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	4,043,776,550	3,639,048,155	1,543,382,684	322,265,324	548,048,852	XXX	10,096,521,566	40.0	9,718,670,876	35.3	XXX	10,096,521,566
15.02 Residential Mortgage-Backed Securities	205,636	1,005,601	978,677	1,380,641	389,661	XXX	3,960,218	0.0	4,692,909	0.0	XXX	3,960,218
15.03 Commercial Mortgage-Backed Securities	46,592,181	30,216,231	8,307,276	582,197	741,559	XXX	86,439,444	0.3	86,446,671	0.3	XXX	86,439,444
15.04 Other Loan-Backed and Structured Securities	1,461,602,120	5,123,431,505	5,097,534,497	599,998,857	6,473,030	XXX	12,289,040,009	48.7	15,184,343,312	55.2	XXX	12,289,040,009
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	67,331,343	65,323,617				XXX	132,654,960	0.5	145,105,194	0.5	XXX	132,654,960
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	5,619,507,831	8,859,025,110	6,650,203,134	924,227,019	555,653,103		22,608,616,197	89.6	25,139,258,962	91.4	XXX	22,608,616,197
15.10 Line 15.09 as a % of Col. 7	24.9	39.2	29.4	4.1	2.5		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	22.3	35.1	26.3	3.7	2.2		89.6	XXX	XXX	XXX	XXX	89.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,145,591,032	69,375,971		90,500,000	985,715,061
2. Cost of short-term investments acquired	6,712,271,974	4,494,055		666,223,983	6,041,553,936
3. Accrual of discount	1,159,885	1,159,885			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	2,842,302	45			2,842,257
6. Deduct consideration received on disposals	5,689,363,953	75,009,971		665,723,983	4,948,629,999
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value	(2,087,505)				(2,087,505)
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,170,413,735	19,985		91,000,000	2,079,393,750
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,170,413,735	19,985		91,000,000	2,079,393,750

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

SCHEDULE DB - PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			548,796,615
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	759,784,928		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	6,938,895		766,723,823
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	2,253,352		
	3.2 Section 2, Column 19	(9,045,472)		(6,792,120)
4.	SSAP No. 108 adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			618,501,821
6.	Considerations received/(paid) on terminations, Section 2, Column 15			1,075,040,308
7.	Amortization:			
	7.1 Section 1, Column 19	(55,484,303)		
	7.2 Section 2, Column 21	(24,142,767)		(79,627,070)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	126,955,299		
	9.2 Section 2, Column 20	(35,667,107)		91,288,191
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			863,850,953
11.	Deduct nonadmitted assets			8,365,386
12.	Statement value at end of current period (Line 10 minus Line 11)			855,485,567

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)			
3.1	Add:			
	Change in the variation margin on open contracts – Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in the variation margin on open contracts – All other:			
	3.13 Section 1, Column 18, current year minus	(6,589,897)		
	3.14 Section 1, Column 18, prior year	4,949,929	(11,539,826)	(11,539,826)
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized:			
	3.23 Section 1, Column 19, current year to date minus	(6,589,897)		
	3.24 Section 1, Column 19, prior year plus	4,949,929		
	3.25 SSAP No. 108 adjustments		(11,539,826)	(11,539,826)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(11,992,457)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	(11,992,457)		
	4.23 SSAP No. 108 adjustments		(11,992,457)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	863,850,832	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		863,850,832
4.	Part D, Section 1, Column 6	970,784,439	
5.	Part D, Section 1, Column 7	(115,298,993)	
6.	Total (Line 3 minus Line 4 minus Line 5)		8,365,386

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,137,831,581	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,137,831,581
10.	Part D, Section 1, Column 9	1,254,921,050	
11.	Part D, Section 1, Column 10	(125,454,857)	
12.	Total (Line 9 minus Line 10 minus Line 11)		8,365,387

		Potential Exposure Check
13.	Part A, Section 1, Column 21	105,511,182
14	Part B, Section 1, Column 20	14,887,538
15.	Part D, Section 1, Column 12	120,398,720
16.	Total (Lines 13 plus Line 14 minus Line 15)	

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	104,797,258	101,247,399	3,549,859	
2. Cost of cash equivalents acquired	33,792,076,069	33,752,947,292	39,128,777	
3. Accrual of discount	35,144,564	35,144,564		
4. Unrealized valuation increase/(decrease)	(3)		(3)	
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	32,647,575,588	32,627,447,000	20,128,588	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,284,442,300	1,261,892,255	22,550,045	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,284,442,300	1,261,892,255	22,550,045	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13-11-12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties occupied by the reporting entity - Health Care Delivery																
Properties occupied by the reporting entity - Administrative																
Land 11.02 Acres		Topeka	KS	05/01/2000	02/20/2019	92,993		92,993	2,857,884							
Home Office		Topeka	KS	05/01/2002	02/20/2019	55,608,170		23,773,002	32,865,666	1,414,359			(1,414,359)		4,923,472	5,812,231
Land		Topeka	KS	01/31/2020	01/31/2020	598,822		598,822	598,822							
0299999 - Properties occupied by the reporting entity - Administrative						56,299,985		24,464,817	36,322,372	1,414,359			(1,414,359)		4,923,472	5,812,231
0399999 - Total Properties occupied by the reporting entity						56,299,985		24,464,817	36,322,372	1,414,359			(1,414,359)		4,923,472	5,812,231
Properties held for the production of income																
Properties held for sale																
0699999 Totals						56,299,985		24,464,817	36,322,372	1,414,359			(1,414,359)		4,923,472	5,812,231

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Farm Mortgages														
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
Mortgages in Good Standing - Residential Mortgages - All Other														
SB1949961		LEAWOOD	KS		09/08/2016	1.890	130,055						470,000	09/09/2016
SB2065882		Topeka	KS		02/28/2024	4.140	120,418						550,000	01/16/2024
SB1949920		Meriden	KS		12/01/2014	2.450	50,503						375,000	04/28/2014
SB2077614		Olathe	KS		10/25/2024	4.360	642,250						920,000	11/11/2024
SB1704360		Denver	CO		09/30/2021	5.000	1,300,000						5,500,000	06/30/2017
SB1950027		Lawrence	KS		08/12/2020	1.310	335,613						500,000	08/12/2020
SB1949995		Morris Township	NJ		10/15/2019	2.150	348,998						400,000	10/15/2019
SB1949953		Topeka	KS		06/15/2016	2.530	218,331						385,000	04/26/2016
SB1949912		GRANDVIEW	MO		12/01/2014	2.800	155,754						312,000	06/30/2012
SB1949896		LAWRENCE	KS		12/01/2014	3.240	77,049						375,000	05/01/2014
SB1950001		Osprey	FL		07/09/2020	1.310	439,331						500,000	07/09/2020
SB1949904		LAWRENCE	KS		12/01/2014	3.320	17,675						460,000	05/19/2004
SB1949946		Creede	CO		10/06/2015	3.100	189,108						455,000	09/04/2015
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other							4,025,085						11,202,000	XXX
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
Mortgages in Good Standing - Commercial Mortgages - All Other														
BGH359T38		Kansas City	MO		12/30/2021	4.250	16,418,914						35,600,000	09/14/2015
SB2073217		Montgomery	IL		10/21/2024	9.825	53,801,625				438,312		296,110,000	09/23/2024
SB1500150		LOS ANGELES	CA		11/01/2020	8.750	28,600,000						165,000,000	10/31/2019
BGH33MYC5		Eugene	OR		12/30/2021	4.850	2,793,205						10,250,000	10/17/2012
BGH365F09		Murrieta	CA		12/30/2021	7.575	9,533,813						15,500,000	02/13/2021
BGH347NZ8		Clinton	MA		12/30/2021	4.620	7,408,261						22,500,000	11/05/2012
SB2056535		Washington	DC		07/28/2023	11.397	20,498,082				3,000,724		16,300,000	05/07/2021
SB1500140		LOS ANGELES	CA		06/30/2015	4.750	75,011,171						165,000,000	10/31/2019
SB2066450		Berkeley	CA		04/09/2024	6.263	99,235,618		1,735,618				588,820,000	09/30/2021
SB1910625		San Francisco	CA		12/30/2021	6.875	89,730,350						876,000,000	01/23/2020
SB1910633		San Francisco	CA		12/30/2021	6.875	76,519,650						876,000,000	01/23/2020
BGH33LTY5		Strongsville	OH		12/30/2021	4.850	17,049,806						37,000,000	10/26/2012
SB2074579		Luxembourg	LUX		11/14/2024	12.000	120,631,844					(2,574,567)	834,889,858	12/31/2023
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							617,232,339		1,735,618		3,439,036	(2,574,567)	3,938,969,858	XXX
Mortgages in Good Standing - Mezzanine Loans														
SB1921184		Miami	FL		12/30/2021	8.000	28,086,974						362,600,000	04/12/2021
SB1917638		San Francisco	CA		12/30/2021	7.400	23,750,000						260,000,000	12/28/2020
SB2064968		New York	NY		03/11/2024	12.480	1,579,898,585				137,125,502		3,247,000,000	01/01/2023
SB1937669		Salt Lake City	UT		07/30/2022	10.000	18,000,000						275,000,000	03/14/2022
SB1913033		Sunnyvale	CA		12/30/2021	6.350	46,550,000						358,700,000	07/14/2020
SB1909353		Seattle	WA		12/30/2021	6.150	46,075,000						470,000,000	12/12/2019
SB2070635		Miami	FL		07/19/2024	12.000	193,951,903				10,451,903		850,000,000	07/08/2024
SB2073506		Bad Urach	DEU		10/29/2024	8.600	24,133,908				300,251	(1,033,644)	43,300,000	12/31/2023
SB2074314		Erfurt	DEU		11/12/2024	8.600	28,581,463				268,965	(702,461)	37,300,000	12/31/2023
SB2072243		St Helier	JEY		08/23/2024	9.200	11,703,323				326,082	(930,728)	23,300,000	12/31/2023
SB2071732		St Helier	JEY		08/16/2024	10.450	29,596,810				1,078,364	(868,479)	22,338,359	12/31/2023
SB2071724		St Helier	JEY		08/16/2024	10.450	49,071,406				1,795,317	(1,439,935)	44,717,972	12/31/2023
SB2071716		St Helier	JEY		08/16/2024	10.450	62,589,983				2,291,615	(1,836,619)	64,539,306	12/31/2023
0699999 - Mortgages in Good Standing - Mezzanine Loans							2,141,989,355				153,637,999	(6,811,866)	6,058,795,637	XXX
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							2,763,246,779		1,735,618		157,077,035	(9,386,433)	10,008,967,495	XXX
Restructured Mortgages - Farm Mortgages														
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed														
Restructured Mortgages - Residential Mortgages - All Other														
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed														
Restructured Mortgages - Commercial Mortgages - All Other														
Restructured Mortgages - Mezzanine Loans														

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages- All Other														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans														
Mortgages in the Process of Foreclosure - Farm Mortgages														
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed														
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other														
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other														
Mortgages in the Process of Foreclosure - Mezzanine Loans														
3399999 Totals							2,763,246,779		1,735,618		157,077,035	(9,386,433)	10,008,967,495	XXX

General Interrogatory:

1. Mortgages in good standing ..... $ ..... unpaid taxes..$ ..... interest due and unpaid.
2. Restructured mortgages ..... $ ..... unpaid taxes..$ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure ..... $ ..... unpaid taxes..$ ..... interest due and unpaid.
4. Mortgages in process of foreclosure ..... $ ..... unpaid taxes..$ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
SB2065882	Topeka	KS		02/28/2024	4.140	125,000		550,000
SB2077614	Olathe	KS		10/25/2024	4.360	642,250		920,000
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other						767,250		1,470,000
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
SB2073217	Montgomery	IL		10/21/2024	9.825	52,967,643	395,671	298,287,668
SB2066450	Berkeley	CA		04/09/2024	6.263	97,500,000		588,820,000
SB2074579	Luxembourg	LUX		11/14/2024	12.000	124,639,270		834,889,858
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						275,106,913	395,671	1,721,997,526
Mortgages in Good Standing - Mezzanine Loans								
SB2064968	New York	NY		03/11/2024	12.480	1,220,500,000	222,273,083	3,759,033,372
SB2070635	Miami	FL		07/19/2024	12.000	183,500,000		850,000,000
SB2073506	Bad Urach	DEU		10/29/2024	8.600	22,167,677	2,699,625	48,061,527
SB2074314	Erfurt	DEU		11/12/2024	8.600	29,014,958		37,300,000
SB2072243	St Helier	JEY		08/23/2024	9.200	12,307,968		23,300,000
SB2071732	St Helier	JEY		08/16/2024	10.450	28,871,265	515,660	22,716,461
SB2071724	St Helier	JEY		08/16/2024	10.450	48,071,449	644,575	45,288,618
SB2071716	St Helier	JEY		08/16/2024	10.450	61,361,497	773,490	65,314,149
SB2056683	Miami	FL		10/06/2023	11.050		10,933,937	36,325,960
SB2057475	Miami	FL		04/01/2024	14.550	167,314	15,324,514	1,372,992,772
SB1916572	Miami Beach	FL		01/18/2024	13.920		25,371,265	59,884,487
0699999 - Mortgages in Good Standing - Mezzanine Loans						1,605,962,128	278,536,149	6,320,217,346
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						1,881,836,291	278,931,820	8,043,684,872
Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - All Other								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans								
Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3399999 Totals						1,881,836,291	278,931,820	8,043,684,872

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
SB2056683	Miami	FL		04/01/2024	07/19/2024	42,198,038				1,855,023	1,855,023		55,000,000	55,000,000			
SB2056691	Topeka	KS		07/06/2023	05/01/2024	278,999							278,999	278,999			
SB1949987	Lawrence	KS		08/19/2018	05/01/2024	297,811							297,811	297,811			
SB1949938	RED BANK	NJ		12/30/2014	09/01/2024	309,833							309,833	309,833			
SB2057475	Miami	FL		07/01/2024	07/19/2024					256,074	256,074		15,747,901	15,747,901			
BGH3A1P17	TOWN AND COUNTRY	MO		12/30/2021	07/03/2024	7,306,821							7,306,821	7,306,821			
SB1949979	Topeka	KS		12/13/2016	04/01/2024	61,910							61,910	61,910			
SB1916648	Miami Beach	FL		12/30/2021	06/17/2024	77,000,000							77,000,000	77,000,000			
SB1915574	Sacramento	CA		10/07/2024	11/01/2024	19,735,567				557,857	557,857		20,242,956	20,242,956			
SB1911748	Miami	FL		12/30/2021	07/19/2024	89,700,000							89,700,000	89,700,000			
SB1916572	Miami Beach	FL		06/06/2024	06/17/2024	42,412,771							67,784,037	67,784,037			
0199999 - Mortgages closed by repayment						279,301,750				2,668,954	2,668,954		333,730,268	333,730,268			
Mortgages with partial repayments																	
BGH359T38	Kansas City	MO		12/30/2021		340,541							340,541	340,541			
SB1949961	LEAWOOD	KS		09/08/2016		17,664							17,664	17,664			
BGH33MYC5	Eugene	OR		12/30/2021		275,625							275,625	275,625			
SB2056691	Topeka	KS		07/06/2023		4,925							4,925	4,925			
SB2065882	Topeka	KS		02/28/2024									4,582	4,582			
SB1949920	Meriden	KS		12/01/2014		22,463							22,463	22,463			
SB1949987	Lawrence	KS		08/19/2018		7,748							7,748	7,748			
SB1950027	Lawrence	KS		08/12/2020		15,657							15,657	15,657			
SB1949938	RED BANK	NJ		12/30/2014		6,244							6,244	6,244			
BGH365FQ9	Murrieta	CA		12/30/2021		59,577							59,577	59,577			
BGH347NZ8	Clinton	MA		12/30/2021		707,654							707,654	707,654			
SB1949995	Morris Township	NJ		10/15/2019		10,478							10,478	10,478			
SB2056535	Washington	DC		02/15/2024		1,874,637				(504,333)	(504,333)		1,914,713	1,914,713			
SB1500140	LOS ANGELES	CA		06/30/2015		38,231							38,231	38,231			
BGH3A1P17	TOWN AND COUNTRY	MO		12/30/2021		166,754							166,754	166,754			
SB1949979	Topeka	KS		12/13/2016		6,143							6,143	6,143			
SB1949953	Topeka	KS		06/15/2016		7,511							7,511	7,511			
SB1949912	GRANDVIEW	MO		12/01/2014		7,603							7,603	7,603			
SB1949896	LAWRENCE	KS		12/01/2014		15,968							15,968	15,968			
SB1950001	Osprey	FL		07/09/2020		14,308							14,308	14,308			
SB1949904	LAWRENCE	KS		12/01/2023		18,494							18,494	18,494			
BGH33LTY5	Strongsville	OH		12/30/2021		749,238							749,238	749,238			
SB1949946	Creede	CO		10/06/2015		6,329							6,329	6,329			
SB2074579	Luxembourg	LUX		11/14/2024									1,432,860	1,408,812	(24,048)		(24,048)
0299999 - Mortgages with partial repayments						4,373,792				(504,333)	(504,333)		5,851,310	5,827,262	(24,048)		(24,048)
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						283,675,542				2,164,621	2,164,621		339,581,578	339,557,530	(24,048)		(24,048)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
SB1907-65-4	503 CAPITAL PARTNERS TAX EXEMPT		LEAWOOD	KS	503 CAPITAL PARTNERS TAX EXEMPT		09/29/2019		2,224,272	2,228,669	2,228,669	4,397					331,286		0.086
SB1927-21-5	503 CAPITAL PARTNERS TAX EXEMPT		LEAWOOD	KS	503 CAPITAL PARTNERS TAX EXEMPT		10/15/2021		1,381,528	1,396,985	1,396,985	15,458					162,204		0.013
SB1907-52-2	AUSTIN VENTURES IX LP		AUSTIN	TX	AUSTIN VENTURES IX LP		04/01/2006		82,416	13,875	13,875	(36,929)							0.001
SB1915-18-6	BETTER TOMORROW VENTURES FUND		SAN FRANCISCO	CA	BETTER TOMORROW VENTURES FUND		11/20/2020		2,568,000	4,320,836	4,320,836	50,019					107,001		0.036
SB1948-26-0	CARLYLE REVOLVING LOAN FUND II				CARLYLE REVOLVING LOAN FUND II		06/09/2022										180,000,000		
SB1907-50-6	CHRYSALIS VENTURES II, LP		LOUISVILLE	KY	CHRYSALIS VENTURES II, LP		01/09/2007												0.031
SB1907-55-5	CHRYSALIS VENTURES III, LP		LOUISVILLE	KY	CHRYSALIS VENTURES III, LP		07/01/2001		1,006,034	773,823	773,823	(192,424)							0.035
SB1907-54-8	ESCALATE CAPITAL I, L.P.		AUSTIN	TX	ESCALATE CAPITAL I, L.P.		04/24/2006			63,041	63,041	(3,219)					36,021		0.002
SB1954-23-5	GDA LUMA SPECIAL OPPORTUNITIES		MIDDLETON	DE	GDA LUMA SPECIAL OPPORTUNITIES		05/31/2024			3,021,039	3,021,039	3,021,039							
SB1907-73-8	INTERNET RADIO FUNDING II LLC		WILMINGTON	DE	INTERNET RADIO FUNDING II LLC		09/18/2013												
SB1907-70-4	INTERNET RADIO FUNDING LLC		WILMINGTON	DE	INTERNET RADIO FUNDING LLC		08/31/2011												0.301
SB1954-24-3	INVESTCORP STRATEGIC CAPITAL		GRAND CAYMAN	CYM	INVESTCORP STRATEGIC CAPITAL		12/31/2022			638,647	638,647								
SB1926-02-7	KRE HYOD JV LLC		WILMINGTON	DE	KRE HYOD JV LLC		09/17/2021		17,542,939	11,627,192	11,627,192	(2,134,384)							0.343
SB1917-70-3	LAUNCHPAD CAPITAL FUND I LP		WILMINGTON	DE	LAUNCHPAD CAPITAL FUND I LP		02/03/2021		4,386,542	4,854,913	4,854,913	(38,637)					613,458		0.142
SB1923-19-8	RED VENTURES HOLDCO LP		WILMINGTON	DE	RED VENTURES HOLDCO LP		03/31/2021		97,153,056	78,410,873	78,410,873	(20,508,306)							0.020
SB2075-11-3	RUBY HOLDINGS LP				RUBY HOLDINGS LP		11/22/2024		25,087,809	25,087,809	25,087,809								
SB1954-25-0	STORY3 CONSUMER OPPORTUNITIES		WILMINGTON	DE	STORY3 CONSUMER OPPORTUNITIES		12/31/2022			1,748,547	1,748,547	(1,380,822)							
SB1943-60-0	STORY3 CONSUMER OPPORTUNITIES		WILMINGTON	DE	STORY3 CONSUMER OPPORTUNITIES		12/31/2022					(8,634)							
SB1907-67-0	PORTAG3 VENTURES II INTERNATIONAL		TORONTO	CAN	PORTAG3 VENTURES II INTERNATIONAL		09/20/2019		7,066,496	11,870,055	11,870,055	(437,002)				(569,939)		340,172	0.176
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated									158,499,092	146,056,304	146,056,304	(21,649,444)				(569,939)	529,511	181,060,631	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
SB1929-64-1	BENTLEY PARK, LLC		WILMINGTON	DE	BENTLEY PARK, LLC		11/23/2021		487,827,678	476,084,336	476,084,336	(5,160,547)							1.000
SB1932-40-5	CHISHOLM TRAIL, LLC		TOPEKA	KS	CHISHOLM TRAIL, LLC		12/31/2021		464,073,775	458,027,373	458,027,373	14,645,373							1.000
SB1930-95-3	HAWK TRAIL, LLC		WILMINGTON	DE	HAWK TRAIL, LLC		12/22/2021		614,973,593	621,119,178	621,119,178	7,350,971					29,660,112		1.000
SB1916-97-8	SB ISH LLC		TOPEKA	KS	SB ISH LLC		10/31/2024		291,620,807	289,490,952	289,490,952	(2,129,855)							1.000
SB1908-49-6	SECURITY DISTRIBUTORS LLC		TOPEKA	KS	SECURITY DISTRIBUTORS LLC		12/31/2008		16,535,469	16,535,469	16,535,469	3,165,741							1.000
SB1907-75-3	TOPEKA GRAND HOTEL LLC		TOPEKA	KS	TOPEKA GRAND HOTEL LLC		12/19/2016		2,215,452	2,215,452	2,215,452								0.335
SB1922-79-4	TRIPLE8, LLC		TOPEKA	KS	TRIPLE8, LLC		05/27/2021		3,899,145	1,071,907	1,071,907	4,983,573							1.000
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated									1,881,145,919	1,864,544,667	1,864,544,667	22,855,256					29,660,112		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
677412-AF-5	AUGUSTAR LIFE INSURANCE 6.875% 06/15				CROSS TRADES	2.C FE	12/27/2017		7,542,922	7,212,854	7,515,703		(1,802)				298,753		
39225A-AA-2	GREATER NEW YORK MUTUAL INSURA 7.750				DIRECT	1.F FE	01/22/2024		37,500,000	37,612,585	37,500,000						1,453,125		
2799999 - Surplus Debentures, etc. - Unaffiliated									45,042,922	44,825,439	45,015,703		(1,802)				1,751,878		XXX
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
SB1501-81-0	BULLVILLE FINANCIAL LLC SECURED TERM LOA				No Broker												(1,761)		
SB1942-30-5	GRST CAPITAL HOLDINGS LLC COLLATERAL LOA				DIRECT		09/13/2022		100,974,687	95,042,103	100,974,687						10,229,119		
SB2078-15-8	David J. Callanan 2024 Irrevocable Trust A				No Broker		12/31/2024		17,332,964	17,332,964	17,332,964								
SB2078-14-1	2024 Eileen M. Canfield Irrevocable Trust				No Broker		12/31/2024		17,332,964	17,332,964	17,332,964								
SB2078-12-5	Jennifer A. Foster Trust				No Broker		12/31/2024		17,332,964	17,332,964	17,332,964								
SB2078-11-7	Matthew J. Neuman Revocable Trust				No Broker		12/31/2024		2,736,784	2,736,784	2,736,784								
2999999 - Collateral Loans - Unaffiliated									155,710,363	149,777,779	155,710,363						10,227,358		XXX
Collateral Loans - Affiliated																			
SB1938-52-7	ACZ INVESTMENTS LP DELAYED DRAW TERM LOA				DIRECT		06/09/2022		182,500,000	180,045,205	182,500,000						14,924,444		
SB1938-53-5	ACZ INVESTMENTS LP REVOLVER 8.000% 06/				DIRECT		09/14/2022		61,800,000	60,968,733	61,800,000						2,093,756		
SB2059-68-7	ACZ STUDENTS, LLC ACZ STUDENTS, LLC 13				DIRECT		09/15/2023		50,627,559	49,088,698	49,088,698					(1,558,694)	2,722,631		
SB2067-20-1	ARCH PORTFOLIO TRUST, LLC 7.700% 04/				DIRECT		05/02/2024		173,000,000	173,000,000	173,000,000						3,293,247		
SB1931-21-7	ARMSTRONG PORTFOLIO TRUST, LLC 6.750				DIRECT		12/21/2021		180,000,000	179,790,520	180,000,000						12,150,000		
SB2061-08-9	ARMSTRONG PORTFOLIO TRUST, LLC TRANCHE 2				DIRECT		12/08/2023		10,000,000	10,000,000	10,000,000						742,900		
SB2063-07-7	ARMSTRONG PORTFOLIO TRUST, LLC TRANCHE 3				DIRECT		01/17/2024		1,000,000	1,000,000	1,000,000						57,431		
SB1934-90-6	ATLAS FUNDING, LLC 6.750% 03/14/27				Internal Transfer		03/14/2022		100,000,000	99,899,253	100,000,000						6,750,000		
SB2067-40-9	AUGUSTA PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		05/08/2024		140,000,000	140,000,000	140,000,000						5,300,167		
SB2072-61-5	AUGUSTA PORTFOLIO TRUST, LLC TRANCHE 2				DIRECT		09/26/2024		25,000,000	25,000,000	25,000,000						229,688		
SB1926-05-0	BEDFORD PORTFOLIO TRUST, LLC 6.750%				Internal Transfer		09/02/2021		76,000,000	75,871,080	76,000,000						5,130,000		
SB2060-62-8	BEDFORD PORTFOLIO TRUST, LLC 10.210%				No Broker		11/17/2023		108,246,992	94,793,267	94,793,267					(9,058,200)	9,715,529		
SB1944-35-0	BEDFORD PORTFOLIO TRUST, LLC TRANCHE 2 U				Internal Transfer		10/07/2022		40,000,000	40,000,000	40,000,000						3,300,000		
SB2060-11-5	BEDFORD PORTFOLIO TRUST, LLC TRANCHE 3 U				DIRECT		11/03/2023		3,000,000	3,000,000	3,000,000						197,231		
SB2061-68-3	BROOK CREEK PORTFOLIO TRUST, L TRANCHE 1				DIRECT		12/21/2023		255,000,000	255,000,000	255,000,000						18,181,500		
SB2076-87-1	BROOKS PORTFOLIO TRUST TRANCHE 1 6.750				DIRECT		12/20/2024		200,000,000	200,000,000	200,000,000								
SB2075-87-3	BROOKVILLE INDUSTRIES, LLC TRANCHE 7 6				DIRECT		12/11/2024		17,000,000	17,000,000	17,000,000								
SB1918-52-9	BRUCE PARK PORTFOLIO TRUST, LL 6.750				Internal Transfer		02/22/2021		118,000,000	117,673,061	118,000,000						7,965,000		
SB1944-34-3	BRUCE PARK PORTFOLIO TRUST, LL TRANCHE 2				Internal Transfer		10/07/2022		14,000,000	14,000,000	14,000,000						1,155,000		
SB2055-22-2	CAIN INTERNATIONAL LP 1ST LIEN CONVERTIB				No Broker		06/15/2023		283,036,627	241,597,962	283,036,627						21,839,063		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
SB1931-79-5	CANON PORTFOLIO TRUST, LLC 6.750% 02				No Broker		12/13/2021		124,995,676	124,838,000	124,995,676						8,437,208		
SB1941-81-0	CANON PORTFOLIO TRUST, LLC TRANCHE 2 CL				DIRECT		08/22/2022		13,000,000	13,000,000	13,000,000						1,007,500		
SB1932-54-6	CARLTON PORTFOLIO TRUST, LLC 6.750%				Internal Transfer		01/13/2022		117,000,000	116,913,857	117,000,000						7,897,500		
SB2063-05-1	CARLTON PORTFOLIO TRUST, LLC 12.120%				No Broker		01/13/2024		56,484,776	49,044,198	49,044,198					(7,440,578)	4,759,717		
SB1941-41-4	CARLTON PORTFOLIO TRUST, LLC TRANCHE 2 C				Internal Transfer		08/05/2022		15,000,000	15,000,000	15,000,000						1,162,500		
SB2059-97-6	CARLTON PORTFOLIO TRUST, LLC TRANCHE 3 C				DIRECT		11/01/2023		5,000,000	5,000,000	5,000,000						446,000		
SB2063-04-4	CARLTON PORTFOLIO TRUST, LLC TRANCHE 4 C				DIRECT		01/12/2024		12,000,000	12,000,000	12,000,000						701,307		
SB2065-65-0	CARLTON PORTFOLIO TRUST, LLC TRANCHE 5 C				DIRECT		03/26/2024		20,000,000	20,000,000	20,000,000						864,778		
SB2055-62-8	COLLINS PARK, LLC TRANCHE 2 CL USD 8.0				DIRECT		06/23/2023		25,000,000	25,000,000	25,000,000						2,015,000		
SB2059-89-3	COLLINS PARK, LLC TRANCHE 3 CL USD 8.9				DIRECT		11/01/2023		6,000,000	6,000,000	6,000,000						535,200		
SB2063-15-0	COLLINS PARK, LLC TRANCHE 4 CL USD 7.1				DIRECT		01/19/2024		11,000,000	11,000,000	11,000,000						724,154		
SB2065-45-2	COLLINS PARK, LLC TRANCHE 5 CL USD 7.2				DIRECT		03/21/2024		5,000,000	5,000,000	5,000,000						278,539		
SB2074-43-9	COTTONWOOD PIONEER CAPITAL, LL TRANCHE 1				DIRECT		11/13/2024		120,000,000	120,000,000	120,000,000								
SB2076-33-5	COTTONWOOD PIONEER CAPITAL, LL TRANCHE 2				DIRECT		12/12/2024		17,000,000	17,000,000	17,000,000								
SB2076-32-7	COTTONWOOD PIONEER CAPITAL, LL TRANCHE 3				DIRECT		12/18/2024		20,000,000	20,000,000	20,000,000								
SB2076-84-8	CRESCENT PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		12/20/2024		200,000,000	200,000,000	200,000,000								
SB2055-05-7	CYRUS PORTFOLIO TRUST, LLC 8.180% 05				DIRECT		06/09/2023		10,000,000	10,000,000	10,000,000						818,000		
SB2055-68-5	CYRUS PORTFOLIO TRUST, LLC CL TRANCHE 2				DIRECT		06/26/2023		55,000,000	55,000,000	55,000,000						4,433,000		
SB2061-13-9	CYRUS PORTFOLIO TRUST, LLC CL TRANCHE 3				DIRECT		12/08/2023		5,000,000	5,000,000	5,000,000						414,000		
SB2064-56-2	CYRUS PORTFOLIO TRUST, LLC CL TRANCHE 4				DIRECT		03/01/2024		8,000,000	8,000,000	8,000,000						448,103		
SB2074-78-5	DELANO PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		11/15/2024		4,000,000	4,000,000	4,000,000								
SB2076-71-5	DELANO PORTFOLIO TRUST, LLC TRANCHE 2				DIRECT		12/20/2024		4,000,000	4,000,000	4,000,000								
SB1930-63-1	EDGEWOOD PORTFOLIO TRUST, LLC 6.750%				Internal Transfer		12/14/2021		44,000,000	43,957,314	44,000,000						2,970,000		
SB1945-87-8	EDGEWOOD PORTFOLIO TRUST, LLC CL TRANCHE				Internal Transfer		11/10/2022		61,000,000	61,000,000	61,000,000						5,673,000		
SB2058-77-0	ELDRIDGE EA HOLDINGS, LLC TRANCHE 1 8				DIRECT		10/02/2023		97,500,000	97,500,000	97,500,000						8,443,500		
SB2074-85-0	ELDRIDGE EPIC HOLDINGS, LLC TRANCHE 1				DIRECT		11/18/2024		128,000,000	128,000,000	128,000,000								
SB2076-91-3	ELDRIDGE EQUIPMENT FINANCE LLC TRANCHE 1				DIRECT		12/20/2024		200,000,000	200,000,000	200,000,000								
SB2074-95-9	ELDRIDGE FHI INVESTOR II, LLC TRANCHE 1				DIRECT		11/19/2024		81,000,000	81,000,000	81,000,000								
SB1952-02-3	ELDRIDGE MEDIA HOLDINGS, LLC COLLATER LN				No Broker		11/30/2023		262,468,655	167,503,009	262,468,655						20,410,318		
SB1948-13-8	EMH AH LLC 10.000% 01/11/28				DIRECT		01/11/2023		325,000,000	322,805,886	325,000,000						33,222,222		
SB2075-77-4	FAIRFIELD PORTFOLIO TRUST TRANCHE 1 6				DIRECT		12/09/2024		65,000,000	65,000,000	65,000,000								
SB2075-70-9	FLINT ROCK PORTFOLIO TRUST, LL 6.800				DIRECT		12/05/2024		24,000,000	24,000,000	24,000,000								
SB1947-74-2	GARFIELD PARK, LLC 8.520% 12/21/27				Internal Transfer		12/21/2022		9,000,000	9,000,000	9,000,000						766,800		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
SB1953-84-9	GARFIELD PARK, LLC EURO TRANCHE 1 8.17				DIRECT		05/15/2023		27,163,750	25,887,500	25,887,500					(1,728,750)	2,184,607		
SB1950-49-8	GARFIELD PARK, LLC TRANCHE 2 8.490% 02				Internal Transfer		02/21/2023		14,000,000	14,000,000	14,000,000						1,188,600		
SB1952-68-4	GARFIELD PARK, LLC TRANCHE 3 7.890% 04				Internal Transfer		04/12/2023		7,000,000	7,000,000	7,000,000						552,300		
SB2056-91-5	GARFIELD PARK, LLC TRANCHE 4 8.030% 08				DIRECT		08/10/2023		2,000,000	2,000,000	2,000,000						160,600		
SB2060-75-0	GARFIELD PARK, LLC TRANCHE 5 8.180% 11				DIRECT		11/27/2023		3,000,000	3,000,000	3,000,000						237,220		
SB2064-10-9	GARFIELD PARK, LLC TRANCHE 6 7.160% 02				DIRECT		02/16/2024		23,000,000	23,000,000	23,000,000						1,230,526		
SB2072-68-0	GARFIELD PARK, LLC TRANCHE 7 6.750% 09				DIRECT		09/27/2024		5,000,000	5,000,000	5,000,000						45,000		
SB2074-41-3	GARFIELD PARK, LLC TRANCHE 8 6.800% 10				DIRECT		11/12/2024		22,000,000	22,000,000	22,000,000						12,467		
SB2076-12-9	GC PORTFOLIO TRUST, LLC TRANCHE 1 6.80				DIRECT		12/13/2024		200,000,000	200,000,000	200,000,000								
SB1929-37-7	GEC FINANCE, LLC 6.750% 11/19/26				DIRECT		11/19/2021		181,000,000	180,897,745	181,000,000						12,217,500		
SB1942-44-6	GLADSTONE PORTFOLIO TRUST, LLC 7.750				DIRECT		09/01/2022		2,000,000	2,000,000	2,000,000						155,000		
SB1938-55-0	GLADSTONE PORTFOLIO TRUST, LLC 6.750				DIRECT		06/09/2022		97,000,000	96,877,639	97,000,000						6,547,500		
SB1939-07-9	GLADSTONE PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		05/20/2022		78,129,200	76,627,000	76,627,000					(5,117,100)	5,420,449		
SB1951-55-3	GLADSTONE PORTFOLIO TRUST, LLC TRANCHE 3				DIRECT		03/20/2023		8,000,000	8,000,000	8,000,000						690,400		
SB2059-90-1	GLADSTONE PORTFOLIO TRUST, LLC TRANCHE 4				DIRECT		11/01/2023		2,000,000	2,000,000	2,000,000						178,400		
SB2060-68-5	GLADSTONE PORTFOLIO TRUST, LLC TRANCHE 5				DIRECT		11/22/2023		23,000,000	23,000,000	23,000,000						1,793,310		
SB2069-62-9	GLENVILLE PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		06/27/2024		42,000,000	42,000,000	42,000,000						1,035,813		
SB2070-93-2	GLENVILLE PORTFOLIO TRUST, LLC TRANCHE 2				DIRECT		07/26/2024		28,000,000	28,000,000	28,000,000						509,833		
SB2074-74-4	GREENVIEW PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		11/15/2024		43,000,000	43,000,000	43,000,000								
SB2075-29-5	GREENVIEW PORTFOLIO TRUST, LLC TRANCHE 2				DIRECT		11/29/2024		2,000,000	2,000,000	2,000,000								
SB1943-09-7	GRIGG PORTFOLIO TRUST, LLC 8.250% 09				Internal Transfer		09/13/2022		39,000,000	39,000,000	39,000,000						3,217,500		
SB2059-08-3	GRIGG PORTFOLIO TRUST, LLC TRANCHE 2 8				DIRECT		10/05/2023		6,000,000	6,000,000	6,000,000						458,553		
SB2061-30-3	GRIGG PORTFOLIO TRUST, LLC TRANCHE 3 8				DIRECT		12/13/2023		1,000,000	1,000,000	1,000,000						62,100		
SB2062-13-7	GRIGG PORTFOLIO TRUST, LLC TRANCHE 4 7				DIRECT		12/28/2023		1,000,000	1,000,000	1,000,000						51,567		
SB2063-57-2	GRIGG PORTFOLIO TRUST, LLC TRANCHE 5 7				DIRECT		01/30/2024		13,000,000	13,000,000	13,000,000						576,579		
SB2064-25-7	GRIGG PORTFOLIO TRUST, LLC TRANCHE 6 7				DIRECT		02/23/2024		3,000,000	3,000,000	3,000,000						121,000		
SB2066-01-3	GRIGG PORTFOLIO TRUST, LLC TRANCHE 7 7				DIRECT		04/02/2024		22,000,000	22,000,000	22,000,000						712,336		
SB2063-58-0	GROVE LANE PORTFOLIO TRUST, LL 7.160				DIRECT		01/30/2024		2,000,000	2,000,000	2,000,000						107,798		
SB2065-61-9	GROVE LANE PORTFOLIO TRUST, LL 7.240				DIRECT		03/28/2024		1,000,000	1,000,000	1,000,000						42,837		
SB1931-86-0	GROVE LANE PORTFOLIO TRUST, LL 6.750				DIRECT		12/29/2021		164,000,000	163,814,074	164,000,000						11,070,000		
SB2075-53-5	HAMILTON PORTFOLIO TRUST TRANCHE 1 6.8				DIRECT		12/03/2024		67,000,000	67,000,000	67,000,000								
SB2075-68-3	HAROLD PORTFOLIO TRUST TRANCHE 1 6.800				DIRECT		12/05/2024		58,000,000	58,000,000	58,000,000								

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
SB1930-71-4	HILLCREST HOLDINGS, LLC 6.750% 12/16				DIRECT		12/16/2021		153,000,000	152,862,365	153,000,000						10,327,500		
SB1946-99-1	HILLCREST HOLDINGS, LLC TRANCHE 2 CL 8				Internal Transfer		12/14/2022		45,000,000	45,000,000	45,000,000						3,780,000		
SB1950-11-8	HILLCREST HOLDINGS, LLC TRANCHE 3 CL 7				Internal Transfer		02/06/2023		1,000,000	1,000,000	1,000,000						78,400		
SB1951-14-0	HILLCREST HOLDINGS, LLC TRANCHE 4 CL 8				Internal Transfer		03/08/2023		7,000,000	7,000,000	7,000,000						581,700		
SB2065-20-5	HILLCREST HOLDINGS, LLC TRANCHE 5 CL 7				DIRECT		03/14/2024		8,000,000	8,000,000	8,000,000						221,027		
SB2067-48-2	HILLCREST HOLDINGS, LLC TRANCHE 6 CL 7				DIRECT		05/10/2024		15,000,000	15,000,000	15,000,000						259,875		
SB2070-94-0	HILLSIDE PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		07/26/2024		48,000,000	48,000,000	48,000,000						874,000		
SB2073-68-8	HILLSIDE PORTFOLIO TRUST, LLC TRANCHE 2				DIRECT		10/31/2024		17,000,000	17,000,000	17,000,000						3,211		
SB2075-69-1	HILLSIDE PORTFOLIO TRUST, LLC TRANCHE 3				DIRECT		12/05/2024		14,000,000	14,000,000	14,000,000								
SB2069-25-6	IVORY FORT, LLC USD TRANCHE 1 7.210% 0				DIRECT		06/21/2024		66,000,000	66,000,000	66,000,000						1,903,440		
SB2072-63-1	IVORY FORT, LLC USD TRANCHE 2 6.750% 0				DIRECT		09/26/2024		80,000,000	80,000,000	80,000,000						735,000		
SB2074-07-4	IVORY FORT, LLC USD TRANCHE 3 6.880% 1				DIRECT		11/06/2024		23,000,000	23,000,000	23,000,000						39,560		
SB2061-99-8	JEFFERSON SQUARE 1892, LLC TRANCHE 7 CL				DIRECT		12/22/2023		97,000,000	97,000,000	97,000,000						6,034,513		
SB2063-53-1	JEFFERSON SQUARE 1892, LLC TRANCHE 8 CL				DIRECT		01/30/2024		12,000,000	12,000,000	12,000,000						646,787		
SB2075-89-9	JEFFERSON SQUARE 1892, LLC TRANCHE 9 CL				DIRECT		12/11/2024		40,000,000	40,000,000	40,000,000								
SB1934-95-5	LENOX PORTFOLIO TRUST, LLC TERM LOAN 6				Internal Transfer		12/30/2022		74,139,000	77,921,417	75,825,307		871,638				5,265,000		
SB2074-48-8	LENOX PORTFOLIO TRUST, LLC TRANCHE 2 6				DIRECT		11/13/2024		122,000,000	122,000,000	122,000,000								
SB2076-90-5	LIVINGSTON PORTFOLIO TRUST, LL TRANCHE 1				DIRECT		12/20/2024		116,133,951	116,133,951	116,133,951								
SB1930-37-5	MADISON PORTFOLIO TRUST, LLC 6.750%				DIRECT		12/09/2021		84,000,000	83,915,123	84,000,000						5,670,000		
SB1942-73-5	MADISON PORTFOLIO TRUST, LLC TRANCHE 3 C				DIRECT		09/08/2022		22,000,000	22,000,000	22,000,000						1,815,000		
SB2074-63-7	MAMMOTH RIDGE DISCOVERY, LLC TRANCHE 1				DIRECT		11/14/2024		18,000,000	18,000,000	18,000,000								
SB2058-92-9	MANA BH LLC 10.593% 09/12/28				DIRECT		10/10/2023		28,750,000	30,076,218	28,750,000						3,233,449		
SB2065-36-1	MAPLE HILL, LLC TRANCHE 10 7.250% 03/1				DIRECT		03/19/2024		8,000,000	8,000,000	8,000,000						235,222		
SB2070-45-2	MAPLE HILL, LLC TRANCHE 13 7.240% 03/1				DIRECT		07/15/2024		7,000,000	7,000,000	7,000,000						253,400		
SB2071-07-0	MAPLE HILL, LLC TRANCHE 14 6.900% 07/2				DIRECT		07/29/2024		91,000,000	91,000,000	91,000,000						279,067		
SB2071-23-7	MAPLE HILL, LLC TRANCHE 15 6.900% 07/3				DIRECT		07/31/2024		51,000,000	51,000,000	51,000,000						146,625		
SB2065-33-8	MAPLE HILL, LLC TRANCHE 9 7.240% 03/18				DIRECT		03/18/2024		2,000,000	2,000,000	2,000,000						59,127		
SB1917-37-2	MAPLE PORTFOLIO TRUST, LLC TRANCHE 1 CL				DIRECT		01/19/2021		136,000,000	135,614,049	136,000,000						9,180,000		
SB2056-86-5	MARANON SENIOR CREDIT IV, LLC 8.090%				DIRECT		08/08/2023		7,500,000	7,500,000	7,500,000						610,121		
SB2060-40-4	MARANON SENIOR CREDIT IV, LLC 8.520%				DIRECT		11/13/2023		26,000,000	26,000,000	26,000,000						1,642,940		
SB1903-56-2	MASON PORTFOLIO TRUST, LLC 6.750% 04				DIRECT		03/20/2019		173,000,000	172,579,027	173,000,000						11,677,500		
SB1945-51-4	MASON PORTFOLIO TRUST, LLC TRANCHE 2 9				DIRECT		11/02/2022		10,000,000	10,000,000	10,000,000						930,000		
SB1941-45-5	MAYFAIR PORTFOLIO TRUST, LLC TRANCHE 2 C				No Broker		07/31/2022		118,000,000	118,000,000	118,000,000						9,145,000		

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
SB1942-64-4	MAYFAIR PORTFOLIO TRUST, LLC TRANCHE 3 C				Internal Transfer		09/07/2022		9,000,000	9,000,000	9,000,000						742,500		
SB2076-18-6	MEADOWLARK FUNDING 6.800% 11/16/29				DIRECT		12/16/2024		89,000,000	89,000,000	89,000,000								
SB1942-62-8	MERRIAM PORTFOLIO TRUST, LLC 8.250%				DIRECT		09/08/2022		146,000,000	146,000,000	146,000,000						12,045,000		
SB1949-58-1	MERRIAM PORTFOLIO TRUST, LLC CL TRANCHE				DIRECT		01/25/2023		15,000,000	15,000,000	15,000,000						1,176,000		
SB2063-55-6	MERRIAM PORTFOLIO TRUST, LLC CL TRANCHE				DIRECT		01/30/2024		14,000,000	14,000,000	14,000,000						601,440		
SB2074-69-4	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 9				DIRECT		11/15/2024		206,000,000	206,000,000	206,000,000								
SB2075-55-0	MONTGOMERY PORTFOLIO TRUST TRANCHE 1 6				DIRECT		12/03/2024		65,000,000	65,000,000	65,000,000								
SB2075-84-0	MOORE PORTFOLIO TRUST TRANCHE 1 6.800%				DIRECT		12/10/2024		117,000,000	117,000,000	117,000,000								
SB1936-12-5	MORNINGSIDE PORTFOLIO TRUST, L 6.750%				DIRECT		04/05/2022		19,000,000	18,984,765	19,000,000						1,282,500		
SB2075-60-0	MULBERRY PORTFOLIO TRUST TRANCHE 1 6.8				DIRECT		12/04/2024		89,000,000	89,000,000	89,000,000								
SB2070-04-9	NOTE FUNDING 1892-2, LLC TRANCHE 1 7.1				DIRECT		07/03/2024		16,000,000	16,000,000	16,000,000						375,502		
SB2070-80-9	NOTE FUNDING 1892-2, LLC TRANCHE 2 6.9				DIRECT		07/24/2024		10,000,000	10,000,000	10,000,000						185,917		
SB2072-77-1	NOTE FUNDING 1892-2, LLC TRANCHE 3 6.7				DIRECT		09/30/2024		11,000,000	11,000,000	11,000,000						63,938		
SB2071-91-4	NOTE FUNDING 1892-2, LLC TRANCHE 3 6.8				DIRECT		08/23/2024		25,000,000	25,000,000	25,000,000						286,777		
SB2075-88-1	NOTE FUNDING 1892-2, LLC TRANCHE 5 6.8				DIRECT		12/11/2024		12,000,000	12,000,000	12,000,000								
SB1930-65-6	OAKRIDGE PORTFOLIO TRUST, LLC 6.750%				DIRECT		12/14/2021		148,000,000	147,856,419	148,000,000						9,990,000		
SB1941-42-2	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 2				DIRECT		08/05/2022		2,000,000	2,000,000	2,000,000						155,000		
SB2059-22-4	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 3				DIRECT		10/10/2023		3,000,000	3,000,000	3,000,000						244,200		
SB2059-98-4	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 4				DIRECT		11/01/2023		10,000,000	10,000,000	10,000,000						877,133		
SB2060-92-5	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 5				DIRECT		12/01/2023		18,000,000	18,000,000	18,000,000						1,330,320		
SB2063-37-4	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 6				DIRECT		01/26/2024		12,000,000	12,000,000	12,000,000						651,560		
SB2065-29-6	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 7				DIRECT		03/15/2024		9,000,000	9,000,000	9,000,000						406,560		
SB2065-98-1	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 8				DIRECT		03/28/2024		2,000,000	2,000,000	2,000,000						85,673		
SB1941-44-8	OZAWKIE LLC COLLATERAL LOAN 7.750% 07/				No Broker		07/26/2022		104,310,459	104,310,459	104,310,459						8,084,061		
SB2062-42-6	OZAWKIE LLC USD TRANCHE 2 7.280% 12/18				DIRECT		12/29/2023		17,000,000	17,000,000	17,000,000						1,038,209		
SB2065-97-3	OZAWKIE LLC USD TRANCHE 3 7.240% 03/16				DIRECT		03/28/2024		14,000,000	14,000,000	14,000,000						599,713		
SB2077-19-2	PD HOLDINGS, LLC TRANCHE 4 6.750% 12/1				DIRECT		12/30/2024		10,000,000	10,000,000	10,000,000								
SB1929-44-3	PINECREST PORTFOLIO TRUST, LLC 6.750%				DIRECT		11/23/2021		164,000,000	163,814,017	164,000,000						11,070,000		
SB1941-55-4	PINECREST PORTFOLIO TRUST, LLC TRANCHE 2				DIRECT		08/11/2022		10,000,000	10,000,000	10,000,000						775,000		
SB1946-22-3	PINECREST PORTFOLIO TRUST, LLC TRANCHE 3				DIRECT		11/23/2022		3,000,000	3,000,000	3,000,000						252,000		
SB1950-82-9	PINECREST PORTFOLIO TRUST, LLC TRANCHE 4				DIRECT		03/03/2023		1,000,000	1,000,000	1,000,000						83,100		
SB2060-78-4	PINECREST PORTFOLIO TRUST, LLC TRANCHE 5				DIRECT		11/28/2023		1,000,000	1,000,000	1,000,000						55,890		

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
SB1948-14-6	PME AH LLC COLLATERAL LOAN 10.000% 01/1				No Broker		01/11/2023		275,000,000	262,728,188	275,000,000						28,111,111		
SB1948-22-9	PME-DCP BORROWER, LLC FIRST OUT LOAN 6				Internal Transfer		01/11/2023		200,000,000	199,012,760	200,000,000						13,288,889		
SB1948-23-7	PME-DCP BORROWER, LLC LAST OUT LOAN 9				Internal Transfer		01/11/2023		75,000,000	71,872,813	75,000,000						7,283,333		
SB2055-87-5	POTWIN PLACE, LLC 8.230% 06/30/28				No Broker		06/30/2023		127,000,000	127,000,000	127,000,000						10,452,100		
SB2071-17-9	POTWIN PLACE, LLC TRANCHE 1 USD 7.810%				DIRECT		07/29/2024		9,000,000	9,000,000	9,000,000						85,910		
SB1943-01-4	POTWIN PLACE, LLC TRANCHE 2 CL 8.250%				DIRECT		09/13/2022		45,000,000	45,000,000	45,000,000						3,712,500		
SB1946-11-6	POTWIN PLACE, LLC TRANCHE 3 CL 8.400%				DIRECT		11/18/2022		26,000,000	26,000,000	26,000,000						2,184,000		
SB1953-27-8	POTWIN PLACE, LLC TRANCHE 4 CL 7.810%				DIRECT		04/28/2023		5,000,000	5,000,000	5,000,000						390,500		
SB1924-45-1	PRIMROSE PORTFOLIO TRUST, LLC 6.750%				DIRECT		07/16/2021		135,000,000	134,775,184	135,000,000						9,112,500		
SB2076-88-9	PROSPECT PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		12/20/2024		200,000,000	200,000,000	200,000,000								
SB2067-25-0	PUTNAM ASSET HOLDINGS, LLC 7.700% 04				DIRECT		05/02/2024		43,000,000	43,000,000	43,000,000						818,553		
SB1942-75-0	PUTNAM ASSET HOLDINGS, LLC TRANCHE 2 CL				DIRECT		09/13/2022		28,000,000	28,000,000	28,000,000						2,310,000		
SB1942-43-8	QUINTON HEIGHTS, LLC 7.750% 07/26/27				DIRECT		09/01/2022		2,000,000	2,000,000	2,000,000						155,000		
SB1931-80-3	QUINTON HEIGHTS, LLC 6.750% 02/15/27				No Broker		12/09/2021		59,000,000	58,925,574	59,000,000						3,982,500		
SB1942-94-1	QUINTON HEIGHTS, LLC TRANCHE 3 CL 8.25				DIRECT		09/12/2022		5,000,000	5,000,000	5,000,000						412,500		
SB2059-96-8	QUINTON HEIGHTS, LLC TRANCHE 4 CL 8.92				DIRECT		11/01/2023		4,000,000	4,000,000	4,000,000						356,800		
SB2060-97-4	QUINTON HEIGHTS, LLC TRANCHE 5 CL 8.28				DIRECT		12/01/2023		30,000,000	30,000,000	30,000,000						2,277,000		
SB2061-94-9	QUINTON HEIGHTS, LLC TRANCHE 6 CL 7.28				DIRECT		12/22/2023		3,000,000	3,000,000	3,000,000						187,460		
SB2065-02-3	QUINTON HEIGHTS, LLC TRANCHE 7 CL 7.26				DIRECT		03/12/2024		30,000,000	30,000,000	30,000,000						1,385,450		
SB2076-11-1	RANDOLPH PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		12/13/2024		200,000,000	200,000,000	200,000,000								
SB1928-12-2	RAVENWOOD PORTFOLIO TRUST, LLC 6.750				Internal Transfer		10/22/2021		79,000,000	78,890,677	79,000,000						5,332,500		
SB1945-93-6	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH				No Broker		11/14/2022		6,000,000	6,000,000	6,000,000						558,000		
SB1949-59-9	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH				Internal Transfer		01/25/2023		5,000,000	5,000,000	5,000,000						392,000		
SB1951-50-4	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH				Internal Transfer		03/17/2023		7,000,000	7,000,000	7,000,000						604,100		
SB1953-28-6	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH				Internal Transfer		04/28/2023		3,000,000	3,000,000	3,000,000						234,300		
SB2055-45-3	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH				Internal Transfer		06/20/2023		3,000,000	3,000,000	3,000,000						245,400		
SB2060-79-2	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH				DIRECT		11/30/2023		12,000,000	12,000,000	12,000,000						636,180		
SB2075-86-5	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH				DIRECT		12/11/2024		60,000,000	60,000,000	60,000,000								
SB1932-72-8	RIDGE MEDIA HOLDINGS, LLC 6.750% 11/				No Broker		11/19/2021		136,000,000	135,923,168	136,000,000						9,180,000		
SB1953-87-2	RUBY PORTFOLIO TRUST, LLC 8.630% 05/				No Broker		05/13/2023		65,015,364	54,925,371	54,925,371					(4,981,854)	4,933,220		
SB1937-31-3	SBC LAD HOLDINGS, LLC 6.750% 05/10/2				DIRECT		05/10/2022		185,000,000	184,905,714	185,000,000						12,487,500		
SB1949-70-6	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 2 C				Internal Transfer		01/30/2023		9,000,000	9,000,000	9,000,000						705,600		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
SB1950-41-5	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 3 C				Internal Transfer		02/16/2023		50,000,000	50,000,000	50,000,000						4,155,000		
SB2061-01-4	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 4 C				DIRECT		12/04/2023		84,000,000	84,000,000	84,000,000						4,347,690		
SB2075-59-2	SKYLINE PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		12/04/2024		9,000,000	9,000,000	9,000,000								
SB2076-86-3	SMITH PORTFOLIO TRUST, LLC TRANCHE 1 6				DIRECT		12/20/2024		185,363,908	185,363,908	185,363,908								
SB2062-23-6	TAMARACK PORTFOLIO TRUST, LLC USD TRANCH				DIRECT		12/28/2023		96,000,000	96,000,000	96,000,000						5,882,240		
SB2069-22-3	TAMARACK PORTFOLIO TRUST, LLC USD TRANCH				DIRECT		06/21/2024		77,000,000	77,000,000	77,000,000						1,990,878		
SB2059-05-9	TCI FINCO LIMITED 10.593% 12/30/27				DIRECT		10/10/2023		9,235,538	9,620,179	9,235,538						1,052,265		
SB2076-92-1	THREE L FINANCE HOLDINGS, LLC TRANCHE 1				DIRECT		12/20/2024		200,000,000	200,000,000	200,000,000								
SB2059-04-2	TR FINCO LIMITED 10.593% 04/30/28				DIRECT		10/10/2023		5,310,287	5,546,749	5,310,287						647,867		
SB1920-12-9	VISTA PORTFOLIO TRUST, LLC 6.750% 03				DIRECT		03/25/2021		174,000,000	173,517,463	174,000,000						11,745,000		
SB1945-52-2	VISTA PORTFOLIO TRUST, LLC CL TRANCHE 2				DIRECT		11/02/2022		10,000,000	10,000,000	10,000,000						930,000		
SB1946-00-9	VISTA PORTFOLIO TRUST, LLC TRANCHE 3 8				DIRECT		11/16/2022		4,000,000	4,000,000	4,000,000						336,000		
SB2076-06-1	WALKER PORTFOLIO TRUST TRANCHE 1 6.800				DIRECT		12/12/2024		22,000,000	22,000,000	22,000,000								
SB2076-57-4	WALNUT PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		12/19/2024		5,000,000	5,000,000	5,000,000								
SB2065-77-5	WALSH PORTFOLIO TRUST, LLC TRANCHE 1 7				DIRECT		03/28/2024		216,000,000	216,000,000	216,000,000						9,252,720		
SB1903-87-7	WANAMAKER PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		04/08/2019		226,000,000	225,430,200	226,000,000						15,255,000		
SB1937-11-5	WEAVER PORTFOLIO TRUST, LLC 6.750% 0				DIRECT		05/16/2022		79,000,000	78,962,887	79,000,000						5,332,500		
SB2060-01-6	WEAVER PORTFOLIO TRUST, LLC TRANCHE 2 CL				DIRECT		11/01/2023		3,000,000	3,000,000	3,000,000						267,600		
SB2063-03-6	WEAVER PORTFOLIO TRUST, LLC TRANCHE 3 CL				DIRECT		01/12/2024		10,000,000	10,000,000	10,000,000						584,422		
SB2075-54-3	WEAVER PORTFOLIO TRUST, LLC TRANCHE 4 CL				DIRECT		12/03/2024		109,000,000	109,000,000	109,000,000								
SB2076-89-7	WESTWOOD PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		12/20/2024		200,000,000	200,000,000	200,000,000								
SB2069-50-4	WINDSOR PORTFOLIO TRUST, LLC TRANCHE 1				DIRECT		06/27/2024		101,000,000	101,000,000	101,000,000						2,490,884		
SB2074-39-7	ZINNIA ASSET HOLDINGS, LLC TERM LOAN 6				No Broker		11/12/2024		189,145,000	189,145,000	189,201,802		56,802				4,297,583		
SB2074-40-5	ZINNIA HOLDCO, LLC 6.800% 10/16/29				DIRECT		11/12/2024		200,000,000	200,000,000	200,000,000								
3099999 - Collateral Loans - Affiliated									12,801,856,742	12,609,507,646	12,768,298,244		928,440			(29,885,176)	591,223,740		XXX
Non-collateral Loans - Unaffiliated																			
Non-Collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
SB1908-44-7	CARLYLE CREDIT OPPORTUNITIES F Fund I				DIRECT	6.	12/01/2023		1	28,005,814	1								
SB1915-77-2	CARLYLE CREDIT OPPORTUNITIES F Fund II P				DIRECT	6.	12/20/2023		5,431,724	21,305,713	5,431,724		(195)					6,643,023	
SB1938-76-6	CARLYLE DIRECT LENDING DRAWDOWN				DIRECT	6.			10,470,215	14,355,912	10,470,215		(6,804,352)					73,899,325	
G60010-AB-4	MERCER FIELD CLO LP 2017-SUB 0.000% 04				No Broker	6.	12/29/2023			303,787							50,741		
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated									15,901,940	63,971,226	15,901,940		(6,804,547)				50,741	80,542,348	XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
44988V-AF-2	BLUE OWL DIGITAL INFRASTRUCTUR SUB 0.0				DIRECT	6.	12/01/2023		11,319,734	101,570,995	11,319,734							1,257,800	
5299999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated									11,319,734	101,570,995	11,319,734							1,257,800	XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
92870V-AG-0	VOLTAGE FINANCE CLASS C 1.000% 12/31/2				No Broker		12/31/2013										388,446		
92870V-AH-8	VOLTAGE FINANCE CLASS D 0.000% 12/31/2				No Broker		06/01/2016										7,848		
5899999 - Any Other Class of Assets - Unaffiliated																	396,294		XXX
Any Other Class of Assets - Affiliated																			
6099999 - Subtotals - Unaffiliated									386,474,051	506,201,743	374,004,044	(21,649,444)	(6,806,349)			(569,939)	12,955,782	262,860,779	XXX
6199999 - Subtotals - Affiliated									14,683,002,661	14,474,052,313	14,632,842,911	22,855,256	928,440			(29,885,176)	620,883,852		XXX
6299999 Totals									15,069,476,712	14,980,254,056	15,006,846,955	1,205,812	(5,877,909)			(30,455,115)	633,839,634	262,860,779	XXX

1.
Line
Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	$	1B	$	1C	$	1D	$	1E	$	1F	$	37,500,000	1G	$		
1B	2A	$	2B	$	2C	$	7,515,703										
1C	3A	$	3B	$	3C	$											
1D	4A	$	4B	$	4C	$											
1E	5A	$	5B	$	5C	$											
1F	6	$	27,221,674														

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Oil and Gas Production - Unaffiliated										
Oil and Gas Production - Affiliated										
Transportation Equipment - Unaffiliated										
Transportation Equipment - Affiliated										
Mineral Rights - Unaffiliated										
Mineral Rights - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated										
SB1915-18-6	BETTER TOMORROW VENTURES FUND	SAN FRANCISCO	CA	BETTER TOMORROW VENTURES FUND	11/20/2020			220,687		0.036
SB1948-26-0	CARLYLE REVOLVING LOAN FUND II			CARLYLE REVOLVING LOAN FUND II	02/15/2024			1,928,933		
SB1926-02-7	KRE HYOD JV LLC	WILMINGTON	DE	KRE HYOD JV LLC	09/17/2021			2,458,859		0.343
SB1917-70-3	LAUNCHPAD CAPITAL FUND I LP	WILMINGTON	DE	LAUNCHPAD CAPITAL FUND I LP	02/03/2021			674,432		0.142
SB2075-11-3	RUBY HOLDINGS LP			RUBY HOLDINGS LP	11/22/2024		100,843	24,986,966		
SB1907-81-1	STONE CANYON INDUSTRIES HOLDIN	DOVER	DE	STONE CANYON INDUSTRIES HOLDIN	07/01/2024		124,833,849			0.075
SB1921-26-7	STONE CANYON INDUSTRIES HOLDIN SERIES B	DOVER	DE	STONE CANYON INDUSTRIES HOLDIN SERIES B	07/01/2024		36,778,721			0.075
SB1943-60-0	STORY3 CONSUMER OPPORTUNITIES	WILMINGTON	DE	STORY3 CONSUMER OPPORTUNITIES	09/30/2022			17,331,228		0.563
SB1931-55-5	STORY3 HI, L.P.	WILMINGTON	DE	STORY3 HI, L.P.	06/30/2024		115,246,479			1.000
SB1907-67-0	PORTAG3 VENTURES II INTERNATIONAL	TORONTO	CAN	PORTAG3 VENTURES II INTERNATIONAL	09/20/2019			235,259		0.176
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							276,959,892	47,836,364		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated										
SB1929-64-1	BENTLEY PARK, LLC	WILMINGTON	DE	BENTLEY PARK, LLC	11/23/2021			423,589,829		1.000
SB1932-40-5	CHISHOLM TRAIL, LLC	TOPEKA	KS	CHISHOLM TRAIL, LLC	12/31/2021			271,624,641		1.000
SB1930-95-3	HAWK TRAIL, LLC	WILMINGTON	DE	HAWK TRAIL, LLC	12/22/2021			416,273,366		1.000
SB1923-27-1	RIPLEY PARK, LLC	WILMINGTON	DE	RIPLEY PARK, LLC	06/08/2021			1,100,000		1.000
SB1916-97-8	SB ISH LLC	TOPEKA	KS	SB ISH LLC	10/31/2024		122,687,106	168,933,701		1.000
SB1922-79-4	TRIPLE8, LLC	TOPEKA	KS	TRIPLE8, LLC	05/27/2021			118,675		1.000
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated							122,687,106	1,281,640,212		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated										
Surplus Debentures, etc. - Unaffiliated										
677412-AF-5	AUGUSTAR LIFE INSURANCE 6.875% 06/15			CROSS TRADES	12/27/2017			6,459,502		
39225A-AA-2	GREATER NEW YORK MUTUAL INSURA 7.750			DIRECT	01/22/2024		40,000,000	2,500,000		
2799999 - Surplus Debentures, etc. - Unaffiliated							40,000,000	8,959,502		XXX
Surplus Debentures, etc. - Affiliated										
Collateral Loans - Unaffiliated										
SB1942-30-5	GRST CAPITAL HOLDINGS LLC COLLATERAL LOA			DIRECT	09/13/2022			41,733,746		
SB1931-52-2	KT EQUITY PARTNERS SKYRIDGE, L 6.000			DIRECT	12/23/2021			19,067,693		
SB2078-15-8	David J. Callanan 2024 Irrevocable Trust A			DIRECT	12/31/2024		17,332,964			
SB2078-14-1	2024 Eileen M. Canfield Irrevocable Trust			DIRECT	12/31/2024		17,332,964			
SB2078-12-5	Jennifer A. Foster Trust			DIRECT	12/31/2024		17,332,964			
SB2078-11-7	Matthew J. Neuman Revocable Trust			DIRECT	12/31/2024		2,736,784			
2999999 - Collateral Loans - Unaffiliated							54,735,676	60,801,439		XXX
Collateral Loans - Affiliated										
SB1938-53-5	ACZ INVESTMENTS LP REVOLVER 8.000% 06/			DIRECT	09/14/2022			50,800,000		
SB2059-68-7	ACZ STUDENTS, LLC ACZ STUDENTS, LLC 13			DIRECT	09/15/2023			49,929,121		
SB2067-20-1	ARCH PORTFOLIO TRUST, LLC 7.700% 04/			DIRECT	05/02/2024		157,220,116	15,779,884		
SB2063-07-7	ARMSTRONG PORTFOLIO TRUST, LLC TRANCHE 3			DIRECT	01/17/2024			1,000,000		
SB2067-40-9	AUGUSTA PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	05/08/2024		218,000,000			
SB2072-61-5	AUGUSTA PORTFOLIO TRUST, LLC TRANCHE 2			DIRECT	09/26/2024		25,000,000			
SB2060-62-8	BEDFORD PORTFOLIO TRUST, LLC 10.210%			Interest Capitalization	11/17/2023			10,259,852		
SB2076-87-1	BROOKS PORTFOLIO TRUST TRANCHE 1 6.750			DIRECT	12/20/2024		200,000,000			
SB2065-11-4	BROOKVILLE INDUSTRIES, LLC TRANCHE 6 CL			DIRECT	03/13/2024			24,000,000		
SB2075-87-3	BROOKVILLE INDUSTRIES, LLC TRANCHE 7 6			DIRECT	12/11/2024		17,000,000			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
SB2055-22-2	CAIN INTERNATIONAL LP 1ST LIEN CONVERTIB			Interest Capitalization	06/15/2023			21,839,063		
SB1932-55-3	CARLTON PORTFOLIO TRUST, LLC 7.750%			Interest Capitalization	01/13/2022			1,138,836		
SB2063-05-1	CARLTON PORTFOLIO TRUST, LLC 12.120%			No Broker	01/13/2024		74,612,102	5,095,897		
SB2063-04-4	CARLTON PORTFOLIO TRUST, LLC TRANCHE 4 C			DIRECT	01/12/2024		12,000,000			
SB2065-65-0	CARLTON PORTFOLIO TRUST, LLC TRANCHE 5 C			DIRECT	03/26/2024			20,000,000		
SB2063-15-0	COLLINS PARK, LLC TRANCHE 4 CL USD 7.1			DIRECT	01/19/2024		1,000,000	10,000,000		
SB2065-45-2	COLLINS PARK, LLC TRANCHE 5 CL USD 7.2			DIRECT	03/21/2024		4,000,000	1,000,000		
SB2074-43-9	COTTONWOOD PIONEER CAPITAL, LL TRANCHE 1			DIRECT	11/13/2024		164,000,000			
SB2076-33-5	COTTONWOOD PIONEER CAPITAL, LL TRANCHE 2			DIRECT	12/12/2024		17,000,000			
SB2076-32-7	COTTONWOOD PIONEER CAPITAL, LL TRANCHE 3			DIRECT	12/18/2024		20,000,000			
SB2076-84-8	CRESCENT PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	12/20/2024		200,000,000			
SB2064-56-2	CYRUS PORTFOLIO TRUST, LLC CL TRANCHE 4			DIRECT	03/01/2024		3,000,000	5,000,000		
SB2076-71-5	DELANO PORTFOLIO TRUST, LLC TRANCHE 2			DIRECT	12/20/2024		4,000,000			
SB2074-78-5	DELANO PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	11/15/2024		4,000,000			
SB2074-85-0	ELDRIDGE EPIC HOLDINGS, LLC TRANCHE 1			DIRECT	11/18/2024		128,000,000			
SB2063-45-7	ELDRIDGE EQUIPMENT FINANCE LLC 7.290%			No Broker	01/31/2024		167,145,604			
SB1900-99-8	ELDRIDGE EQUIPMENT FINANCE LLC 6.750%			Interest Capitalization	01/29/2021			7,754,805		
SB2076-91-3	ELDRIDGE EQUIPMENT FINANCE LLC TRANCHE 1			DIRECT	12/20/2024		200,000,000			
SB2069-61-1	ELDRIDGE FHI INVESTOR LLC TRANCHE 1 7			DIRECT	06/27/2024		98,000,000			
SB2074-95-9	ELDRIDGE FHI INVESTOR II, LLC TRANCHE 1			DIRECT	11/19/2024		81,000,000			
SB1952-02-3	ELDRIDGE MEDIA HOLDINGS, LLC COLLATER LN			Interest Capitalization	11/30/2023			20,410,318		
SB2070-01-5	ELDRIDGE S3-H HOLDINGS LLC TRANCHE 1 7			DIRECT	07/02/2024		92,000,000			
SB2070-00-7	ELDRIDGE SCIH HOLDINGS II LLC TRANCHE 1			DIRECT	07/02/2024		129,000,000			
SB2075-77-4	FAIRFIELD PORTFOLIO TRUST TRANCHE 1 6			DIRECT	12/09/2024		65,000,000			
SB2075-70-9	FLINT ROCK PORTFOLIO TRUST, LL 6.800%			DIRECT	12/05/2024		24,000,000			
SB2064-39-8	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 8			DIRECT	02/27/2024		14,000,000	25,000,000		
SB2065-62-7	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 9			DIRECT	03/26/2024		19,000,000			
SB2064-10-9	GARFIELD PARK, LLC TRANCHE 6 7.160% 02			DIRECT	02/16/2024			23,000,000		
SB2072-68-0	GARFIELD PARK, LLC TRANCHE 7 6.750% 09			DIRECT	09/27/2024		5,000,000			
SB2074-41-3	GARFIELD PARK, LLC TRANCHE 8 6.800% 10			DIRECT	11/12/2024		22,000,000			
SB2076-12-9	GC PORTFOLIO TRUST, LLC TRANCHE 1 6.80%			DIRECT	12/13/2024		200,000,000			
SB2069-62-9	GLENVILLE PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	06/27/2024		48,000,000			
SB2070-93-2	GLENVILLE PORTFOLIO TRUST, LLC TRANCHE 2			DIRECT	07/26/2024		28,000,000			
SB2074-74-4	GREENVIEW PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	11/15/2024		43,000,000			
SB2075-29-5	GREENVIEW PORTFOLIO TRUST, LLC TRANCHE 2			DIRECT	11/29/2024		2,000,000			
SB2063-57-2	GRIGG PORTFOLIO TRUST, LLC TRANCHE 5 7			DIRECT	01/30/2024		13,000,000			
SB2064-25-7	GRIGG PORTFOLIO TRUST, LLC TRANCHE 6 7			DIRECT	02/23/2024		3,000,000			
SB2066-01-3	GRIGG PORTFOLIO TRUST, LLC TRANCHE 7 7			DIRECT	04/02/2024		22,000,000			
SB2065-61-9	GROVE LANE PORTFOLIO TRUST, LL 7.240%			DIRECT	03/28/2024		1,000,000			
SB2063-58-0	GROVE LANE PORTFOLIO TRUST, LL 7.160%			DIRECT	01/30/2024		2,000,000			
SB2075-53-5	HAMILTON PORTFOLIO TRUST TRANCHE 1 6.8			DIRECT	12/03/2024		67,000,000			
SB2075-68-3	HAROLD PORTFOLIO TRUST TRANCHE 1 6.800%			DIRECT	12/05/2024		58,000,000			
SB2065-20-5	HILLCREST HOLDINGS, LLC TRANCHE 5 CL 7			DIRECT	03/14/2024		8,000,000			
SB2067-48-2	HILLCREST HOLDINGS, LLC TRANCHE 6 CL 7			DIRECT	05/10/2024		15,000,000			
SB2070-94-0	HILLSIDE PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	07/26/2024		48,000,000			
SB2073-68-8	HILLSIDE PORTFOLIO TRUST, LLC TRANCHE 2			DIRECT	10/31/2024		17,000,000			
SB2075-69-1	HILLSIDE PORTFOLIO TRUST, LLC TRANCHE 3			DIRECT	12/05/2024		14,000,000			
SB2069-25-6	IVORY FORT, LLC USD TRANCHE 1 7.210% 0			DIRECT	06/21/2024		66,000,000			
SB2072-63-1	IVORY FORT, LLC USD TRANCHE 2 6.750% 0			DIRECT	09/26/2024		80,000,000			
SB2074-07-4	IVORY FORT, LLC USD TRANCHE 3 6.880% 1			DIRECT	11/06/2024		23,000,000			
SB2063-53-1	JEFFERSON SQUARE 1892, LLC TRANCHE 8 CL			DIRECT	01/30/2024		12,000,000			
SB2075-89-9	JEFFERSON SQUARE 1892, LLC TRANCHE 9 CL			DIRECT	12/11/2024		40,000,000			
SB2074-48-8	LENOX PORTFOLIO TRUST, LLC TRANCHE 2 6			DIRECT	11/13/2024		122,000,000			
SB2076-90-5	LIVINGSTON PORTFOLIO TRUST, LL TRANCHE 1			DIRECT	12/20/2024		116,133,951			
SB2074-63-7	MAMMOTH RIDGE DISCOVERY, LLC TRANCHE 1			DIRECT	11/14/2024		18,000,000			
SB2065-36-1	MAPLE HILL, LLC TRANCHE 10 7.250% 03/1			DIRECT	03/19/2024		8,000,000			
SB2070-43-7	MAPLE HILL, LLC TRANCHE 11 7.810% 04/1			DIRECT	07/15/2024		3,000,000			
SB2070-44-5	MAPLE HILL, LLC TRANCHE 12 7.160% 01/1			DIRECT	07/15/2024		12,000,000			
SB2070-45-2	MAPLE HILL, LLC TRANCHE 13 7.240% 03/1			DIRECT	07/15/2024		20,000,000			
SB2071-07-0	MAPLE HILL, LLC TRANCHE 14 6.900% 07/2			DIRECT	07/29/2024		91,000,000			
SB2071-23-7	MAPLE HILL, LLC TRANCHE 15 6.900% 07/3			DIRECT	07/31/2024		51,000,000			
SB2062-81-4	MAPLE HILL, LLC TRANCHE 8 7.360% 01/05			DIRECT	01/05/2024		4,000,000			
SB2065-33-8	MAPLE HILL, LLC TRANCHE 9 7.240% 03/18			DIRECT	03/18/2024		2,000,000			
SB2076-18-6	MEADOWLARK FUNDING 6.800% 11/16/29			DIRECT	12/16/2024		89,000,000			
SB2062-95-4	MEADOWLARK FUNDING, LLC TRANCHE 7 CL 7			DIRECT	01/11/2024		2,000,000	3,000,000		
SB2063-54-9	MEADOWLARK FUNDING, LLC TRANCHE 8 CL 7			DIRECT	01/30/2024		3,000,000			
SB2065-86-6	MEADOWLARK FUNDING, LLC TRANCHE 9 CL 7			DIRECT	03/28/2024		7,000,000	7,000,000		
SB2063-55-6	MERRIAM PORTFOLIO TRUST, LLC CL TRANCHE			DIRECT	01/30/2024		14,000,000			
SB2063-56-4	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 7			DIRECT	01/30/2024		7,000,000			
SB2065-75-9	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 8			DIRECT	03/27/2024		29,000,000			
SB2074-69-4	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 9			DIRECT	11/15/2024		206,000,000			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
SB2075-55-0	MONTGOMERY PORTFOLIO TRUST TRANCHE 1 6			DIRECT	12/03/2024		43,000,000	22,000,000		
SB2075-84-0	MOORE PORTFOLIO TRUST TRANCHE 1 6.800%			DIRECT	12/10/2024		117,000,000			
SB2075-60-0	MULBERRY PORTFOLIO TRUST TRANCHE 1 6.8			DIRECT	12/04/2024		89,000,000			
SB2070-04-9	NOTE FUNDING 1892-2, LLC TRANCHE 1 7.1			DIRECT	07/03/2024		54,000,000			
SB2070-80-9	NOTE FUNDING 1892-2, LLC TRANCHE 2 6.9			DIRECT	07/24/2024		10,000,000			
SB2072-77-1	NOTE FUNDING 1892-2, LLC TRANCHE 3 6.7			DIRECT	09/30/2024		11,000,000			
SB2071-91-4	NOTE FUNDING 1892-2, LLC TRANCHE 3 6.8			DIRECT	08/23/2024		9,000,000	16,000,000		
SB2075-88-1	NOTE FUNDING 1892-2, LLC TRANCHE 5 6.8			DIRECT	12/11/2024		12,000,000			
SB2063-37-4	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 6			DIRECT	01/26/2024		6,000,000	6,000,000		
SB2065-29-6	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 7			DIRECT	03/15/2024		3,000,000	6,000,000		
SB2065-98-1	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 8			DIRECT	03/28/2024		2,000,000			
SB2065-97-3	OZAWKIE LLC USD TRANCHE 3 7.240% 03/16			DIRECT	03/28/2024		14,000,000			
SB2063-59-8	PALMER PORTFOLIO TRUST, LLC TRANCHE 3 CL			DIRECT	01/30/2024		12,000,000			
SB2063-66-3	PD HOLDINGS, LLC TRANCHE 2 CL 7.160% 0			DIRECT	01/31/2024		4,000,000			
SB2065-10-6	PD HOLDINGS, LLC TRANCHE 3 CL 7.260% 0			DIRECT	03/13/2024		82,000,000			
SB2077-19-2	PD HOLDINGS, LLC TRANCHE 4 6.750% 12/1			DIRECT	12/30/2024		10,000,000			
SB2071-18-7	POTWIN PLACE, LLC TRANCHE 1 8.250% 11/			DIRECT	07/29/2024		128,746,200			
SB2071-17-9	POTWIN PLACE, LLC TRANCHE 1 USD 7.810%			DIRECT	07/29/2024		9,000,000			
SB2064-16-6	POTWIN PLACE, LLC TRANCHE 5 CL 7.160%			DIRECT	02/21/2024		12,000,000			
SB2065-59-3	POTWIN PLACE, LLC TRANCHE 6 CL 7.240%			DIRECT	03/27/2024		20,000,000			
SB2076-88-9	PROSPECT PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	12/20/2024		200,000,000			
SB2067-25-0	PUTNAM ASSET HOLDINGS, LLC 7.700% 04			DIRECT	05/02/2024		38,807,500	4,192,500		
SB2065-02-3	QUINTON HEIGHTS, LLC TRANCHE 7 CL 7.26			DIRECT	03/12/2024		30,000,000			
SB2076-11-1	RANDOLPH PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	12/13/2024		200,000,000			
SB2075-86-5	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH			DIRECT	12/11/2024		60,000,000			
SB2062-14-5	RUBY PORTFOLIO TRUST, LLC USD TRANCHE 1			DIRECT	12/28/2023			4,000,000		
SB2063-23-4	RUBY PORTFOLIO TRUST, LLC USD TRANCHE 2			DIRECT	01/22/2024		50,000,000	48,000,000		
SB2075-59-2	SKYLINE PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	12/04/2024		9,000,000			
SB2076-86-3	SMITH PORTFOLIO TRUST, LLC TRANCHE 1 6			DIRECT	12/20/2024		145,363,908	40,000,000		
SB2065-87-4	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 6			DIRECT	03/28/2024		1,000,000			
SB2063-46-5	STONEBRIAR HOLDINGS LLC 7.290% 01/31			No Broker	01/31/2024		99,517,059			
SB1931-72-0	STONEBRIAR HOLDINGS LLC 6.750% 01/31			Interest Capitalization	12/27/2021			4,617,144		
SB2069-33-0	STONEBRIAR HOLDINGS LLC TRANCHE 6 7.29			DIRECT	06/25/2024		150,000,000			
SB2073-67-0	STONEBRIAR HOLDINGS LLC TRANCHE 7 6.80			DIRECT	10/31/2024		83,000,000			
SB2069-22-3	TAMARACK PORTFOLIO TRUST, LLC USD TRANCH			DIRECT	06/21/2024		77,000,000			
SB2063-47-3	THREE L FINANCE HOLDINGS, LLC 7.290%			No Broker	01/31/2024		245,751,336			
SB1901-00-4	THREE L FINANCE HOLDINGS, LLC 6.750%			Interest Capitalization	01/29/2021			11,401,758		
SB2076-92-1	THREE L FINANCE HOLDINGS, LLC TRANCHE 1			DIRECT	12/20/2024		200,000,000			
SB2076-06-1	WALKER PORTFOLIO TRUST TRANCHE 1 6.800			DIRECT	12/12/2024		22,000,000			
SB2076-57-4	WALNUT PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	12/19/2024		5,000,000			
SB2065-77-5	WALSH PORTFOLIO TRUST, LLC TRANCHE 1 7			DIRECT	03/28/2024		216,000,000			
SB2063-03-6	WEAVER PORTFOLIO TRUST, LLC TRANCHE 3 CL			DIRECT	01/12/2024		10,000,000			
SB2075-54-3	WEAVER PORTFOLIO TRUST, LLC TRANCHE 4 CL			DIRECT	12/03/2024		109,000,000			
SB2076-89-7	WESTWOOD PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	12/20/2024		200,000,000			
SB2069-50-4	WINDSOR PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	06/27/2024		216,000,000			
SB2074-39-7	ZINNIA ASSET HOLDINGS, LLC TERM LOAN 6			DIRECT	11/12/2024		8,959,500	180,185,500		
SB2074-40-5	ZINNIA HOLDCO, LLC 6.800% 10/16/29			DIRECT	11/12/2024		200,000,000			
SB2063-68-9	BLACKBROOK CAPITAL (EUROPE) S. COLLATER			No Broker	01/19/2024		8,277,238	568,971		
SB1942-25-5	BLACKBROOK CAPITAL (EUROPE) S. COLLATERA			DIRECT	08/30/2022			15,994,859		
3099999 - Collateral Loans - Affiliated							7,011,534,514	660,968,508		XXX
Non-collateral Loans - Unaffiliated										
Non-collateral Loans - Affiliated										
Capital Notes - Unaffiliated										
Capital Notes - Affiliated										
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Guaranteed State Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
All Other Low Income Housing Tax Credit - Unaffiliated										
All Other Low Income Housing Tax Credit - Affiliated										
Working Capital Finance Investment - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated										
SB1915-77-2	CARLYLE CREDIT OPPORTUNITIES F Fund II P			DIRECT	12/20/2023			469,983		
SB1938-76-6	CARLYLE DIRECT LENDING DRAWDOWN			DIRECT	06/28/2023			3,118,298		
56590A-AC-9	MARANON LOAN FUNDING LTD 2024-1A VAR 3			NATIXIS CAPITAL MARKETS	07/03/2024		51,224,000			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated							51,224,000	3,588,281		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated										
44988V-AF-2	BLUE OWL DIGITAL INFRASTRUCTUR SUB O.O.			DIRECT	12/01/2023			568,890		
5299999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated								568,890		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated										
Any Other Class of Assets - Unaffiliated										
Any Other Class of Assets - Affiliated										
6099999 – Subtotals - Unaffiliated							422,919,568	121,754,476		XXX
6199999 – Subtotals - Affiliated							7,134,221,620	1,942,608,720		XXX
6299999 Totals							7,557,141,188	2,064,363,196		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
SB1927-21-5	503 CAPITAL PARTNERS TAX EXEMP			Income Recognition	10/15/2021	09/30/2024	(31,476)							(31,476)	(31,476)				
SB1907-65-4	503 CAPITAL PARTNERS TAX EXEMP			Capital Distribution	08/02/2019	08/27/2024	1,411,001							1,411,001	1,411,001				
SB1907-65-4	503 CAPITAL PARTNERS TAX EXEMP			Income Recognition	08/02/2019	10/31/2024	(133,728)							(133,728)	(133,728)				
SB1948-26-0	CARLYLE REVOLVING LOAN FUND II			Sale	02/15/2024	11/15/2024	1,928,933							1,928,933	3,012,352		1,083,419	1,083,419	1,834,091
SB1907-54-8	ESCALATE CAPITAL I, L.P.		TX	Sale	04/24/2006	12/10/2024													48,020
SB1907-81-1	STONE CANYON INDUSTRIES HOLDIN			Sale	07/01/2024	07/01/2024	124,833,849							124,833,849	124,833,849				
SB1921-26-7	STONE CANYON INDUSTRIES HOLDIN SERIES B			Sale	07/01/2024	07/01/2024	36,778,721							36,778,721	36,778,721				
SB1943-60-0	STORY3 CONSUMER OPPORTUNITIES			Sale	09/30/2022	12/19/2024	21,287,400	98,244				98,244		21,385,644	21,483,778		98,134	98,134	
SB1943-60-0	STORY3 CONSUMER OPPORTUNITIES			Capital Distribution	09/30/2022	05/07/2024	31,561							31,561	31,561				
SB1931-55-5	STORY3 HI, L.P.			Sale	06/30/2024	06/30/2024	115,246,479							115,246,479	115,246,479				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							301,352,740	98,244				98,244		301,450,984	302,632,537		1,181,553	1,181,553	1,882,111
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
SB1929-64-1	BENTLEY PARK, LLC	WILMINGTON	DE	Capital Distribution	11/23/2021	06/30/2024	115,246,479							115,246,479	115,246,479				
SB1932-40-5	CHISHOLM TRAIL, LLC	TOPEKA	KS	Capital Distribution	12/31/2021	10/02/2024	106,764,326							106,764,326	106,764,326				
SB1930-95-3	HAWK TRAIL, LLC	WILMINGTON	DE	Capital Distribution	12/22/2021	10/03/2024	46,954,130							46,954,130	46,954,130				
SB1927-14-0	FHI INVESTOR, LLC	WILMINGTON	DE	Sale	06/30/2023	06/28/2024	269,810,794							269,810,794	268,703,182		(1,107,612)	(1,107,612)	(406,164)
SB1952-04-9	MARANON MEZZANINE FUND III-B	DOVER	DE	Sale	01/03/2023	12/19/2024	12,584,283	(1,662,540)				(1,662,540)		10,921,742	15,379,527		4,457,785	4,457,785	1,702,639
SB1952-04-9	MARANON MEZZANINE FUND III-B	DOVER	DE	Income Recognition	01/03/2023	10/31/2024	(298,280)							(298,280)	(298,280)				
SB1951-88-4	PINCKNEY HOLDINGS, LLC	WILMINGTON	DE	Sale	03/29/2023	03/28/2024	6,157,471							6,157,471	6,389,415		231,944	231,944	(1,268,582)
SB1951-88-4	PINCKNEY HOLDINGS, LLC	WILMINGTON	DE	Capital Distribution	03/29/2023	03/22/2024	5,449,503							5,449,503	5,449,503				
SB1923-27-1	RIPLEY PARK, LLC	WILMINGTON	DE	Sale	06/08/2021	12/19/2024	60,516,727							60,516,727	60,497,900		(18,827)	(18,827)	31,769,545
SB1923-27-1	RIPLEY PARK, LLC	WILMINGTON	DE	Capital Distribution	06/08/2021	12/19/2024	425,920,741							425,920,741	425,920,741				
SB1923-27-1	RIPLEY PARK, LLC	WILMINGTON	DE	Income Recognition	06/08/2021	09/30/2024	(8,361,608)							(8,361,608)	(8,361,608)				
SB1908-52-0	SAILES 2, LLC	WILMINGTON	DE	Capital Distribution	02/28/2013	08/25/2024	2,047,359	79,666				79,666		2,127,026	2,127,026				
SB1908-52-0	SAILES 2, LLC	WILMINGTON	DE	Sale	02/28/2013	10/07/2024	41,068,197	1,598,045				1,598,045		32,845,707	42,666,241				9,820,534
SB1920-03-8	SB IIS CO LLC	WILMINGTON	DE	Sale	12/31/2021	12/19/2024	27,736,890							27,736,890	27,601,736		(135,155)	(135,155)	3,585,960
SB1920-03-8	SB IIS CO LLC	WILMINGTON	DE	Capital Distribution	12/31/2021	10/08/2024	4,450,561							4,450,561	4,450,561				
SB1920-03-8	SB IIS CO LLC	WILMINGTON	DE	Income Recognition	12/31/2021	10/31/2024	(3,245,021)							(3,245,021)	(3,245,021)				
SB1908-49-6	SECURITY DISTRIBUTORS LLC	TOPEKA	KS	Capital Distribution	12/31/2008	12/31/2024	20,000,000							20,000,000	20,000,000				10,000,000
SB1922-79-4	TRIPLE8, LLC	TOPEKA	KS	Capital Distribution	05/27/2021	12/30/2024	34,783,987							34,783,987	34,783,987				
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated							1,167,586,539	15,171				15,171		1,157,781,175	1,171,029,846		3,428,135	3,428,135	55,203,932
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
677412-AF-5	AUGUSTAR LIFE INSURANCE 6.875% 06/15			CROSS TRADES	12/27/2017	10/09/2024	8,769,686		(50,900)			(50,900)		8,718,787	6,459,502		(2,259,284)	(2,259,284)	389,872
39225A-AA-2	GREATER NEW YORK MUTUAL INSURA 7.750			DIRECT	01/22/2024	03/29/2024	5,000,000							5,000,000	5,000,000				62,106
628312-AB-6	MUTUAL OF OMAHA INS CO 6.950% 10/15/			STIFEL NICOLAUS & CO	12/27/2017	12/02/2024	12,857,612		(107,564)			(107,564)		12,750,047	11,084,400		(1,665,647)	(1,665,647)	787,667
636792-AB-9	NATL LIFE INSURANCE-VRMT 5.250% 07/1			STIFEL NICOLAUS & CO	04/23/2019	11/08/2024	7,144,308		522			522		7,144,830	6,328,670		(816,160)	(816,160)	500,099

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2799999 - Surplus Debentures, etc. - Unaffiliated							33,771,606		(157,942)			(157,942)		33,613,664	28,872,572		(4,741,091)	(4,741,091)	1,739,744
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
SB1501-81-0	BULLVILLE FINANCIAL LLC SECURED TERM LOA			DIRECT	12/17/2015	06/25/2024	85,936,013							85,936,013	85,936,013				4,350,544
SB1501-81-0	BULLVILLE FINANCIAL LLC SECURED TERM LOA			Redemption 100.0000	12/17/2015	06/28/2024	162,378							162,378	162,378				4,587
BGH3AR-GK-8	CALSHOT COLLATERAL COMPANY 6.000% 05			DIRECT	06/25/2020	06/27/2024	61,074,593		12,824			12,824		61,087,417	61,254,810		167,393	167,393	3,969,611
BGH3AR-GK-8	CALSHOT COLLATERAL COMPANY 6.000% 05			Paydown	06/25/2020	05/28/2024	6,087,765		33,224			33,224		6,120,988	6,120,988				19,676
BGH3A3-AT-8	DLPA LLC SECURED TERM LOAN 6.750% 06/1			DIRECT	06/13/2014	06/13/2024	45,000,000							45,000,000	45,000,000				3,020,625
BGH3A3-AS-0	DLPR LLC SECURED TERM LOAN 6.750% 06/1			DIRECT	06/13/2014	06/13/2024	70,000,000							70,000,000	70,000,000				4,725,000
SB1931-52-2	KT EQUITY PARTNERS SKYRIDGE, L 6.000			DIRECT	12/23/2021	12/31/2024	54,735,676							54,735,676	54,735,676				
SB1501-80-0	NANUET FINANCIAL LLC SECURED TERM LOAN			DIRECT	12/17/2015	06/25/2024	83,569,100							83,569,100	83,569,100				4,312,797
SB1501-80-0	NANUET FINANCIAL LLC SECURED TERM LOAN			Redemption 100.0000	12/17/2015	06/28/2024	162,915							162,915	162,915				(3)
2999999 - Collateral Loans - Unaffiliated							406,728,440		46,048			46,048		406,774,487	406,941,880		167,393	167,393	20,402,837
Collateral Loans - Affiliated																			
SB1903-57-0	ARCH PORTFOLIO TRUST, LLC 6.750% 04/			Maturity	03/20/2019	04/30/2024	173,000,000							173,000,000	173,000,000				8,790,563
SB1931-21-7	ARMSTRONG PORTFOLIO TRUST, LLC 6.750			DIRECT	12/21/2021	01/30/2024	11,000,000							11,000,000	11,000,000				183,563
SB2067-40-9	AUGUSTA PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	05/08/2024	12/11/2024	78,000,000							78,000,000	78,000,000				3,268,650
SB1926-05-0	BEDFORD PORTFOLIO TRUST, LLC 6.750%			DIRECT	09/02/2021	12/10/2024	6,000,000							6,000,000	6,000,000				550,125
SB1931-81-1	BROOKVILLE INDUSTRIES, LLC 6.750% 01			DIRECT	12/28/2021	10/29/2024	128,000,000							128,000,000	128,000,000				6,347,625
SB1942-17-2	BROOKVILLE INDUSTRIES, LLC 7.750% 07			DIRECT	08/29/2022	10/29/2024	22,000,000							22,000,000	22,000,000				1,695,528
SB1946-16-5	BROOKVILLE INDUSTRIES, LLC TRANCHE 3 CL			DIRECT	11/22/2022	10/29/2024	42,000,000							42,000,000	42,000,000				3,508,400
SB1951-68-6	BROOKVILLE INDUSTRIES, LLC TRANCHE 4 CL			DIRECT	03/24/2023	10/29/2024	16,000,000							16,000,000	16,000,000				1,373,129
SB2059-88-5	BROOKVILLE INDUSTRIES, LLC TRANCHE 5 CL			DIRECT	11/01/2023	10/29/2024	8,000,000							8,000,000	8,000,000				709,636
SB2065-11-4	BROOKVILLE INDUSTRIES, LLC TRANCHE 6 CL			DIRECT	03/13/2024	10/29/2024	24,000,000							24,000,000	24,000,000				1,093,840
SB1918-52-9	BRUCE PARK PORTFOLIO TRUST, LL 6.750			DIRECT	02/22/2021	01/30/2024	7,000,000							7,000,000	7,000,000				234,938
SB1931-79-5	CANON PORTFOLIO TRUST, LLC 6.750% 02			DIRECT	12/13/2021	12/06/2024	52,000,000							52,000,000	52,000,000				3,334,125
SB1932-55-3	CARLTON PORTFOLIO TRUST, LLC 7.750%			No Broker	01/13/2022	01/13/2024	70,720,014						3,892,088	74,612,102	74,612,102				1,062,354
SB2063-05-1	CARLTON PORTFOLIO TRUST, LLC 12.120%			DIRECT	01/13/2024	01/16/2024	23,223,223							21,511,757	21,511,757	(1,711,466)		(1,711,466)	21,727
SB1910-15-3	CI BH HOLDINGS II LLC COLLATERAL LOAN 1			Redemption 100.0000	02/14/2020	03/11/2024	147,000,000							147,000,000	147,000,000				56,407,167
SB1913-19-9	COLLINS PARK, LLC 6.750% 06/30/24			DIRECT	08/17/2020	06/28/2024	18,779,050						1,395,700	18,219,750	18,219,750	(1,955,000)		(1,955,000)	868,818
SB1912-52-2	COLLINS PARK, LLC 6.750% 06/30/24			DIRECT	07/02/2020	06/28/2024	26,511,600						436,800	25,722,000	25,722,000	(1,226,400)		(1,226,400)	1,200,852
SB1914-98-1	COLLINS PARK, LLC 6.750% 06/30/24			DIRECT	11/03/2020	06/28/2024	19,883,700						1,231,200	19,291,500	19,291,500	(1,823,400)		(1,823,400)	919,925
SB1812-03-0	COLLINS PARK, LLC TRANCHE 1 CL 6.750%			DIRECT	10/19/2018	06/28/2024	135,000,000							135,000,000	135,000,000				4,505,625
SB2074-43-9	COTTONWOOD PIONEER CAPITAL, LL TRANCHE 1			DIRECT	11/13/2024	11/19/2024	44,000,000							44,000,000	44,000,000				49,500
SB2055-05-7	CYRUS PORTFOLIO TRUST, LLC 8.180% 05			DIRECT	06/09/2023	01/24/2024	57,000,000							57,000,000	57,000,000				505,115
SB1930-63-1	EDGEWOOD PORTFOLIO TRUST, LLC 6.750%			DIRECT	12/14/2021	04/30/2024	8,000,000							8,000,000	8,000,000				268,500
SB1900-99-8	ELDRIDGE EQUIPMENT FINANCE LLC 7.290			DIRECT	01/31/2024	12/20/2024	167,145,604							167,145,604	167,145,604				10,831,035
SB2063-45-7	ELDRIDGE EQUIPMENT FINANCE LLC 6.750			No Broker	01/29/2021	01/31/2024	167,145,604							167,145,604	167,145,604				7,754,805
SB2061-16-2	ELDRIDGE EQUIPMENT FINANCE LLC ELDRIDGE			DIRECT	12/01/2023	12/20/2024	3,000,000							3,000,000	3,000,000				270,985

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
SB2061-17-0	ELDRIDGE EQUIPMENT FINANCE LLC ELDRIDGE			DIRECT	12/01/2023	12/20/2024	25,000,000							25,000,000	25,000,000				2,505,611
SB2061-20-4	ELDRIDGE EQUIPMENT FINANCE LLC TRANCHE 2			DIRECT	12/01/2023	12/20/2024	109,000,000							109,000,000	109,000,000				9,065,469
SB2069-61-1	ELDRIDGE FHI INVESTOR LLC TRANCHE 1 7			DIRECT	06/27/2024	10/31/2024	98,000,000							98,000,000	98,000,000				2,416,898
SB2070-01-5	ELDRIDGE S3-H HOLDINGS LLC TRANCHE 1 7			DIRECT	07/02/2024	10/31/2024	92,000,000							92,000,000	92,000,000				2,177,436
SB2070-00-7	ELDRIDGE SCIH HOLDINGS II LLC TRANCHE 1			DIRECT	07/02/2024	10/31/2024	129,000,000							129,000,000	129,000,000				3,053,143
SB1941-98-4	FLINT ROCK PORTFOLIO TRUST, LL 7.750			DIRECT	08/25/2022	12/04/2024	105,000,000							105,000,000	105,000,000				8,883,438
SB1937-10-7	FLINT ROCK PORTFOLIO TRUST, LL 6.750			DIRECT	05/16/2022	12/04/2024	55,000,000							55,000,000	55,000,000				4,052,813
SB1946-43-9	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 3			DIRECT	12/01/2022	12/04/2024	41,000,000							41,000,000	41,000,000				3,759,700
SB1953-29-4	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 4			DIRECT	04/28/2023	12/04/2024	9,000,000							9,000,000	9,000,000				767,333
SB2060-19-8	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 5			DIRECT	11/07/2023	12/04/2024	3,000,000							3,000,000	3,000,000				287,670
SB2059-37-2	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 5			DIRECT	10/12/2023	12/04/2024	1,000,000							1,000,000	1,000,000				88,862
SB2061-93-1	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 7			DIRECT	12/22/2023	12/04/2024	2,000,000							2,000,000	2,000,000				138,320
SB2064-39-8	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 8			DIRECT	02/27/2024	12/04/2024	39,000,000							39,000,000	39,000,000				2,062,647
SB2065-62-7	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 9			DIRECT	03/26/2024	12/04/2024	19,000,000							19,000,000	19,000,000				947,636
SB1947-74-2	GARFIELD PARK, LLC 8.520% 12/21/27			DIRECT	12/21/2022	12/18/2024	12,000,000							12,000,000	12,000,000				781,000
SB1929-37-7	GEC FINANCE, LLC 6.750% 11/19/26			DIRECT	11/19/2021	01/30/2024	13,000,000							13,000,000	13,000,000				436,313
SB1938-55-0	GLADSTONE PORTFOLIO TRUST, LLC 6.750			DIRECT	06/09/2022	04/30/2024	25,000,000							25,000,000	25,000,000				467,813
SB2069-62-9	GLENVILLE PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	06/27/2024	12/06/2024	6,000,000							6,000,000	6,000,000				189,740
SB1915-05-3	JEFFERSON SQUARE 1892, LLC 6.750% 11			DIRECT	11/04/2020	09/23/2024	49,000,000							49,000,000	49,000,000				2,958,375
SB1940-71-3	JEFFERSON SQUARE 1892, LLC TRANCHE 2 CL			DIRECT	07/26/2022	11/21/2024	13,000,000							13,000,000	13,000,000				1,063,472
SB1947-84-1	JEFFERSON SQUARE 1892, LLC TRANCHE 3 CL			DIRECT	12/28/2022	11/21/2024	13,000,000							13,000,000	13,000,000				1,130,711
SB1949-86-2	JEFFERSON SQUARE 1892, LLC TRANCHE 4 CL			DIRECT	02/03/2023	11/21/2024	8,000,000							8,000,000	8,000,000				662,044
SB1950-86-0	JEFFERSON SQUARE 1892, LLC TRANCHE 5 CL			DIRECT	03/06/2023	11/21/2024	15,000,000							15,000,000	15,000,000				1,315,750
SB1952-49-4	JEFFERSON SQUARE 1892, LLC TRANCHE 6 CL			DIRECT	04/05/2023	11/21/2024	9,000,000							9,000,000	9,000,000				819,850
SB1930-37-5	MADISON PORTFOLIO TRUST, LLC 6.750%			DIRECT	12/09/2021	10/30/2024	5,000,000							5,000,000	5,000,000				285,938
SB2070-43-7	MAPLE HILL, LLC TRANCHE 11 7.810% 04/1			DIRECT	07/15/2024	09/26/2024	3,000,000							3,000,000	3,000,000				55,972
SB2070-44-5	MAPLE HILL, LLC TRANCHE 12 7.160% 01/1			DIRECT	07/15/2024	12/18/2024	12,000,000							12,000,000	12,000,000				400,960
SB2070-45-2	MAPLE HILL, LLC TRANCHE 13 7.240% 03/1			DIRECT	07/15/2024	12/18/2024	13,000,000							13,000,000	13,000,000				439,227
SB2057-35-0	MAPLE HILL, LLC TRANCHE 3 8.240% 08/24			DIRECT	08/24/2023	09/26/2024	28,000,000							28,000,000	28,000,000				1,617,329
SB2057-98-8	MAPLE HILL, LLC TRANCHE 4 8.190% 09/14			DIRECT	09/14/2023	11/13/2024	40,000,000							40,000,000	40,000,000				3,492,353
SB2058-33-3	MAPLE HILL, LLC TRANCHE 5 8.360% 09/22			DIRECT	09/22/2023	11/13/2024	35,000,000							35,000,000	35,000,000				3,340,517
SB2059-69-5	MAPLE HILL, LLC TRANCHE 6 9.290% 10/25			DIRECT	10/25/2023	11/13/2024	13,000,000							13,000,000	13,000,000				1,268,085
SB2060-37-0	MAPLE HILL, LLC TRANCHE 7 8.430% 11/10			DIRECT	11/10/2023	12/18/2024	35,000,000							35,000,000	35,000,000				3,037,610
SB2062-81-4	MAPLE HILL, LLC TRANCHE 8 7.360% 01/05			DIRECT	01/05/2024	12/18/2024	4,000,000							4,000,000	4,000,000				280,498
SB1917-37-2	MAPLE PORTFOLIO TRUST, LLC TRANCHE 1 CL			DIRECT	01/19/2021	10/30/2024	8,000,000							8,000,000	8,000,000				471,000

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
SB2056-86-5	MARANON SENIOR CREDIT IV, LLC 8.090%			DIRECT	08/08/2023	12/11/2024	17,500,000							17,500,000	17,500,000				1,760,137
SB1903-56-2	MASON PORTFOLIO TRUST, LLC 6.750% 04			DIRECT	03/20/2019	01/30/2024	8,000,000							8,000,000	8,000,000				268,500
SB1941-45-5	MAYFAIR PORTFOLIO TRUST, LLC TRANCHE 2 C			DIRECT	07/31/2022	12/06/2024	58,000,000							58,000,000	58,000,000				3,738,514
SB1931-82-9	MEADOWLARK FUNDING, LLC 6.750% 01/31			DIRECT	12/28/2021	11/18/2024	162,000,000							162,000,000	162,000,000				7,337,625
SB1941-43-0	MEADOWLARK FUNDING, LLC TRANCHE 2 CL 7			DIRECT	08/05/2022	11/18/2024	15,000,000							15,000,000	15,000,000				1,217,396
SB1951-35-5	MEADOWLARK FUNDING, LLC TRANCHE 3 CL 8			DIRECT	03/15/2023	11/18/2024	9,000,000							9,000,000	9,000,000				783,218
SB1951-99-1	MEADOWLARK FUNDING, LLC TRANCHE 4 CL 8			DIRECT	03/29/2023	11/18/2024	24,000,000							24,000,000	24,000,000				2,169,007
SB2055-41-2	MEADOWLARK FUNDING, LLC TRANCHE 5 CL 8			DIRECT	06/16/2023	11/18/2024	2,000,000							2,000,000	2,000,000				171,326
SB2059-91-9	MEADOWLARK FUNDING, LLC TRANCHE 6 CL 8			DIRECT	11/01/2023	11/18/2024	7,000,000							7,000,000	7,000,000				653,886
SB2062-95-4	MEADOWLARK FUNDING, LLC TRANCHE 7 CL 7			DIRECT	01/11/2024	11/18/2024	5,000,000							5,000,000	5,000,000				309,804
SB2063-54-9	MEADOWLARK FUNDING, LLC TRANCHE 8 CL 7			DIRECT	01/30/2024	11/18/2024	3,000,000							3,000,000	3,000,000				171,840
SB2065-86-6	MEADOWLARK FUNDING, LLC TRANCHE 9 CL 7			DIRECT	03/28/2024	11/18/2024	14,000,000							14,000,000	14,000,000				643,354
SB1942-62-8	MERRIAM PORTFOLIO TRUST, LLC 8.250%			DIRECT	09/08/2022	07/26/2024	32,000,000							32,000,000	32,000,000				2,327,417
SB1932-53-8	MONTEREY PORTFOLIO TRUST, LLC 6.750%			DIRECT	01/13/2022	11/18/2024	174,000,000							174,000,000	174,000,000				12,169,125
SB1942-88-3	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 2			DIRECT	09/09/2022	11/14/2024	30,000,000							30,000,000	30,000,000				2,564,375
SB1945-97-7	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 3			DIRECT	11/15/2022	11/14/2024	7,000,000							7,000,000	7,000,000				674,508
SB1947-01-5	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 4			DIRECT	12/14/2022	11/14/2024	14,000,000							14,000,000	14,000,000				1,218,467
SB1951-23-1	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 5			DIRECT	03/10/2023	11/14/2024	4,000,000							4,000,000	4,000,000				344,403
SB2059-95-0	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 6			DIRECT	11/01/2023	11/14/2024	5,000,000							5,000,000	5,000,000				462,106
SB2063-56-4	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 7			DIRECT	01/30/2024	11/14/2024	7,000,000							7,000,000	7,000,000				395,391
SB2065-75-9	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 8			DIRECT	03/27/2024	11/14/2024	29,000,000							29,000,000	29,000,000				1,323,914
SB1936-12-5	MORNINGSIDE PORTFOLIO TRUST, L 6.750			DIRECT	04/05/2022	04/30/2024	1,000,000							1,000,000	1,000,000				33,563
SB2070-04-9	NOTE FUNDING 1892-2, LLC TRANCHE 1 7.1			DIRECT	07/03/2024	12/02/2024	38,000,000							38,000,000	38,000,000				1,126,109
SB1941-44-8	OZAWKIE LLC COLLATERAL LOAN 7.750% 07/			DIRECT	07/26/2022	06/28/2024	95,000,000							95,000,000	95,000,000				4,285,104
SB1908-65-2	PALMER PORTFOLIO TRUST, LLC TRANCHE 1 CL			DIRECT	11/27/2019	11/26/2024	97,000,000							97,000,000	97,000,000				8,600,063
SB2060-36-2	PALMER PORTFOLIO TRUST, LLC TRANCHE 2 CL			DIRECT	11/14/2023	11/26/2024	12,000,000							12,000,000	12,000,000				1,106,080
SB2063-59-8	PALMER PORTFOLIO TRUST, LLC TRANCHE 3 CL			DIRECT	01/30/2024	11/26/2024	12,000,000							12,000,000	12,000,000				706,453
SB1944-69-9	PARKVILLE PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	10/14/2022	07/29/2024	145,813,800						(17,067,600)	128,746,200	128,746,200				9,971,326
SB1952-80-9	PARKVILLE PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	04/19/2023	07/29/2024	99,000,000							99,000,000	99,000,000				3,291,915
SB1909-18-9	PD HOLDINGS, LLC TRANCHE 1 CL 6.750% 1			DIRECT	12/20/2019	11/20/2024	115,000,000							115,000,000	115,000,000				7,175,250
SB2063-66-3	PD HOLDINGS, LLC TRANCHE 2 CL 7.160% 0			DIRECT	01/31/2024	11/19/2024	4,000,000							4,000,000	4,000,000				229,916
SB2065-10-6	PD HOLDINGS, LLC TRANCHE 3 CL 7.260% 0			DIRECT	03/13/2024	11/19/2024	82,000,000							82,000,000	82,000,000				4,068,020
SB1929-44-3	PINECREST PORTFOLIO TRUST, LLC 6.750			DIRECT	11/23/2021	10/30/2024	15,000,000							15,000,000	15,000,000				1,245,188
SB2055-87-5	POTWIN PLACE, LLC 8.230% 06/30/28			DIRECT	06/30/2023	12/06/2024	24,000,000							24,000,000	24,000,000				1,843,520

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
SB2071-18-7	POTWIN PLACE, LLC TRANCHE 1 8.250% 11/			DIRECT	07/29/2024	09/27/2024	128,746,200							144,570,800	144,570,800	15,824,600		15,824,600	5,234,705
SB1953-27-8	POTWIN PLACE, LLC TRANCHE 4 CL 7.810%			DIRECT	04/28/2023	07/15/2024	3,000,000							3,000,000	3,000,000				126,913
SB2064-16-6	POTWIN PLACE, LLC TRANCHE 5 CL 7.160%			DIRECT	02/21/2024	07/15/2024	12,000,000							12,000,000	12,000,000				343,680
SB2065-59-3	POTWIN PLACE, LLC TRANCHE 6 CL 7.240%			DIRECT	03/27/2024	07/15/2024	20,000,000							20,000,000	20,000,000				434,400
SB1924-45-1	PRIMROSE PORTFOLIO TRUST, LLC 6.750%			DIRECT	07/16/2021	12/10/2024	52,000,000							52,000,000	52,000,000				2,727,750
SB1903-58-8	PUTNAM ASSET HOLDINGS, LLC 6.750% 04			DIRECT	03/20/2019	04/30/2024	17,000,000							17,000,000	17,000,000				1,119,610
SB1903-58-8	PUTNAM ASSET HOLDINGS, LLC 6.750% 04			Maturity	03/20/2019	04/30/2024	78,000,000							78,000,000	78,000,000				3,701,203
SB1931-80-3	QUINTON HEIGHTS, LLC 6.750% 02/15/27			DIRECT	12/09/2021	12/06/2024	50,000,000							50,000,000	50,000,000				3,703,125
SB1928-12-2	RAVENWOOD PORTFOLIO TRUST, LLC 6.750			DIRECT	10/22/2021	11/20/2024	117,000,000							117,000,000	117,000,000				9,234,188
SB1932-72-8	RIDGE MEDIA HOLDINGS, LLC 6.750% 11/			DIRECT	11/19/2021	04/30/2024	25,000,000							25,000,000	25,000,000				1,260,938
SB1953-87-2	RUBY PORTFOLIO TRUST, LLC 8.630% 05/			DIRECT	05/13/2023	12/05/2024	28,060,064						2,392,611	26,363,603	26,363,603	(4,089,072)		(4,089,072)	2,456,039
SB2062-14-5	RUBY PORTFOLIO TRUST, LLC USD TRANCHE 1			DIRECT	12/28/2023	12/06/2024	27,000,000							27,000,000	27,000,000				1,836,582
SB2063-23-4	RUBY PORTFOLIO TRUST, LLC USD TRANCHE 2			DIRECT	01/22/2024	12/06/2024	98,000,000							98,000,000	98,000,000				6,079,636
SB1949-70-6	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 2 C			DIRECT	01/30/2023	12/10/2024	15,000,000							15,000,000	15,000,000				1,597,400
SB1942-39-6	STEAMBOAT PORTFOLIO TRUST, LLC SECURED T			DIRECT	08/31/2022	07/26/2024	5,000,000							5,000,000	5,000,000				285,243
SB1608-67-0	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	05/02/2018	07/26/2024	100,000,000							100,000,000	100,000,000				4,242,750
000000-00-0	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 1			Redemption 100.0000	11/16/2018	07/26/2024	1							1	1				
SB1942-69-3	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 3			DIRECT	09/08/2022	07/26/2024	10,000,000							10,000,000	10,000,000				607,292
SB2059-99-2	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 4			DIRECT	11/01/2023	07/26/2024	4,000,000							4,000,000	4,000,000				259,423
SB2060-77-6	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 5			DIRECT	11/28/2023	07/26/2024	1,000,000							1,000,000	1,000,000				54,740
SB2065-87-4	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 6			DIRECT	03/28/2024	07/26/2024	1,000,000							1,000,000	1,000,000				23,731
SB1931-72-0	STONEBRIAR HOLDINGS LLC 6.750% 01/31			No Broker	12/27/2021	01/31/2024	99,517,059							99,517,059	99,517,059				4,617,144
SB2063-46-5	STONEBRIAR HOLDINGS LLC 7.290% 01/31			DIRECT	01/31/2024	12/20/2024	99,517,059							99,517,059	99,517,059				6,448,705
SB2061-21-2	STONEBRIAR HOLDINGS LLC STONEBRIAR HOLDI			DIRECT	12/01/2023	12/20/2024	311,000,000							311,000,000	311,000,000				25,865,697
SB2061-19-6	STONEBRIAR HOLDINGS LLC STONEBRIAR HOLDI			DIRECT	12/01/2023	12/20/2024	61,000,000							61,000,000	61,000,000				5,856,813
SB2061-73-3	STONEBRIAR HOLDINGS LLC TRANCHE 4 CL 8			DIRECT	12/20/2023	12/20/2024	65,000,000							65,000,000	65,000,000				5,492,500
SB2062-22-8	STONEBRIAR HOLDINGS LLC TRANCHE 5 7.41			DIRECT	12/28/2023	12/20/2024	30,000,000							30,000,000	30,000,000				2,173,600
SB2069-33-0	STONEBRIAR HOLDINGS LLC TRANCHE 6 7.29			DIRECT	06/25/2024	12/20/2024	150,000,000							150,000,000	150,000,000				5,315,625
SB2073-67-0	STONEBRIAR HOLDINGS LLC TRANCHE 7 6.80			DIRECT	10/31/2024	12/20/2024	83,000,000							83,000,000	83,000,000				783,889
SB2062-23-6	TAMARACK PORTFOLIO TRUST, LLC USD TRANCH			DIRECT	12/28/2023	10/31/2024	25,000,000							25,000,000	25,000,000				1,531,833
SB1901-00-4	THREE L FINANCE HOLDINGS, LLC 6.750%			No Broker	01/29/2021	01/31/2024	245,751,336							245,751,336	245,751,336				11,401,758
SB2063-47-3	THREE L FINANCE HOLDINGS, LLC 7.290%			DIRECT	01/31/2024	12/20/2024	245,751,336							245,751,336	245,751,336				15,924,687
SB2061-18-8	THREE L FINANCE HOLDINGS, LLC THREE L FI			DIRECT	12/01/2023	12/20/2024	32,000,000							32,000,000	32,000,000				3,207,182
SB2061-15-4	THREE L FINANCE HOLDINGS, LLC THREE L FI			DIRECT	12/01/2023	12/20/2024	2,000,000							2,000,000	2,000,000				180,657

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
SB2059-04-2	TR FINCO LIMITED 10.593% 04/30/28			Redemption 100.0000	10/10/2023	05/28/2024	4,716,511							4,716,511	4,716,511				301,040
SB1920-12-9	VISTA PORTFOLIO TRUST, LLC 6.750% 03			DIRECT	03/25/2021	10/30/2024	41,000,000							41,000,000	41,000,000				1,696,688
SB2069-50-4	WINDSOR PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	06/27/2024	12/03/2024	115,000,000							115,000,000	115,000,000				3,568,067
SB2062-24-4	WINDSOR PORTFOLIO TRUST, LLC USD TRANCHE			DIRECT	12/28/2023	06/21/2024	174,000,000							174,000,000	174,000,000				6,087,293
SB1919-69-1	BLACKBROOK CAPITAL (EUROPE) S. COLLATER			Maturity	03/16/2021	11/15/2024	105,962,774						7,676,687	101,056,246	101,056,246	(12,583,215)		(12,583,215)	9,105,109
SB2063-68-9	BLACKBROOK CAPITAL (EUROPE) S. COLLATER			Maturity	01/19/2024	11/15/2024	8,846,210						(1,638,884)	9,252,678	9,252,678	406,469		406,469	747,188
SB1942-25-5	BLACKBROOK CAPITAL (EUROPE) S. COLLATERA			Redemption 110.2632	08/30/2022	11/14/2024	45,736,213							46,573,298	46,573,298	837,085		837,085	4,527,565
SB1942-25-5	BLACKBROOK CAPITAL (EUROPE) S. COLLATERA			Maturity	08/30/2022	11/15/2024	10,470,583							10,187,127	10,187,127	(283,456)		(283,456)	1,704,699
SB1942-25-5	BLACKBROOK CAPITAL (EUROPE) S. COLLATERA			No Broker	08/30/2022	01/19/2024	8,277,238							8,277,238	8,277,238				143,057
3099999 - Collateral Loans - Affiliated							6,662,075,179						(1,681,398)	6,655,428,809	6,655,428,809	(6,603,855)		(6,603,855)	426,875,027
Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
SB1915-77-2	CARLYLE CREDIT OPPORTUNITIES F Fund II P			DIRECT	12/20/2023	12/19/2024	3,150,063		(124)			(124)		3,149,940	3,468,773		318,833	318,833	
SB1938-76-6	CARLYLE DIRECT LENDING DRAWDOW			Capital Distribution	06/28/2023	01/01/2024	2,129,301	2,129,301				2,129,301		2,129,301	2,129,301				
33830L-AL-4	GUGGENHEIM 5180-2 CLO LP 2015-1A			Redemption 100.0000	02/25/2019	11/25/2024	811	9,264				9,264		10,075	10,075				8,560
87251F-AF-6	TCW DIRECT LENDING STRUCTURED SUB 0.00			DIRECT	01/01/2023	12/19/2024	17,325,648		(9,898)			(9,898)		17,315,750	20,942,000		3,626,250	3,626,250	
87251F-AF-6	TCW DIRECT LENDING STRUCTURED SUB 0.00			Capital Distribution	01/01/2023	10/21/2024	2,230,183							2,230,183	2,230,183				
56590A-AC-9	MARANON LOAN FUNDING LTD 2024-1A VAR 3			CROSS TRADES	07/03/2024	07/08/2024	51,224,000							51,224,000	51,224,000				
G60010-AB-4	MERCER FIELD CLO LP 2017-SUB 0.000% 04			Capital Distribution	12/29/2023	01/16/2024	3,464,970							3,464,970	3,464,970				
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated							79,524,976	2,138,565	(10,022)			2,128,543		79,524,219	83,469,302		3,945,083	3,945,083	8,560
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
45032M-AH-1	I-SAIL LLC ISAIL JUNIOR PARTICIPATION B			Redemption 100.0000	06/20/2014	12/30/2024	49,736							49,736	49,736				287,056
45032M-AG-3	I-SAIL LLC ISAIL SENIOR PARTICIPATION A			Redemption 100.0000	06/20/2014	12/30/2024	11,140,434							11,140,434	11,140,434				10,318,837
92870V-AG-0	VOLTAGE FINANCE CLASS C 1.000% 12/31/2			Paydown	12/31/2013	04/15/2024	7,942,362							7,942,362	7,942,362				8,392,733

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
92870V-AG-0	VOLTAGE FINANCE CLASS C 1.000% 12/31/2			Maturity	12/31/2013	01/19/2024	(312,523)							(312,523)	(312,523)				(20,503)
92870V-AH-8	VOLTAGE FINANCE CLASS D 0.000% 12/31/2			Paydown	06/01/2016	04/15/2024	76,298							76,298	76,298				168,384
5899999 - Any Other Class of Assets - Unaffiliated							18,896,307							18,896,307	18,896,307				19,146,507
Any Other Class of Assets - Affiliated																			
6099999 – Subtotals - Unaffiliated							840,274,068	2,236,809	(121,916)			2,114,893		840,259,660	840,812,597		552,938	552,938	43,179,759
6199999 – Subtotals - Affiliated							7,829,661,718	15,171				15,171	(1,681,398)	7,813,209,984	7,826,458,655	(6,603,855)	3,428,135	(3,175,720)	482,078,959
6299999 Totals							8,669,935,787	2,251,980	(121,916)			2,130,064	(1,681,398)	8,653,469,645	8,667,271,252	(6,603,855)	3,981,073	(2,622,782)	525,258,718

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-XB-1	US TREASURY	SD			1.A	3,304,121	99.2160	3,313,828	3,340,000	3,338,082		5,112			2.125	2.282	MN	9,215	70,975	11/17/2017	05/15/2025
912828-XB-1	US TREASURY				1.A	652,910	99.2160	654,828	660,000	659,621		1,010			2.125	2.282	MN	1,821	14,025	11/17/2017	05/15/2025
91282C-HU-8	US TREASURY	0			1.A	4,958,985	100.1800	5,008,984	5,000,000	4,978,501		14,905			4.375	4.664	FA	81,300	218,750	09/06/2023	08/15/2026
0019999999 - Bonds - U.S. Governments - Issuer Obligations						8,916,016	XXX	8,977,640	9,000,000	8,976,204		21,027			XXX	XXX	XXX	92,336	303,750	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179R-TB-5	GOVERNMENT NATIONAL MORTGAGE A MA3246			4	1.A	2,322,409	96.5770	2,082,805	2,156,619	2,296,341		(5,267)			4.500	3.423	MON	8,087	97,048	01/19/2016	11/20/2045
36179R-VC-0	GOVERNMENT NATIONAL MORTGAGE A MA3311			4	1.A	3,719,943	93.8990	3,271,160	3,483,704	3,682,068		(5,166)			4.000	3.066	MON	11,612	139,348	01/21/2016	12/20/2045
36179R-VD-8	GOVERNMENT NATIONAL MORTGAGE A MA3312			4	1.A	2,375,961	96.5780	2,127,751	2,203,152	2,348,884		(5,502)			4.500	3.405	MON	8,262	99,142	01/19/2016	12/20/2045
36179R-XE-4	GOVERNMENT NATIONAL MORTGAGE A MA3377			4	1.A	2,499,226	93.8970	2,200,411	2,343,425	2,474,530		(3,352)			4.000	3.088	MON	7,811	93,737	01/22/2016	01/20/2046
36179R-XF-1	GOVERNMENT NATIONAL MORTGAGE A MA3378			4	1.A	2,573,576	96.3930	2,296,648	2,382,596	2,543,798		(6,045)			4.500	3.390	MON	8,935	107,217	01/19/2016	01/20/2046
36202C-K5-1	GOVERNMENT NATIONAL MORTGAGE A 2116			4	1.A	170	102.3720	164	160	162		(3)			7.000	3.191	MON	1	11	01/01/2022	11/20/2025
36202C-M9-1	GOVERNMENT NATIONAL MORTGAGE A 2184			4	1.A	239	102.3720	226	221	226		(5)			7.000	2.424	MON	1	15	01/01/2022	03/20/2026
36202C-MA-8	GOVERNMENT NATIONAL MORTGAGE A 2153			4	1.A	984	102.3720	933	912	930		(19)			7.000	2.563	MON	5	64	01/01/2022	01/20/2026
0029999999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						13,492,508	XXX	11,980,098	12,570,789	13,346,939		(25,359)			XXX	XXX	XXX	44,714	536,582	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38373M-T5-9	GOVERNMENT NATIONAL MORTGAGE A 2008-24 E			4	1.A	41,176	99.7550	41,515	41,617	41,373		11			5.320	5.458	MON	185	2,214	06/12/2009	11/16/2047
38376G-3Z-1	GOVERNMENT NATIONAL MORTGAGE A 2011-109			4	1.A	1,438,164	87.5260	1,475,175	1,685,417	1,438,164					3.962	5.809	MON	5,564	65,356	12/01/2024	10/16/2053
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE A 2010-123			2	1.A	893,548	89.9610	962,764	1,070,200	905,421		6,992			3.900	5.888	MON	3,478	41,738	08/04/2010	10/16/2052
38378B-R8-4	GOVERNMENT NATIONAL MORTGAGE A 2012-142			2	1.A	2,461,664	65.4400	1,808,868	2,764,164	2,471,920		2,191			2.635	3.433	MON	6,070	71,794	12/01/2024	04/16/2054
38378K-FW-4	GOVERNMENT NATIONAL MORTGAGE A 2013-46 D			2	1.A	818,828	79.0860	790,863	1,000,000	920,991		12,578			2.746	4.230	MON	2,289	27,327	06/24/2013	11/16/2047
38378K-GY-9	GOVERNMENT NATIONAL MORTGAGE A 2013-57 D			4	1.A	1,785,000	80.5450	1,610,902	2,000,000	1,926,402		6,567			2.350	3.217	MON	3,917	47,000	05/29/2013	06/16/2046
38378N-P8-0	GOVERNMENT NATIONAL MORTGAGE A 2014-48 D			4	1.A	625,255	91.8300	616,791	671,668	655,171		1,435			3.350	4.076	MON	1,875	22,501	04/09/2014	03/16/2049
0039999999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						8,063,635	XXX	7,306,878	9,233,066	8,359,442		29,774			XXX	XXX	XXX	23,378	277,930	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						30,472,159	XXX	28,264,616	30,803,855	30,682,585		25,442			XXX	XXX	XXX	160,428	1,118,262	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
346845-AF-7	FORT MOORE FAMILY LLC			1	2.A FE	94,000	83.9830	83,983	100,000	94,795		115			5.810	6.256	JJ	2,679	5,810	06/01/2016	01/15/2051
347382-AC-7	FT GORDON HOUSING SERIES 2006 CLASS II	0		1	3.B FE	861,648	87.7890	754,986	860,000	862,308		(121)			6.324	6.293	MN	6,949	54,386	07/24/2019	05/15/2051
409322-AE-4	HAMPTON ROADS PPV LLC			1	4.A FE	1,350,000	96.0680	1,441,023	1,500,000	1,368,542		2,242			8.421	9.468	JD	5,614	126,315	04/09/2013	06/15/2053
664175-AA-4	BBC MILITARY HSG NAVY NE			1	2.B FE	5,481,569	95.6660	5,008,108	5,235,000	5,453,188		(3,783)			6.298	5.974	AO	69,603	329,700	05/05/2015	10/15/2049
90983V-AA-1	UNITED COMMUNITIES LLC			1	2.C FE	579,693	90.0000	491,223	545,804	573,677		(778)			5.611	5.119	MS	9,017	30,625	05/25/2016	09/15/2051
50207#-AA-0	LMH FEE CLO				2.B PL	8,776,029	99.5160	8,733,510	8,776,029	8,776,029					5.900	5.900	JD	14,383	517,786	03/13/2015	06/21/2048
0819999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					17,142,939	XXX	16,512,833	17,016,833	17,128,539		(2,325)			XXX	XXX	XXX	108,245	1,064,622	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3132DW-HH-9	FREDDIE MAC FR SD8332			4	1.A	42,612,338	100.6180	42,882,437	42,618,997	42,610,878		(780)			6.000	5.989	MON	213,095	2,557,140	07/07/2023	06/01/2053
3132DW-HT-3	FREDDIE MAC FR SD8342			4	1.A	44,221,007	98.8170	43,764,392	44,288,478	44,218,840		(990)			5.500	5.525	MON	202,989	2,435,866	05/24/2023	07/01/2053
3132DW-HU-0	FREDDIE MAC FR SD8343	0		4	1.A	67,499,734	100.6900	68,022,170	67,556,356	67,493,976		(3,334)			6.000	6.005	MON	337,782	4,053,381	09/20/2023	07/01/2053
3132DW-K9-3	FREDDIE MAC FR SD8420			4	1.A	22,467,742	98.6910	22,807,894	23,110,503	22,475,309		7,567			5.500	5.998	MON	105,923	741,462	04/16/2024	04/01/2054
3132DW-KG-7	FREDDIE MAC			4	1.A	2,093,878	98.7090	2,089,364	2,116,698	2,093,932		55			5.500	5.631	MON	9,702	9,702	11/05/2024	01/01/2054
3132DW-L3-5	FREDDIE MAC	0		4	1.A	36,111,016	98.6910	35,767,319	36,241,881	36,110,830		(186)			5.500	5.563	MON	166,109	166,109	11/05/2024	07/01/2054
3132DW-LM-3	FREDDIE MAC FR SD8432	0		4	1.A	47,062,583	100.5360	47,344,588	47,092,016	47,059,832		(2,751)			6.000	6.004	MON	235,460	1,648,220	04/10/2024	05/01/2054
3132DW-M6-7	FREDDIE MAC			4	1.A	2,772,601	91.4310	2,725,150	2,980,541	2,773,382		781			4.000	4.630	MON	9,935	9,935	10/23/2024	10/01/2054
3132DW-MA-8	FREDDIE MAC			4	1.A	1,259,522	98.6910	1,256,577	1,273,250	1,259,554		32			5.500	5.630	MON	5,836	5,836	11/05/2024	08/01/2054
3132DW-MK-6	FREDDIE MAC			4	1.A	954,765	98.6910	952,532	965,171	954,782		18			5.500	5.630	MON	4,424	4,424	11/05/2024	09/01/2054
3132DW-MW-0	FREDDIE MAC			4	1.A	3,233,718	94.0480	3,185,593	3,387,200	3,234,248		530			4.500	4.922	MON	12,702	12,702	10/23/2024	11/01/2054
3132DW-MX-8	FREDDIE MAC FR SD8474			4	1.A	48,185,950	96.5190	47,962,693	49,692,246	48,190,558		4,609			5.000	5.299	MON	207,051	207,051	11/05/2024	11/01/2054
3132HT-LL-8	FREDDIEMAC STRIP			4	1.A	148,241	102.5210	131,041	127,819	145,636		(863)			6.000	4.246	MON	639	7,669	01/01/2022	01/15/2043
3133BV-4V-4	FREDDIE MAC FR QF8036			4	1.A	5,407,071	98.9040	5,383,989	5,443,645	5,407,353		174			5.500	5.620	MON	24,950	299,400	05/25/2023	02/01/2053
3133C2-TN-8	FREDDIE MAC FR QG2357			4	1.A	2,450,568	98.6980	2,435,032	2,467,144	2,450,694		78			5.500	5.620	MON	11,308	135,693	05/25/2023	05/01/2053
3133CH-D6-9	FREDDIE MAC FR QH4625	0		4	1.A	274,910	102.2720	283,370	277,074	274,925		15			6.500	6.687	MON	1,501	18,010	10/17/2023	11/01/2053
3133CT-P2-9	FREDDIE MAC			4	1.A	24,707	98.6910	24,649	24,976	24,708					5.500	5.630	MON	114	114	11/05/2024	09/01/2054
3133CU-LN-4	FREDDIE MAC			4	1.A	26,620	98.6910	26,558	26,911	26,621					5.500	5.630	MON	123	123	11/05/2024	09/01/2054
3133CU-WR-3	FREDDIE MAC			4	1.A	351,822	98.6900	350,996	355,657	351,829		6			5.500	5.630	MON	1,630	1,630	11/05/2024	09/01/2054
3133CV-LP-7	FREDDIE MAC			4	1.A	29,157	98.6900	29,089	29,475	29,158		1			5.500	5.630	MON	135	135	11/05/2024	09/01/2054
3133CW-VK-5	FREDDIE MAC			4	1.A	296,497	98.7820	296,078	299,728	296,507		10			5.500	5.630	MON	1,374	1,374	11/05/2024	10/01/2054
3133CW-Y3-0	FREDDIE MAC			4	1.A	710,185	98.6910	708,524	717,925	710,198		13			5.500	5.630	MON	3,290	3,290	11/05/2024	10/01/2054
3133CX-CZ-1	FREDDIE MAC			4	1.A	780,255	98.7830	779,161	788,759	780,269		14			5.500	5.630	MON	3,615	3,615	11/05/2024	10/01/2054
3133CX-K2-5	FREDDIE MAC			4	1.A	112,781	98.6910	112,517	114,010	112,783		2			5.500	5.630	MON	523	523	11/05/2024	09/01/2054
3133D1-G4-5	FREDDIE MAC			4	1.A	1,301,538	91.4310	1,279,263	1,399,150	1,301,903		365			4.000	4.628	MON	4,664	4,664	10/23/2024	11/01/2054
3136A1-C8-6	FANNIE MAE 2011-101 NB			4	1.A	1,001,302	95.1180	968,517	1,018,223	1,009,700		403			4.000	4.114	MON	3,394	40,729	12/30/2013	10/25/2041
3136AB-YU-1	FANNIE MAE 2013-1 JZ			4	1.A	3,844,884	81.0500	3,153,204	3,890,421	3,852,732		486			3.000	3.115	MON	9,726	114,838	12/01/2024	02/25/2043
3136AL-HA-2	FANNIE MAE 2014-61 SX			4	1.A	1,043,504	50.2020	507,368	1,010,658	1,021,488		(751)				(0.118)	MON			03/07/2016	05/25/2043
31371F-EZ-1	FANNIE MAE			4	1.A	280	102.1170	258	253	260		(7)			6.500	0.513	MON	1	16	01/01/2022	01/01/2026
3137B3-GS-1	FREDDIE MAC 4229			4	1.A	10,224	53.8800	5,474	10,160	10,190		(2)				(0.030)	MON			04/08/2016	07/15/2043
3138EQ-6Q-0	FANNIE MAE AL8078			4	1.A	2,775,167	97.9620	2,574,963	2,628,543	2,704,873		(10,909)			3.500	2.206	MON	7,667	91,999	03/14/2016	10/01/2030
3138EQ-TZ-5	FANNIE MAE AL7767			4	1.A	3,349,417	96.7520	2,979,873	3,079,924	3,298,977		(6,228)			4.500	3.251	MON	11,550	138,596	01/21/2016	06/01/2044
3138WF-2T-2	FANNIE MAE AS6185			4	1.A	6,391,234	90.6460	5,607,643	6,186,313	6,362,116		(5,043)			3.500	3.042	MON	18,043	216,521	11/10/2015	11/01/2045
3138WF-CG-9	FANNIE MAE AS5470			4	1.A	9,511,648	93.9400	8,232,578	8,763,611	9,415,646		(18,188)			4.000	2.801	MON	29,212	350,544	08/26/2015	07/01/2045
3138WF-N3-6	FANNIE MAE AS5809			4	1.A	4,118,900	90.6450	3,556,857	3,923,929	4,093,129		(4,862)			3.500	2.816	MON	11,445	137,337	10/08/2015	09/01/2045
3138WF-TE-6	FANNIE MAE AS5948			4	1.A	4,603,753	90.6460	3,975,578	4,385,832	4,574,052		(5,374)			3.500	2.821	MON	12,792	153,504	10/09/2015	10/01/2045
3138YR-5L-8	FANNIE MAE AZ0850			4	1.A	8,121,303	91.4520	7,093,445	7,756,505	8,075,646		(9,214)			3.500	2.836	MON	22,623	271,478	09/10/2015	07/01/2045
3138YW-KA-4	FANNIE MAE AZ4788			4	1.A	3,279,779	92.8580	2,854,230	3,073,742	3,263,386		(5,170)			4.000	3.004	MON	10,246	122,950	01/21/2016	10/01/2045
31393D-DR-9	FANNIE MAE 2003-58 PG			4	1.A	272,491	100.2820	280,445	279,657	277,603		119			5.000	5.154	MON	1,165	13,983	07/11/2003	07/25/2033
31393W-W7-0	FREDDIE MAC 2641 WB			4	1.A	1,656,428	100.4190	1,773,127	1,765,727	1,742,496		2,257			5.000	5.347	MON	7,357	88,286	11/19/2003	07/15/2033
31395J-FN-1	FREDDIE MAC 2882 GW			4	1.A	554,295	100.4330	570,239	567,780	564,469		225			5.000	5.148	MON	2,366	28,389	05/27/2005	11/15/2034
31397P-DG-2	FREDDIE MAC 3384 ZA			4	1.A	18,569	96.8450	18,212	18,805	18,726		2			5.500	5.598	MON	86	1,034	06/15/2009	11/15/2037
31397R-ME-3	FREDDIE MAC 3429 B			4	1.A	384,418	100.5850	393,052	390,768	388,531		118			5.000	5.127	MON	1,628	19,539	06/12/2009	03/15/2038
31398F-VY-4	FANNIE MAE 2009-95 PZ			4	1.A	514,785	103.7610	516,515	497,792	504,095		(538)			6.000	5.784	MON	2,489	29,868	01/15/2010	11/25/2039
3140AB-2V-6	FANNIE MAE			4	1.A	541,124	98.6910	539,858	547,021	541,134		10			5.500	5.630	MON	2,507	2,507	11/05/2024	08/01/2054

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140AE-2H-1	FANNIE MAE			4	1.A	9,837,446	98.6910	9,814,443	9,944,662	9,837,696		250			5.500	5.630	MON	45,580	45,580	11/05/2024	06/01/2054
3140AE-YK-9	FANNIE MAE			4	1.A	10,378,786	98.6910	10,354,519	10,491,902	10,379,048		262			5.500	5.630	MON	48,088	48,088	11/05/2024	07/01/2054
3140AJ-EQ-7	FANNIE MAE			4	1.A	1,113,177	91.4460	1,094,303	1,196,663	1,113,493		315			4.000	4.628	MON	3,989	3,989	10/23/2024	11/01/2054
3140AL-B3-6	FANNIE MAE			4	1.A	781,561	98.6910	779,733	790,079	781,575		14			5.500	5.630	MON	3,621	3,621	11/05/2024	09/01/2054
3140AM-QP-9	FANNIE MAE			4	1.A	317,403	98.6910	316,661	320,862	317,409		6			5.500	5.630	MON	1,471	1,471	11/05/2024	08/01/2054
3140AN-AA-7	FANNIE MAE			4	1.A	987,791	98.6900	985,472	998,557	987,810		18			5.500	5.630	MON	4,577	4,577	11/05/2024	08/01/2054
3140AU-H2-2	FANNIE MAE			4	1.A	370,623	91.4560	364,377	398,419	370,727		104			4.000	4.628	MON	1,328	1,328	10/23/2024	11/01/2054
3140MX-5M-2	FANNIE MAE FN BM6251			4	1.A	764,930	88.5720	751,620	848,596	765,293		363			3.500	4.405	MON	2,475	2,475	10/23/2024	07/01/2052
3140NC-UG-2	FANNIE MAE FN BX7782			4	1.A	8,850,111	98.7690	8,800,316	8,909,975	8,850,576		286			5.500	5.620	MON	40,837	490,049	05/25/2023	03/01/2053
3140NK-4F-5	FANNIE MAE FN BY3521			4	1.A	5,303,062	98.7560	5,272,496	5,338,933	5,303,336		169			5.500	5.619	MON	24,470	293,641	05/25/2023	06/01/2053
3140QU-4Z-6	FANNIE MAE			4	1.A	635,504	98.6910	634,018	642,430	635,520		16			5.500	5.630	MON	2,944	2,944	11/05/2024	05/01/2054
31418E-7A-2	FANNIE MAE			4	1.A	98,041	98.6910	97,811	99,109	98,043		2			5.500	5.630	MON	454	454	11/05/2024	06/01/2054
31418E-P3-8	FANNIE MAE FN MA4941 MTGE	0		4	1.A	1,679,565	98.6910	1,662,250	1,684,302	1,679,531		(15)			5.500	5.547	MON	7,720	92,637	02/24/2023	03/01/2053
31418E-PD-6	FANNIE MAE	0		4	1.A	6,269,962	98.7560	6,226,496	6,304,902	6,270,172		123			5.500	5.598	MON	28,897	346,770	03/08/2023	02/01/2053
31418E-T7-5	FANNIE MAE FN MA5073			4	1.A	63,801,680	100.5880	64,632,112	64,254,136	63,805,544		3,051			6.000	6.144	MON	321,271	3,855,248	08/21/2023	07/01/2053
31418E-VA-5	FANNIE MAE FN MA5108			4	1.A	42,463,918	100.6080	42,748,775	42,490,475	42,460,350		(2,235)			6.000	6.001	MON	212,452	2,549,428	08/11/2023	08/01/2053
31418E-ZL-7	FANNIE MAE			4	1.A	415,659	98.7090	414,763	420,189	415,670		11			5.500	5.631	MON	1,926	1,926	11/05/2024	01/01/2054
31418F-BN-6	FANNIE MAE			4	1.A	2,004,711	98.6910	2,000,023	2,026,560	2,004,761		50			5.500	5.630	MON	9,288	9,288	11/05/2024	08/01/2054
31418F-CG-0	FANNIE MAE			4	1.A	12,761,221	98.6910	12,731,381	12,900,303	12,761,457		236			5.500	5.630	MON	59,126	59,126	11/05/2024	09/01/2054
31418F-DB-0	FANNIE MAE			4	1.A	39,257	98.6910	39,165	39,685	39,258		1			5.500	5.630	MON	182	182	11/05/2024	10/01/2054
31418F-ED-5	FANNIE MAE			4	1.A	627,892	98.6900	626,418	634,736	627,914		21			5.500	5.629	MON	2,909	2,909	11/05/2024	11/01/2054
31418F-EX-1	FANNIE MAE FN MA5549			4	1.A	6,886,169	88.4660	6,758,270	7,639,362	6,889,085		2,917			3.500	4.349	MON	22,281	22,281	10/23/2024	12/01/2054
0829999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities					558,771,180	XXX	553,307,834	561,566,111	558,502,222		(51,335)			XXX	XXX	XXX	2,565,057	21,988,198	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B 2015-R1 A			4	1.A	1,668,787	81.1370	1,297,446	1,599,077	1,659,434		(1,730)			4.308	4.023	MON	1,148	69,026	05/21/2019	10/25/2052
0839999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities					1,668,787	XXX	1,297,446	1,599,077	1,659,434		(1,730)			XXX	XXX	XXX	1,148	69,026	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
0909999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions					577,582,906	XXX	571,118,113	580,182,021	577,290,195		(55,390)			XXX	XXX	XXX	2,674,450	23,121,846	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
35092*-AA-3	440 HAMILTON DEVELOPER, LLC CONSTRUCTION				2.C PL	127,637,526	99.6760	131,148,328	131,574,135	131,357,015		2,516,566			8.053	10.911	MON	882,934	11,204,102	11/08/2024	01/30/2025
G7858*-AA-9	SCARCROFT TRUSTEES I LIMITED A CONSTRUCT				2.A PL	58,110,230	100.0250	58,956,163	58,941,156	58,941,156				(973,761)	6.950	6.913	MON	179,569	4,132,719	08/15/2024	01/31/2025
50736*-AA-4	LAISAH, LLC				1.F PL	428,562,387	99.5090	429,579,453	431,700,110	431,326,549		607,664			7.375	7.405	MAR	24,497,482	37,334,538	03/30/2024	03/19/2025
02748*-AB-9	AMERICAN MEDIA & ENTERTAINMENT SECURED T				1.G PL	130,363,806	100.0000	131,015,625	131,015,625	130,988,005		111,540			6.375	6.537	JAJO	1,925,657	8,491,450	12/20/2019	03/20/2025
12774*-AA-7	CNLI OCOMD LOWER LLC CONSTRUCTION LOAN				2.C PL	48,806,421	100.0000	48,806,421	48,806,421	48,806,421					10.883	10.634	MON	339,337	5,930,730	12/30/2022	04/09/2025
L4670@-AA-4	HPGS NE PLOT B S.A. R.L. AND H DELAYED D		B		2.B PL	472,302,589	99.0950	459,059,213	463,251,765	463,251,765				(8,839,353)	5.110	5.063	MON	583,697	22,878,358	11/07/2024	06/19/2025
16325#-AA-8	CHELSEA 23RD REALTY LLC CONSTRUCTION LOA				3.A PL	130,683,275	99.7170	134,169,675	134,550,169	133,454,086		1,880,413			8.016	10.489	MON	628,876	10,944,605	12/16/2024	07/11/2025
90282*-AA-8	UES COMMERCIAL LLC DELAYED DRAW CONSTRUC				3.A PL	194,645,275	96.3520	191,457,763	198,707,033	197,436,874		1,894,846			6.907	8.737	MON	984,551	11,594,075	12/16/2024	08/06/2025

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61774A-A*-4	MORGAN STANLEY DIRECT LENDING				2.C PL	42,710,000	101.4320	43,321,583	42,710,000	42,710,000					7.550	7.554	FA	1,236,099	2,926,212	04/08/2024	09/13/2025
19418@-AA-2	COLL-CATH ASSOCIATES LLC DELAYED DRAW CO				2.A PL	93,664,982	99.0030	93,583,573	94,525,808	94,237,206		375,663			7.477	8.786	MON	429,453	6,190,744	12/13/2024	09/19/2025
35116@-AA-3	43-47 BROADWAY REALTY, LLC CONSTRUCTION				2.C PL	53,055,073	98.7470	52,745,524	53,415,073	53,281,098		147,713			7.327	8.425	MON	232,790	2,262,683	12/20/2024	10/22/2025
40440V-A#-2	HPS CORPORATE LENDING FUND				2.B FE	15,000,000	102.3250	15,348,750	15,000,000	15,000,000					8.370	8.370	MN	163,913	1,255,500	10/28/2022	11/14/2025
03770D-A*-4	APOLLO DEBT SOLUTIONS BD				2.C PL	10,000,000	102.5340	10,253,418	10,000,000	10,000,000					8.210	8.208	JJ	369,450	821,000	11/15/2022	12/21/2025
56035L-A*-5	MAIN STREET CAPITAL CORP				2.C FE	100,000,000	102.2380	102,237,859	100,000,000	100,000,000					7.840	7.840	JD	174,222	7,840,000	12/23/2022	12/23/2025
67118#-AC-8	OHA TACTICAL INVESTMENT FUND				1.F PL	100,000,000	100.0470	100,046,622	100,000,000	100,000,000					8.909	9.069	FMAN	1,415,715	9,706,438	01/20/2023	02/03/2026
40440V-A#-2	HPS CORPORATE LENDING FUND SERIES A SENI				2.B FE	65,000,000	103.0580	66,987,759	65,000,000	65,000,000					8.120	8.120	MS	1,554,078	5,278,000	02/16/2023	03/15/2026
68293#-AA-7	1020 SPRING (GA) OWNER LLC CONSTRUCTION				1.G PL	76,734,613	97.9280	75,144,362	76,734,613	76,734,613					8.653	9.041	MON	566,380	5,635,522	12/23/2024	05/01/2026
35096#-AA-5	411 MICHIGAN SOFI OWNER LLC CONSTRUCTION				1.G Z	1,539,861	100.0000	1,539,861	1,539,861	1,539,861					8.947	9.099	MON	7,654		12/20/2024	06/21/2026
03770D-B@-1	APOLLO DEBT SOLUTIONS BD				2.C FE	20,000,000	104.9310	20,986,107	20,000,000	20,000,000					8.540	8.554	JJ	768,600	1,380,633	08/10/2023	09/28/2026
48278*-AA-2	KRE HYOD OWNER, LLC A NOTE				1.G PL	155,057,361	99.9720	155,013,335	155,057,361	155,057,361					8.918	6.331	MON	1,191,212	15,121,442	09/30/2021	09/30/2026
48278*-AB-0	KRE HYOD OWNER, LLC B NOTE				3.A PL	19,325,946	100.0000	19,325,946	19,325,946	19,325,946					15.168	12.829	MON	244,274	3,112,700	09/30/2021	09/30/2026
55374X-A*-0	MSC INCOME FUND, INC				2.C FE	25,000,000	97.3450	24,336,289	25,000,000	25,000,000					4.040	4.040	AO	171,139	1,010,000	10/08/2021	10/30/2026
69121D-AD-2	BLUE OWL CAPITAL CORP II				2.C FE	69,856,949	104.8050	73,363,677	70,000,000	69,877,010		20,061			8.450	8.552	MN	755,806	2,957,500	10/18/2024	11/15/2026
36209#-AA-7	GEDR AT UNION STADIUM VILLAGE CONSTRUCTI			2	3.A PL	100,371,231	101.8310	102,209,237	100,371,231	100,371,231					9.303	10.114	MON	745,403	4,146,645	12/20/2024	01/01/2027
69449@-AA-0	PRH 1400 BISCAYNE 1, LLC				1.E PL	35,620,015	100.4000	35,762,495	35,620,015	35,620,015					10.303	11.026	MON	305,817	1,332,115	12/20/2024	05/15/2027
55354L-A@-8	MSD INVESTMENT CORP				2.B FE	62,500,000	103.0990	64,436,709	62,500,000	62,500,000					7.573	8.182	FMAN	709,937	1,278,502	07/24/2024	08/07/2027
G3166#-AA-1	CW WOOD WHARF E3/4 (JERSEY) LI DELAYED D				3.C PL	166,483,026	101.2020	166,259,173	164,285,113	164,285,104		(9)		(2,986,170)	9.650	10.178	MON	43,434	17,661,991	12/31/2024	07/26/2028
03770D-B#-9	APOLLO DEBT SOLUTIONS BD				2.C FE	52,000,000	109.3400	56,856,834	52,000,000	52,000,000					8.620	8.629	JJ	2,017,080	3,623,273	08/10/2023	09/28/2028
18685@-AT-9	CLIFFWATER CORPORATE LENDING F				1.C PL	25,000,000	105.2450	26,311,307	25,000,000	25,000,000					7.060	7.060	JJ	789,347	1,034,486	11/17/2023	01/20/2029
55354L-B*-9	MSD INVESTMENT CORP				2.B FE	62,500,000	104.7290	65,455,397	62,500,000	62,500,000					7.873	8.482	FMAN	738,062	1,325,377	07/24/2024	08/07/2029
55354L-B@-7	MSD INVESTMENT CORP				2.B FE	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					7.523	7.594	FMAN	214,187		11/08/2024	05/20/2030
55354L-C*-8	MSD INVESTMENT CORP				2.B FE	50,000,000	100.0000	50,000,000	50,000,000	50,000,000					7.873	7.951	FMAN	448,304		11/08/2024	05/20/2030
46820@-AA-7	JACKSON HOLE MOUNTAIN RESORT C TERM LOAN				1.E PL	125,000,000	100.0000	125,000,000	125,000,000	125,000,000					8.000	8.082	MJSD	27,778	8,360,215	05/09/2024	02/01/2031
G2000*-AA-7	CARLYLE CREDIT OPPORTUNITIES F Corp Debt				1.F PL	68,074,152	94.9380	64,628,565	68,074,152	68,074,152					5.000	4.598		113,457	2,022,371	12/19/2024	11/24/2032
000000-00-0	HORNBECK OFFSHORE SERVICES INC				2.C Z	75,000,000	100.0000	75,000,000	75,000,000	75,000,000					9.250	9.250	MON			12/27/2024	01/01/2033
29977A-C*-4	EVERCORE INC				1.G PL	1,000,000	88.8530	888,527	1,000,000	1,000,000					4.540	4.538	AO	7,693	45,400	07/17/2019	08/15/2033
000000-00-0	T DIRECT LENDING HOLDINGS, B.L				2.B Z	34,000,000	100.0000	34,000,000	34,000,000	34,000,000					7.964	8.044	FMAN			12/11/2024	12/19/2034
69437@-AF-3	PRICEWATERHOUSECOOPERS LLP				1.D YE	1,000,000	82.2970	822,971	1,000,000	1,000,000					3.730	3.730	MS	10,983	37,300	06/09/2020	09/14/2035
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES F CLASS A N				1.G PL	3,814,551	99.4750	3,794,510	3,814,551	3,814,551					1.000	0.998	AUG	13,218	3,163	12/09/2024	11/30/2035
14307@-AB-5	CARLYLE CREDIT OPPORTUNITIES F CLASS B N				2.B PL	5,955,983	93.6060	5,575,132	5,955,983	5,955,983					1.000	0.997	AUG	22,500	43,134	09/16/2022	11/30/2035
14318#-AA-2	CARLYLE BRAVO OPPORTUNISTIC CR				1.F PL	55,500,000	102.0000	56,610,000	55,500,000	55,500,000					8.467	9.280	JAJO	927,852	2,247,056	04/23/2024	04/29/2039
G2964#-AB-5	AP GRANGE HOLDINGS, LLC				2.A PL	20,000,000	103.9020	20,780,400	20,000,000	20,000,000					5.000	4.633	MJSD	555,556		06/04/2024	03/20/2045
00238*-AA-2	AP SUNRISE LLC SENIOR NOTE			2	2.B PL	51,716,625	113.3250	56,108,271	49,510,926	49,752,973		(4,026)		(3,324,423)	6.000	5.874	MAY	1,749,838	3,044,943	05/24/2023	05/31/2048
00238*-AB-0	AP SUNRISE LLC SUBORDINATED NOTE			2	2.C PL	1,081,631	109.3680	1,132,501	1,035,500	1,040,678				(69,496)	12.000	11.598	MAY	73,194	127,425	05/24/2023	05/31/2048
00238#-AA-8	AP HERMES HOLDINGS I LLC SENIOR SECURED				2.B PL	26,900,576	103.5220	26,686,903	25,779,045	25,779,045				(1,721,507)	6.250	6.154	JUL	742,938	1,698,635	08/28/2023	07/25/2048
71953*-AA-6	PIBB MEMBER LLC				2.B PL	100,000,000	100.0000	100,000,000	100,000,000	100,000,000					6.410	6.461	MJSD	17,806		11/22/2024	12/10/2049
92939U-A@-5	WEC ENERGY GROUP, INC			2	2.C FE	45,000,000	100.0000	45,000,000	45,000,000	45,000,000					6.740	6.740	JD	126,375		11/20/2024	06/15/2055
00037B-AC-6	ABB FINANCE USA INC				1.F FE	4,558	88.2770	4,414	5,000	4,572		14			4.375	5.126	MN	32	219	02/06/2024	05/08/2042
001055-AY-8	AFLAC INC AFL 4 3/4 01/15/49				1.G FE	4,532	87.6850	4,384	5,000	4,545		9			4.750	5.432	JJ	110	238	07/11/2023	01/15/2049

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R-LJ-9	AT&T INC			2	2.B FE	3,600	67.4710	3,374	5,000	3,604		4			3.550	5.428	MS	52		10/15/2024	09/15/2055
00206R-MF-6	AT&T INC	0		2	2.B FE	749,714	80.6030	706,890	877,000	782,830		8,643			2.550	3.994	JD	1,864	22,364	12/01/2020	12/01/2033
002824-BG-4	ABBOTT LABORATORIES	0		1	1.D FE	844,560	96.6360	821,407	850,000	846,178		233			4.750	4.800	MN	3,477	40,375	11/17/2016	11/30/2036
00287Y-CB-3	ABBVIE INC				1.G FE	4,371	81.4260	4,071	5,000	4,382		11			4.250	5.135	MN	24	213	02/06/2024	11/21/2049
00452A-AA-8	ACCIDENT FUND INS CO AM ACCIDENT FUND IN	0		2	2.B FE	1,229,697	97.1390	1,214,233	1,250,000	1,231,979		1,657			8.500	8.764	FA	44,271	106,250	09/06/2023	08/01/2032
00510R-AD-5	ACUITY BRANDS LIGHTING			2	2.B FE	4,167	85.1530	4,258	5,000	4,261		94			2.150	5.057	JD	5	108	02/06/2024	12/15/2030
00724P-AD-1	ADOBE INC				1.E FE	4,437	88.9370	4,447	5,000	4,512		75			2.300	4.467	FA	48	58	02/06/2024	02/01/2030
007903-BG-1	ADVANCED MICRO DEVICES			2	1.G FE	4,461	83.7010	4,185	5,000	4,474		9			4.393	5.111	JD	18	220	07/11/2023	06/01/2052
013817-AJ-0	HOWMET AEROSPACE INC				2.B FE	5,082	102.0950	5,105	5,000	5,057		(24)			5.900	5.311	FA	123	295	01/10/2024	02/01/2027
020002-BA-8	ALLSTATE CORP				2.A FE	4,336	85.5580	4,278	5,000	4,346		10			4.500	5.651	JD	10	113	07/10/2024	06/15/2043
02005N-BU-3	ALLY FINANCIAL INC			2	2.C FE	5,120	103.6590	5,183	5,000	5,099		(20)			6.848	6.279	JJ	169	171	01/10/2024	01/03/2030
02079K-AE-7	ALPHABET INC			2	1.C FE	3,432	65.4040	3,270	5,000	3,494		63			1.900	4.629	FA	36	95	01/10/2024	08/15/2040
023135-AP-1	AMAZON.COM INC	0		1	1.E FE	763,413	99.7480	698,237	700,000	741,939		(3,595)			4.800	4.030	JD	2,427	33,600	04/24/2018	12/05/2034
023135-CC-8	AMAZON.COM INC			2	1.D FE	3,637	65.1990	3,260	5,000	3,650		13			3.250	4.834	MN	22	163	01/10/2024	05/12/2061
025537-AX-9	AMERICAN ELECTRIC POWER			2	2.B FE	5,219	101.0920	5,055	5,000	5,215		(5)			5.625	4.962	MS	94		10/15/2024	03/01/2033
025676-AM-9	AMERICAN NATIONAL GROUP			1	2.B FE	4,848	99.4820	4,974	5,000	4,886		38			5.000	6.013	JD	11	250	02/06/2024	06/15/2027
025816-DA-4	AMERICAN EXPRESS CO AXP 4.42 08/03/33			2	1.F FE	4,674	94.9390	4,747	5,000	4,712		26			4.420	5.262	FA	91	221	07/11/2023	08/03/2033
026874-AZ-0	AMERICAN INTERNATIONAL	0		1	2.B FE	653,878	105.7030	591,937	560,000	628,019		(4,419)			6.250	4.844	MN	5,833	35,000	04/24/2018	05/01/2036
026874-DS-3	AMERICAN INTERNATIONAL			2	2.B FE	4,822	98.9150	4,946	5,000	4,833		11			5.125	5.638	MS	67	128	04/19/2024	03/27/2033
02744*-AA-5	AMERICAN MEDIA PRODUCTIONS LLC TRANCHE 4				2.B PL	204,076,000	90.6540	181,308,156	200,000,000	202,906,373		(253,228)			4.500	4.330	JAJO	2,100,000	9,050,000	12/20/2019	04/15/2034
02744*-AB-3	AMERICAN MEDIA PRODUCTIONS LLC TRANCHE 5				2.C PL	206,812,000	84.3010	168,602,512	200,000,000	205,330,745		(321,022)			4.650	4.392	JAJO	2,170,000	9,351,667	12/20/2019	04/15/2037
02772A-AA-7	AMERICAN NATIONAL GROUP	0		2	2.B FE	6,800,000	98.3990	6,691,166	6,800,000	6,800,000					6.144	6.144	JD	20,890	417,792	06/06/2022	06/13/2032
03027X-CH-1	AMERICAN TOWER CORP AMERICAN TOWER CORPO				2.B FE	5,180	100.1970	5,010	5,000	5,177		(3)			5.450	4.962	FA	103		10/15/2024	02/15/2034
03063U-AA-9	AMERICOLD REALTY OPER PA	0			2.B FE	9,792,630	95.7110	9,331,829	9,750,000	9,791,479		(1,151)			5.409	5.347	MS	159,678		09/10/2024	09/12/2034
03073E-AT-2	CENCORA INC ABC 2.7 03/15/31				2.A FE	4,211	86.7530	4,338	5,000	4,340		88			2.700	5.221	MS	40	135	07/11/2023	03/15/2031
03076C-AM-8	AMERIPRISE FINANCIAL INC			2	1.G FE	4,929	99.7450	4,987	5,000	4,939		6			5.150	5.334	MN	33	258	07/11/2023	05/15/2033
031162-DT-4	AMGEN INC			2	2.A FE	4,988	96.4630	4,823	5,000	4,989					5.650	5.666	MS	93	141	07/10/2024	03/02/2053
032095-AL-5	AMPHENOL CORP APH 2.2 09/15/31			2	2.A FE	3,907	83.8080	4,190	5,000	4,046		114			2.200	5.661	MS	32	110	10/10/2023	09/15/2031
032654-AX-3	ANALOG DEVICES INC			2	1.F FE	3,556	63.6210	3,181	5,000	3,581		25			2.950	4.857	AO	37	148	01/10/2024	10/01/2051
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV	0		1	2.C FE	675,252	94.7970	663,578	700,000	681,476		1,224			4.700	5.014	FA	13,708	32,900	05/10/2019	02/01/2036
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR	0		1	1.G FE	611,940	125.4870	527,045	420,000	568,875		(7,338)			8.200	4.718	JJ	15,881	34,440	04/24/2018	01/15/2039
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR	0		1	1.G FE	755,866	80.1870	673,571	840,000	771,046		2,557			3.750	4.428	JJ	14,525	31,500	04/24/2018	07/15/2042
035242-AB-2	ANHEUSER-BUSCH INBEV FIN	0		1	1.G FE	772,086	82.4470	692,554	840,000	783,794		1,976			4.000	4.548	JJ	15,307	33,600	04/24/2018	01/17/2043
03761U-AG-1	MIDCAP FINANCIAL INVEST	0		1	2.C FE	47,267,700	99.7500	47,558,838	47,678,000	47,665,494		54,790			5.250	5.409	MS	820,459	2,424,345	10/09/2024	03/03/2025
03765H-AB-7	APOLLO MANAGEMENT HOLDIN	0		1	1.F FE	305,617	99.2110	297,632	300,000	300,804		(654)			4.400	4.164	MN	1,247	13,200	06/08/2016	05/27/2026
03769M-AA-4	APOLLO GLOBAL MANAGEMENT APO 6 3/8 11/15				1.F FE	24,957,041	108.1050	27,026,156	25,000,000	24,969,243		10,526			6.375	6.390	MN	203,646	1,562,318	10/09/2024	11/15/2033
03770D-AA-1	APOLLO DEBT SOLUTIONS BD	0		2	2.C FE	63,558,484	103.4850	65,405,898	63,203,000	63,564,557		6,074			6.900	6.737	AO	944,885	2,110,058	10/24/2024	04/13/2029
037833-ER-7	APPLE INC			2	1.B FE	4,404	79.9730	3,999	5,000	4,409		6			4.100	4.780	FA	81	205	01/10/2024	08/08/2062
038222-AM-7	APPLIED MATERIALS INC			2	1.F FE	4,640	84.7900	4,240	5,000	4,649		9			4.350	4.870	AO	54	218	01/10/2024	04/01/2047
038336-AA-1	APTARGROUP INC			2	2.C FE	4,449	89.7100	4,486	5,000	4,499		51			3.600	5.290	MS	53	180	02/06/2024	03/15/2032
03990B-AA-9	ARES MANAGEMENT CORP ARES 6 3/8 11/10/28			2	2.A FE	24,950,500	104.6450	26,161,174	25,000,000	24,960,498		8,776			6.375	6.422	MN	225,781	1,593,750	11/07/2023	11/10/2028
04010L-AZ-6	ARES CAPITAL CORP	0		2	2.B FE	11,534,609	98.8500	11,930,214	12,069,000	11,869,371		180,392			3.875	5.534	JJ	215,649	467,674	10/31/2023	01/15/2026
04010L-BA-0	ARES CAPITAL CORP			2	2.B FE	2,680,316	95.6090	2,868,276	3,000,000	2,803,340		100,904			2.150	6.705	JJ	29,742	47,795	10/09/2024	07/15/2026
04010L-BE-2	ARES CAPITAL CORP ARCC 7 01/15/27				2.B FE	24,951,200	103.6300	25,907,580	25,000,000	24,971,581		12,871			7.000	7.061	JJ	806,944	1,662,500	11/14/2023	01/15/2027
04018V-AA-1	ARES FINANCE CO	0		2	2.C FE	8,567,892	95.8240	9,971,495	10,406,000	8,605,711		26,335			4.125	5.335	JD	1,192	357,452	09/03/2024	06/30/2051
04273W-AC-5	ARROW ELECTRONICS INC				2.C FE	4,206	85.1390	4,257	5,000	4,279		73			2.950	5.419	FA	56	148	02/06/2024	02/15/2032
04316J-AD-1	ARTHUR J GALLAGHER & CO	0			2.B FE	4,949,120	100.8020	5,006,836	4,967,000	4,951,592		1,459			5.500	5.548	MS	90,303	273,185	07/05/2023	03/02/2033

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04316J-AF-6	ARTHUR J GALLAGHER & CO AJG 6 1/2 02/15/			2	2.B FE	7,071,981	107.4730	7,523,112	7,000,000	7,070,699		(1,282)			6.500	6.343	FA	171,889	315,117	10/09/2024	02/15/2034
04685A-2R-1	ATHENE GLOBAL FUNDING	0			1.E FE	6,891,248	85.7950	6,909,969	8,054,000	7,054,360		112,204			2.550	4.941	MN	23,961	178,041	10/09/2024	11/19/2030
04685A-2V-2	ATHENE GLOBAL FUNDING	0			1.E FE	6,153,977	92.1320	6,590,222	7,153,000	6,427,169		165,719			2.500	6.002	MS	48,183	127,575	10/09/2024	03/24/2028
04685A-3C-3	ATHENE GLOBAL FUNDING				1.E FE	2,936,904	89.3720	3,096,749	3,465,000	3,051,843		73,630			1.985	5.656	FA	25,219	40,633	10/09/2024	08/19/2028
04685A-3H-2	ATHENE GLOBAL FUNDING				1.E FE	3,721,987	100.0050	3,825,181	3,825,000	3,823,966		61,555			5.305	7.288	JAJO	48,472	234,186	04/20/2023	01/07/2025
049463-AD-4	ATLAS WAREHOUSE LEND				2.C FE	12,497,625	100.1420	12,517,743	12,500,000	12,497,625					6.050	6.053	JJ	44,115		12/05/2024	01/15/2028
049463-AE-2	ATLAS WAREHOUSE LEND			2	2.C FE	6,990,830	99.3790	6,956,535	7,000,000	6,990,830					6.250	6.278	JJ	25,521		12/05/2024	01/15/2030
052769-AH-9	AUTODESK INC			2	2.A FE	4,240	84.0360	4,202	5,000	4,319		79			2.400	4.722	JD	5	120	01/10/2024	12/15/2031
053015-AG-8	AUTOMATIC DATA PROCESSNG			2	1.D FE	4,503	91.3270	4,566	5,000	4,601		98			1.700	4.271	MN	11	85	02/06/2024	05/15/2028
05329R-AA-1	AUTONATION INC			2	2.C FE	4,420	89.7070	4,485	5,000	4,473		53			3.850	5.660	MS	64	193	02/06/2024	03/01/2032
05348E-BG-3	AVALONBAY COMMUNITIES			2	1.G FE	4,360	87.9670	4,398	5,000	4,449		90			2.300	4.729	MS	38	115	01/10/2024	03/01/2030
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28			2	2.B FE	5,012	99.7840	4,989	5,000	5,010		(2)			4.875	4.815	JD	17	244	02/06/2024	12/06/2028
053807-AW-3	AVNET INC AVT 6 1/4 03/15/28			2	2.C FE	5,160	102.6930	5,135	5,000	5,128		(33)			6.250	5.352	MS	92	313	02/06/2024	03/15/2028
054561-AM-7	EQUITABLE HOLDINGS INC			2	2.A FE	3,668	89.2040	3,568	4,000	3,675		7			5.000	5.630	AO	39	200	01/10/2024	04/20/2048
054989-AA-6	BAT CAPITAL CORP BATSLN 6.343 08/02/30				2.A FE	750,000	105.1920	788,943	750,000	750,000					6.343	6.343	FA	19,690	47,573	07/31/2023	08/02/2030
054989-AB-4	BAT CAPITAL CORP BATSLN 6.421 08/02/33	0		2	2.A FE	2,152,020	105.7030	2,114,069	2,000,000	2,148,995		(3,025)			6.421	5.302	FA	53,152	8,026	10/09/2024	08/02/2033
05555L-AB-7	BGC GROUP INC			2	2.C FE	5,033	102.4540	5,123	5,000	5,032		(1)			6.600	6.429	JD	19	165	09/27/2024	06/10/2029
05946K-AN-1	BANCO BILBAO VIZCAYA ARG			2	2.B FE	5,395	109.6420	5,482	5,000	5,369		(26)			7.883	6.763	MN	50	394	02/06/2024	11/15/2034
06051G-GC-7	BANK OF AMERICA CORP	0		2	2.A FE	399,332	98.1520	392,608	400,000	399,795		65			4.183	4.202	MN	1,673	16,732	12/05/2016	11/25/2027
06051G-HV-4	BANK OF AMERICA CORP	0		2	1.G FE	457,235	92.1690	460,847	500,000	469,422		4,750			3.194	4.448	JJ	7,009	15,970	05/04/2022	07/23/2030
06051G-LG-2	BANK OF AMERICA CORP			2	1.E FE	7,895,750	100.4640	8,037,105	8,000,000	7,916,410		16,570			5.202	5.475	AO	76,296	416,160	09/29/2023	04/25/2029
06747P-VH-9	BARCLAYS BANK PLC	0	B		1.E FE	1,608,861	80.5490	1,610,980	2,000,000	1,688,220		33,603			2.700	5.267	JD	4,500	54,000	07/19/2022	06/01/2032
06887#-AH-4	BARRY-WEHMILLER COMPANIES INC				2.C PL	500,000	74.2110	371,053	500,000	500,000					3.200	3.200	JJ	7,156	16,000	08/21/2020	01/20/2036
084423-AV-4	BERKLEY (WR) CORPORATION			2	2.A FE	3,535	68.9120	3,446	5,000	3,555		20			3.550	5.639	MS	45	178	02/06/2024	03/30/2052
084664-DB-4	BERKSHIRE HATHAWAY FIN BRK 3.85 03/15/52				1.C FE	4,033	75.7730	3,789	5,000	4,056		16			3.850	5.148	MS	57	193	07/11/2023	03/15/2052
09261B-AK-6	BLACKSTONE HOLDINGS FINA				1.E FE	44,989,352	105.0120	45,973,265	43,779,000	44,851,493		(84,570)			6.200	5.822	AO	520,240	2,623,778	10/09/2024	04/22/2033
09261H-AK-3	BLACKSTONE PRIVATE CRE			2	2.C FE	23,369,972	95.7360	25,848,635	27,000,000	24,683,537		914,858			3.250	7.555	MS	258,375	831,610	10/09/2024	03/15/2027
09261H-BA-4	BLACKSTONE PRIVATE CRE	0			2.C FE	1,986,887	101.4650	2,029,295	2,000,000	1,995,750		5,417			7.050	7.351	MS	36,033	141,000	05/17/2023	09/29/2025
093662-AH-7	BLOCK FINANCIAL LLC			2	2.C FE	4,565	92.2590	4,613	5,000	4,616		51			3.875	5.481	FA	73	194	02/06/2024	08/15/2030
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	1,500,000	76.8690	1,153,038	1,500,000	1,500,000					3.650	3.650	MS	13,840	54,750	10/22/2019	03/31/2045
09581C-AC-5	BLUE OWL CREDIT INCOME			2	2.C FE	2,474,300	98.4260	2,460,651	2,500,000	2,475,519		1,219			5.800	6.022	MS	43,500		09/10/2024	03/15/2030
09581J-AR-7	BLUE OWL FINANCE LLC	0		2	2.B FE	26,018,274	87.7370	27,352,897	31,176,000	26,135,220		116,946			3.125	6.166	JD	56,831	487,125	10/24/2024	06/10/2031
09581J-AS-5	BLUE OWL FINANCE LLC			2	2.B FE	7,469,473	92.7240	8,117,993	8,755,000	7,495,455		25,981			4.375	6.970	FA	144,701		10/24/2024	02/15/2032
09581J-AT-3	BLUE OWL FINANCE LLC			2	2.B FE	9,863,978	102.7830	10,278,333	10,000,000	9,866,010		2,032			6.250	6.444	AO	126,736		10/24/2024	04/18/2034
09951L-AC-7	BOOZ ALLEN HAMILTON INC BOOZ ALLEN HAMIL			2	2.C FE	4,857	102.2260	5,111	5,000	4,871		11			5.950	6.345	FA	121	298	10/10/2023	08/04/2033
101137-AU-1	BOSTON SCIENTIFIC CORP BSX 4.7 03/01/49				2.A FE	4,609	87.9350	4,397	5,000	4,620		8			4.700	5.259	MS	78	235	07/11/2023	03/01/2049
11133T-AE-3	BROADRIDGE FINANCIAL SOL				2.B FE	4,079	85.6270	4,281	5,000	4,224		100			2.600	5.541	MN	22	130	07/11/2023	05/01/2031
11135F-AQ-4	BROADCOM INC				2.B FE	410,722	95.6530	458,179	479,000	425,743		7,260			4.150	6.456	MN	2,540	19,879	11/08/2022	11/15/2030
11135F-BL-4	BROADCOM INC			2	2.B FE	12,825,304	86.6920	13,889,818	16,022,000	13,157,907		224,975			3.469	6.009	AO	117,336	555,803	09/08/2023	04/15/2034
11135F-BV-2	BROADCOM INC	0		2	2.B FE	4,194,457	95.1650	4,157,761	4,369,000	4,207,987		6,726			4.926	5.323	MN	27,500	150,366	10/09/2024	05/15/2037
11259N-AA-2	BROOKFIELD CAPITAL FIN BNCN 6.087 06/14/			2	1.G FE	13,500,000	103.5360	13,977,334	13,500,000	13,500,000					6.087	6.087	JD	38,805	821,745	06/07/2023	06/14/2033
115236-AC-5	BROWN & BROWN INC			2	2.C FE	4,017	84.0280	4,201	5,000	4,175		109			2.375	5.558	MS	35	119	07/11/2023	03/15/2031
117043-AU-3	BRUNSWICK CORP BC 4.4 09/15/32			2	2.B FE	4,516	91.6340	4,582	5,000	4,556		41			4.400	5.848	MS	65	220	02/06/2024	09/15/2032
12503M-AC-2	CBOE GLOBAL MARKETS INC			2	1.G FE	3,919	82.9670	4,148	5,000	4,102		126			1.625	5.170	JD	4	81	07/11/2023	12/15/2030
12505B-AG-5	CBRE SERVICES INC				2.A FE	5,141	103.1410	5,157	5,000	5,132		(9)			5.950	5.593	FA	112	340	02/06/2024	08/15/2034
12513G-BJ-7	CDW LLC/CDW FINANCE CDW 3.569 12/01/31			2	2.C FE	4,085	89.0020	4,450	5,000	4,194		90			3.569	6.500	JD	15	178	10/10/2023	12/01/2031
12572Q-AK-1	CME GROUP INC			2	1.D FE	4,338	86.1820	4,309	5,000	4,400		62			2.650	4.629	MS	39	133	02/06/2024	03/15/2032

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126117-AW-0	CNA FINANCIAL CORP				2.B FE	4,184	85.8700	4,294	5,000	4,282		97			2.050	5.015	FA	39	103	02/06/2024	08/15/2030
12621E-AK-9	CNO FINANCIAL GROUP INC			2	2.C FE	4,989	100.0090	5,000	5,000	4,997		8			5.250	5.419	MN	23	263	02/06/2024	05/30/2025
126650-BS-8	CVS PASS-THROUGH TRUST				2.B	242,818	105.2870	207,377	196,965	226,178		(3,388)			7.507	5.051	MON	863	14,786	07/08/2019	01/10/2032
126650-BV-1	CVS PASS-THROUGH TRUST	0			2.B	1,255,403	99.5940	1,288,109	1,293,357	1,259,519		3,160			5.773	6.268	MON	4,355	74,665	09/06/2023	01/10/2033
127055-AM-3	CABOT CORP				2.B FE	4,916	97.5850	4,879	5,000	4,924		8			5.000	5.248	JD	1	250	02/06/2024	06/30/2032
14040H-DC-6	CAPITAL ONE FINANCIAL CO			2	2.A FE	5,476	110.4330	5,522	5,000	5,419		(57)			7.624	5.902	AO	65	380	01/10/2024	10/30/2031
14149Y-BM-9	CARDINAL HEALTH INC CAH 4.368 06/15/47				2.B FE	4,039	79.9570	3,998	5,000	4,068		20			4.368	5.874	JD	10	218	07/11/2023	06/15/2047
142339-AJ-9	CARLISLE COS INC			2	2.B FE	4,406	89.5490	4,477	5,000	4,488		83			2.750	5.025	MS	46	138	01/10/2024	03/01/2030
14448C-AS-3	CARRIER GLOBAL CORP CARR 3.577 04/05/50				2.B FE	1,455	71.8430	1,437	2,000	1,469		9			3.577	5.541	AO	17	72	07/11/2023	04/05/2050
149123-BS-9	CATERPILLAR INC	0		1	1.F FE	657,707	97.8850	553,051	565,000	639,052		(3,123)			5.200	4.094	MN	2,775	29,380	04/19/2024	05/27/2041
15089Q-AM-6	CELANESE US HOLDINGS LLC			2	2.C FE	4,985	101.5160	5,076	5,000	4,990		3			6.165	6.250	JJ	142	308	07/11/2023	07/15/2027
155431-AA-7	CENTRAL STORAGE TRUST			1	1.C FE	4,259,854	90.7430	3,719,400	4,098,812	4,219,675		(6,634)			4.823	4.549	FMAN	32,948	188,317	02/02/2018	02/01/2038
16411R-AK-5	CHENIERE ENERGY INC				2.C FE	4,842	97.9210	4,896	5,000	4,870		28			4.625	5.396	AO	49	231	02/06/2024	10/15/2028
171232-AS-0	CHUBB CORP				1.F FE	5,794	110.3420	5,517	5,000	5,759		(35)			6.500	4.935	MN	42	325	02/06/2024	05/15/2038
17136M-AB-8	CHURCH & DWIGHT CO INC			2	2.A FE	4,838	90.5430	4,527	5,000	4,842		3			5.000	5.218	JD	11	250	07/11/2023	06/15/2052
17252M-AQ-3	CINTAS CORPORATION NO. 2			2	1.G FE	4,802	93.6020	4,680	5,000	4,822		20			4.000	4.577	MN	33	200	01/10/2024	05/01/2032
17327C-AR-4	CITIGROUP INC			2	2.B FE	20,000,000	101.9560	20,391,150	20,000,000	20,000,000					6.174	6.174	MN	123,480	1,234,800	05/22/2023	05/25/2034
17327C-AU-7	CITIGROUP INC	0		2	2.B FE	3,000,000	95.3640	2,860,935	3,000,000	3,000,000					5.411	5.411	MS	45,994		09/12/2024	09/19/2039
174610-AW-5	CITIZENS FINANCIAL GROUP			2	2.B FE	4,161	80.3820	4,019	5,000	4,179		18			2.638	5.246	MS	33		10/15/2024	09/30/2032
18685@-AP-7	CLIFFWATER CORPORATE LENDING F				1.C PL	25,000,000	103.9010	25,975,310	25,000,000	25,000,000					6.770	6.770	FA	691,104	1,692,500	06/22/2023	08/04/2028
19260Q-AC-1	COINBASE GLOBAL INC				4.A FE	4,884,000	89.9900	6,659,260	7,400,000	5,635,547		360,619			3.375	11.372	AO	62,438	249,750	10/05/2022	10/01/2028
19260Q-AD-9	COINBASE GLOBAL INC			2	4.A FE	5,851,432	84.5060	8,450,554	10,000,000	6,543,869		331,591			3.625	11.022	AO	90,625	362,500	10/05/2022	10/01/2031
194162-AS-2	COLGATE-PALMOLIVE CO				1.E FE	5,055	98.6250	4,931	5,000	5,051		(4)			4.600	4.451	MS	77	230	02/06/2024	03/01/2033
200340-AT-4	COMERICA INC			2	2.B FE	4,828	94.8320	4,742	5,000	4,836		8			4.000	4.896	FA	83		10/15/2024	02/01/2029
21871X-AR-0	COREBRIDGE FINANCIAL INC				2.A FE	10,079,991	103.4420	10,344,236	10,000,000	10,079,294		(697)			6.050	5.929	MS	178,139	242,000	10/09/2024	09/15/2033
22160K-AP-0	COSTCO WHOLESALE CORP				1.E FE	4,243	85.5730	4,279	5,000	4,347		105			1.600	4.389	AO	16	80	01/10/2024	04/20/2030
222793-AA-9	COUSINS PROPERTIES LP			2	2.B FE	5,155	100.1650	5,008	5,000	5,153		(2)			5.875	5.458	AO	110		10/15/2024	10/01/2034
22966R-AJ-5	CUBESMART LP			2	2.B FE	4,104	83.6250	4,181	5,000	4,187		83			2.500	5.269	FA	47	125	02/06/2024	02/15/2032
23331A-BN-8	D.R. HORTON INC			2	2.A FE	4,792	98.3360	4,917	5,000	4,905		113			2.600	5.099	AO	27	130	01/10/2024	10/15/2025
237194-AN-5	DARDEN RESTAURANTS INC DRI 6.3 10/10/33				2.B FE	5,291	104.9590	5,248	5,000	5,270		(21)			6.300	5.515	AO	71	315	02/06/2024	10/10/2033
24703T-AG-1	DELL INT LLC / EMC CORP				2.B FE	4,972	100.9770	5,049	5,000	4,978		4			5.300	5.407	AO	66	265	07/11/2023	10/01/2029
24715@-AW-4	DELOITTE LLP (US)				1.F YE	3,000,000	83.7060	2,511,191	3,000,000	3,000,000					3.760	3.760	MN	16,293	112,800	04/23/2020	05/07/2035
247361-ZX-9	DELTA AIR LINES INC	0			2.B FE	1,013,324	100.4240	1,004,239	1,000,000	1,002,798		(8,158)			7.000	6.130	MN	11,667	70,000	09/06/2023	05/01/2025
25278X-AV-1	DIAMONDBACK ENERGY INC FANG 6 1/4 03/15/			2	2.B FE	4,996	104.0010	5,200	5,000	4,996					6.250	6.260	MS	92	313	10/10/2023	03/15/2033
253393-AG-7	DICK'S SPORTING GOODS			2	2.B FE	3,561	73.2320	3,662	5,000	3,579		18			4.100	6.303	JJ	95	103	02/06/2024	01/15/2052
25389J-AR-7	DIGITAL REALTY TRUST LP DLR 3.7 08/15/27			2	2.B FE	4,615	97.1940	4,860	5,000	4,728		93			3.700	5.971	FA	70	185	10/10/2023	08/15/2027
254687-DZ-6	WALT DISNEY COMPANY/THE	0			1.F FE	699,683	108.9180	609,943	560,000	661,249		(8,147)			6.200	3.982	JD	1,543	34,720	11/22/2019	12/15/2034
254709-AM-0	DISCOVER FINANCIAL SVS	0		2	2.B FE	749,333	98.2020	736,516	750,000	749,836		73			4.100	4.111	FA	12,129	30,750	02/06/2017	02/09/2027
254709-AS-7	DISCOVER FINANCIAL SVS DFS 6.7 11/29/32			2	2.B FE	5,489	106.5500	5,328	5,000	5,479		(10)			6.700	5.170	MN	30	168	10/15/2024	11/29/2032
26884U-AC-3	EPR PROPERTIES			2	2.C FE	4,820	99.2000	4,960	5,000	4,874		54			4.750	6.140	JD	11	238	02/06/2024	12/15/2026
26969P-AB-4	EAGLE MATERIALS			2	2.B FE	4,225	85.0730	4,254	5,000	4,305		80			2.500	5.035	JJ	63	63	02/06/2024	07/01/2031
277432-AX-8	EASTMAN CHEMICAL CO EMN 5 3/4 03/08/33				2.B FE	5,108	101.8890	5,094	5,000	5,099		(8)			5.750	5.446	MS	90	288	02/06/2024	03/08/2033
278062-AJ-3	EATON CORP				1.G FE	4,693	88.1360	4,407	5,000	4,700		5			4.700	5.107	FA	84	235	07/11/2023	08/23/2052
278865-BJ-8	ECOLAB INC ECL 2 3/4 08/18/55				1.G FE	3,132	58.8330	2,942	5,000	3,167		24			2.750	5.139	FA	51	138	07/11/2023	08/18/2055
281020-AT-4	EDISON INTERNATIONAL EIX 5 PERP			2	3.A FE	45,620,202	97.4730	48,981,976	50,252,000	45,620,202					5.000	5.508	MS	739,821	1,523,850	12/04/2024	01/01/9999
281020-AY-3	EDISON INTERNATIONAL			2	2.B FE	8,982,630	100.2190	9,019,686	9,000,000	8,987,272		2,895			5.250	5.291	MN	60,375	472,500	05/10/2023	11/15/2028

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29273V-AP-5	ENERGY TRANSFER LP ET 5.55 02/15/28			2	2.B FE	8,066,006	101.5750	8,126,027	8,000,000	8,066,067		(2,734)			5.550	5.249	FA	167,733	286,380	10/09/2024	02/15/2028
29273V-AQ-3	ENERGY TRANSFER LP ET 5 3/4 02/15/33			2	2.B FE	17,894,582	101.3710	18,363,317	18,115,000	17,928,798		24,617			5.750	5.903	FA	393,498	869,113	10/09/2024	02/15/2033
29273V-AT-7	ENERGY TRANSFER LP ET 6.4 12/01/30			2	2.B FE	2,996,550	105.6690	3,170,076	3,000,000	2,996,783		233			6.400	6.422	JD	16,000	192,000	10/10/2023	12/01/2030
29273V-AU-4	ENERGY TRANSFER LP ET 6.55 12/01/33			2	2.B FE	2,996,580	106.4600	3,193,787	3,000,000	2,996,604		24			6.550	6.567	JD	16,375	196,500	10/10/2023	12/01/2033
29273V-AY-6	ENERGY TRANSFER LP ENERGY TRANSFER LP	0			2.B FE	5,134,550	99.4880	4,974,397	5,000,000	5,132,355		(2,195)			5.550	5.190	MN	35,458	138,750	10/10/2024	05/15/2034
29379V-AY-9	ENTERPRISE PRODUCTS OPER	0		1	1.G FE	684,551	85.3540	597,477	700,000	687,212		444			4.450	4.600	FA	11,768	31,150	04/24/2018	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPER	0		1	1.G FE	722,092	89.5070	626,549	700,000	718,522		(613)			4.850	4.637	MS	9,996	33,950	04/24/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPER	0		1	1.G FE	744,443	92.2540	645,777	700,000	737,709		(1,153)			5.100	4.677	FA	13,487	35,700	04/24/2018	02/15/2045
29379V-BV-4	ENTERPRISE PRODUCTS OPER EPD 3 1/8 07/31			2	1.G FE	4,396	93.0560	4,653	5,000	4,507		92			3.125	5.593	JJ	66	156	10/10/2023	07/31/2029
294429-AT-2	EQUIFAX INC EFX 2.35 09/15/31				2.B FE	3,956	83.6630	4,183	5,000	4,111		107			2.350	5.565	MS	35	118	07/11/2023	09/15/2031
29444U-BE-5	EQUINIX INC				2.B FE	4,391	91.9220	4,596	5,000	4,514		85			3.200	5.500	MN	19	160	07/11/2023	11/18/2029
29670V-AA-7	ESSENTIAL PROPER			2	2.C FE	3,971	85.1500	4,258	5,000	4,071		100			2.950	6.483	JJ	68	74	02/06/2024	07/15/2031
29717P-AV-9	ESSEX PORTFOLIO LP			2	2.A FE	4,162	84.3340	4,217	5,000	4,245		83			2.650	5.190	MS	39	133	01/10/2024	03/15/2032
29977G-AA-0	EVERBANK FINANCIAL CORP			2	2.B FE	650,000	99.5950	647,364	650,000	650,000					5.750	5.750	JJ	18,584	37,375	06/26/2015	07/02/2025
30161M-AG-8	CONSTELLATION EN GEN LLC				2.A FE	5,127	104.3360	5,217	5,000	5,121		(5)			6.250	6.001	AO	78	313	07/11/2023	10/01/2039
30190A-AC-8	F&G ANNUITIES & LIFE INC	0		2	2.C FE	60,776,289	104.1230	62,474,008	60,000,000	60,736,070		(46,633)			7.400	6.928	JJ	2,072,000	3,145,000	10/09/2024	01/13/2028
30212P-AR-6	EXPEDIA GROUP INC				2.B FE	4,321	92.1810	4,609	5,000	4,451		90			3.250	5.755	FA	61	163	07/11/2023	02/15/2030
30225V-AT-4	EXTRA SPACE STORAGE LP			2	2.B FE	5,077	98.6630	4,933	5,000	5,076		(1)			5.350	5.150	JJ	103		10/15/2024	01/15/2035
30231G-AN-2	EXXON MOBIL CORPORATION	0		1	1.D FE	790,171	75.2320	631,947	840,000	798,227		1,340			3.567	3.926	MS	9,571	29,963	04/24/2018	03/06/2045
302635-AG-2	FS KKR CAPITAL CORP FSK 3.4 01/15/26				2.C FE	4,750	98.0710	4,904	5,000	4,863		112			3.400	6.176	JJ	78	85	02/06/2024	01/15/2026
30303M-8J-4	META PLATFORMS INC				1.D FE	4,245	84.4240	4,221	5,000	4,261		11			4.450	5.496	FA	84	223	07/11/2023	08/15/2052
30321L-2G-6	F&G GLOBAL FUNDING F&G GLOBAL FUNDING				1.G FE	2,998,290	101.3270	3,039,822	3,000,000	2,998,588		298			5.875	5.896	JD	10,281	88,125	06/05/2024	06/10/2027
31428X-CA-2	FEDEX CORP			2	2.B FE	4,375	91.6700	4,583	5,000	4,387		10			5.250	6.216	MN	34	263	10/10/2023	05/15/2050
31620R-AK-1	FIDELITY NATL FINANCIAL			2	2.B FE	4,108	84.3370	4,217	5,000	4,210		102			2.450	5.493	MS	36	128	01/10/2024	03/15/2031
316773-CH-1	FIFTH THIRD BANCORP	0			2.B FE	1,383,543	119.9310	1,497,944	1,249,000	1,376,175		(5,673)			8.250	7.050	MS	34,348	102,630	10/15/2024	03/01/2038
31847R-AH-5	FIRST AMERICAN FINANCIAL			2	2.C FE	3,966	82.2910	4,115	5,000	4,067		101			2.400	5.837	FA	45	120	02/06/2024	08/15/2031
31875*-AA-5	FIRST AND BEECH VENTURE OWNER, FIRST AND				3.A PL	25,263,822	99.9030	25,239,326	25,263,822	25,263,822					8.857	9.644	MON	6,216	473,318	12/31/2024	10/10/2027
337738-BH-0	FISERV INC FI 5 5/8 08/21/33			2	2.B FE	6,960,849	101.7950	7,125,659	7,000,000	6,966,333		3,982			5.625	5.695	FA	142,188	374,063	10/09/2024	08/21/2033
33830G-AA-9	FIVE CORNERS FND TR III	0		2	1.G FE	4,867,520	102.5190	5,125,928	5,000,000	4,881,000		11,105			5.791	6.167	FA	109,386	272,177	10/17/2023	02/15/2033
34355J-AB-4	FLOWSERVE CORPORATION FLS 2.8 01/15/32				2.C FE	4,101	85.0610	4,253	5,000	4,184		83			2.800	5.642	JJ	65	70	02/06/2024	01/15/2032
34964C-AH-9	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS			2	2.B FE	5,185	102.5780	5,129	5,000	5,171		(14)			5.875	5.354	JD	24	294	02/06/2024	06/01/2033
350930-AA-1	FOUNDRY JV HOLDCO LLC	0		2	2.B FE	1,700,977	97.8520	1,712,407	1,750,000	1,706,129		3,610			5.875	6.241	JJ	44,552	121,661	09/06/2023	01/25/2034
361448-BN-2	GATX CORP GATX CORPORATION			2	2.B FE	5,539	109.6380	5,482	5,000	5,502		(37)			6.900	5.483	MN	58	344	02/06/2024	05/01/2034
36264F-AM-3	HALEON US CAPITAL LLC			2	2.A FE	4,579	90.5630	4,528	5,000	4,618		39			3.625	4.893	MS	49	181	02/06/2024	03/24/2032
36267V-AM-5	GE HEALTHCARE TECH INC			2	2.B FE	5,763	107.6090	5,380	5,000	5,752		(11)			6.377	5.327	MN	35	319	01/10/2024	11/22/2052
36271#-AA-0	GS-SM CITY NORTH II BORROWER, DELAYED DR				3.B PL	16,371,219	100.8410	16,508,918	16,371,219	16,371,219					9.053	9.570	MON	123,502	144,062	12/02/2024	10/29/2027
36831F-AA-3	GCM GROSVENOR DIV LLC 2021-1 A				1.G FE	2,000,000	89.1700	1,783,400	2,000,000	2,000,000					4.250	4.250	MN	10,861	85,000	11/01/2021	11/15/2030
369550-BM-9	GENERAL DYNAMICS CORP GD 3 5/8 04/01/30			2	1.F FE	4,743	94.4460	4,722	5,000	4,777		34			3.625	4.593	AO	45	181	02/06/2024	04/01/2030
37045V-AJ-9	GENERAL MOTORS CO				2.B FE	4,569	86.8450	4,342	5,000	4,572		2			5.200	5.932	AO	65		10/15/2024	04/01/2045
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/				1.F FE	5,758	108.3910	5,420	5,000	5,725		(34)			6.375	4.886	MN	41	319	02/06/2024	05/15/2038
37959E-30-0	GLOBE LIFE INC GLOBE LIFE INC			3	2.C FE	250,000	15.7400	157,557	10,000	250,000					4.250	4.250	MJSD	472	10,625	06/09/2021	06/15/2061
37959G-AA-5	GLOBAL ATLANTIC FIN CO	0		2	2.B FE	38,739,749	94.7130	38,560,376	40,713,000	39,108,991		172,940			4.400	5.333	AO	378,179	1,395,372	10/09/2024	10/15/2029

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37959G-AB-3	GLOBAL ATLANTIC FIN CO			2	2.B FE	15,670,341	85.8140	17,851,793	20,803,000	16,454,272		432,427			3.125	7.202	JD	28,893	556,344	10/09/2024	06/15/2031
37959G-AC-1	GLOBAL ATLANTIC FIN CO GBLATL 4.7 10/15/			2	3.A FE	4,709,999	96.5770	4,828,859	5,000,000	4,712,320		2,321			4.700	5.096	AO	49,611	117,500	10/09/2024	10/15/2051
37959G-AD-9	GLOBAL ATLANTIC FIN CO			2	2.B FE	97,113,464	110.8510	109,870,072	99,115,000	97,314,563		141,252			7.950	8.251	JD	350,206	7,879,643	10/27/2023	06/15/2033
37959G-AF-4	GLOBAL ATLANTIC FIN CO			2	2.B FE	4,966,300	101.6400	5,082,017	5,000,000	4,966,588		288			6.750	6.803	MS	99,375	168,750	03/12/2024	03/15/2054
384802-AB-0	WW GRAINGER INC			2	1.E FE	4,720	89.3450	4,467	5,000	4,727		7			4.600	5.030	JD	10	230	01/10/2024	06/15/2045
40199A-DA-9	GUGGENHEIM LOAN SERV CO LLC				1.C	1,357,330	217.7220	2,955,204	1,357,330	1,357,330					19.066	4.661	MON	11,502	211,437	03/12/2018	07/15/2055
40434L-AN-5	HP INC			2	2.B FE	5,091	100.9390	5,047	5,000	5,084		(7)			5.500	5.236	JJ	127	138	02/06/2024	01/15/2033
40440V-AA-3	HPS CORPORATE LENDING FUND	0		2	2.C FE	27,703,200	102.7260	28,763,253	28,000,000	27,750,553		47,352			6.750	7.005	JJ	792,750	945,000	01/23/2024	01/30/2029
40440V-AB-1	HPS CORPORATE LENDING FUND	0		2	2.C FE	8,891,010	101.7160	9,154,406	9,000,000	8,901,641		10,631			6.250	6.515	MS	301,563		06/11/2024	09/30/2029
406216-AW-1	HALLIBURTON CO	0		1	2.A FE	708,686	109.1450	611,214	560,000	674,305		(5,856)			6.700	4.667	MS	11,048	37,520	04/24/2018	09/15/2038
406216-BE-0	HALLIBURTON CO	0		1	2.A FE	720,447	87.1970	610,379	700,000	716,984		(595)			4.750	4.552	FA	13,854	33,250	04/24/2018	08/01/2043
413086-AH-2	HARMAN INTL IND HAR 4.15 05/15/25				1.F FE	4,929	99.5480	4,977	5,000	4,979		50			4.150	5.320	MN	27	208	02/06/2024	05/15/2025
416515-BF-0	HARTFORD FINL SVCS GRP HIG 3.6 08/19/49				2.A FE	3,835	72.8110	3,641	5,000	3,840		5			3.600	5.297	FA	66		10/15/2024	08/19/2049
422806-AB-5	HEICO CORP HEICO CORP			2	2.B FE	5,062	99.7850	4,989	5,000	5,058		(5)			5.350	5.179	FA	111	134	02/06/2024	08/01/2033
438516-CM-6	HONEYWELL INTERNATIONAL HON 4 1/2 01/15/			2	1.F FE	4,920	95.4410	4,772	5,000	4,926		6			4.500	4.703	JJ	104	113	02/06/2024	01/15/2034
443510-AJ-1	HUBBELL INC			2	2.A FE	4,678	96.0730	4,804	5,000	4,732		54			3.500	5.391	FA	66	88	04/19/2024	02/15/2028
446413-AT-3	HUNTINGTON INGALLS INDUS			2	2.C FE	4,772	94.7560	4,738	5,000	4,803		31			4.200	5.052	MN	35	210	01/10/2024	05/01/2030
448579-AQ-5	HYATT HOTELS CORP			2	2.C FE	5,120	101.5310	5,077	5,000	5,040		(80)			5.750	4.135	JJ	121	307	01/10/2024	01/30/2027
44988V-AB-1	BLUE OWL DIGITAL INFRASTRUCTUR CLASS A				1.G PL	192,435,484	95.1700	183,141,794	192,435,484	192,435,484					4.000	3.638		17,943,845		02/22/2024	12/22/2031
44988V-AD-7	BLUE OWL DIGITAL INFRASTRUCTUR CLASS B				2.B PL	22,639,469	92.2050	20,874,647	22,639,469	22,639,469					7.000	6.002		3,694,321		02/22/2024	12/22/2031
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L				2.B PL	107,176,908	99.9230	107,093,863	107,176,908	107,176,908					15.000	15.475	MON	982,455	6,340,907	12/20/2024	08/26/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			2	1.E FE	4,772	97.1030	4,855	5,000	4,847		75			2.650	4.370	MN	17	133	01/10/2024	11/15/2026
45687V-AB-2	INGERSOLL RAND INC			2	2.B FE	4,822	102.2470	5,112	5,000	4,839		14			5.700	6.187	FA	108	285	10/10/2023	08/14/2033
457187-AB-8	INGREDION INC INGR 3.2 10/01/26			2	2.B FE	4,791	97.2170	4,861	5,000	4,859		68			3.200	4.899	AO	40	160	02/06/2024	10/01/2026
45866F-AN-4	INTERCONTINENTALEXCHANGE ICE 1.85 09/15/				1.G FE	3,806	79.0940	3,955	5,000	3,962		108			1.850	5.150	MS	27	93	07/11/2023	09/15/2032
459200-KC-4	IBM CORP IBM 4 1/4 05/15/49				1.G FE	3,826	80.3960	4,020	5,000	3,851		20			4.250	6.068	MN	27	213	10/10/2023	05/15/2049
459506-AL-5	INTL FLAVOR & FRAGRANCES			2	2.C FE	4,555	85.9200	4,296	5,000	4,557		2			5.000	5.685	MS	66		10/15/2024	09/26/2048
460146-CH-4	INTERNATIONAL PAPER CO			2	2.B FE	5,096	102.4170	5,121	5,000	5,095		(1)			6.000	5.819	MN	38	150	07/10/2024	11/15/2041
46124H-AH-9	INTUIT INC INTU 5 1/2 09/15/53			2	1.G FE	4,757	98.0730	4,904	5,000	4,761		3			5.500	5.845	MS	81	275	10/10/2023	09/15/2053
46188B-AB-8	INVITATION HOMES OP INVH 2.3 11/15/28			2	2.B FE	4,407	90.2470	4,512	5,000	4,508		101			2.300	5.137	MN	15	115	02/06/2024	11/15/2028
46849L-UY-5	JACKSON NATL LIFE GLOBAL				1.F FE	44,873,264	99.5840	45,335,545	45,525,000	45,018,250		116,614			5.250	5.625	AO	524,486	2,374,313	04/08/2024	04/12/2028
469814-AA-5	JACOBS ENGINEERING GROUP				2.C FE	5,104	101.3270	5,066	5,000	5,096		(8)			5.900	5.603	MS	98	295	02/06/2024	03/01/2033
47103M-AA-6	JANUS HEND US HLDGS INC			2	2.B FE	4,947	95.6500	4,783	5,000	4,948		1			5.450	5.591	MS	84		10/15/2024	09/10/2034
47233W-EJ-4	JEFFERIES FIN GROUP INC JEFFERIES FINANC			2	2.B FE	5,317	103.1380	5,157	5,000	5,311		(6)			6.200	5.324	AO	66		10/15/2024	04/14/2034
478160-AN-4	JOHNSON & JOHNSON	0		1	1.A FE	719,270	107.9360	604,441	560,000	676,803		(7,070)			5.950	3.848	FA	12,588	33,320	04/24/2018	08/15/2037
48020Q-AB-3	JONES LANG LASALLE INC				2.A FE	5,326	105.9470	5,297	5,000	5,272		(54)			6.875	5.319	JD	29	361	02/06/2024	12/01/2028
482480-AM-2	KLA CORP			2	1.F FE	4,818	91.0240	4,551	5,000	4,822		3			4.950	5.194	JJ	114	248	07/11/2023	07/15/2052
48255G-AA-3	KKR GROUP FINAN CO XII			2	1.F FE	3,763,097	96.4090	4,054,007	4,205,000	3,812,547		40,442			4.850	6.461	MN	24,926	203,943	10/06/2023	05/17/2032
49326E-EK-5	KEYCORP				2.B FE	4,574	94.3420	4,717	5,000	4,644		70			2.250	5.650	AO	27	56	07/10/2024	04/06/2027
497266-AC-0	KIRBY CORPORATION KEX 4.2 03/01/28			2	2.C FE	4,849	96.7790	4,839	5,000	4,880		31			4.200	5.030	MS	70	210	02/06/2024	03/01/2028
501044-DL-2	KROGER CO				2.A FE	4,934	98.6770	4,934	5,000	4,945		11			4.500	4.805	JJ	104	113	02/06/2024	01/15/2029
50155Q-AL-4	KYNDRYL HOLDINGS INC				2.B FE	4,142	86.6610	4,333	5,000	4,224		82			3.150	5.966	AO	33	158	02/06/2024	10/15/2031
502431-AV-1	L3HARRIS TECH INC			2	2.B FE	5,169	96.2050	4,810	5,000	5,169					5.500	5.271	FA	114		10/15/2024	08/15/2054
505861-AC-8	LAFARGE SA				2.A FE	5,696	110.6400	5,532	5,000	5,660		(36)			7.125	5.560	JJ	164	178	02/06/2024	07/15/2036

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
512807-AT-5	LAM RESEARCH CORP LRCX 4 7/8 03/15/49				1.G FE	4,757	89.9410	4,497	5,000	4,764		5			4.875	5.221	MS	72	244	07/11/2023	03/15/2049
51808B-AE-2	ENI USA INC				2.B FE	5,371	106.4970	5,325	5,000	5,289		(82)			7.300	5.107	MN	47	365	02/06/2024	11/15/2027
52532X-AJ-4	LEIDOS INC LEIDOS INC			2	2.B FE	5,109	101.3920	5,070	5,000	5,104		(5)			5.750	5.424	MS	85	144	07/10/2024	03/15/2033
526057-CD-4	LENNAR CORP			2	2.B FE	4,840	99.6960	4,985	5,000	4,889		34			4.750	5.585	MN	21	238	07/11/2023	11/29/2027
526107-AG-2	LENNOX INTERNATIONAL INC			2	2.B FE	5,113	101.6320	5,082	5,000	5,092		(22)			5.500	4.941	MS	81	275	01/10/2024	09/15/2028
532457-CH-9	ELI LILLY & CO			2	1.E FE	5,111	89.8710	4,494	5,000	5,111		(1)			4.950	4.822	FA	85	248	01/10/2024	02/27/2063
53522K-AB-9	LINDE INC/CT LIN 4.7 12/05/25			2	1.F FE	5,003	100.2000	5,010	5,000	5,002		(1)			4.700	4.661	JD	17	235	02/06/2024	12/05/2025
539830-BX-6	LOCKHEED MARTIN CORP LMT 5.7 11/15/54			2	1.F FE	5,434	101.9170	5,096	5,000	5,429		(5)			5.700	5.131	MN	36	285	02/06/2024	11/15/2054
540424-AT-5	LOEWS CORP			2	1.G FE	4,427	92.0240	4,601	5,000	4,534		74			3.200	5.214	MN	20	160	07/11/2023	05/15/2030
54042R-9A-7	LOEWEN GROUP INC				6. *			1	750,000								AO			01/03/2002	10/21/2010
552676-AQ-1	MDC HOLDINGS INC				2.C FE	5,053	99.7000	4,985	5,000	5,052		(1)			6.000	5.905	JJ	138	150	02/06/2024	01/15/2043
55336V-BQ-2	MPLX LP MPLX 2.65 08/15/30			2	2.B FE	4,018	87.5050	4,375	5,000	4,165		121			2.650	6.216	FA	50	133	10/10/2023	08/15/2030
56035L-AH-7	MAIN STREET CAPITAL CORP MAIN 6.95 03/01			2	2.C FE	18,273,979	103.9490	18,710,760	18,000,000	18,264,607		(9,372)			6.950	6.531	MS	417,000	397,888	10/09/2024	03/01/2029
56585A-AF-9	MARATHON PETROLEUM CORP MPC 6 1/2 03/01/				2.B FE	5,089	103.6740	5,184	5,000	5,085		(3)			6.500	6.330	MS	108	325	07/11/2023	03/01/2041
571748-BJ-0	MARSH & MCLENNAN COS INC MMC 4.9 03/15/4				1.G FE	4,637	89.6320	4,482	5,000	4,647		7			4.900	5.427	MS	72	245	07/11/2023	03/15/2049
573284-AW-6	MARTIN MARIETTA MATERIAL			2	2.B FE	4,043	85.0680	4,253	5,000	4,190		101			2.400	5.372	JJ	55	120	07/11/2023	07/15/2031
573874-AJ-3	MARVELL TECHNOLOGY INC MRVL 2.95 04/15/3				2.C FE	4,147	87.7450	4,387	5,000	4,282		93			2.950	5.701	AO	31	148	07/11/2023	04/15/2031
574599-BQ-8	MASCO CORP MAS 2 02/15/31				2.B FE	3,930	83.4700	4,174	5,000	4,104		120			2.000	5.487	FA	38	100	07/11/2023	02/15/2031
576323-AT-6	MASTEC INC			2	2.C FE	5,174	101.7900	5,090	5,000	5,168		(7)			5.900	5.037	JD	13	152	10/15/2024	06/15/2029
57636Q-AP-9	MASTERCARD INC				1.D FE	4,692	93.4360	4,672	5,000	4,732		40			3.350	4.511	MS	44	168	02/06/2024	03/26/2030
581557-BU-8	MCKESSON CORP				1.G FE	4,967	99.4710	4,974	5,000	4,972		3			5.100	5.183	JJ	118	276	07/11/2023	07/15/2033
58315#-AA-2	MEADOW OFFICE MEZZANINE BORROW				2.C PL	720,079	100.3290	722,447	720,079	720,079					8.983	9.115	MON	4,132	4,946	12/20/2024	02/09/2028
58315@-AA-4	MEADOW OFFICE UNIT I OWNER LLC				2.C PL	6,480,708	100.3290	6,502,021	6,480,708	6,480,708					8.983	9.115	MON	37,192	44,512	12/20/2024	02/09/2028
58933Y-AJ-4	MERCK & CO INC	0		1	1.E FE	714,420	83.8420	586,891	700,000	711,865		(430)			4.150	4.019	MN	3,470	29,050	04/24/2018	05/18/2043
594918-CC-6	MICROSOFT CORP	0		2	1.A FE	558,879	61.7250	345,663	560,000	559,001		28			2.525	2.535	JD	1,178	14,140	05/13/2020	06/01/2050
594918-CF-9	MICROSOFT CORP			2	1.A FE	3,574	64.0380	3,202	5,000	3,588		14			3.041	4.643	MS	44	152	01/10/2024	03/17/2062
595112-BV-4	MICRON TECHNOLOGY INC MU 6 3/4 11/01/29			2	2.C FE	5,092	106.4980	5,325	5,000	5,075		(13)			6.750	6.373	MN	56	338	10/10/2023	11/01/2029
59562V-AM-9	BERKSHIRE HATHAWAY ENERG BRKHEC 6 1/8 04				1.G FE	5,204	105.2550	5,263	5,000	5,188		(12)			6.125	5.669	AO	77	306	07/11/2023	04/01/2036
60856B-AC-8	MOLEX ELECTRONICS TECH	0		1	2.A FE	490,275	99.7170	498,583	500,000	499,650		1,200			3.900	4.150	AO	4,117	19,500	10/16/2015	04/15/2025
609207-AW-5	MONDELEZ INTERNATIONAL			2	2.B FE	3,245	58.6460	2,932	5,000	3,274		29			2.625	5.036	MS	43	131	02/06/2024	09/04/2050
609935-AA-9	MONONGAHELA POWER CO FE 5.85 02/15/34 14			2	1.G FE	3,027,519	102.2440	3,067,315	3,000,000	3,027,211		(308)			5.850	5.715	FA	66,300	128,700	10/09/2024	02/15/2034
615369-AV-7	MOODY'S CORPORATION				2.A FE	3,459	69.1360	3,457	5,000	3,536		53			2.750	5.450	FA	50	138	07/11/2023	08/19/2041
61747Y-EU-5	MORGAN STANLEY			2	1.E FE	1,000,000	96.9020	969,018	1,000,000	1,000,000					4.889	4.889	JJ	21,865	48,890	07/18/2022	07/20/2033
61747Y-FB-6	MORGAN STANLEY MS 5.948 01/19/38			2	2.A FE	11,305,144	100.2730	11,531,359	11,500,000	11,318,860		9,598			5.948	6.105	JJ	307,809	615,499	10/09/2024	01/19/2038
61747Y-FD-2	MORGAN STANLEY			2	1.E FE	3,006,204	100.2730	3,008,195	3,000,000	3,005,839		(365)			5.164	5.099	AO	30,554	145,728	10/09/2024	04/20/2029
61747Y-FE-0	MORGAN STANLEY			2	1.E FE	2,003,822	98.4350	1,968,700	2,000,000	2,003,744		(78)			5.250	5.222	AO	20,417	98,779	10/09/2024	04/21/2034
61747Y-FF-7	MORGAN STANLEY MS 5.449 07/20/29			2	1.E FE	4,010,193	101.1080	4,044,331	4,000,000	4,009,658		(535)			5.449	5.373	JJ	97,477	197,793	10/09/2024	07/20/2029
61747Y-FG-5	MORGAN STANLEY MS 5.424 07/21/34			2	1.E FE	4,009,510	99.3270	3,973,076	4,000,000	4,009,339		(171)			5.424	5.389	JJ	96,427	197,434	10/09/2024	07/21/2034
61747Y-FM-2	MORGAN STANLEY	0		2	2.A FE	8,700,000	100.4690	8,740,824	8,700,000	8,700,000					5.942	5.942	FA	206,782	258,477	02/05/2024	02/07/2039
620076-BT-5	MOTOROLA SOLUTIONS INC				2.B FE	4,000	85.6740	4,284	5,000	4,169		116			2.300	5.669	MN	15	115	07/11/2023	11/15/2030
62829D-2A-7	MUTUAL OF OMAHA GLOBAL MUTUAL OF OMAHA C	0			1.E FE	1,842,886	101.2860	1,873,792	1,850,000	1,846,060		2,355			5.800	5.944	JJ	45,901	107,300	09/06/2023	07/27/2026
62944T-AF-2	NVR INC			2	2.A FE	4,289	90.2680	4,513	5,000	4,421		90			3.000	5.523	MN	19	150	07/11/2023	05/15/2030

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63111X-AL-5	NASDAQ INC			2	2.B FE	5,428	101.9130	5,096	5,000	5,428					6.100	5.557	JD	3	153	10/15/2024	06/28/2063
636180-BQ-3	NATIONAL FUEL GAS CO	0		2	2.C FE	892,676	100.3860	900,460	897,000	896,117		804			5.500	5.599	JJ	22,749	49,335	05/19/2020	01/15/2026
63633D-AF-1	NATIONAL HEALTH INVESTOR				2.C FE	3,976	85.9410	4,297	5,000	4,082		107			3.000	6.726	FA	63	75	02/06/2024	02/01/2031
64110D-AK-0	NETAPP INC			2	2.B FE	4,161	88.2370	4,412	5,000	4,312		105			2.700	5.658	JD	3	135	07/11/2023	06/22/2030
64110L-AX-4	NETFLIX INC				2.A FE	5,270	106.0070	5,300	5,000	5,210		(42)			6.375	5.288	MN	41	319	07/11/2023	05/15/2029
651587-AG-2	NEWMARKET CORP			2	2.B FE	4,217	85.0610	4,253	5,000	4,301		84			2.700	5.377	MS	39	135	02/06/2024	03/18/2031
655663-AB-8	NORDSON CORP NORDSON CORPORATION			2	2.B FE	5,267	102.9670	5,148	5,000	5,247		(20)			5.800	5.076	MS	85	292	02/06/2024	09/15/2033
666807-BP-6	NORTHROP GRUMMAN CORP			2	2.A FE	4,213	78.5640	3,928	5,000	4,229		16			4.030	5.192	AO	43	202	02/06/2024	10/15/2047
66989H-AJ-7	NOVARTIS CAPITAL CORP				1.D FE	4,864	98.7320	4,937	5,000	4,931		68			3.000	4.607	MN	17	150	02/06/2024	11/20/2025
67066G-AG-9	NVIDIA CORP			2	1.D FE	4,315	82.7560	4,138	5,000	4,343		28			3.500	4.718	AO	44	175	01/10/2024	04/01/2040
67103H-AL-1	O'REILLY AUTOMOTIVE INC			2	2.B FE	4,768	96.7670	4,838	5,000	4,799		21			4.700	5.362	JD	10	235	07/11/2023	06/15/2032
67403A-AB-5	OAKTREE STRATEGIC CREDIT			2	2.C FE	34,170,029	107.1400	35,686,151	33,308,000	34,137,476		(32,553)			8.400	7.615	MN	365,278	1,398,936	10/28/2024	11/14/2028
67403A-AE-9	OAKTREE STRATEGIC CREDIT	0		2	2.C FE	12,926,527	101.0700	13,139,153	13,000,000	12,930,110		3,583			6.500	6.638	JJ	370,861		10/28/2024	07/23/2029
680223-AL-8	OLD REPUBLIC INTL CORP				2.B FE	3,667	70.4290	3,521	5,000	3,686		19			3.850	5.807	JD	11	193	02/06/2024	06/11/2051
682680-BC-6	ONEOK INC	0		2	2.B FE	735,576	78.5770	785,773	1,000,000	740,713		3,928			4.500	6.631	MS	13,250	45,000	09/06/2023	03/15/2050
682680-BL-6	ONEOK INC OKE 6.05 09/01/33	0		2	2.B FE	996,582	102.9280	1,029,279	1,000,000	996,970		277			6.050	6.096	MS	20,167	61,676	09/06/2023	09/01/2033
682680-CA-9	ONEOK INC				2.B FE	3,539	72.2160	3,611	5,000	3,559		20			3.950	6.234	MS	66	99	03/01/2024	03/01/2050
68278A-AA-7	ONESKY CLASS A LOAN TRU CLASS A				1.F FE	107,100,329	95.0880	102,868,725	108,182,151	107,498,484		134,735			3.875	4.029	JJ	1,933,005	4,228,368	12/15/2021	07/15/2029
68278T-AA-6	ONESKY PASS THROUGH TRUST 2021 CLASS B				2.C FE	104,236,684	96.4910	101,594,562	105,289,580	104,542,160		103,347			4.950	5.088	JJ	2,403,235	5,256,977	12/15/2021	01/15/2031
68279H-AA-1	ONESKY PASS THROUGH TRUST 2021 CLASS C				3.C FE	45,011,295	94.5550	42,667,241	45,124,106	45,045,294		10,347			6.500	6.535	JJ	1,352,470	2,958,471	12/15/2021	01/15/2031
68389X-BH-7	ORACLE CORP	0		1	2.B FE	549,918	85.7010	471,354	550,000	549,948		4			3.850	3.851	JJ	9,764	21,175	06/29/2016	07/15/2036
690742-AG-6	OWENS CORNING OC 4.3 07/15/47				2.B FE	4,041	79.7870	3,989	5,000	4,069		20			4.300	5.789	JJ	99	215	07/11/2023	07/15/2047
691205-AC-2	BLUE OWL TECHNOLOGY FINA				2.C FE	24,091,481	98.8940	24,486,271	24,760,000	24,397,973		266,107			4.750	6.353	JD	52,271	1,176,100	04/08/2024	12/15/2025
691205-AE-8	BLUE OWL TECHNOLOGY FINA			2	2.C FE	25,660,910	96.7300	25,875,255	26,750,000	26,027,270		336,568			3.750	5.691	JD	39,010	1,003,125	04/08/2024	06/17/2026
69120V-AF-8	BLUE OWL CREDIT INCOME			2	2.C FE	11,684,286	98.5630	11,827,503	12,000,000	11,735,432		49,671			4.700	5.825	FA	224,033	282,470	10/09/2024	02/08/2027
69120V-AL-5	BLUE OWL CREDIT INCOME	0			2.C FE	18,310,678	100.0120	18,502,279	18,500,000	18,483,048		75,640			5.500	5.933	MS	282,639	1,017,500	08/22/2022	03/21/2025
69120V-AP-6	BLUE OWL CREDIT INCOME			2	2.C FE	35,355,997	104.9870	36,745,460	35,000,000	35,344,618		(17,842)			7.750	7.324	MS	791,146	1,991,750	10/09/2024	09/16/2027
69120V-AR-2	BLUE OWL CREDIT INCOME ORCINC 7.95 06/13			2	2.C FE	14,820,487	106.1750	15,838,152	14,917,000	14,846,474		17,102			7.950	8.110	JD	59,295	1,185,901	06/06/2023	06/13/2028
69120V-AW-1	BLUE OWL CREDIT INCOME OCINCC 7 3/4 01/1			2	2.C FE	24,715,013	106.5210	26,630,360	25,000,000	24,752,735		37,723			7.750	8.042	JJ	893,403	1,189,410	05/21/2024	01/15/2029
69120V-AZ-4	BLUE OWL CREDIT INCOME			2	2.C FE	4,063,356	101.7960	4,206,212	4,132,000	4,069,510		6,154			6.650	6.954	MS	80,907	170,973	05/21/2024	03/15/2031
69120V-BB-6	BLUE OWL CREDIT INCOME ORCINC 7.95 06/13			2	2.C FE	40,749,821	106.1750	42,558,197	40,083,000	40,721,685		(28,136)			7.950	7.395	JD	159,330	2,597,225	11/01/2024	06/13/2028
69121K-AD-6	BLUE OWL CAPITAL CORP			2	2.C FE	3,430,424	98.9750	3,587,836	3,625,000	3,545,731		59,852			4.250	6.461	JJ	71,040	98,260	10/09/2024	01/15/2026
69121K-AF-1	BLUE OWL CAPITAL CORP			2	2.C FE	3,879,925	94.4310	4,178,570	4,425,000	4,093,450		112,183			2.625	6.611	JJ	53,561	69,694	10/09/2024	01/15/2027
693656-AC-4	PVH CORP				2.C FE	4,950	99.5160	4,976	5,000	4,981		31			4.625	5.358	JJ	110	116	02/06/2024	07/10/2025
69424@-AB-7	PG SENIOR LOAN FUND V ISSUER, CLASS B				2.B PL	106,468,037	96.6290	102,879,000	106,468,037	106,468,037					5.000	5.036		828,085	5,308,615	07/13/2021	03/19/2041
69424@-AC-5	PG SENIOR LOAN FUND V ISSUER, CLASS C				3.A PL	10,775,000	88.0570	9,488,142	10,775,000	10,775,000					12.000	12.212		201,133	1,289,408	07/13/2021	03/19/2041
694308-HW-0	PACIFIC GAS & ELECTRIC	0			2.B FE	1,224,683	95.4550	1,088,192	1,140,000	1,176,975		(12,172)			3.300	2.146	JD	3,135	37,620	01/14/2021	12/01/2027
694308-JM-0	PACIFIC GAS & ELECTRIC			2	2.B FE	4,203,708	96.7820	4,548,756	4,700,000	4,282,904		61,306			4.550	6.495	JJ	106,925	213,850	09/12/2023	07/01/2030
694308-KE-6	PACIFIC GAS & ELECTRIC	0			2.B FE	4,994,100	99.9750	4,998,751	5,000,000	4,999,093		2,021			4.950	4.993	JD	15,813	247,500	06/06/2022	06/08/2025
694308-KG-1	PACIFIC GAS & ELECTRIC			2	2.B FE	7,009,596	102.6730	7,279,538	7,090,000	7,022,926		6,873			5.900	6.059	JD	18,592	418,310	03/07/2023	06/15/2032
694308-KJ-5	PACIFIC GAS & ELECTRIC PCG 6.15 01/15/33			2	2.B FE	12,915,470	103.7900	13,492,639	13,000,000	12,935,001		10,654			6.150	6.225	JJ	368,658	738,000	10/16/2024	01/15/2033
694308-KL-0	PACIFIC GAS & ELECTRIC PCG 6.1 01/15/29			2	2.B FE	4,998,000	103.4970	5,174,843	5,000,000	4,998,950		271			6.100	6.106	JJ	140,639	338,889	06/01/2023	01/15/2029
694308-KM-8	PACIFIC GAS & ELECTRIC PCG 6.4 06/15/33			2	2.B FE	16,214,490	105.4380	17,342,482	16,448,000	16,239,639		17,852			6.400	6.598	JD	46,785	1,052,672	09/08/2023	06/15/2033
694308-KP-1	PACIFIC GAS & ELECTRIC PCG 6.95 03/15/34				2.B FE	1,141,349	109.5660	1,114,282	1,017,000	1,139,041		(2,308)			6.950	5.286	MS	20,812		10/10/2024	03/15/2034

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
695156-AX-7	PACKAGING CORP OF AMERIC				2.B FE	5,212	102.2550	5,113	5,000	5,197		(15)			5.700	5.142	JD	24	285	02/06/2024	12/01/2033
701094-AP-9	PARKER-HANNIFIN CORP PH 4 06/14/49				2.A FE	4,115	78.1830	3,909	5,000	4,139		17			4.000	5.259	JD	9	200	07/11/2023	06/14/2049
709599-BV-5	PENSKE TRUCK LEASING/PTL	0		2	2.B FE	996,738	104.9110	1,049,111	1,000,000	997,419		386			6.200	6.257	JD	2,756	62,000	09/06/2023	06/15/2030
713448-FM-5	PEPSICO INC				1.E FE	4,792	93.5220	4,676	5,000	4,810		19			3.900	4.498	JJ	88	98	02/06/2024	07/18/2032
718172-AC-3	PHILIP MORRIS INTL INC	0			1.G FE	710,214	107.4190	601,547	560,000	673,716		(6,159)			6.375	4.355	MN	4,463	35,700	04/24/2018	05/16/2038
718172-AM-1	PHILIP MORRIS INTL INC	0			1.G FE	686,119	85.1680	596,177	700,000	688,725		439			4.375	4.512	MN	3,913	30,625	04/24/2018	11/15/2041
718172-DA-4	PHILIP MORRIS INTL INC	0		2	1.F FE	5,000,540	100.4730	5,023,638	5,000,000	5,000,845		(206)			5.125	5.120	FA	96,806	256,250	04/27/2023	02/15/2030
718172-DD-8	PHILIP MORRIS INTL INC PM 5 1/2 09/07/30			2	1.F FE	2,964,900	102.4090	3,072,278	3,000,000	2,970,516		4,293			5.500	5.705	MS	52,250	165,000	09/05/2023	09/07/2030
718172-DE-6	PHILIP MORRIS INTL INC PM 5 5/8 09/07/33			2	1.F FE	9,912,215	101.6030	10,160,316	10,000,000	9,925,201		9,742			5.625	5.732	MS	178,125	504,000	10/09/2024	09/07/2033
718546-AL-8	PHILLIPS 66 PSX 4 7/8 11/15/44			2	2.A FE	4,233	86.4770	4,324	5,000	4,256		19			4.875	6.186	MN	31	244	10/10/2023	11/15/2044
72147K-AK-4	PILGRIM'S PRIDE CORP				2.C FE	5,122	101.8620	5,093	5,000	5,113		(9)			6.250	5.907	JJ	156	156	02/06/2024	07/01/2033
723787-AT-4	PIONEER NATURAL RESOURCE				1.D FE	4,658	96.5330	4,827	5,000	4,813		155			1.125	4.874	JJ	26	28	02/06/2024	01/15/2026
72650R-BM-3	PLAINS ALL AMER PIPELINE PAA 3.55 12/15/				2.B FE	4,383	92.9900	4,650	5,000	4,505		84			3.550	5.884	JD	8	178	07/11/2023	12/15/2029
731572-AB-9	RALPH LAUREN CORP			2	1.G FE	4,514	90.7010	4,535	5,000	4,574		61			2.950	4.740	JD	7	148	02/06/2024	06/15/2030
741503-AW-6	BOOKING HOLDINGS INC				1.G FE	4,920	99.7770	4,989	5,000	4,986		66			3.650	5.069	MS	54	183	01/10/2024	03/15/2025
74164M-AB-4	PRIMERICA INC			2	1.G FE	4,240	85.6150	4,281	5,000	4,313		73			2.800	5.200	MN	16	140	02/06/2024	11/19/2031
74170*-BA-6	PRIME PROP FND				2.A	1,750,000	76.9850	1,347,238	1,750,000	1,750,000					3.260	3.260	JD	3,011	57,050	09/13/2019	12/12/2034
742718-GA-1	PROCTER & GAMBLE CO/THE				1.D FE	4,901	95.4940	4,775	5,000	4,909		8			4.050	4.319	JJ	87	101	02/06/2024	01/26/2033
743315-BB-8	PROGRESSIVE CORP			2	1.F FE	5,098	99.0290	4,951	5,000	5,090		(8)			4.950	4.683	JD	11	248	02/06/2024	06/15/2033
74432Q-CA-1	PRUDENTIAL FINANCIAL INC				1.G FE	4,601	87.4710	4,374	5,000	4,611		11			4.600	5.244	MN	29	230	02/06/2024	05/15/2044
744573-AX-4	PUBLIC SERVICE ENTERPRIS PUBLIC SERVICE			2	2.B FE	5,404	104.2020	5,210	5,000	5,396		(8)			6.125	4.975	AO	65		10/15/2024	10/15/2033
74460W-AH-0	PUBLIC STORAGE OP CO				1.F FE	5,077	95.2200	4,761	5,000	5,076		(1)			5.350	5.247	FA	111	134	02/06/2024	08/01/2053
745867-AX-9	PULTEGROUP INC PHM 5 01/15/27			2	2.B FE	2,928	100.1390	3,004	3,000	2,954		21			5.000	5.814	JJ	69	150	10/10/2023	01/15/2027
747525-BR-3	QUALCOMM INC			2	1.F FE	4,609	83.9700	4,198	5,000	4,616		7			4.500	5.019	MN	26	225	01/10/2024	05/20/2052
74762E-AF-9	QUANTA SERVICES INC			2	2.C FE	4,224	89.3160	4,466	5,000	4,359		93			2.900	5.537	AO	36	145	07/11/2023	10/01/2030
74949L-AD-4	RELX CAPITAL INC			2	2.A FE	4,271	90.8240	4,541	5,000	4,386		95			3.000	5.677	MN	16	150	10/10/2023	05/22/2030
749685-AV-5	RPM INTERNATIONAL INC				2.B FE	4,822	97.7470	4,887	5,000	4,871		49			3.750	5.005	MS	55	188	02/06/2024	03/15/2027
75513E-CX-7	RTX CORP			2	2.A FE	5,848	108.9380	5,447	5,000	5,845		(3)			6.400	5.253	MS	94		10/15/2024	03/15/2054
758750-AP-8	REGAL REXNORD CORP				2.C FE	5,164	103.2290	5,161	5,000	5,155		(9)			6.400	5.922	AO	68	160	05/02/2024	04/15/2033
75886F-AE-7	REGENERON PHARMACEUTICAL			2	2.A FE	3,848	83.2680	4,163	5,000	4,020		141			1.750	5.844	MS	26	88	10/10/2023	09/15/2030
759351-AR-0	REINSURANCE GRP OF AMER				2.A FE	5,197	102.8010	5,140	5,000	5,183		(14)			6.000	5.465	MS	88	381	02/06/2024	09/15/2033
759509-AG-7	RELIANCE INC			2	2.A FE	4,046	85.3930	4,270	5,000	4,215		117			2.150	5.429	FA	41	108	07/11/2023	08/15/2030
760759-BC-3	REPUBLIC SERVICES INC				2.A FE	4,949	97.5620	4,878	5,000	4,955		4			5.000	5.124	AO	63	250	07/11/2023	04/01/2034
76131V-AB-9	KITE REALTY GROUP TRUST				2.B FE	4,794	97.7720	4,889	5,000	4,818		24			4.750	5.503	MS	70	238	02/06/2024	09/15/2030
776743-AL-0	ROPER TECHNOLOGIES INC ROP 1 3/4 02/15/3				2.A FE	3,924	82.1560	4,108	5,000	4,101		122			1.750	5.219	FA	33	88	07/11/2023	02/15/2031
778296-AG-8	ROSS STORES INC ROST 1 7/8 04/15/31				2.A FE	3,917	82.5180	4,126	5,000	4,090		119			1.875	5.321	AO	20	94	07/11/2023	04/15/2031
78355H-KY-4	RYDER SYSTEM INC				2.A FE	5,445	108.2360	5,412	5,000	5,414		(31)			6.600	5.417	JD	28	358	02/06/2024	12/01/2033
78403D-AN-0	SBA TOWER TRUST	0			1.F FE	948,982	99.8980	998,975	1,000,000	998,544		37,473			2.836	6.826	MON	1,182	28,439	08/30/2023	01/15/2025
78409V-BQ-6	S&P GLOBAL INC			2	1.G FE	5,194	101.0540	5,053	5,000	5,188		(6)			5.250	4.706	MS	77	131	08/20/2024	09/15/2033
78574M-AA-1	SABRA HEALTH CARE LP			2	2.C FE	4,070	85.8200	4,291	5,000	4,156		86			3.200	6.243	JD	13	160	02/06/2024	12/01/2031
79466L-AM-6	SALESFORCE INC				1.E FE	3,304	61.8060	3,090	5,000	3,327		16			3.050	5.071	JJ	70	153	07/11/2023	07/15/2061
79588T-AA-8	SAMMONS FINANCIAL GROUP			1	2.A FE	37,241,514	95.8200	30,662,251	32,000,000	36,619,407		(149,579)			7.000	5.691	AO	472,889	1,680,000	07/17/2024	10/15/2043
79588T-AC-4	SAMMONS FINANCIAL GROUP			1	2.A FE	17,302,686	98.0090	17,815,114	18,177,000	17,495,039		192,353			4.450	6.183	MN	110,097	808,877	04/08/2024	05/12/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP			2	2.A FE	13,541,860	85.9570	12,665,773	14,735,000	13,614,721		67,522			3.350	4.717	AO	102,838	367,998	07/17/2024	04/16/2031
79588T-AE-0	SAMMONS FINANCIAL GROUP			2	2.A FE	40,748,162	91.4970	39,343,917	43,000,000	41,005,846		126,395			4.750	5.525	AO	470,910	1,308,293	10/09/2024	04/08/2032
808513-CE-3	CHARLES SCHWAB CORP			2	1.F FE	11,087,604	103.0280	11,333,096	11,000,000	11,085,842		(1,763)			5.853	5.732	MN	75,114	599,845	10/09/2024	05/19/2034
816851-BM-0	SEMPRA	0		2	2.C FE	30,141,182	95.4280	35,136,640	36,820,000	30,305,726		97,312			4.125	5.360	AO	379,706	1,327,879	12/19/2024	04/01/2052
81762P-AE-2	SERVICENOW INC			2	1.G FE	3,808	83.1040	4,155	5,000	3,988		148			1.400	5.623	MS	23	70	10/10/2023	09/01/2030
822905-AA-3	SHELL FINANCE US INC				1.D FE	4,472	83.7100	4,186	5,000	4,476		4			4.375	5.218	MN	30	109	10/03/2024	05/11/2045

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
824348-AX-4	SHERWIN-WILLIAMS CO			1	2.B FE	4,316	84.2000	4,210	5,000	4,337		15			4.500	5.540	JD	19	225	07/11/2023	06/01/2047
828807-DF-1	SIMON PROPERTY GROUP LP SPG 2.45 09/13/2				1.G FE	4,195	89.9330	4,497	5,000	4,363		116			2.450	5.572	MS	37	123	07/11/2023	09/13/2029
829932-AA-0	SIXTH STREET LENDING PAR	0		2	2.C FE	22,441,745	101.3670	22,807,674	22,500,000	22,458,923		17,178			6.500	6.548	MS	446,875	422,500	11/04/2024	03/11/2029
829932-AC-6	SIXTH STREET LENDING PAR	0		2	2.C FE	8,985,690	98.4450	8,860,033	9,000,000	8,985,690					5.750	5.787	JJ	150,938		09/09/2024	01/15/2030
842587-DT-1	SOUTHERN CO			2	2.A FE	5,203	102.1670	5,108	5,000	5,188		(15)			5.700	5.157	MS	84	291	02/06/2024	03/15/2034
84265V-AG-0	SOUTHERN COPPER CORP SCCO 5 1/4 11/08/42				2.A FE	4,247	90.4160	4,521	5,000	4,273		21			5.250	6.655	MN	39	263	10/10/2023	11/08/2042
852060-AD-4	SPRINT CAPITAL CORP				2.B FE	5,411	106.2010	5,310	5,000	5,336		(75)			6.875	4.945	MN	44	344	01/10/2024	11/15/2028
854502-AN-1	STANLEY BLACK & DECKER I			2	2.A FE	3,055	57.5790	2,879	5,000	3,087		32			2.750	5.556	MN	18	138	01/10/2024	11/15/2050
857477-CC-5	STATE STREET CORP	0		2	1.D FE	16,587,227	99.3190	16,441,278	16,554,000	16,586,580		(648)			5.159	5.130	MN	102,008	821,468	10/09/2024	05/18/2034
858119-BK-5	STEEL DYNAMICS INC				2.B FE	4,413	92.7120	4,636	5,000	4,523		76			3.450	5.558	AO	36	173	07/11/2023	04/15/2030
860630-AG-7	STIFEL FINANCIAL CORP				2.B FE	4,556	94.3440	4,717	5,000	4,611		55			4.000	5.704	MN	26	200	02/06/2024	05/15/2030
862121-AA-8	STORE CAPITAL LLC			1	2.C FE	18,514,518	96.9730	20,776,408	21,425,000	19,366,126		543,763			4.500	7.960	MS	283,881	948,465	10/09/2024	03/15/2028
863667-AJ-0	STRYKER CORP			2	2.A FE	4,572	86.6900	4,334	5,000	4,588		10			4.625	5.276	MS	68	231	07/11/2023	03/15/2046
86765B-AS-8	ENERGY TRANSFER LP	0		1	2.B FE	750,833	100.7020	755,268	750,000	750,098		(107)			5.950	5.934	JD	3,719	44,625	12/02/2015	12/01/2025
87162W-AF-7	TD SYNNEX CORP			2	2.C FE	4,561	94.9590	4,748	5,000	4,712		151			1.750	5.553	FA	35	88	02/06/2024	08/09/2026
87165B-AR-4	SYNCHRONY FINANCIAL			2	2.C FE	3,999	82.9700	4,149	5,000	4,100		101			2.875	6.147	AO	25	144	01/10/2024	10/28/2031
87233Q-AC-2	TC PIPELINES LP			1	2.B FE	4,811	97.7190	4,886	5,000	4,860		49			3.900	5.157	MN	20	195	02/06/2024	05/25/2027
872540-AV-1	TJX COS INC			2	1.F FE	4,366	89.2180	4,461	5,000	4,498		132			1.150	4.388	MN	7	58	01/10/2024	05/15/2028
872652-AA-0	TPG OPERATING GROUP II TPG OPERATING GRO	0		2	2.A FE	30,058,816	102.3600	30,707,886	30,000,000	30,058,901		85			5.875	5.845	MS	567,917	831,313	10/09/2024	03/05/2034
872898-AE-1	TSMC ARIZONA CORP				1.D FE	3,807	71.9580	3,598	5,000	3,826		19			3.250	4.819	AO	30	163	02/06/2024	10/25/2051
87340#-AA-0	T. ROWE PRICE OHA SELECT PRIVA				2.B FE	40,000,000	106.4470	42,578,734	40,000,000	40,000,000					7.770	7.752	JJ	2,538,200		02/22/2024	03/07/2029
874054-AK-5	TAKE-TWO INTERACTIVE SOF				2.B FE	4,920	99.9800	4,999	5,000	4,943		16			4.950	5.340	MS	64	248	07/11/2023	03/28/2028
87612B-BS-0	TARGA RESOURCES PARTNERS				2.B FE	4,585	96.5610	4,828	5,000	4,651		46			4.875	6.271	FA	102	244	07/11/2023	02/01/2031
87612G-AF-8	TARGA RESOURCES CORP			2	2.B FE	5,367	105.7560	5,288	5,000	5,341		(26)			6.500	5.527	MS	82	290	02/06/2024	03/30/2034
88579Y-AY-7	3M COMPANY				1.G FE	4,678	95.7510	4,788	5,000	4,752		74			2.875	4.802	AO	30	144	02/06/2024	10/15/2027
88947E-AS-9	TOLL BROS FINANCE CORP				2.C FE	4,956	99.9110	4,996	5,000	4,968		12			4.875	5.187	MS	72	244	02/06/2024	03/15/2027
891906-AC-3	GLOBAL PAYMENTS INC	0		1	2.C FE	419,816	99.7610	399,046	400,000	402,465		(2,355)			4.800	4.168	AO	4,800	19,200	05/23/2016	04/01/2026
89417E-AS-8	TRAVELERS COS INC			2	1.F FE	5,276	97.4440	4,872	5,000	5,272		(4)			5.450	5.083	MN	27	273	02/06/2024	05/25/2053
902788-AA-6	UMB FINANCIAL CORP	0		2	2.B FE	16,000,000	97.0000	15,520,006	16,000,000	16,000,000					3.700	3.700	MS	171,022	592,000	09/14/2020	09/17/2030
902788-AB-4	UMB FINANCIAL CORP			2	2.A FE	4,500,000	96.7360	4,353,114	4,500,000	4,500,000					6.250	6.250	MS	72,656	281,250	09/23/2022	09/28/2032
90353T-AQ-3	UBER TECHNOLOGIES INC			2	2.B FE	4,928	92.9910	4,650	5,000	4,929					5.350	5.447	MS	83		10/15/2024	09/15/2054
907825-AA-1	UNION PACIFIC RR 2014-1	0		1	1.D FE	328,001	98.2510	322,263	328,001	328,001					3.227	3.227	MN	1,382	10,585	05/06/2014	05/14/2026
91324P-EW-8	UNITEDHEALTH GROUP INC				1.F FE	4,910	90.1930	4,510	5,000	4,911		2			5.050	5.170	AO	53	253	02/06/2024	04/15/2053
913903-BC-3	UNIVERSAL HEALTH SVCS			2	2.C FE	4,859	93.3300	4,667	5,000	4,862		2			5.050	5.417	AO	67		10/15/2024	10/15/2034
91529Y-AR-7	UNUM GROUP				2.B FE	3,773	74.0500	3,703	5,000	3,790		17			4.125	5.953	JD	9	206	02/06/2024	06/15/2051
92277G-AN-7	VENTAS REALTY LP			2	2.A FE	4,824	97.3300	4,866	5,000	4,853		29			4.400	5.219	JJ	101	110	02/06/2024	01/15/2029
92345Y-AH-9	VERISK ANALYTICS INC				2.B FE	5,153	102.7900	5,139	5,000	5,135		(13)			5.750	5.340	AO	72	288	07/11/2023	04/01/2033
92826C-AF-9	VISA INC	0		1	1.D FE	732,030	85.6380	603,750	705,000	727,786		(706)			4.300	4.065	JD	1,432	30,315	01/10/2024	12/14/2045
928563-AJ-4	VMWARE INC VMW 1.4 08/15/26				2.B FE	4,417	94.7280	4,736	5,000	4,682		183			1.400	5.562	FA	26	70	07/11/2023	08/15/2026
928881-AF-8	VONTIER CORP			2	2.C FE	4,169	85.9110	4,296	5,000	4,257		87			2.950	5.824	AO	37	148	02/06/2024	04/01/2031
929089-AB-6	VOYA FINANCIAL INC	0		1	2.A FE	398,836	98.3200	393,278	400,000	399,804		129			3.650	3.685	JD	649	14,600	06/06/2016	06/15/2026
929160-AZ-2	VULCAN MATERIALS CO			2	2.B FE	4,488	92.5960	4,630	5,000	4,583		65			3.500	5.294	JD	15	175	07/11/2023	06/01/2030
92940P-AD-6	WRKCO INC			2	2.B FE	5,003	99.3720	4,969	5,000	5,003					4.900	4.884	MS	72	245	01/10/2024	03/15/2029
93004#-AA-5	WCAS MANAGEMENT, L.P				2.C PL	73,322,395	103.6400	77,148,306	74,438,980	73,440,206		117,811			9.867	10.942	JAJO	1,326,190	8,046,545	01/19/2024	10/26/2030
931142-FE-8	WALMART INC				1.C FE	4,720	87.1550	4,358	5,000	4,724		4			4.500	4.861	AO	48	225	02/06/2024	04/15/2053
94106L-BW-8	WASTE MANAGEMENT INC				1.G FE	5,015	98.0890	4,904	5,000	5,014		(1)			4.875	4.837	FA	92	252	02/06/2024	02/15/2034
95000U-3B-7	WELLS FARGO & COMPANY			2	2.A FE	2,345,413	96.5610	2,414,035	2,500,000	2,360,276		11,971			4.897	5.719	JJ	53,051	108,958	10/09/2024	07/25/2033
95000U-3G-6	WELLS FARGO & COMPANY WFC 6.303 10/24/29			2	1.E FE	2,500,000	104.0590	2,601,463	2,500,000	2,500,000					6.303	6.303	AO	29,764	157,575	10/16/2023	10/23/2029
95000U-3H-4	WELLS FARGO & COMPANY WFC 6.491 10/23/34			2	1.E FE	7,000,000	106.2510	7,437,550	7,000,000	7,000,000					6.491	6.491	AO	85,825	454,370	10/16/2023	10/23/2034
95040Q-AD-6	WELLTOWER OP LLC WELL 4 1/4 04/15/28			2	2.A FE	4,706	97.8930	4,895	5,000	4,789		57			4.250	5.677	AO	45	213	07/11/2023	04/15/2028

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
958102-AQ-8	WESTERN DIGITAL CORP			2	2.C FE	4,251	89.0190	4,451	5,000	4,377		126			2.850	6.361	FA	59	143	01/10/2024	02/01/2029
960386-AM-2	WESTINGHOUSE AIR BRAKE WAB 4.7 09/15/28				2.B FE	4,809	99.0300	4,952	5,000	4,858		33			4.950	5.812	MS	73	235	07/11/2023	09/15/2028
960413-AT-9	WESTLAKE CORP WLK 3.6 08/15/26				2.B FE	4,706	97.9580	4,898	5,000	4,839		92			3.600	5.703	FA	68	180	07/11/2023	08/15/2026
962166-CC-6	WEYERHAEUSER CO				2.B FE	4,974	100.0200	5,001	5,000	4,984		10			4.750	4.995	MN	30	238	02/06/2024	05/15/2026
969457-BY-5	WILLIAMS COMPANIES INC WMB 2.6 03/15/31			2	2.B FE	4,108	86.1600	4,308	5,000	4,252		99			2.600	5.479	MS	38	130	07/11/2023	03/15/2031
98138H-AJ-0	WORKDAY INC			2	2.B FE	4,446	91.0550	4,553	5,000	4,523		53			3.800	5.409	AO	48	190	07/11/2023	04/01/2032
98310W-AM-0	TRAVEL + LEISURE CO	0		1	3.C FE	499,830	100.2500	501,252	500,000	499,986		18			6.600	5.104	AO	8,250	33,000	09/10/2015	10/01/2025
98978V-AK-9	ZOETIS INC	0		1	2.A FE	760,260	99.8950	749,215	750,000	750,784		(1,229)			4.500	4.327	MN	4,500	33,750	12/01/2015	11/13/2025
98978V-AV-5	ZOETIS INC			2	2.B FE	5,323	103.0730	5,154	5,000	5,293		(30)			5.600	4.679	MN	35	280	01/10/2024	11/16/2032
G2964#-AA-7	AP GRANGE HOLDINGS, LLC AP GRANGE HOLDIN				1.G PL	180,000,000	99.8980	179,816,400	180,000,000	180,000,000					6.500	6.500	MJSD	357,500	6,107,343	06/04/2024	03/20/2045
C8665*-AD-8	TFI INTERNATIONAL INC				2.B PL	1,000,000	81.7230	817,230	1,000,000	1,000,000					3.350	3.350	JAJO	8,003	33,500	10/23/2020	01/05/2033
G1097*-AA-3	BICESTER MOTION INNOVATION LIM DELAYED D				3.B Z	7,776,575	100.0000	7,575,813	7,575,813	7,575,813				(200,762)	9.200	9.326	MON	1,910	197,759	12/31/2024	06/13/2026
G7371#-AA-3	RANDALL & QUILTER INVESTMENT H UNSECURED				6. *				47,250,000			(150)	46,451,014		8.750		MJSD		(1,042,089)	07/03/2023	11/16/2033
06368L-C5-3	BANK OF MONTREAL		A		1.F FE	5,057	101.1530	5,058	5,000	5,040		(17)			5.266	4.829	JD	15	263	02/06/2024	12/11/2026
11271L-AK-8	BROOKFIELD FINANCE INC BNCN 6.35 01/05/3	0	A	2	1.G FE	12,808,562	105.4250	13,441,717	12,750,000	12,807,477		(1,085)			6.350	6.280	JJ	395,817	448,999	10/09/2024	01/05/2034
11271L-AM-4	BROOKFIELD FINANCE INC BROOKFIELD FINANC	0	A		1.G FE	2,365,515	100.7670	2,305,557	2,288,000	2,364,502		(1,013)			5.675	5.242	JJ	68,529		10/10/2024	01/15/2035
12532H-AC-8	CGI INC		A	2	2.A FE	4,538	94.5880	4,729	5,000	4,699		161			1.450	5.195	MS	22	73	01/10/2024	09/14/2026
13607L-WW-9	CANADIAN IMPERIAL BANK CANADIAN IMPERIAL		A	2	1.F FE	5,278	104.5840	5,229	5,000	5,258		(21)			6.092	5.331	AO	74	305	02/06/2024	10/03/2033
136385-AX-9	CANADIAN NATL RESOURCES CNQCN 3.85 06/01		A		2.A FE	4,705	97.8720	4,894	5,000	4,810		72			3.850	5.557	JD	16	193	07/11/2023	06/01/2027
13645R-BH-6	CANADIAN PACIFIC RAILWAY		A		2.A FE	3,500	65.1240	3,256	5,000	3,523		23			3.100	5.138	JD	12	155	02/06/2024	12/02/2051
286181-AH-5	ELEMENT FLEET MANAGEMENT ELEMENT FLEET M	0	A	2	2.A FE	1,901,664	101.7370	1,933,011	1,900,000	1,901,038		(617)			6.271	6.232	JD	1,655	119,149	09/06/2023	06/26/2026
29250N-BC-8	ENBRIDGE INC		A	2	2.C FE	4,250,000	96.6880	4,834,389	5,000,000	4,251,949		1,330			5.750	6.792	JJ	132,569	287,500	11/06/2023	07/15/2080
29250N-BS-3	ENBRIDGE INC ENBCN 8 1/4 01/15/2084 NC5	0	A	2	2.C FE	22,158,414	104.5620	23,069,514	22,063,000	22,152,489		(5,925)			8.250	8.122	JJ	839,313	1,329,167	09/11/2024	01/15/2084
29250N-BT-1	ENBRIDGE INC ENBCN 8 1/2 01/15/2084		A	2	2.C FE	12,000,000	111.0750	13,329,000	12,000,000	12,000,000					8.500	8.500	JJ	470,333	821,667	09/18/2023	01/15/2084
29250N-CF-0	ENBRIDGE INC	0	A	2	2.C FE	8,532,250	102.7620	8,734,804	8,500,000	8,531,269		(981)			7.200	7.145	JD	6,800	306,000	07/18/2024	06/27/2054
29250N-CG-8	ENBRIDGE INC	0	A	2	2.C FE	10,534,375	103.8400	10,903,231	10,500,000	10,531,774		(2,601)			7.375	7.301	MS	228,010	167,781	07/18/2024	03/15/2055
303901-BL-5	FAIRFAX FINL HLDGS LTD		A		2.B FE	4,811	101.2150	5,061	5,000	4,835		17			5.625	6.175	FA	105	281	07/11/2023	08/16/2032
349553-AM-9	FORTIS INC		A	2	2.C FE	4,751	96.8480	4,842	5,000	4,832		81			3.055	5.084	AO	37	153	02/06/2024	10/04/2026
496902-AT-4	KINROSS GOLD CORP		A		2.C FE	5,225	103.9110	5,196	5,000	5,213		(12)			6.250	5.614	JJ	144	156	05/03/2024	07/15/2033
56501R-AD-8	MANULIFE FINANCIAL CORP		A		1.F FE	5,015	97.5450	4,877	5,000	5,015					5.375	5.351	MS	87	269	01/10/2024	03/04/2046
63307A-2X-2	NATIONAL BANK OF CANADA NATIONAL BANK OF		A		1.F FE	5,095	101.9270	5,096	5,000	5,080		(16)			5.600	5.151	JD	10	280	02/06/2024	12/18/2028
775109-CH-2	ROGERS COMMUNICATIONS IN		A		2.C FE	4,514	89.9200	4,496	5,000	4,559		45			3.800	5.289	MS	56	190	02/06/2024	03/15/2032
78016F-ZX-5	ROYAL BANK OF CANADA		A		1.E FE	4,990	98.3180	4,916	5,000	4,991		1			5.000	5.028	FA	104	125	02/06/2024	02/01/2033
884903-BV-6	THOMSON REUTERS CORP		A	2	2.A FE	4,816	98.1830	4,909	5,000	4,890		74			3.350	5.030	MN	21	168	01/10/2024	05/15/2026
G9381@-AA-9	VITA COVENTRY 1 LIMITED CONSTRUCTION LOA		B		2.B PL	61,519,702	100.5820	61,502,752	61,146,575	61,146,575				(1,093,647)	10.297	5.608	MON	17,250	6,470,990	08/22/2023	01/31/2025
G1331#-AA-5	BREO HUNDRED LTD CONSTRUCTION LOAN		B		1.G PL	95,310,098	99.8170	94,847,417	95,021,607	95,026,938		5,413		(1,824,756)	9.200	8.954	MON	23,951	7,414,457	12/31/2024	02/28/2025
G0418*-AA-7	ANCHORAGE GATEWAY (CW) LIMITED CONSTRUCT		B		1.G PL	57,488,774	100.5750	59,560,766	59,220,443	59,220,443				(949,122)	9.250	6.401	MON	240,127	4,269,274	12/16/2024	03/24/2025
L2968@-AA-9	EMERSON PROPCO S.A R.L, CONSTRUCTION		B		2.B PL	121,020,022	97.8510	111,543,761	113,993,863	113,993,863				(2,317,736)	6.469	5.786	MON	20,203	6,435,389	08/12/2024	06/13/2025

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G8101*-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L		B		2.B PL	259,555,006	101.2010	263,900,961	260,768,054	260,768,054				(4,165,080)	8.960	6.760	MON	64,013	25,014,286	12/20/2024	08/31/2025
G2943@-AA-5	EDYN (WOOD WHARF B2) I LIMITED CONSTRUCT		B		1.G PLGI	29,761,773	99.3610	27,791,625	27,970,407	27,983,464		(6,433)		(580,842)	9.000	9.138	MON	6,897	3,312,291	05/31/2024	09/20/2025
G9381*-AA-1	VITA LIVING T1 LIMITED AND VIT CONSTRUCT		B		2.C PL	168,735,876	96.9870	163,687,311	168,772,091	168,772,090				(2,863,063)	6.125	6.213	MON	28,321	10,020,462	12/31/2024	02/28/2026
G0717*-AA-5	BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT		B		2.B PL	9,977,196	94.7460	8,939,595	9,435,331	9,435,331				(113,694)	8.900	6.805	MON	39,111	661,981	12/16/2024	12/15/2026
G4639#-AA-8	HOUSE OF SOCIAL ONE LIMITED		B		4.B PL	68,165,298	103.0060	68,765,124	66,758,061	66,758,061				(1,407,237)	9.200	9.540	MON	269,227	3,824,409	12/16/2024	02/15/2027
G5955*-AA-5	MEDFORD FUNDING DAC		B		1.F PL	208,506,647	100.0000	201,695,565	201,695,565	201,695,565				(3,762,226)	9.757	4.076	MON	916,576	16,887,013	12/16/2024	04/03/2027
E6001*-AA-9	GLOBAL ESCACEL, S.L		B		4.C PL	12,806,614	99.1420	12,216,740	12,322,472	12,322,472		1		(484,142)	6.810	6.907	MON	2,331	1,491,279	12/31/2024	09/30/2027
000000-00-0	UBS AG LONDON		D		2.A FE	105,679,772	122.6380	84,497,803	68,899,992	104,583,909		2,952,114			11.695	2.764	JAN	8,013,338	4,339,881	04/29/2022	01/03/2028
E7832@-AA-0	ORIA COLIVING, S.L.U		B		4.B Z	3,698,648	100.0000	3,549,333	3,549,333	3,549,333				(149,315)	6.590	6.681	MON	650	304,592	12/31/2024	10/18/2028
G7304*-AT-8	QUADGAS FINANCE PLC		D		2.C Z	25,000,000	98.7190	24,679,712	25,000,000	25,000,000					6.140	6.140	JD	85,278		10/23/2024	06/11/2029
G3908*-AE-0	GASTMIDCOLIMITED		D		2.B PL	43,500,000	96.6000	42,020,861	43,500,000	43,500,000					5.480	5.480	MN	231,758		09/24/2024	11/26/2029
G7304*-AU-5	QUADGAS FINANCE PLC		D		2.C FE	25,000,000	98.6720	24,668,007	25,000,000	25,000,000					6.390	6.390	JD	88,750		10/23/2024	12/11/2031
G4217*-AA-2	HG GLOBAL LTD TERM LOAN		D	2	2.B FE	142,148,500	107.8130	150,884,737	139,950,000	141,932,129		(277,458)			10.845	9.396	JAJO	2,578,197	10,179,631	12/18/2024	04/29/2032
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE C TRANCHE A		B		1.G PL	37,798,092	100.0000	36,501,107	36,501,107	36,501,107				(1,296,985)	6.119	6.167		49,633	268,950	12/18/2024	11/07/2034
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE C TRANCHE C		B		1.G PL	49,643,010	100.0000	47,911,995	47,911,995	47,911,995				(1,731,016)	6.119	6.167		65,150	379,025	11/14/2024	11/07/2034
G4192D-AC-8	GROUP ARK INSURANCE LIMITED		D		2.A FE	33,040,000	105.8150	37,035,213	35,000,000	33,074,783		34,783			10.689	12.692	MJSD	10,392	4,102,310	02/20/2024	09/30/2041
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC Foreign Bon		D		1.D PL	82,478,469	80.7030	66,562,840	82,478,469	82,478,469					3.800		MJSD	8,706	2,987,467	08/27/2020	09/30/2045
00774M-AX-3	AERCAP IRELAND CAP/GLOBA		D		2.A FE	4,054	87.1510	4,358	5,000	4,183		90			3.300	6.184	JJ	69	165	07/11/2023	01/30/2032
007924-AJ-2	AEGON LTD		D	2	2.C FE	4,818	98.3530	4,918	5,000	4,821		4			5.500	5.781	AO	61	275	02/06/2024	04/11/2048
013822-AE-1	ALCOA NEDERLAND HOLDING	0	D		3.A FE	539,688	100.3570	551,963	550,000	542,635		2,217			5.500	6.002	JD	1,344	30,250	09/06/2023	12/15/2027
03939A-AA-5	ARCH CAPITAL GROUP LTD		D		2.A FE	3,607	71.3680	3,568	5,000	3,641		23			3.635	5.663	JD	1	182	07/11/2023	06/30/2050
04621W-AD-2	ASSURED GUARANTY US HLDG			2	2.A FE	4,274	88.3070	4,415	5,000	4,333		59			3.150	5.646	JD	7	158	04/19/2024	06/15/2031
054536-AA-5	AXA SA AVY 4 7/8 12/06/28		D		1.G FE	5,996	117.4990	5,875	5,000	5,885		(112)			8.600	5.114	JD	19	430	02/06/2024	12/15/2030
05635J-AC-4	BACARDI LTD / MARTINI BV	0	D	2	2.C FE	1,447,780	96.9510	1,454,258	1,500,000	1,449,786		1,425			5.900	6.207	JD	3,933	88,500	09/06/2023	06/15/2043
05964H-AV-7	BANCO SANTANDER SA		D		2.B FE	5,237	105.0120	5,251	5,000	5,220		(17)			6.921	6.251	FA	137	173	02/06/2024	08/08/2033
191241-AH-1	COCA-COLA FEMSA SAB CV KOF 2 3/4 01/22/3		D	2	1.G FE	4,483	89.5460	4,477	5,000	4,557		74			2.750	4.741	JJ	61	138	01/10/2024	01/22/2030
251526-CT-4	DEUTSCHE BANK NY DB 7.079 02/10/34			2	2.C FE	5,064	103.0710	5,154	5,000	5,059		(5)			7.079	6.882	FA	139	354	02/06/2024	02/10/2034
28504D-AC-7	ELECTRICITE DE FRANCE SA	0	D	2	2.A FE	1,011,574	104.8610	1,048,606	1,000,000	1,010,442		(955)			6.250	6.087	MN	6,597	62,500	09/06/2023	05/23/2033
29266M-AF-6	IBERDROLA INTL BV		D		2.A FE	5,741	110.4520	5,523	5,000	5,702		(39)			6.750	5.123	JJ	156	169	02/06/2024	07/15/2036
33938X-AA-3	FLEX LTD FLEX 4 7/8 06/15/29				2.C FE	4,771	97.9630	4,898	5,000	4,821		34			4.875	5.800	JD	11	244	07/11/2023	06/15/2029
344419-AC-0	FOMENTO ECONOMICO MEX		D		2.A FE	3,765	71.5520	3,578	5,000	3,798		23			3.500	5.233	JJ	80	175	07/11/2023	01/16/2050
35177P-AL-1	ORANGE SA	0	D	1	2.A FE	599,050	119.0820	500,146	420,000	518,843		(13,625)			9.000	4.574	MS	12,600	37,800	04/24/2018	03/01/2031
36164Q-NA-2	GE CAPITAL INTL FUNDING		D		2.A FE	4,666	92.3820	4,619	5,000	4,696		20			4.418	5.156	MN	28	221	07/11/2023	11/15/2035
404280-BT-5	HSBC HOLDINGS PLC HSBC 4.583 06/19/29		D	2	1.G FE	4,681	97.9630	4,898	5,000	4,751		48			4.583	5.870	JD	8	229	07/11/2023	06/19/2029
45262B-AG-8	IMPERIAL BRANDS FIN PLC	0	D	2	2.B FE	3,987,560	101.0830	4,043,321	4,000,000	3,988,715		1,155			5.500	5.564	FA	110,000		06/24/2024	02/01/2030
45262B-AH-6	IMPERIAL BRANDS FIN PLC	0	D	2	2.B FE	17,910,000	99.6830	17,942,945	18,000,000	17,913,359		3,359			5.875	5.942	JJ	528,750		06/24/2024	07/01/2034
456837-BH-5	ING GROEP NV INTNED 6.114 09/11/34		D		1.G FE	5,212	103.5540	5,178	5,000	5,198		(13)			6.114	5.578	MS	93	306	02/06/2024	09/11/2034
46590X-AX-4	JBS USA HOLD/FOOD/LUX CO				2.C FE	4,990	101.7220	5,086	5,000	4,990		1			6.500	6.515	JD	27	325	02/06/2024	12/01/2052
500472-AC-9	KONINKLIJKE PHILIPS NV PHIANA 6 7/8 03/1		D		2.A FE	5,502	107.7540	5,388	5,000	5,469		(23)			6.875	5.844	MS	105	344	07/11/2023	03/11/2038
53944Y-AP-8	LLOYDS BANKING GROUP PLC		D	2	1.G FE	4,583	95.6450	4,782	5,000	4,699		116			1.627	4.343	MN	11	81	01/10/2024	05/11/2027
55608X-AB-3	MACQUARIE BANK LTD	0	D		2.A FE	498,670	99.8880	499,438	500,000	499,927		160			4.875	4.909	JD	1,422	24,375	06/02/2015	06/10/2025
606822-BM-5	MITSUBISHI UFJ FIN GRP MUFG 3.195 07/18/		D		1.G FE	4,411	92.7710	4,639	5,000	4,538		87			3.195	5.522	JJ	72	160	07/11/2023	07/18/2029
60687Y-DB-2	MIZUHO FINANCIAL GROUP		D	2	1.G FE	5,158	101.9620	5,098	5,000	5,146		(12)			5.748	5.316	JJ	140	144	02/06/2024	07/06/2034
62954H-AV-0	NXP BV/NXP FDG/NXP USA NXPI 4.3 06/18/29		D		2.A FE	4,703	97.0880	4,854	5,000	4,768		45			4.300	5.485	JD	8	215	07/11/2023	06/18/2029

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63254A-AS-7	NATIONAL AUSTRALIA BK/NY				1.D FE	4,745	97.0300	4,852	5,000	4,836		91			2.500	4.744	JJ	59	63	02/06/2024	07/12/2026
636274-AE-2	NATIONAL GRID PLC		D	2	2.B FE	5,172	102.0630	5,103	5,000	5,159		(13)			5.809	5.327	JD	15	290	02/06/2024	06/12/2033
67078A-AF-0	NVENT FINANCE SARL		D		2.C FE	5,094	99.7350	4,987	5,000	5,087		(7)			5.650	5.388	MN	36	283	02/06/2024	05/15/2033
686330-AN-1	ORIX CORP		D		1.G FE	4,240	84.0480	4,202	5,000	4,323		83			2.250	4.808	MS	35	113	02/06/2024	03/09/2031
709629-AS-8	PENTAIR FINANCE SARL		D	2	2.C FE	5,199	102.5970	5,130	5,000	5,182		(18)			5.900	5.294	JJ	136	148	02/06/2024	07/15/2032
71531Q-AD-3	PERSHING SQUARE HOLDINGS PSHNA 3 1/4 11/		D	2	2.B FE	6,278,862	85.6110	6,848,851	8,000,000	6,505,528		177,293			3.250	7.200	MN	33,222	235,625	10/09/2024	11/15/2030
767201-AT-3	RIO TINTO FIN USA LTD		D		1.F FE	3,293	61.0970	3,055	5,000	3,319		26			2.750	5.052	MN	23	138	02/06/2024	11/02/2051
822582-AD-4	SHELL INTERNATIONAL FIN	0	D	1	1.D FE	735,459	108.8750	609,702	560,000	693,800		(6,984)			6.375	4.108	JD	1,587	35,700	04/24/2018	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN	0	D	1	1.D FE	668,433	99.8010	558,888	560,000	644,969		(3,941)			5.500	4.146	MS	8,213	30,800	04/24/2018	03/25/2040
85917P-AA-5	STERIS PLC		D	2	2.B FE	4,303	86.3690	4,318	5,000	4,379		76			2.700	5.060	MS	40	135	02/06/2024	03/15/2031
86562M-DC-1	SUMITOMO MITSUI FINL GRP	0	D		1.G FE	1,904,371	103.5190	1,966,860	1,900,000	1,903,800		(552)			5.852	5.809	JJ	51,888	111,188	09/06/2023	07/13/2030
88034P-AB-5	TENCENT MUSIC ENT GRP		D		1.F FE	4,101	84.0550	4,203	5,000	4,207		106			2.000	5.275	MS	33	100	02/06/2024	09/03/2030
89153V-AV-1	TOTALENERGIES CAP INTL		D	2	1.D FE	3,581	65.6110	3,281	5,000	3,605		24			3.127	5.098	MN	14	156	02/06/2024	05/29/2050
892331-AM-1	TOYOTA MOTOR CORP		D		1.E FE	4,659	96.1720	4,809	5,000	4,799		140			1.339	4.742	MS	18	67	02/06/2024	03/25/2026
892938-AA-9	TRANE TECH FIN LTD		D		2.A FE	5,007	100.3010	5,015	5,000	5,007		(1)			5.250	5.230	MS	86	263	07/11/2023	03/03/2033
902133-AZ-0	TYCO ELECTRONICS GROUP S		D		1.G FE	4,972	100.0070	5,000	5,000	4,985		13			4.500	4.783	FA	86	225	01/10/2024	02/13/2026
91311Q-AC-9	UNITED UTILITIES PLC		D		2.A FE	5,358	105.3580	5,268	5,000	5,293		(65)			6.875	5.080	FA	130	344	02/06/2024	08/15/2028
961214-EW-9	WESTPAC BANKING CORP		D		1.D FE	4,414	90.0360	4,502	5,000	4,515		101			1.953	4.716	MN	11	98	02/06/2024	11/20/2028
AQ2322-84-2	TELENET FINANCE LUX NOTE TELENET FINANCE		D		3.C FE	384,500	96.0000	384,000	400,000	392,928		1,977			5.500	6.125	JJ	10,144	22,000	04/06/2020	03/01/2028
BR6668-78-3	PERSHING SQUARE HOLDINGS PSHNA 3 1/4 10/		D	2	2.B FE	6,780,216	82.5750	7,596,900	9,200,000	7,082,848		232,244			3.250	7.686	AO	74,750	299,000	09/06/2023	10/01/2031
G9387*-AA-5	VITA YELLOW 2 LIMITED		B		3.B Z	48,625,966	100.0000	48,561,987	48,561,987	48,561,987				(63,979)	8.400	8.548	MON	11,176	304,510	12/31/2024	02/28/2029
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,524,714,366	XXX	8,472,770,839	8,566,741,765	8,511,353,747		16,058,320	46,451,014	(40,918,312)	XXX	XXX	XXX	126,352,248	471,510,535	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660T-GS-6	AMERICAN HOME MORTGAGE INVESTM 2005-4 3A			2	1.G FM	673,825	67.7450	580,811	857,352	733,152		3,103			5.053	7.671	MON	854	18,861	05/30/2013	11/25/2045
03216A-AD-3	AMRESCO SECURITIZED NET INTERE 1999-1A A			4	1.A FM			1	735,399						9.100		MON		41,816	03/29/1999	09/27/2029
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS 2023-NQM4	0		4	1.A FE	1,243,787	100.6850	1,256,789	1,248,245	1,243,704		(46)			6.435	6.512	MON	6,694	79,776	09/06/2023	05/25/2063
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERTI 2004-4 M1			4	1.A FM	90,389	101.3040	97,412	96,158	94,678		199			5.173	5.692	MON	83	5,157	11/07/2016	07/25/2034
17309A-AA-7	CITIMORTGAGE ALTERNATIVE LOAN 2006-A1 1A			4	1.A FM	140,036	91.9960	148,505	161,425	148,551		640			5.750	7.914	MON	774	9,212	06/20/2011	04/25/2036
25150Q-AA-5	DEUTSCHE ALT-A SECURITIES INC 2006-OA1 A			2	1.A FM	297,629	91.9610	303,692	330,240	307,311		488			4.853	5.957	MON	267	11,798	04/10/2017	02/25/2047
36169D-AA-0	GCAT 2023-NQM2 A1	0		4	1.A	1,314,394	99.8470	1,332,458	1,334,506	1,315,653		477			5.837	6.019	MON	6,491	77,444	09/06/2023	11/25/2067
45256V-AD-9	IMPAC SECURED ASSETS CORP. 2006-2 1A2B			4	1.A FM	73,380	95.0240	85,936	90,436	80,715		758			4.793	7.513	MON	72	5,671	11/10/2016	08/25/2036
80382S-AP-3	SAIL NET INTEREST MARGIN NOTES 2003-3 A			4	1.A FM		116.1620	72,720	62,602						7.750		MON	54	27,323	05/21/2003	04/27/2033
92539D-AA-6	VERUS SECURITIZATION TRUST 2023-2 A1	0		4	1.A	1,399,809	100.5300	1,420,400	1,412,917	1,400,861		780			6.193	6.407	MON	7,292	85,545	09/06/2023	03/25/2068
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS 2006-8 A3			2	2.C FM	563,287	42.2300	425,721	1,008,094	563,287					4.117	8.421	MON		16,614	01/16/2014	10/25/2036
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS 2006-7 A5			4	1.A FM	155,890	26.4390	80,716	305,293	80,716	(12,597)	4,883			3.932	9.401	MON	1,000	4,097	02/23/2016	09/25/2036
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,952,426	XXX	5,805,161	7,642,667	5,968,628	(12,597)	11,282			XXX	XXX	XXX	23,581	383,314	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054A-AY-5	BANC OF AMERICA COMMERCIAL MOR 2015-UBS7			4	1.A FE	695,032	0.2170	24,153		18,928		(76,483)			0.726	2.889	MON	6,733	102,382	06/02/2016	09/15/2048

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06054A-BD-0	BANC OF AMERICA COMMERCIAL MOR 2015-UBS7			4	1.G	1,286,903	89.3640	1,563,875	1,750,000	1,286,903					4.334	23.356	MON	6,321	77,191	10/25/2017	09/15/2048
06054M-AF-0	BANC OF AMERICA COMMERCIAL MOR 2016-UB10			4	1.A FE	258,826	1.2550	25,090		18,721		(23,762)			1.722	4.135	MON	2,868	36,063	05/23/2016	07/15/2049
06427D-AT-0	BANC OF AMERICA COMMERCIAL MOR 2017-BNK3			4	1.A FE	1,273,124	1.5750	238,614		203,451		(126,126)			1.004	4.194	MON	12,674	163,644	02/03/2017	02/15/2050
12514M-BD-6	CD COMMERCIAL MORTGAGE TRUST 2016-CD1 XA			4	1.C FE	814,953	1.1650	89,511		78,222		(86,636)			1.342	3.440	MON	8,599	110,453	08/11/2016	08/10/2049
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST 2017-CD3 XA			4	1.B FE	690,885	1.5800	138,982		110,592		(75,090)			0.949	4.432	MON	6,957	90,302	01/30/2017	02/10/2050
12531W-BC-5	CFCRE COMMERCIAL MORTGAGE TRUS 2016-C3 X			4	1.A FE	1,176,018	0.5670	84,441		112,933		(128,967)			0.952	5.323	MON	11,820	169,324	03/23/2016	01/10/2048
12593Q-BF-6	COMM MORTGAGE TRUST 2015-CR26 XA			4	1.A FE	1,216,379	0.1910	32,634		187		(105,066)			0.885	6.286	MON	12,600	165,131	01/28/2016	10/10/2048
12595F-AL-6	CSAIL COMMERCIAL MORTGAGE TRUS 2017-CX9			4	1.A	1,126,380	76.0850	1,331,485	1,750,000	1,126,380					4.041	9.993	MON		71,480	09/19/2017	09/15/2050
12595V-AG-2	COMM MORTGAGE TRUST 2018-COR3 B			4	3.B	257,500	82.8810	207,203	250,000	252,658		(822)			4.516	4.167	MON	941	11,476	05/04/2018	05/10/2051
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 X			4	1.A FE	95,120	0.0010	16				(9,341)			0.449		MON	594	12,779	02/29/2016	04/15/2050
12635Q-BH-2	COMM MORTGAGE TRUST 2015-CR27 XA			4	1.A FE	552,406	0.3220	24,436		35,088		(55,803)			0.899	1.160	MON	5,681	73,866	03/24/2016	10/10/2048
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE 2016-GC37			4	1.A FE	709,669	1.1580	63,199		76,122		(79,866)			1.643	2.113	MON	7,473	94,290	04/14/2016	04/10/2049
17291C-BV-6	CITIGROUP COMMERCIAL MORTGAGE 2016-C2 C			4	1.A	3,089,798	92.2660	2,767,985	3,000,000	3,014,367		(10,311)			4.031	3.687	MON	10,078	120,930	08/11/2016	08/10/2049
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE 2016-C2 XA			4	1.A FE	1,272,527	1.6960	160,088		192,012		(131,798)			1.654	4.173	MON	13,003	163,159	08/12/2016	08/10/2049
17324T-AM-1	CITIGROUP COMMERCIAL MORTGAGE 2016-GC36			4	2.A	1,392,911	80.0630	1,721,349	2,150,000	1,392,911					4.745	28.222	MON	8,502	103,731	07/12/2017	02/10/2049
17325D-AJ-2	CITIGROUP COMMERCIAL MORTGAGE 2016-P5 XA			4	1.B FE	411,555	1.5730	59,853		59,969		(38,874)			1.371	4.306	MON	4,345	54,943	10/03/2016	10/10/2049
17325G-AH-9	CITIGROUP COMMERCIAL MORTGAGE 2016-C3 C			4	1.C	2,968,945	81.7610	2,452,831	3,000,000	2,989,222		3,015			4.011	4.159	MON	10,027	122,977	03/21/2017	11/15/2049
17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE 2017-P7 XA			4	1.A FE	789,752	1.8040	166,380		143,758		(83,857)			1.077	2.546	MON	8,273	106,837	04/04/2017	04/14/2050
29429E-AF-8	CITIGROUP COMMERCIAL MORTGAGE 2016-P4 XA			4	1.A FE	1,213,637	1.8900	158,625		164,686		(118,068)			1.890	4.199	MON	13,212	165,195	07/15/2016	07/10/2049
36198E-AY-1	GS MORTGAGE SECURITIES TRUST 2013-GC13 C			4	1.A	1,019,961	85.0000	850,000	1,000,000	1,000,000		796			3.872	3.715	MON	3,227	39,193	05/23/2016	07/10/2046
36251F-AY-2	GS MORTGAGE SECURITIES TRUST 2015-GC28 X			4	1.A FE	9,950	0.0010	2				(1,367)			0.678		MON	93	1,614	02/24/2017	02/10/2048
36252A-AE-6	GS MORTGAGE SECURITIES TRUST 2015-GS1 XA			4	1.B FE	774,408	0.3780	48,383		69,152		(87,451)			0.752	5.383	MON	8,016	106,567	03/28/2016	11/10/2048
46590L-AV-4	JPMDB COMMERCIAL MORTGAGE SECU 2016-C2 X			4	1.B FE	854,036	1.2650	98,573		64,305		(80,383)			1.470	3.912	MON	9,546	120,760	03/16/2017	06/15/2049
46590M-AT-7	JP MORGAN CHASE COMMERCIAL MOR 2016-JP2			4	1.A FE	1,044,809	1.6630	123,314		110,001		(113,522)			1.786	3.557	MON	11,037	140,910	07/11/2016	08/15/2049
46590M-AX-8	JP MORGAN CHASE COMMERCIAL MOR 2016-JP2			2	2.B	1,576,309	80.7760	1,857,844	2,300,000	1,576,309					3.814	19.863	MON	7,311	89,379	06/27/2018	08/15/2049
46590R-AG-4	JP MORGAN CHASE COMMERCIAL MOR 2016-JP3			4	1.A FE	710,620	1.5580	102,065		101,079		(62,210)			1.312	8.010	MON	7,165	93,910	09/23/2016	08/15/2049
46643A-BL-6	JPMBB COMMERCIAL MORTGAGE SECU 2014-C23			4	1.A	2,365,652	94.3490	2,217,207	2,350,000	2,350,000		2,105			4.549	4.360	MON	8,908	107,622	04/20/2017	09/15/2047
46644R-BB-0	JPMBB COMMERCIAL MORTGAGE SECU 2015-C29			2	1.A FE	216,508	0.0690	2,759		1,314		(15,200)			0.517	2.028	MON	1,733	24,302	06/05/2015	05/15/2048

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46646R-AQ-6	JPMDB COMMERCIAL MORTGAGE SECU 2016-C4 C			4	2.C	1,303,130	80.7940	1,615,880	2,000,000	1,303,130					3.039	19.064	MON	5,065	62,081	10/25/2017	12/15/2049
46647T-AU-2	JP MORGAN CHASE COMMERCIAL MOR 2017-JP5			4	1.A FE	1,246,733	1.3960	230,751		224,402		(111,062)			0.767	5.087	MON	10,563	165,477	03/08/2017	03/15/2050
55316T-AC-3	MFT TRUST 2020-B6 B			4	3.A FE	5,216,610	64.2210	3,596,400	5,600,000	5,362,886		36,041			3.283	4.148	MON	15,320	186,900	08/18/2020	08/10/2040
55316T-AE-9	MFT TRUST 2020-B6 C			4	4.B FE	2,606,376	60.0080	1,800,244	3,000,000	2,753,590		36,759			3.283	4.997	MON	8,207	100,125	08/18/2020	08/10/2040
61690A-AF-1	MORGAN STANLEY BAML TRUST 2015-C27 XA			4	1.A FE	71,734	0.2250	2,335		2,023		(6,976)			0.846	3.697	MON	731	9,591	06/07/2016	12/15/2047
61767F-BB-6	MORGAN STANLEY CAPITAL I TRUST 2016-UB11			4	1.A FE	800,595	1.6710	118,504		87,289		(74,157)			1.432	3.633	MON	8,458	106,497	08/16/2016	08/15/2049
67181D-AE-1	OAK STREET INVESTMENT GRADE NE 2020-1A A			4	2.A FE	14,912,665	95.7140	14,279,346	14,918,750	14,917,990		786			3.390	3.425	MON	15,453	505,745	11/06/2020	11/20/2050
67181D-AG-6	OAK STREET INVESTMENT GRADE NE 2020-1A B			4	2.B FE	24,828,358	95.6070	23,901,670	25,000,000	24,966,277		36,160			5.110	5.324	MON	39,035	1,277,500	11/06/2020	11/20/2050
67181D-AH-4	OAK STREET INVESTMENT GRADE NE 2020-1A B			2	2.B FE	23,834,762	85.6120	20,546,803	24,000,000	23,923,997		23,542			5.570	5.757	MON	40,847	1,336,800	11/06/2020	11/20/2050
67190A-AC-0	OAK STREET INVESTMENT GRADE NE 2021-1A A			4	2.A FE	4,478,225	95.4550	4,275,789	4,479,375	4,479,206		161			2.800	2.823	MON	3,832	125,422	01/20/2021	01/20/2051
67190A-AD-8	OAK STREET INVESTMENT GRADE NE 2021-1A A			4	2.A FE	4,974,414	86.2770	4,294,057	4,977,083	4,976,202		298			3.260	3.294	MON	4,958	162,253	01/20/2021	01/20/2051
67190A-AE-6	OAK STREET INVESTMENT GRADE NE 2021-1A B			4	2.B FE	2,399,416	94.6080	2,270,591	2,400,000	2,399,862		122			4.230	4.273	MON	3,102	101,520	01/20/2021	01/20/2051
90276C-AK-7	UBS COMMERCIAL MORTGAGE TRUST 2017-C2 C			4	1.B	2,574,804	90.8380	2,270,949	2,500,000	2,519,603		(8,447)			4.295	3.945	MON	8,948	107,375	07/31/2017	08/15/2050
94989N-BH-9	WELLS FARGO COMMERCIAL MORTGAG 2015-C30			4	1.A FE	783,794	0.2230	25,573		39,557		(85,290)			0.855	4.994	MON	8,169	107,559	04/28/2016	09/15/2058
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAG 2015-LC22			4	1.A FE	646,626	0.2690	28,239		36,712		(65,412)			0.730	7.526	MON	6,383	84,834	02/03/2016	09/15/2058
94989X-BF-1	WELLS FARGO COMMERCIAL MORTGAG 2015-NXS4			4	1.A FE	110,619	0.4730	8,158		8,759		(11,902)			0.990	4.679	MON	1,424	19,409	08/17/2016	12/15/2048
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAG 2016-C32			4	1.A FE	1,647,770	0.8280	145,786		100,159		(171,962)			1.194	4.433	MON	17,514	230,856	05/05/2016	01/15/2059
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAG 2016-NXS5			4	1.A FE	758,872	1.0020	75,476		64,960		(66,712)			1.393	5.247	MON	8,738	111,385	02/19/2016	01/15/2059
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG 2016-C35			4	1.A FE	1,135,755	1.9090	150,392		122,872		(116,072)			1.863	3.688	MON	12,232	155,738	07/18/2016	07/15/2048
95000G-BE-3	WELLS FARGO COMMERCIAL MORTGAG 2016-BNK1			2	2.B	406,664	67.1850	503,886	750,000	406,664					3.071	28.623	MON	1,919	23,033	12/08/2017	08/15/2049
95000P-AH-7	WELLS FARGO COMMERCIAL MORTGAG 2016-C37			4	1.A FE	593,081	1.0990	102,903		128,478		(65,386)			0.774	5.360	MON	6,036	80,279	12/12/2016	12/15/2049
1039999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					125,195,576	XXX	96,854,629	107,175,208	105,373,888		(2,154,596)			XXX	XXX	XXX	434,671	7,800,789	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
65252*-AA-6	NEWSPRING HOLDINGS MANAGEMENT First out			4	2.B PL	23,431,172	102.2020	23,947,208	23,431,172	23,431,172					9.000	8.849	DEC	5,778	1,939,546	12/31/2024	06/30/2026
14986@-AD-9	CBAM CLO MANAGEMENT, LLC 2017-4 VERTICAL			4	1.F FE	24,002,990	100.0780	24,021,799	24,002,990	24,002,990					5.947	5.990	JAJO	305,333	1,706,038	11/06/2017	01/15/2031
14986@-AF-4	CBAM CLO MANAGEMENT, LLC 2017-4 SUB VERT			4	2.A FE	1,500,000	100.0010	1,500,018	1,500,000	1,500,000					8.031	8.109	JAJO	25,765	106,614	12/04/2020	01/15/2031
35114@-AA-5	FOUR SIX FOUR AIRCRAFT ISSUER CLASS A LO			4	2.B PL	76,921,522	97.9340	75,332,597	76,921,522	76,921,522					4.200	4.237	MON	143,587	3,230,704	01/31/2019	12/20/2031
35114@-AB-3	FOUR SIX FOUR AIRCRAFT ISSUER CLASS B LO			4	4.B PL	56,877,841	94.5110	53,755,919	56,877,841	56,877,838					5.350	5.410	MON	135,243	3,349,608	01/31/2019	12/20/2031
36266U-AS-5	GAGE PARK LLC CLASS A			4	1.A FE	259,360,000	100.7260	261,241,882	259,360,000	259,360,000					6.867	6.924	JAJO	3,215,838	22,022,013	09/21/2023	10/28/2035
36266U-AW-6	GAGE PARK LLC CLASS B			4	1.C FE	44,590,000	101.1190	45,088,908	44,590,000	44,590,000					7.717	7.789	JAJO	621,310	4,214,409	09/21/2023	10/28/2035
36266U-AY-2	GAGE PARK LLC CLASS C			4	1.F FE	35,460,000	101.4940	35,989,632	35,460,000	35,460,000					8.517	8.605	JAJO	545,314	3,669,054	09/21/2023	10/28/2035
36266U-BA-3	GAGE PARK LLC CLASS D			4	2.C FE	30,510,000	102.4880	31,269,221	30,510,000	30,510,000					10.717	10.856	JAJO	590,384	3,908,270	09/21/2023	10/28/2035

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36266U-BC-9	GAGE PARK LLC CLASS E			4	3.C FE	14,680,000	101.8920	14,957,775	14,680,000	14,680,000					14.267	14.514	JAJO	378,160	2,463,866	09/21/2023	10/28/2035
000842-AG-9	ABPCI DIRECT LENDING FUND CLO 2023-15A C			4	1.F FE	11,553,661	101.5000	11,713,088	11,540,000	11,552,715		(928)			8.789	8.860	JAJO	177,497	1,094,906	05/07/2024	10/30/2035
00111G-AE-0	ABPCI DIRECT LENDING FUND CLO 2023-12A C			4	1.F FE	12,400,000	101.0120	12,525,513	12,400,000	12,400,000					9.005	9.102	JAJO	198,502	1,210,236	03/08/2023	04/29/2035
00119A-AG-0	AGL CLO LTD. 2023-24A C			4	1.F FE	10,000,000	100.8480	10,084,770	10,000,000	10,000,000					8.126	8.206	JAJO	153,489	897,491	03/30/2023	07/25/2036
00119A-AJ-4	AGL CLO LTD. 2023-24A D			4	2.C FE	11,250,000	101.6240	11,432,678	11,250,000	11,250,000					10.126	10.251	JAJO	215,175	1,238,427	03/30/2023	07/25/2036
00119B-AE-3	AGL CLO LTD. 2024-29A D			4	2.C FE	7,000,000	102.2030	7,154,196	7,000,000	7,000,000					8.367	8.424	JAJO	117,144	413,986	01/16/2024	04/21/2037
00120N-AG-9	AGL CLO LTD. 2023-25A D			4	2.C FE	11,000,000	101.7190	11,189,079	11,000,000	11,000,000					9.917	10.037	JAJO	218,183	1,608,450	05/09/2023	07/21/2036
00121D-AJ-2	AGL CLO 19 LTD 2022-19A D		D	4	2.C FE	3,712,500	100.5030	3,768,878	3,750,000	3,720,981		2,473			9.227	9.480	JAJO	69,206	377,046	06/01/2022	07/21/2035
01627A-AD-0	ALIGNED DATA CENTERS ISSUERS L 2023-1A A	0		4	1.G FE	1,212,444	101.4470	1,268,087	1,250,000	1,222,011		7,398			6.000	7.398	MON	3,333	75,000	08/30/2023	08/17/2048
03770C-AW-5	APIDOS CLO LTD 2022-41A D1R			4	2.C FE	7,500,000	101.3880	7,604,130	7,500,000	7,500,000					7.617	7.653	JAJO	114,261		09/27/2024	10/20/2037
03770J-AA-8	APIDOS CLO LTD 2023-43A E			4	3.B FE	3,027,405	101.6620	3,049,848	3,000,000	3,027,152		(126)			12.376	12.389	JAJO	70,130	227,417	12/13/2024	04/25/2035
03770M-AG-8	APIDOS CLO LTD 2023-45A D			4	2.C FE	8,300,000	101.6800	8,439,448	8,300,000	8,300,000					9.817	9.935	JAJO	147,122	893,122	04/13/2023	04/26/2036
03770Q-AJ-3	APIDOS CLO LTD 2024-47A D1			4	2.C FE	10,000,000	101.5410	10,154,070	10,000,000	10,000,000					8.017	8.061	JAJO	144,755	538,528	02/06/2024	04/26/2037
03771J-AG-4	APIDOS CLO LTD 2024-51A C			4	1.F Z	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					6.367	6.076	JAJO			12/18/2024	01/20/2038
03771J-AJ-8	APIDOS CLO LTD 2024-51A D1			4	2.C Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					7.217	6.939	JAJO			12/18/2024	01/20/2038
03789X-AE-8	APPLEBEES/IHOP FUNDING LLC 2019-1A A2II	0		4	2.B FE	499,002	98.2370	534,902	544,500	517,261		15,702			4.723	11.499	MJSD	1,857	25,717	08/30/2023	06/05/2049
037989-AQ-3	APIDOS CLO LTD 2023-44A D1R			4	2.C FE	9,250,000	101.4190	9,381,211	9,250,000	9,250,000					7.467	7.503	JAJO	124,713		10/11/2024	10/26/2037
039951-AJ-7	ARES CLO LTD 2023-70A D1			4	2.B FE	12,000,000	102.2800	12,273,648	12,000,000	12,000,000					9.126	9.227	JAJO	206,853	1,145,832	09/29/2023	10/25/2035
039952-AA-4	ARES CLO LTD 2023-70A E			4	3.A FE	4,483,970	101.8090	4,581,410	4,500,000	4,489,158		5,030			11.976	12.191	JAJO	101,795	317,871	12/13/2024	10/25/2035
039953-AJ-3	ARES CLO LTD 2024-69A D			4	2.C FE	9,000,000	101.7120	9,154,089	9,000,000	9,000,000					8.256	8.298	JAJO	160,990	477,345	01/31/2024	04/15/2036
04019R-BA-8	ARES CLO LTD 2022-66A DR			4	2.C FE	7,500,000	102.1710	7,662,818	7,500,000	7,500,000					9.626	9.739	JAJO	136,366	787,493	08/07/2023	07/25/2036
04020F-AE-4	ARES CLO LTD 2023-ALF4A C			4	1.F FE	5,000,000	101.1830	5,059,140	5,000,000	5,000,000					7.756	7.829	JAJO	84,022	389,440	10/20/2023	10/15/2036
04020F-AG-9	ARES CLO LTD 2023-ALF4A D			4	2.C FE	4,900,000	102.1990	5,109,925	5,000,000	4,908,359		8,041			9.336	9.761	JAJO	101,139	462,515	10/20/2023	10/15/2036
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING 2023-6A B	0		4	1.F FE	1,972,401	102.6580	2,053,162	2,000,000	1,978,586		4,777			6.400	7.064	MON	3,911	128,000	08/30/2023	12/20/2029
05554Q-AG-6	BCC MIDDLE MARKET CLO 2023-2A C			4	1.F FE	23,004,711	101.7500	23,402,592	23,000,000	23,004,406		(257)			8.967	9.060	JAJO	412,500	2,094,995	05/17/2024	10/21/2035
05554U-AC-6	BCRED MML CLO 2021-1 LLC 2022-2A B1	0		4	1.C FE	2,217,307	100.2740	2,256,154	2,250,000	2,224,074		5,675			7.982	8.430	JAJO	37,417	198,437	08/30/2023	07/18/2034
05684G-AJ-5	BAIN CAPITAL CREDIT CLO, LIMIT 2023-2A D			4	2.C FE	20,000,000	102.1280	20,425,620	20,000,000	20,000,000					10.132	10.257	JAJO	422,181	2,910,513	05/09/2023	07/18/2036
05684K-BA-4	BAIN CAPITAL CREDIT CLO, LIMIT 2020-4A D			4	2.B FE	5,000,000	102.4670	5,123,370	5,000,000	5,000,000					9.367	9.474	JAJO	93,674	514,091	10/11/2023	10/20/2036
05684N-AJ-0	BAIN CAPITAL CREDIT CLO, LIMIT 2022-3A D			4	2.C FE	923,750	100.3180	1,003,182	1,000,000	932,644		5,791			8.347	9.727	JAJO	17,622	91,811	07/05/2023	07/17/2035
05685E-AJ-9	BAIN CAPITAL CREDIT CLO, LIMIT 2023-4A D			4	2.C FE	1,500,000	102.2670	1,534,004	1,500,000	1,500,000					9.617	9.617	JAJO	28,852	168,495	08/08/2023	10/21/2036
05874W-AJ-0	BALLYROCK LTD 2022-19A C			4	2.C FE	9,901,555	100.3630	10,538,126	10,500,000	9,980,190		48,943			8.117	9.166	JAJO	170,465	945,789	05/03/2023	04/20/2035
09262W-AE-3	BLACKROCK DLF IX-L CLO, LP 2023-2A C			4	1.F FE	7,000,000	100.2170	7,015,169	7,000,000	7,000,000					8.717	8.799	JAJO	122,044	669,509	10/05/2023	10/20/2033
09290E-AL-3	BLACKROCK MAROON BELLS CLO XI			4	1.F FE	20,500,000	100.0180	20,503,772	20,500,000	20,500,000					6.681	6.735	JAJO	49,458		12/11/2024	01/15/2038
09290E-AN-9	BLACKROCK MAROON BELLS CLO XI			4	2.C FE	22,800,000	100.0190	22,804,423	22,800,000	22,800,000					8.231	8.315	JAJO	67,768		12/11/2024	01/15/2038
09606B-AA-2	BLUE STREAM ISSUER, LLC 2023-1A A2	0		4	1.F FE	707,021	100.1070	750,805	750,000	717,945		8,301			5.398	8.163	MON	1,237	40,485	08/30/2023	05/20/2053
09629E-AG-6	BLUEMOUNTAIN CLO LTD 2017-2A B			4	1.F FE	14,497,188	100.1340	14,769,691	14,750,000	14,640,793		26,945			7.029	7.335	JAJO	207,356	1,164,949	06/23/2020	10/20/2030
12530M-AD-7	CF HIPPOLYTA ISSUER LLC 2020-1 B2			4	1.G FE	4,496,479	86.4130	3,886,239	4,497,260	4,496,962		96			2.600	2.619	MON	4,872	117,254	07/14/2020	07/15/2060
12672*-AA-0	CVS WAKEFIELD MA CTL			4	2.B	3,137,088	95.6170	2,999,578	3,137,088	3,137,088					5.440	5.501	MON	7,585	170,657	10/24/2012	02/15/2037
137335-AC-9	CANBY ASSET FUNDING TRUST A-3 CLASS A NO			4	1.E PLGI	25,075,000	100.0000	25,075,000	25,075,000	25,075,000					1.000	0.995	JD	11,144	250,750	12/19/2012	12/15/2040
13877J-AG-6	CANYON CAPITAL CLO LTD 2022-1A D			4	2.C FE	2,791,500	100.2760	3,008,289	3,000,000	2,817,261		16,653			7.847	9.091	JAJO	51,007	259,557	06/13/2023	04/15/2035

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14064C-AC-1	CAPITOL PARK FA BACKED TRUST CLASS A NOT			4	2.A PLGI	58,600,000	100.0000	58,600,000	58,600,000	58,600,000					1.000	1.000	MN	74,878	586,000	12/18/2012	11/15/2038
14074E-AJ-0	CAPTREE PARK CLO LTD 2024-1A C			4	1.F FE	6,900,000	101.3390	6,992,357	6,900,000	6,900,000					6.917	6.949	JAJO	95,460	211,226	04/26/2024	07/20/2037
14074E-AL-5	CAPTREE PARK CLO LTD 2024-1A D			4	2.C FE	6,200,000	101.1650	6,272,255	6,200,000	6,200,000					7.867	7.906	JAJO	97,556	213,521	04/26/2024	07/20/2037
14316Q-AA-0	CARLYLE DIRECT LENDING DRAWDOW 2022-1 CL			4	1.F PL	197,647,950	100.4910	198,618,546	197,647,950	197,647,950					7.367	7.432	JAJO	2,875,503	12,409,566	12/24/2024	04/20/2035
14316Q-AB-8	CARLYLE DIRECT LENDING DRAWDOW 2022-1 CL			4	2.C PL	55,092,750	100.4250	55,326,938	55,092,750	55,092,750					8.367	8.451	JAJO	910,178	4,622,749	07/31/2024	04/20/2035
15018T-AA-2	CEDAR CREST 2021-1 LLC CLASS A-FL			4	1.A FE	77,607,393	100.0000	77,609,286	77,609,286	77,608,909		1,264			6.468	6.510	JAJO	1,087,534	5,950,976	11/08/2022	10/17/2033
15018T-AC-8	CEDAR CREST 2021-1 LLC CLASS A-FX			4	1.A FE	56,499,337	97.4550	55,061,646	56,499,337	56,499,337					2.100	2.105	JAJO	250,480	1,270,028	09/17/2021	10/17/2033
15018T-AE-4	CEDAR CREST 2021-1 LLC CLASS B			4	1.C FE	47,720,000	100.0000	47,720,000	47,720,000	47,720,000					6.818	6.839	JAJO	704,885	3,626,863	09/17/2021	10/17/2033
15018T-AG-9	CEDAR CREST 2021-1 LLC CLASS C			4	1.F FE	52,060,000	100.0000	52,060,000	52,060,000	52,060,000					7.668	7.728	JAJO	864,870	4,405,372	09/17/2021	10/17/2033
15018T-AJ-3	CEDAR CREST 2021-1 LLC CLASS D			4	2.C FE	82,430,000	100.0000	82,430,000	82,430,000	82,430,000					8.818	8.910	JAJO	1,574,793	7,936,424	09/17/2021	10/17/2033
15018T-AL-8	CEDAR CREST 2021-1 LLC CLASS E			4	3.C FE	28,200,000	100.0000	28,200,000	28,200,000	28,200,000					13.918	14.146	JAJO	850,360	4,173,293	09/17/2021	10/17/2033
15018T-AN-4	CEDAR CREST 2021-1 LLC CLASS F			4	4.C FE	47,720,000	100.0000	47,720,000	47,720,000	47,720,000					16.918	17.258	JAJO	1,749,158	8,513,523	09/17/2021	10/17/2033
15018U-AA-9	CEDAR CREST 2021-2 LLC CLASS A-FL			4	1.A FE	184,983,603	100.0000	184,987,639	184,987,639	184,985,109		963			6.409	6.359	JAJO	2,502,927	14,004,848	11/08/2022	01/17/2034
15018U-AC-5	CEDAR CREST 2021-2 LLC CLASS A-FX			4	1.A FE	56,850,283	97.6090	55,491,126	56,850,283	56,850,283					2.680	2.689	JAJO	313,182	1,603,100	12/20/2021	01/17/2034
15018U-AE-1	CEDAR CREST 2021-2 LLC CLASS B			4	1.C FE	53,160,000	100.0000	53,160,000	53,160,000	53,160,000					6.809	6.865	JAJO	764,158	4,049,253	12/20/2021	01/17/2034
15018U-AG-6	CEDAR CREST 2021-2 LLC CLASS C			4	1.F FE	70,880,000	100.0000	70,880,000	70,880,000	70,880,000					7.659	7.728	JAJO	1,146,068	6,011,526	12/20/2021	01/17/2034
15018U-AJ-0	CEDAR CREST 2021-2 LLC CLASS D			4	2.C FE	57,590,000	100.0000	57,590,000	57,590,000	57,590,000					8.809	8.901	JAJO	1,070,996	5,557,688	12/20/2021	01/17/2034
15018U-AL-5	CEDAR CREST 2021-2 LLC CLASS E			4	3.C FE	44,300,000	100.0000	44,300,000	44,300,000	44,300,000					13.909	14.138	JAJO	1,300,806	6,572,100	12/20/2021	01/17/2034
15018U-AN-1	CEDAR CREST 2021-2 LLC CLASS F			4	4.C FE	35,440,000	100.0000	35,440,000	35,440,000	35,440,000					16.909	17.250	JAJO	1,265,098	6,338,600	12/20/2021	01/17/2034
15018V-AA-7	CEDAR CREST 2022-1, LLC CLASS A-FL	0		4	1.A FE	110,220,000	100.0000	110,220,000	110,220,000	110,220,000					7.167	7.182	JAJO	1,382,447	8,715,928	11/17/2022	10/28/2034
15018V-AA-7	CEDAR CREST 2022-1, LLC CLASS A-FL	0		4	1.A FE	259,500,000	100.0000	259,500,000	259,500,000	259,500,000					7.167	7.182	JAJO	3,254,809	20,676,574	11/17/2022	10/28/2034
15018V-AA-7	CEDAR CREST 2022-1, LLC CLASS A-FL	0		4	1.A FE	2,250,000	100.0000	2,250,000	2,250,000	2,250,000					7.167	7.182	JAJO	28,221	179,277	11/17/2022	10/28/2034
15018V-AC-3	CEDAR CREST 2022-1, LLC CLASS A-FX			4	1.A FE	123,090,000	100.0000	123,090,000	123,090,000	123,090,000					6.750	6.803	JAJO	1,454,001	8,308,575	11/17/2022	10/28/2034
15018V-AE-9	CEDAR CREST 2022-1, LLC CLASS B			4	1.C FE	70,170,000	100.0000	70,170,000	70,170,000	70,170,000					8.217	8.293	JAJO	1,009,053	6,331,903	11/17/2022	10/28/2034
15018V-AG-4	CEDAR CREST 2022-1, LLC CLASS C			4	1.F FE	64,150,000	100.0000	64,150,000	64,150,000	64,150,000					9.467	9.574	JAJO	1,062,813	6,599,463	11/17/2022	10/28/2034
15018V-AJ-8	CEDAR CREST 2022-1, LLC CLASS D			4	2.C FE	67,590,000	100.0000	67,590,000	67,590,000	67,590,000					11.117	11.268	JAJO	1,314,971	8,080,982	11/17/2022	10/28/2034
15018V-AL-3	CEDAR CREST 2022-1, LLC CLASS E			4	3.C FE	29,710,000	100.0000	29,710,000	29,710,000	29,710,000					15.117	15.397	JAJO	785,982	4,753,697	11/17/2022	10/28/2034
15018V-AN-9	CEDAR CREST 2022-1, LLC CLASS F			4	4.C FE	18,940,000	100.0000	18,940,000	18,940,000	18,940,000					20.367	20.874	JAJO	675,071	4,035,860	11/17/2022	10/28/2034
15675F-AG-3	CERBERUS 2024-1A D			4	2.C FE	8,000,000	101.3030	8,104,216	8,000,000	8,000,000					9.656	9.677	JAJO	167,369	476,616	02/21/2024	04/15/2036

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233046-AF-8	DB MASTER FINANCE LLC 2017-1 A2 II			4	2.B FE	10,686,145	96.9910	10,426,361	10,749,860	10,689,860		3,715			4.030	4.433	FMAN	49,339	362,729	10/09/2024	11/20/2047
233046-AK-7	DB MASTER FINANCE LLC 2019-1A A2II			4	2.B FE	2,495,411	98.5600	2,476,587	2,512,770	2,497,345		1,934			4.021	4.871	FMAN	11,507	67,578	10/09/2024	05/20/2049
233046-AL-5	DB MASTER FINANCE LLC 2019-1A A23	0		4	2.B FE	1,924,090	96.1300	2,049,369	2,131,875	1,968,729		31,987			4.352	8.161	FMAN	10,567	92,779	08/30/2023	05/20/2049
23802W-AA-9	DATABANK ISSUER LLC 2021-1A A2			4	1.G FE	8,198,419	96.2520	7,892,675	8,200,000	8,199,616		325			2.060	2.073	MON	2,815	168,920	02/24/2021	02/27/2051
23802W-AC-5	DATABANK ISSUER LLC 2021-1A B			4	2.B FE	3,098,818	95.7500	2,968,255	3,100,000	3,099,710		244			2.650	2.673	MON	1,369	82,150	02/24/2021	02/27/2051
23802W-AE-1	DATABANK ISSUER LLC 2021-1A C			4	3.C FE	3,899,681	95.3120	3,717,156	3,900,000	3,899,914		68			4.430	4.473	MON	2,880	172,770	02/24/2021	02/27/2051
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL 2017-1A A	0		4	2.A FE	648,523	97.3340	686,203	705,000	667,239		13,272			4.118	8.549	JAJO	5,323	29,032	08/30/2023	07/25/2047
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER LL 2021-1A A	0		2	2.A FE	808,240	87.4560	850,508	972,500	834,070		18,237			3.151	8.448	JAJO	5,618	30,643	08/30/2023	04/25/2051
26243D-AU-7	DRYDEN SENIOR LOAN FUND 2022-112A DR			4	2.C FE	13,117,000	101.8860	13,245,115	13,000,000	13,109,601		(7,399)			9.023	8.981	FMAN	153,148	1,292,815	01/25/2024	11/15/2036
26248D-AJ-7	DRYDEN SENIOR LOAN FUND 2024-115A D			4	2.C FE	5,000,000	102.2830	5,114,160	5,000,000	5,000,000					8.432	8.476	JAJO	87,837	261,382	02/13/2024	04/18/2037
26253E-BD-9	DRYDEN SENIOR LOAN FUND 2022-113A CR2			4	1.F FE	5,000,000	100.0880	5,004,400	5,000,000	5,000,000					6.517	6.518	JAJO	65,174		10/08/2024	10/15/2037
26253E-BF-4	DRYDEN SENIOR LOAN FUND 2022-113A D1R2			4	2.C FE	8,000,000	100.2980	8,023,848	8,000,000	8,000,000					7.717	7.736	JAJO	123,478		10/08/2024	10/15/2037
26253M-AW-0	DRYDEN SENIOR LOAN FUND 2022-108A D1R			4	2.C FE	3,200,000	100.5690	3,218,218	3,200,000	3,200,000					8.379	8.424	JAJO	55,858	69,002	07/17/2024	07/18/2037
26929H-AB-1	EWC MASTER ISSUER LLC 2022-1A A2			4	2.B FE	9,679,052	97.3140	9,962,559	10,237,500	9,943,325		113,695			5.500	8.103	MJSD	25,025	563,063	01/13/2023	03/15/2052
26949R-AC-3	EAGLE CREEK FA TRUST A-3 CLASS A NOTE			4	1.G PLGI	23,000,000	97.3550	22,391,708	23,000,000	23,000,000					1.000	0.980	MS	67,722	230,000	03/25/2013	03/15/2043
29003K-AA-9	ELMWOOD CLO 15 LTD 2022-2A E			4	3.C FE	2,250,387	100.5070	2,261,414	2,250,000	2,250,822		313			11.882	12.045	JAJO	52,725	163,712	12/13/2024	04/22/2035
29444Y-AB-4	EQUIFY ABS, LLC EQFY 2023-1A B MTGE			4	1.C FE	4,999,608	100.9420	5,047,117	5,000,000	5,000,141		(257)			7.920	8.045	MON	17,600	396,000	10/04/2023	09/15/2031
29444Y-AC-2	EQUIFY ABS, LLC EQFY 2023-1A C MTGE			4	1.F FE	21,086,542	102.8270	21,571,098	20,978,000	21,077,224		(8,426)			10.080	9.828	MON	93,981	1,790,006	12/03/2024	09/15/2031
29789Q-AC-2	EUCLID CAPITAL FUNDING TRUST A CLASS A N			4	1.G PLGI	89,150,000	100.0000	89,150,000	89,150,000	89,150,000					1.000	1.000	JD	49,528	891,500	12/20/2013	06/11/2043
30332Y-AA-9	FIP MASTER FUNDING, LLC 2023-2A A1			4	1.C FE	26,483,292	99.6000	28,280,500	28,394,196	26,905,002		363,060			5.700	8.718	MON	71,932	1,618,470	10/12/2023	10/15/2053
30605Y-AB-7	FALCON AEROSPACE LTD 2017-1 A			4	1.G FE	164,956	99.9390	164,498	164,599	164,599		(11)			4.581	4.624	MON	335	7,540	03/15/2018	02/15/2042
31660E-AC-9	FIELDSTONE FUNDING TRUST A-3 CLASS A NOT			4	1.G PLGI	46,000,000	96.8010	44,528,664	46,000,000	46,000,000					1.000	1.000	MN	39,611	460,000	12/24/2012	11/30/2040
33883D-AE-4	FLATIRON CLO LTD 2023-1A C			4	1.F FE	5,000,000	100.8400	5,042,000	5,000,000	5,000,000					7.997	8.011	JAJO	84,418	441,265	03/27/2023	04/17/2036
33883D-AG-9	FLATIRON CLO LTD 2023-1A D			4	2.C FE	7,500,000	101.6680	7,625,063	7,500,000	7,500,000					9.897	9.968	JAJO	156,710	806,773	03/27/2023	04/17/2036
33888A-AJ-4	FLATIRON CLO LTD 2024-4A D			4	2.C FE	12,500,000	100.0180	12,502,300	12,500,000	12,500,000					7.447	7.514	JAJO	49,132		11/01/2024	01/15/2038
34417M-AB-3	FOCUS BRANDS FUNDING LLC 2017-1A A2II			4	2.B FE	6,475,000	98.5090	6,378,439	6,475,000	6,475,000					5.093	5.123	JAJO	55,878	329,772	03/21/2017	04/30/2047
34964U-AE-6	FORTRESS CREDIT OPPORTUNITIES 2023-21A C			4	1.F FE	1,053,049	100.0000	1,050,000	1,050,000	1,052,781		(268)			9.517	9.486	JAJO	19,987	95,678	05/17/2024	01/21/2035
34964U-AG-1	FORTRESS CREDIT OPPORTUNITIES 2023-21A D			4	2.C FE	1,507,204	100.0000	1,500,000	1,500,000	1,506,673		(531)			11.617	11.671	JAJO	34,852	155,811	05/07/2024	01/21/2035
34966B-AE-6	FORTRESS CREDIT BSL LIMITED 2023-2A B			4	1.B FE	7,750,000	100.9210	7,821,354	7,750,000	7,750,000					7.635	7.663	JAJO	113,408	840,730	06/01/2023	07/24/2036
34966B-AG-1	FORTRESS CREDIT BSL LIMITED 2023-2A C1			4	1.E FE	7,750,000	101.3330	7,853,292	7,750,000	7,750,000					8.485	8.505	JAJO	126,034	926,551	06/01/2023	07/24/2036
349936-AC-8	FORTRESS CREDIT BSL LIMITED 2023-3A B1			4	1.C FE	9,000,000	102.2330	9,200,934	9,000,000	9,000,000					7.776	7.812	JAJO	136,085	665,790	10/31/2023	01/23/2037
349936-AE-4	FORTRESS CREDIT BSL LIMITED 2023-3A C			4	1.F FE	5,250,000	102.0660	5,358,444	5,250,000	5,250,000					8.476	8.506	JAJO	86,528	420,431	10/31/2023	01/23/2037

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36244*-AA-8	BOND WASHINGTON LLC CTL			4	1.A	2,414,650	95.8640	2,314,781	2,414,650	2,414,650					3.350	3.373	MON	4,719	80,891	03/21/2013	09/10/2029
38138W-AJ-3	GOLDENTREE LOAN MANAGEMENT US 2024-19A D			4	2.C FE	7,000,000	101.5100	7,105,714	7,000,000	7,000,000					8.017	8.095	JAJO	112,244	408,055	01/19/2024	04/20/2037
38139B-AW-9	GOLDENTREE LOAN MANAGEMENT US 2022-15A D			4	2.C FE	6,900,000	102.0370	7,040,560	6,900,000	6,900,000					9.017	9.115	JAJO	124,440	752,023	08/18/2023	10/20/2036
38139C-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-15A E			4	3.C FE	4,477,337	102.5600	4,615,191	4,500,000	4,482,559		3,170			11.117	11.332	JAJO	100,057	365,129	12/13/2024	10/20/2036
38139F-AG-5	GOLDENTREE LOAN MANAGEMENT US 2023-17A C			4	1.F FE	9,800,000	100.8860	9,886,808	9,800,000	9,800,000					7.567	7.636	JAJO	148,321	1,095,571	05/11/2023	07/20/2036
38139F-AJ-9	GOLDENTREE LOAN MANAGEMENT US 2023-17A D			4	2.C FE	8,900,000	101.9410	9,072,758	8,900,000	8,900,000					9.617	9.729	JAJO	171,190	1,241,772	05/11/2023	07/20/2036
38178D-AJ-6	GOLUB CAPITAL PARTNERS CLO, LT 2020-50A			4	2.B FE	2,633,400	100.3390	2,809,492	2,800,000	2,654,277		13,872			8.067	9.165	JAJO	45,177	250,783	06/13/2023	04/20/2035
38179Q-AE-7	GOLUB CAPITAL PARTNERS CLO, LT 2023-68A			4	1.F FE	11,000,000	100.9680	11,106,524	11,000,000	11,000,000					8.076	8.155	JAJO	167,799	1,241,704	06/16/2023	07/25/2036
40168X-AB-7	GUGGENHEIM CLO LTD GPIM 2023-5A A2			4	1.A FE	15,000,000	100.2990	15,044,880	15,000,000	15,000,000					8.126	8.126	JAJO	230,233	1,686,115	06/30/2023	07/25/2035
413279-AL-4	HARMONY-PEACE PARK CLO 2024-1A D1			4	2.C FE	17,500,000	101.2840	17,724,683	17,500,000	17,500,000					7.548	7.582	JAJO	352,242		08/16/2024	10/20/2037
44328D-AA-2	HPS LOAN MANAGEMENT LTD 2023-17A E			4	3.C FE	1,190,302	101.8170	1,221,800	1,200,000	1,193,363		1,060			12.576	12.874	JAJO	29,345	92,397	12/13/2024	04/23/2036
44328H-AM-7	HPS LOAN MANAGEMENT LTD 2023-17A D			4	2.C FE	5,500,000	101.4100	5,577,534	5,500,000	5,500,000					10.076	10.133	JAJO	107,760	603,025	02/24/2023	04/23/2036
449278-AC-4	ICG US CLO LTD 2023-1A B			4	1.C FE	12,000,000	100.9260	12,111,156	12,000,000	12,000,000					7.632	7.662	JAJO	190,809	1,132,438	07/21/2023	07/18/2036
449278-AE-0	ICG US CLO LTD 2023-1A C			4	1.F FE	9,500,788	101.0680	9,601,413	9,500,000	9,500,752		(35)			8.382	8.466	JAJO	165,901	963,051	05/17/2024	07/18/2036
449278-AG-5	ICG US CLO LTD 2023-1A D			4	2.C FE	1,985,000	102.0450	2,040,902	2,000,000	1,986,574		1,038			10.462	10.720	JAJO	43,593	252,886	07/21/2023	07/18/2036
45686A-AC-7	INGERSOL SECURED LOAN TRUST A- CLASS A N			4	1.G PLGI	40,515,000	100.0000	40,515,000	40,515,000	40,515,000					1.000	1.000	JD	12,380	405,150	12/24/2012	12/20/2039
46091R-AE-3	INVESCO CLO LTD 2023-3A C			4	1.F FE	5,000,000	100.9100	5,045,485	5,000,000	5,000,000					7.806	7.880	JAJO	84,564	501,833	07/06/2023	07/15/2036
46091R-AG-8	INVESCO CLO LTD 2023-3A D			4	2.C FE	5,000,000	102.2440	5,112,180	5,000,000	5,000,000					10.056	10.116	JAJO	108,939	634,645	07/06/2023	07/15/2036
46146G-AW-2	INVESCO CLO LTD 2023-1A DR			4	2.C FE	11,000,000	102.3090	11,253,979	11,000,000	11,000,000					8.482	8.541	JAJO	184,004	678,254	02/01/2024	04/22/2037
46146V-AU-3	INVESCO CLO LTD 2022-3A D1R			4	2.C FE	9,000,000	101.2520	9,112,635	9,000,000	9,000,000					7.832	7.872	JAJO	139,011		09/30/2024	10/22/2037
46147K-AD-4	INVESCO CLO LTD 2023-2A D			4	2.C FE	6,301,350	101.4030	6,454,282	6,365,000	6,313,113		3,641			9.567	9.824	JAJO	121,793	661,855	05/24/2023	04/21/2036
46433@-AA-6	ISKANDAR VENTURES LLC 2019-1 A2			4	1.E PL	6,896,354	84.5440	5,830,419	6,896,354	6,896,354					3.410	3.434	MON	10,452	235,166	10/30/2019	07/15/2040
46617T-AB-0	321 HENDERSON RECEIVABLES LLC 2014-1A B			2	2.A FE	331,363	90.5400	300,254	331,627	331,459		8			4.940	4.998	MON	728	16,382	02/10/2014	03/16/2065
46618A-AB-0	321 HENDERSON RECEIVABLES LLC 2014-2A B			2	2.C FE	284,046	87.1070	247,539	284,180	284,096		2			4.480	4.525	MON	566	12,731	07/16/2014	01/15/2075
46618H-AB-5	321 HENDERSON RECEIVABLES LLC 2014-3A B			2	2.C FE	307,026	86.4690	265,547	307,099	307,049		1			4.400	4.442	MON	601	13,512	11/18/2014	06/15/2079
46618L-AB-6	321 HENDERSON RECEIVABLES LLC 2015-1A B			4	2.B FE	309,113	85.4990	264,519	309,381	309,197		7			4.250	4.295	MON	584	13,149	03/25/2015	09/17/2074
466365-AB-9	JACK IN THE BOX FUNDING, LLC 2019-1A A2I			4	2.B FE	7,940,625	98.0420	7,785,149	7,940,625	7,940,625					4.476	4.501	FMAN	35,542	355,422	06/28/2019	08/25/2049
476681-AA-9	JERSEY MIKE'S FUNDING LLC 2019-1A A2			4	2.B FE	4,750,713	98.7260	4,722,906	4,783,850	4,765,865		7,335			4.433	4.804	FMAN	27,098	212,068	12/07/2022	02/15/2050
476681-AD-3	JERSEY MIKE'S FUNDING LLC 2024-1A A2			4	2.B FE	4,500,000	98.7520	4,443,831	4,500,000	4,500,000					5.636	5.675	FMAN	9,159		12/11/2024	02/15/2055
47760Q-AB-9	JIMMY JOHN'S FUNDING LLC 2017-1A A2II			4	2.B FE	8,853,184	97.9420	8,861,304	9,047,500	8,922,570		43,356			4.846	5.970	JAJO	74,292	438,442	04/20/2023	07/30/2047
47760Q-AC-7	JIMMY JOHN'S FUNDING LLC 2022-1A A2I			4	2.B FE	14,777,226	96.5600	14,733,794	15,258,750	14,944,439		97,186			4.077	5.891	JAJO	105,411	558,579	10/09/2024	04/30/2052
48206K-AU-0	JUNIPER VALLEY PARK CLO, LTD 2023-1A CR			4	1.F FE	8,050,000	100.2320	8,068,644	8,050,000	8,050,000					6.467	6.441	JAJO	104,125	145,127	06/28/2024	07/20/2036
48206K-AW-6	JUNIPER VALLEY PARK CLO, LTD 2023-1A DR			4	2.C FE	10,000,000	101.4070	10,140,700	10,000,000	10,000,000					7.467	7.496	JAJO	149,348	205,559	06/28/2024	07/20/2036

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
491783-AC-0	KENWOOD ASSET FUNDING TRUST A- CLASS A N			4	2.C PLGI	58,650,000	100.0000	58,650,000	58,650,000	58,650,000					1.000	0.995	JD	26,067	586,500	12/19/2012	12/15/2040
49253P-AB-1	KESSLER FAB TRUST A-2 CLASS A NOTE			2	1.G PLGI	58,600,000	96.3680	56,471,836	58,600,000	58,600,000					1.000	0.995	JD	26,044	586,000	12/24/2012	12/15/2040
50188C-AB-8	LCOR REPACK TRUST SERIES A	@		3	5.B PL	702,128	46.8710	702,128	1,498,000	719,226		30,550				9.749	N/A			02/09/2022	09/16/2032
510758-AG-0	LAKE SHORE MM CLO IV LLC 2021-1A CR			4	1.F FE	10,000,000	100.0190	10,001,850	10,000,000	10,000,000					6.964	7.024	JAJO	106,392		10/23/2024	01/15/2037
510758-AJ-4	LAKE SHORE MM CLO IV LLC 2021-1A DR			4	2.C FE	20,272,000	99.9500	20,261,905	20,272,000	20,272,000					8.814	8.910	JAJO	272,974		10/23/2024	01/15/2037
51076L-AL-9	LAKE SHORE MM CLO LLC 2022-1A BR			4	2.C FE	26,600,000	100.0390	26,610,294	26,600,000	26,600,000					8.806	8.903	JAJO	130,132		11/27/2024	01/15/2037
53000L-AA-0	LIAS ADMINISTRATION FEE ISSUER 2018-1A A			4	2.C FE	10,614,548	93.5940	10,599,731	11,325,255	10,670,194		55,646			5.956	9.674	JAJO	123,664	34,992	11/06/2024	07/25/2048
55280Q-BJ-5	MCF CLO LLC 2017-1A DR2			4	2.C FE	10,100,000	101.1620	10,217,382	10,100,000	10,100,000					8.801	8.852	JAJO	204,931		09/19/2024	10/20/2037
553427-AA-3	MARITIME PARTNERS, LLC MP 2023-1A A			4	1.F FE	64,784,812	100.6830	65,227,469	64,785,065	64,784,522		94			7.167	7.271	MON	206,362	4,643,362	05/16/2023	05/15/2063
55616*-AA-8	140 STATE STREET LLC CTL			4	3.A	2,266,052	94.2700	2,136,207	2,266,052	2,266,052					6.020	6.095	MON	6,063	136,416	10/27/2011	03/15/2037
56167C-AG-9	MAN US CLO LTD 2024-1A C			4	1.F FE	21,000,000	101.0040	21,210,903	21,000,000	21,000,000					7.971	8.005	JAJO	874,199		06/04/2024	07/20/2037
56575V-AC-2	MARANON LOAN FUNDING LTD 2023-1A B			4	1.C FE	41,994,750	101.0010	42,420,462	42,000,000	41,995,822		479			8.297	8.383	JAJO	755,054	3,825,932	05/15/2023	07/15/2035
56575V-AE-8	MARANON LOAN FUNDING LTD 2023-1A C			4	1.G FE	31,996,000	101.1120	32,355,808	32,000,000	31,996,765		307			9.197	9.301	JAJO	637,679	3,206,996	05/15/2023	07/15/2035
56575V-AG-3	MARANON LOAN FUNDING LTD 2023-1A D			4	2.C FE	19,997,500	101.5990	20,319,700	20,000,000	19,997,985		150			11.547	11.711	JAJO	500,383	2,480,900	05/15/2023	07/15/2035
56575V-AJ-7	MARANON LOAN FUNDING LTD 2023-1A E			4	3.C FE	23,517,000	101.2470	24,299,352	24,000,000	23,572,434		25,830			14.747	15.417	JAJO	766,860	3,755,747	05/15/2023	07/15/2035
56576C-AA-7	MARANON LOAN FUNDING LTD 2022-1A X			4	1.A FE	9,090,909	99.9690	9,088,091	9,090,909	9,090,909					7.147	7.204	JAJO	140,780	722,126	11/02/2022	11/25/2033
56576C-AB-5	MARANON LOAN FUNDING LTD 2022-1A A			4	1.A FE	230,000,000	100.1500	230,345,690	230,000,000	230,000,000					7.447	7.513	JAJO	3,711,238	18,969,379	11/02/2022	11/25/2033
56576C-AC-3	MARANON LOAN FUNDING LTD 2022-1A B			4	1.C FE	40,000,000	100.2660	40,106,480	40,000,000	40,000,000					8.547	8.309	JAJO	740,766	3,745,134	11/02/2022	11/25/2033
56576C-AD-1	MARANON LOAN FUNDING LTD 2022-1A C			4	1.G FE	31,500,000	100.3410	31,607,321	31,500,000	31,500,000					9.897	9.864	JAJO	675,491	3,380,449	11/02/2022	11/25/2033
56576C-AE-9	MARANON LOAN FUNDING LTD 2022-1A D			4	2.C FE	19,200,000	100.8000	19,353,523	19,200,000	19,200,000					12.147	12.325	JAJO	505,328	2,498,464	11/02/2022	11/25/2033
56576C-AF-6	MARANON LOAN FUNDING LTD 2022-1A E			4	3.C FE	20,836,264	100.3310	20,905,191	20,836,264	20,836,264					15.147	15.090	JAJO	683,828	3,500,217	05/25/2023	11/25/2033
566135-AC-3	MARBROOK CAPITAL COMPANY TRUST CLASS A N			4	2.A PLGI	30,000,000	100.0000	30,000,000	30,000,000	30,000,000					1.000	0.995	JD	13,333	300,000	12/18/2012	12/15/2038
58403X-AC-2	APEX CREDIT CLO LLC 2020-1A B			4	1.F FE	2,000,000	99.4580	1,989,154	2,000,000	2,000,000					7.609	7.679	JAJO	32,127	168,609	01/28/2020	04/17/2033
58406C-AG-6	APEX CREDIT CLO LLC 2021-1A B			4	1.F FE	13,373,750	100.0990	13,513,392	13,500,000	13,411,078		11,920			7.629	7.844	JAJO	205,983	1,148,800	02/08/2022	10/20/2034
59803T-AY-7	MIDOCEAN CREDIT CLO 2023-12A DR			4	2.C FE	5,000,000	100.4430	5,022,140	5,000,000	5,000,000					8.382	8.399	JAJO	87,316	230,096	03/14/2024	04/18/2036
671060-AJ-0	OCP CLO LTD 2024-35A D1			4	2.B FE	15,000,000	101.4070	15,211,095	15,000,000	15,000,000					7.655	7.686	JAJO	312,591		08/20/2024	10/25/2037
67115P-AS-4	OFSI FUND LTD 2022-11A CR			4	1.F FE	3,150,000	101.3610	3,192,884	3,150,000	3,150,000					8.132	8.159	JAJO	53,369	298,042	09/15/2023	10/18/2035
67116H-AG-7	OCP CLO LTD 2023-26A D			4	2.C FE	4,071,600	100.8850	4,035,416	4,000,000	4,066,437		(4,988)			9.997	9.818	JAJO	84,423	434,345	09/12/2023	04/17/2036
67118Y-AW-3	OCP CLO LTD 2022-24A D1R			4	2.B FE	10,000,000	102.0200	10,202,040	10,000,000	10,000,000					7.717	7.754	JAJO	154,348	126,792	08/07/2024	10/20/2037
675932-AL-1	OCTAGON 58 LTD 2022-1A D			4	2.C FE	4,675,000	100.2730	5,013,635	5,000,000	4,719,901		28,066			8.206	9.424	JAJO	88,897	450,399	05/11/2023	07/15/2037
675947-AE-5	OCTAGON 61 LTD 2023-2A C			4	1.F FE	3,750,000	100.6860	3,775,714	3,750,000	3,750,000					7.617	7.688	JAJO	57,131	318,667	03/16/2023	04/20/2036
675947-AG-0	OCTAGON 61 LTD 2023-2A D			4	2.C FE	6,500,000	101.4910	6,596,902	6,500,000	6,500,000					10.117	10.242	JAJO	131,526	718,016	03/16/2023	04/20/2036
68626F-AG-2	ORION CLO LTD. 2023-2A D			4	2.C FE	2,000,000	102.9270	2,058,530	2,000,000	2,000,000					9.926	10.046	JAJO	37,498	183,232	11/21/2023	01/25/2037
72703P-AC-7	PLANET FITNESS MASTER ISSUER L 2019-1A A			2	2.B FE	13,057,140	91.9660	12,231,534	13,300,000	13,097,975		25,706			3.858	4.498	MJSD	37,058	494,789	04/08/2024	12/05/2049
72703P-AD-5	PLANET FITNESS MASTER ISSUER L 2022-1A A			4	2.B FE	2,764,806	96.0880	2,805,245	2,919,445	2,787,150		22,345			3.251	7.466	MJSD	6,855	47,456	07/18/2024	12/05/2051

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
72703P-AE-3	PLANET FITNESS MASTER ISSUER L 2022-1A A			4	2.B FE	10,315,258	90.5870	10,370,592	11,448,270	10,406,664		89,339			4.008	6.925	MJSD	33,139	356,374	04/08/2024	12/05/2051
72703P-AG-8	PLANET FITNESS MASTER ISSUER L 2024-1A A			4	2.B FE	52,368,750	99.5360	52,125,691	52,368,750	52,368,750					6.237	6.285	MJSD	235,895	1,569,609	06/06/2024	06/05/2054
739124-AC-9	POWELL FORD FA TRUST A-3 CLASS A NOTE			4	2.A PLGI	52,000,000	96.2270	50,038,184	52,000,000	52,000,000					1.000	1.000	MS	131,444	520,000	03/25/2013	03/30/2042
758970-AJ-6	REGATTA XXVII FUNDING LTD. 2024-1A D			4	2.C FE	7,000,000	102.0860	7,146,020	7,000,000	7,000,000					8.317	8.366	JAJO	105,120	396,757	02/02/2024	04/26/2037
75900K-AA-6	REGENT SQUARE CAPITAL CORP SENIOR NOTE			4	1.B FE	20,000,000	99.8960	19,979,212	20,000,000	20,000,000					6.132	6.108	FMAN	122,649	1,377,858	11/10/2009	11/25/2041
774473-AC-6	ROCKWOOD SECURED LOAN TRUST A- CLASS A N			2	2.A PLGI	10,000,000	96.9960	9,699,602	10,000,000	10,000,000					1.000	1.000	JD	3,056	100,000	12/18/2012	12/20/2039
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 A2			4	2.C FE	28,425,000	99.0150	28,145,085	28,425,000	28,425,000					5.216	5.248	JAJO	271,819	1,482,648	08/02/2019	07/25/2049
78396Y-AB-9	SESAC FINANCE, LLC 2022-1 A2	0		4	2.C FE	1,376,763	99.3020	1,456,019	1,466,250	1,416,654		28,636			5.500	9.971	JAJO	14,785	80,644	08/30/2023	07/25/2052
78520E-AA-4	SABEY DATA CENTER ISSUER LLC 2020-1 A2			4	1.F FE	17,874,189	99.5550	17,919,833	18,000,000	17,981,018		50,697			3.812	4.160	MON	20,966	686,160	04/23/2020	04/20/2045
78520E-AE-6	SABEY DATA CENTER ISSUER LLC 2023-1 A2	0		4	1.F FE	2,210,711	101.0250	2,273,073	2,250,000	2,220,808		7,641			6.250	6.783	MON	4,297	140,625	08/30/2023	04/20/2048
78632T-AB-4	SADDLEBROOK FINANCIAL TR CLASS A NOTE			4	1.G PLGI	58,000,000	100.0000	58,000,000	58,000,000	58,000,000					1.000	0.999	MS	162,722	580,000	03/25/2013	03/20/2042
81686A-AB-4	SENA FINANCIAL TRUST A-2 CLASS A NOTE			4	2.A PLGI	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					1.000	1.000	MN	12,917	150,000	12/24/2012	02/25/2059
820502-AA-0	SHAWNEE 2022-2 LLC CLASS A			4	1.A FE	250,737,451	101.2100	253,771,938	250,737,451	250,737,451					6.955	7.011	JAJO	3,100,069	17,489,253	12/14/2023	01/28/2036
820502-AC-6	SHAWNEE 2022-2 LLC CLASS B			4	1.C FE	63,730,000	101.6710	64,794,888	63,730,000	63,730,000					7.905	7.815	JAJO	895,578	4,863,539	12/14/2023	01/28/2036
820502-AE-2	SHAWNEE 2022-2 LLC CLASS C			4	1.F FE	56,370,000	102.4180	57,732,778	56,370,000	56,370,000					8.955	8.914	JAJO	897,374	4,826,338	12/14/2023	01/28/2036
820502-AG-7	SHAWNEE 2022-2 LLC CLASS D			4	2.C FE	51,390,000	103.6480	53,264,839	51,390,000	51,390,000					11.105	11.254	JAJO	1,014,520	5,379,007	12/14/2023	01/28/2036
820502-AJ-1	SHAWNEE 2022-2 LLC CLASS E			4	3.C FE	25,090,000	102.1270	25,623,741	25,090,000	25,090,000					13.855	13.888	JAJO	617,979	3,237,572	12/14/2023	01/28/2036
82066D-BE-9	SHAWNEE 1892 LLC CLASS A-RR			4	1.A FE	536,080,000	100.0000	536,080,000	536,080,000	536,080,000					6.300	6.346	JAJO	4,503,165		11/14/2024	10/23/2036
82066D-BG-4	SHAWNEE 1892 LLC CLASS B-RR			4	1.C FE	71,200,000	100.0000	71,200,000	71,200,000	71,200,000					6.700	6.752	JAJO	636,066		11/14/2024	10/23/2036
82066D-BJ-8	SHAWNEE 1892 LLC CLASS C-RR			4	1.F FE	53,080,000	100.0000	53,080,000	53,080,000	53,080,000					7.300	7.361	JAJO	516,655		11/14/2024	10/23/2036
82066D-BL-3	SHAWNEE 1892 LLC CLASS D-RR			4	2.C FE	50,180,000	100.0000	50,180,000	50,180,000	50,180,000					9.550	9.654	JAJO	638,967		11/14/2024	10/23/2036
82066D-BN-9	SHAWNEE 1892 LLC CLASS E-RR			4	3.C FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000					13.550	13.757	JAJO	325,203		11/14/2024	10/23/2036
820821-AA-4	SHAWNEE 2024-1 LLC 2024-1A A			4	1.A FE	204,503,025	100.8870	206,317,178	204,503,025	204,503,025					6.605	6.607	JAJO	3,602,133	726,480	09/27/2024	10/23/2036
820821-AB-2	SHAWNEE 2024-1 LLC 2024-1A B			4	1.C FE	32,910,000	100.5070	33,076,852	32,910,000	32,910,000					7.005	6.952	JAJO	614,783		09/27/2024	10/23/2036
820821-AC-0	SHAWNEE 2024-1 LLC 2024-1A C			4	1.F FE	31,570,000	100.9480	31,869,307	31,570,000	31,570,000					7.605	7.575	JAJO	640,263		09/27/2024	10/23/2036
820821-AD-8	SHAWNEE 2024-1 LLC 2024-1A D			4	2.C FE	27,520,000	103.1030	28,374,054	27,520,000	27,520,000					9.855	9.860	JAJO	723,246		09/27/2024	10/23/2036
820821-AE-6	SHAWNEE 2024-1 LLC 2024-1A E			4	3.C FE	12,990,000	102.7750	13,350,516	12,990,000	12,990,000					13.855	14.012	JAJO	479,947		09/27/2024	10/23/2036
820830-AA-5	SHAWNEE 2022-1 LLC CLASS A	RA		4	1.A FE	30,166,366	100.0000	30,166,366	30,166,366	30,166,366					6.617	6.666	JAJO	360,420	2,431,503	04/21/2022	04/28/2034
820830-AA-5	SHAWNEE 2022-1 LLC CLASS A			4	1.A FE	7,591,845	100.0000	7,592,016	7,591,997			(12,456)			6.617	6.666	JAJO	90,707	622,512	11/08/2022	04/28/2034
820830-AC-1	SHAWNEE 2022-1 LLC CLASS B			4	1.C FE	28,360,000	100.0000	28,360,000	28,360,000	28,360,000					7.117	7.177	JAJO	364,441	2,243,684	04/21/2022	04/28/2034
820830-AE-7	SHAWNEE 2022-1 LLC CLASS C			4	1.F FE	79,020,000	100.0000	79,020,000	79,020,000	79,020,000					8.117	8.196	JAJO	1,158,123	7,050,599	04/21/2022	04/28/2034
820830-AG-2	SHAWNEE 2022-1 LLC CLASS D			4	2.C FE	71,030,000	100.0000	71,030,000	71,030,000	71,030,000					9.617	9.728	JAJO	1,233,394	7,414,976	04/21/2022	04/28/2034
820830-AJ-6	SHAWNEE 2022-1 LLC CLASS E			4	3.C FE	33,300,000	100.0000	33,300,000	33,300,000	33,300,000					14.117	14.185	JAJO	848,797	4,991,409	04/21/2022	04/28/2034
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C			4	2.B FE	1,110,218	99.1340	1,100,745	1,110,357	1,110,292		16			3.510	3.539	MON	1,191	38,974	08/03/2020	07/20/2037
827925-AG-3	SILVER POINT CLO, LTD 2023-3A C			4	1.F FE	23,179,849	101.5470	23,533,471	23,175,000	23,179,620		(229)			8.226	8.305	JAJO	360,087	1,896,979	05/17/2024	11/29/2036
828085-AW-0	SILVER POINT CAPITAL CLO 1, LT 2022-1A D			4	2.C Z	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					7.517	7.249	JAJO			12/23/2024	01/20/2038
82808E-AJ-0	SILVER POINT CLO, LTD 2023-2A C			4	1.F FE	13,600,000	100.7500	13,701,959	13,600,000	13,600,000					8.317	8.278	JAJO	226,233	1,252,751	04/14/2023	04/20/2035
828111-AC-8	SILVER RIDGE CAPITAL TRUST A-3 CLASS A N			4	1.E PLGI	52,500,000	99.9250	52,460,389	52,500,000	52,500,000					1.000	0.995	JD	23,333	525,000	12/18/2012	12/15/2040
83011Q-AG-0	SIXTH STREET CLO LTD. 2024-24A D			4	2.C FE	12,000,000	102.0540	12,246,432	12,000,000	12,000,000					8.226	8.272	JAJO	191,946	595,579	02/16/2024	04/23/2037
83616K-AG-2	SOUND POINT CLO LTD 2022-1A D			4	2.C FE	7,000,000	99.4940	6,964,573	7,000,000	7,000,000					7.926	7.930	JAJO	104,798	614,010	01/28/2022	04/25/2035
83616L-AA-3	SOUND POINT CLO LTD 2022-1A E		D	4	3.C FE	5,643,068	91.8730	5,512,362	6,000,000	5,650,319		5,030			11.326	12.727	JAJO	128,360	297,316	12/13/2024	04/25/2035

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85236K-AH-5	STACK INFRASTRUCTURE ISSUER LL 2023-2A A	0		4	1.G FE	1,691,743	101.1960	1,770,922	1,750,000	1,705,946		10,790			5.900	7.481	MON	1,721	103,250	08/30/2023	07/25/2048
86212X-AF-7	STORE MASTER FUNDING LLC 2023-1A A1			4	1.A FE	19,838,768	101.8120	20,201,134	19,841,667	19,839,303		325			6.190	6.272	MON	37,528	1,228,199	05/22/2023	06/20/2053
86212X-AG-5	STORE MASTER FUNDING LLC 2023-1A A2	0		2	1.C FE	1,925,396	101.9390	2,022,640	1,984,167	1,936,811		7,863			6.920	8.005	MON	4,195	137,304	08/30/2023	06/20/2053
86213C-AB-1	STORE MASTER FUNDING LLC 2015-1A A2			4	1.C FE	5,661,923	99.5810	5,686,082	5,710,000	5,708,140		5,155			4.170	4.393	MON	7,275	238,107	05/06/2015	04/20/2045
86217R-AS-7	STORM KING PARK CLO LTD 2022-1A D1R			2	2.C FE	15,000,000	101.3950	15,209,265	15,000,000	15,000,000					7.806	7.842	JAJO	253,692	73,722	09/17/2024	10/15/2037
87169B-AU-3	SYMPHONY CLO LTD 2023-30A CR			4	1.F FE	12,000,000	100.8000	12,096,000	12,000,000	12,000,000					7.117	7.174	JAJO	170,818	415,941	04/30/2024	10/20/2037
87240G-AG-6	TCP WATERMAN CLO LLC 2017-1A ER		D	4	3.C FE	7,709,725	100.1280	7,709,856	7,700,000	7,716,450		1,481			12.943	13.085	FMAN	116,268	341,253	12/13/2024	08/20/2033
87251F-AD-1	TCW DIRECT LENDING STRUCTURED CLASS B			4	2.B FE	14,433,327	104.8900	15,139,116	14,433,327	14,433,327					9.867	9.985	JAJO	284,839	883,581	10/10/2024	09/30/2032
87342R-AC-8	TACO BELL FUNDING, LLC 2016-1A A23			4	2.B FE	11,718,750	99.8050	11,695,943	11,718,750	11,718,750					4.970	4.995	FMAN	58,242	582,422	05/04/2016	05/25/2046
87342R-AE-4	TACO BELL FUNDING, LLC 2018-1 A2II			4	2.B FE	4,762,500	98.2010	4,676,804	4,762,500	4,762,500					4.940	4.970	FMAN	23,527	235,268	11/14/2018	11/25/2048
87342R-AG-9	TACO BELL FUNDING, LLC 2021-1A A2I			4	2.B FE	1,281,711	93.3780	1,357,816	1,454,100	1,342,561		38,302			1.946	9.212	FMAN	2,830	24,052	10/09/2024	08/25/2051
88634R-AA-7	TICTON CAPITAL FUNDING TRUST CLASS A NOT			4	1.B FE	28,400,000	99.2400	28,184,261	28,400,000	28,400,000					7.500	7.347	FEB	1,810,500	2,130,000	07/25/2013	02/25/2059
891805-AC-7	TOWER HILL CAPITAL TRUST A-3 CLASS A NOT			4	2.A PLGI	32,000,000	99.5490	31,855,736	32,000,000	32,000,000					1.000	0.980	MS	94,222	320,000	03/25/2013	03/15/2043
913318-AJ-0	UNITY-PEACE PARK CLO, LTD. 2022-1A D			4	2.C FE	4,665,000	100.3480	5,017,400	5,000,000	4,713,527		27,152			8.117	9.324	JAJO	81,174	450,376	05/04/2023	04/20/2035
92535V-AF-9	VB-S1 ISSUER LLC 2020-2A A			4	1.D FE	20,000,000	98.1360	19,627,244	20,000,000	20,000,000					2.636	2.650	MON	23,431	527,200	09/17/2020	09/15/2050
92535V-AG-7	VB-S1 ISSUER LLC 2020-2A B			4	1.F FE	5,500,000	97.9840	5,389,108	5,500,000	5,500,000					3.229	3.251	MON	7,893	177,595	09/17/2020	09/15/2050
92535V-AH-5	VB-S1 ISSUER LLC 2020-2A C			4	2.B FE	3,250,000	97.8480	3,180,051	3,250,000	3,250,000					4.459	4.501	MON	6,441	144,918	09/17/2020	09/15/2050
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST 2006-1 B			2	1.C FE	41,209	93.8040	60,135	64,107	51,389		561			5.685	9.314	JAJO	688	3,814	08/13/2009	04/25/2040
93042#-AA-9	DH-LAMBERTVILLE LLC CTL			4	3.A	866,671	82.6600	716,394	866,671	866,671					5.440	5.501	MON	2,095	47,147	03/28/2012	06/15/2033
937147-AC-0	WASHBURN FINANCIAL TRUST A-3 CLASS A NOT			4	1.E PLGI	32,150,000	100.0000	32,150,000	32,150,000	32,150,000					1.000	1.000	MN	41,081	321,500	12/19/2012	11/15/2038
95058X-AE-8	WENDYS FUNDING LLC 2018-1 A2 II			4	2.B FE	4,587,774	95.7940	4,477,725	4,674,343	4,592,247		4,474			3.884	4.983	MJSD	8,069	113,456	10/09/2024	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC 2019-1A A2I			4	2.B FE	441,184	97.6640	499,751	511,703	489,438		10,944			3.783	8.665	MJSD	860	19,358	03/25/2020	06/15/2049
96928*-EH-6	REBKEE PARTNERS NORGE LLC CTL			4	4.A	818,828	98.7400	808,511	818,828	818,828					5.440	5.501	MON	742	44,544	06/01/2014	10/25/2031
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A			4	1.F FE	11,995,728	92.0550	11,042,865	11,995,897	11,995,827		18			3.228	3.250	MON	17,210	387,228	02/18/2020	03/15/2045
97064F-AB-1	WILLIS ENGINE SECURITIZATION T 2020-A B			4	2.B FE	2,249,023	93.3850	2,100,365	2,249,137	2,249,090		13			4.212	4.250	MON	4,210	94,734	02/18/2020	03/15/2045
974153-AE-8	WINGSTOP FUNDING LLC 2024-1A A2			4	2.B FE	7,500,000	100.1930	7,514,498	7,500,000	7,500,000					5.858	5.901	MJSD	34,172		11/19/2024	12/05/2054
97719B-AG-8	WISE CLO LTD 2023-1A C			4	1.F FE	4,000,000	101.6170	4,064,680	4,000,000	4,000,000					8.367	8.451	JAJO	66,939	400,116	08/08/2023	10/20/2036
979855-AB-9	WOODMERE FINANCE COMP TRUST A- CLASS A N			4	2.A PLGI	82,783,000	100.0000	82,783,000	82,783,000	82,783,000					1.000	0.995	JD	52,889	827,830	12/19/2013	12/08/2043
00081A-AD-1	ACA ABS LTD 2003-1A B		D	4	6. *	0.0100	0.0100	500	5,000,000						9.250		MJSD			07/30/2012	06/10/2038
00119N-AA-5	AGL CLO 3 LTD. 2020-3A E		D	4	3.C FE	3,336,737	100.4920	3,517,220	3,500,000	3,369,732		16,625			11.418	12.515	JAJO	86,583	214,623	12/13/2024	01/15/2033
00119V-AU-3	AGL CLO 6 LTD 2020-6A DR			4	2.C FE	5,489,000	100.3970	5,521,824	5,500,000	5,491,763		907			8.129	8.237	JAJO	90,763	496,062	12/02/2021	07/20/2034
00120M-AA-4	AGL CLO 16 LTD 2021-16A E		D	4	3.C FE	4,787,052	100.3860	5,019,275	5,000,000	4,814,468		14,200			11.729	12.683	JAJO	117,290	383,023	12/13/2024	01/20/2035
00121J-AJ-1	AGL CLO LTD. 2024-34A D1			4	2.C FE	7,087,500	100.7180	7,050,260	7,000,000	7,086,613		(887)			7.507	7.383	JAJO	61,306		11/25/2024	01/22/2038
00141Y-AG-0	CLOVER CLO 2021-1A D			4	2.C FE	5,235,570	100.2050	5,260,752	5,250,000	5,238,245		1,466			7.843	7.964	JAJO	81,210	389,936	09/20/2024	04/22/2034
00141Y-AJ-4	CLOVER CLO 2021-1A E		D	4	3.C FE	4,067,841	100.5220	4,272,168	4,250,000	4,096,700		14,679			11.493	12.465	JAJO	96,336	299,685	12/13/2024	04/22/2034
00190Y-BV-6	ARES CLO LTD 2013-2A DR3			4	2.C FE	15,000,000	100.7080	15,106,155	15,000,000	15,000,000					7.553	7.623	JAJO	113,288		11/05/2024	10/28/2034
00901A-AW-7	AIMCO 2019-10A CRR			4	1.F FE	4,500,000	101.3570	4,561,065	4,500,000	4,500,000					6.682	6.702	JAJO	59,299	170,894	05/23/2024	07/22/2037

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00901A-AY-3	AIMCO 2019-10A D1RR			4	2.C FE	6,500,000	101.1630	6,575,602	6,500,000	6,500,000					7.632	7.668	JAJO	97,833	257,778	05/23/2024	07/22/2037
00901U-AE-3	AIMCO 2024-22A C			4	1.F FE	6,000,000	101.2310	6,073,848	6,000,000	6,000,000					7.017	7.038	JAJO	84,209	237,498	03/08/2024	04/19/2037
00901U-AG-8	AIMCO 2024-22A D			4	2.C FE	6,000,000	101.7410	6,104,430	6,000,000	6,000,000					8.017	8.067	JAJO	96,209	268,331	03/08/2024	04/19/2037
01449C-AG-5	ALESCO PREFERRED FUNDING LTD 8A A2		D	4	1.A FE	2,000,000	84.7670	1,695,336	2,000,000	2,000,000					5.069	5.100	MJSD	2,534	119,177	07/15/2005	12/23/2035
01750W-AJ-8	ALLEGRO CLO LTD ALLEG 2021-1A D			4	2.C FE	7,000,000	100.3850	7,026,936	7,000,000	7,000,000					8.079	8.039	JAJO	113,106	627,787	05/25/2021	07/20/2034
03328J-AG-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2021-19A			4	2.A FE	4,749,992	99.7430	4,737,778	4,750,000	4,750,001		9			8.468	8.555	JAJO	87,145	371,026	09/20/2024	10/15/2034
03328W-BJ-6	ANCHORAGE CAPITAL CLO LTD 2016-9A CR3			4	1.F FE	5,000,000	101.0900	5,054,520	5,000,000	5,000,000					7.006	7.037	JAJO	75,897	88,112	07/12/2024	07/15/2037
03328W-BL-1	ANCHORAGE CAPITAL CLO LTD 2016-9A DR3			4	2.C FE	5,500,000	102.0290	5,611,595	5,500,000	5,500,000					8.306	8.350	JAJO	98,979	113,408	07/12/2024	07/15/2037
03330N-BC-7	ANCHORAGE CAPITAL CLO LTD 2019-11A DR2			4	2.C FE	10,000,000	100.6940	10,069,400	10,000,000	10,000,000					8.382	8.440	JAJO	165,304	301,534	06/07/2024	07/22/2037
03331A-AL-5	ANCHORAGE CAPITAL CLO LTD 2021-18A D			4	2.C FE	12,496,385	100.0980	12,512,188	12,500,000	12,496,504		119			8.368	8.459	JAJO	226,620	1,068,177	09/20/2024	04/15/2034
03331K-AG-4	ANCHORAGE CAPITAL CLO LTD 2021-21A D			4	2.B FE	6,650,582	99.7400	6,632,730	6,650,000	6,650,565		(17)			8.429	8.514	JAJO	112,106	506,943	11/01/2024	10/20/2034
03762Y-BK-2	APIDOS CLO LTD 2016-25A CR3			4	1.E FE	12,000,000	100.0000	12,000,000	12,000,000	12,000,000					6.181	6.227	JAJO	10,301		12/17/2024	01/20/2037
03762Y-BM-8	APIDOS CLO LTD 2016-25A D1R3			4	2.A FE	17,000,000	99.7640	16,959,931	17,000,000	17,000,000					7.081	7.142	JAJO	16,719		12/17/2024	01/20/2037
03768M-AQ-0	APIDOS CLO LTD 2020-33A DR			4	2.C FE	3,237,500	100.1820	3,506,370	3,500,000	3,277,086		23,099			7.896	9.271	JAJO	52,971	305,750	05/17/2023	10/24/2034
03768R-AY-2	APIDOS CLO LTD 2019-32A DR			4	2.C FE	1,925,000	100.1160	1,927,227	1,925,000	1,925,000					7.367	7.374	JAJO	28,364	50,741	06/06/2024	01/20/2033
03768Y-AA-9	APIDOS CLO LTD 2021-38A E1		D	4	3.A FE	11,976,046	100.0940	11,961,257	11,950,000	11,975,482		(564)			10.229	10.314	JAJO	244,473	290,275	12/13/2024	01/21/2034
03769F-AA-9	APIDOS CLO LTD 2021-37A E		D	4	3.C FE	1,476,470	100.3020	1,504,536	1,500,000	1,481,602		2,047			11.193	11.599	JAJO	33,113	63,367	12/13/2024	10/22/2034
039948-AG-9	ARES CLO LTD 2024-75A C		D	4	1.F Z	10,000,000	100.0180	10,001,810	10,000,000	10,000,000					6.497	6.177	JAJO			11/27/2024	01/15/2037
039948-AJ-3	ARES CLO LTD 2024-75A D1		D	4	2.C Z	25,000,000	100.0190	25,004,775	25,000,000	25,000,000					7.447	7.141	JAJO			11/27/2024	01/15/2037
04009A-AU-4	ARES CLO LTD 2019-52A DR			4	2.C FE	10,506,654	100.4070	10,542,704	10,500,000	10,506,421		(232)			8.193	8.258	JAJO	169,668	800,471	11/01/2024	04/22/2031
04015G-AV-1	ARES CLO LTD 2015-2A DR			4	2.C FE	13,999,717	100.1820	14,025,480	14,000,000	13,999,763		46			8.009	8.088	JAJO	236,712	44,186	10/28/2024	04/17/2033
04016N-AX-1	ARES CLO LTD 2017-44A CR			4	2.C FE	19,876,597	100.4920	19,927,504	19,830,000	19,875,723		(874)			8.318	8.353	JAJO	357,362	933,318	11/01/2024	04/15/2034
04016P-BA-5	ARES CLO LTD 2017-43A D1R2			4	2.C FE	30,000,000	100.0190	30,005,670	30,000,000	30,000,000					7.445	7.514	JAJO	124,078		11/22/2024	01/15/2038
04017Q-AJ-4	ARES CLO LTD 2018-28RA D			4	2.C FE	6,015,000	100.2460	6,014,760	6,000,000	6,014,281		(719)			8.009	8.016	JAJO	101,448	132,593	10/03/2024	10/17/2030
04018E-AG-6	ARES CLO LTD 2021-59A D			4	2.C FE	8,501,552	100.2970	8,525,203	8,500,000	8,501,508		(43)			8.037	8.113	JAJO	129,046	705,259	09/20/2024	04/25/2034
04018N-AU-5	ARES CLO LTD ARES 2020-56A DR			4	2.C FE	8,250,000	100.1850	8,265,238	8,250,000	8,250,000					8.187	8.153	JAJO	127,588	745,598	10/21/2021	10/25/2034
04018N-BE-0	ARES CLO LTD 2020-56A D1R2		D	4	2.C Z	14,000,000	100.0000	14,000,000	14,000,000	14,000,000					7.476	7.198	JAJO			12/27/2024	01/25/2038
04019D-AU-6	ARES CLO LTD 2021-61A DR		C	4	2.C FE	5,000,000	102.3640	5,118,205	5,000,000	5,000,000					8.517	8.566	JAJO	85,174	241,638	03/27/2024	04/20/2037
04019L-BC-7	ARES CLO LTD 2019-51A D1R2			4	2.C FE	16,000,000	101.2580	16,201,200	16,000,000	16,000,000					7.712	7.779	JAJO	164,528		11/01/2024	10/15/2037
04021M-AG-3	ARES CLO LTD 2024-ALF8 C		D	4	1.F Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.485	6.178	JAJO			12/19/2024	01/24/2038
04021M-AJ-7	ARES CLO LTD 2024-ALF8 D1		D	4	2.C Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					7.285	6.989	JAJO			12/19/2024	01/24/2038
04942C-AL-0	ATLAS SENIOR LOAN FUND LTD 2019-14A D			4	2.C FE	10,000,000	100.3110	10,031,050	10,000,000	10,000,000					8.779	8.872	JAJO	175,580	968,199	05/16/2019	07/20/2032
05553M-AE-1	BCRED BSL CLO LTD 2021-1A C			4	1.F FE	8,060,000	100.2150	8,077,353	8,060,000	8,060,000					7.029	7.011	JAJO	113,308	636,576	12/31/2021	07/20/2034
05553M-AG-6	BCRED BSL CLO LTD 2021-1A D			4	2.C FE	8,500,000	100.2310	8,519,593	8,500,000	8,500,000					8.229	8.211	JAJO	139,893	775,310	05/27/2021	07/20/2034
05684P-AU-0	BAIN CAPITAL CREDIT CLO, LIMIT 2021-6A D			4	2.C FE	5,000,000	100.0220	5,001,075	5,000,000	5,000,000					7.345	7.413	JAJO	19,384		12/03/2024	10/21/2034
05684U-AJ-4	BAIN CAPITAL CREDIT CLO, LIMIT 2022-1A D			4	2.C FE	2,215,000	99.8280	2,495,690	2,500,000	2,250,856		22,699			7.832	9.903	JAJO	40,793	216,673	05/17/2023	04/18/2035
05875U-AA-2	BALLYROCK LTD 2021-1A D		D	4	3.C FE	1,983,236	100.4730	2,009,456	2,000,000	1,985,667		1,961			11.138	11.445	JAJO	48,263	119,803	12/13/2024	04/15/2034
06744B-AG-8	BARDIN HILL CLO LTD 2021-2A D			4	2.C FE	9,493,280	100.0830	9,764,097	9,756,000	9,554,480		21,472			8.247	8.746	JAJO	151,985	723,886	11/01/2024	10/25/2034
06759J-AW-8	BABSON CLO LTD 2019-1A DR			4	2.C FE	19,370,868	100.3790	19,403,261	19,330,000	19,370,133		(736)			8.568	8.614	JAJO	358,822	934,646	11/01/2024	04/15/2035
06759K-AE-5	BABSON CLO LTD 2019-1A ER		D	4	3.C FE	4,711,065	100.0760	4,703,591	4,700,000	4,711,029		(36)			11.778	11.896	JAJO	119,934	7,619	12/13/2024	04/15/2035
06762J-AG-8	BABSON CLO LTD 2021-2A D			4	2.C FE	3,705,000	100.2760	4,011,052	4,000,000	3,752,648		26,010			8.068	9.409	JAJO	69,918	354,706	04/10/2023	07/15/2034
06763F-AD-2	BABSON CLO LTD 2023-2A C			4	1.F FE	12,000,000	101.1910	12,142,932	12,000,000	12,000,000					7.667	7.738	JAJO	184,018	1,301,684	05/31/2023	07/20/2036
06763F-AE-0	BABSON CLO LTD 2023-2A D			4	2.C FE	15,000,000	101.9630	15,294,495	15,000,000	15,000,000					9.867	9.985	JAJO	296,022	2,054,272	05/31/2023	07/20/2036
06763H-AU-0	BABSON CLO LTD 2022-4A D1R		C	4	2.C FE	8,000,000	101.5380	8,123,048	8,000,000	8,000,000					7.867	7.907	JAJO	125,878		09/27/2024	10/20/2037
06763M-AG-0	BABSON CLO LTD 2023-4A D		C	4	2.C FE	9,250,000	102.3040	9,463,120	9,250,000	9,250,000					9.117	9.218	JAJO	168,672	700,455	12/06/2023	01/20/2037
067936-AG-9	BABSON CLO LTD 2024-2A C		C	4	1.F FE	5,000,000	100.0990	5,004,950	5,000,000	5,000,000					7.300	7.322	JAJO	176,416		05/31/2024	07/15/2039

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
067936-AJ-3	BABSON CLO LTD 2024-2A D		C	4	2.C FE	5,000,000	100.5830	5,029,155	5,000,000	5,000,000					8.450	8.492	JAJO	204,208		05/31/2024	07/15/2039
07090A-AY-9	BATTALION CLO LTD 2019-14A DR			4	2.C FE	9,492,111	100.0260	9,552,445	9,550,000	9,501,446		3,424			8.319	8.502	JAJO	158,893	713,879	11/01/2024	01/20/2035
07131A-AE-4	BATTALION CLO LTD 2020-15A C			4	1.F FE	2,431,250	100.2360	2,505,900	2,500,000	2,454,114		9,159			7.159	7.743	JAJO	37,784	199,323	05/09/2022	01/17/2033
07132E-AQ-8	BATTALION CLO LTD 2015-9A			4	2.C FE	25,398,049	100.0030	25,400,787	25,400,000	25,398,648		152			8.168	8.064	JAJO	449,485	2,244,554	09/20/2024	07/15/2031
07132L-AS-8	BATTALION CLO LTD BATLN 2017-11A DR			4	2.C FE	15,256,205	98.4730	15,056,491	15,290,000	15,257,062		856			8.546	8.679	JAJO	250,459	741,869	11/01/2024	04/24/2034
07134U-AN-7	BATTALION CLO LTD 2021-20A D			4	2.C FE	7,500,000	98.7550	7,406,648	7,500,000	7,500,000					8.018	8.093	JAJO	130,285	661,272	04/28/2021	07/15/2034
08179D-AJ-8	BENEFIT STREET PARTNERS CLO LT 2023-33A		D	4	2.C FE	7,500,000	102.4260	7,681,913	7,500,000	7,500,000					8.876	8.972	JAJO	125,742	549,516	12/13/2023	01/25/2036
08179L-AS-0	BENEFIT STREET PARTNERS CLO LT 2018-14A			4	2.C FE	11,000,000	100.6220	11,068,409	11,000,000	11,000,000					7.836	7.866	JAJO	237,024		09/03/2024	10/20/2037
08182B-BE-7	BENEFIT STREET PARTNERS CLO LT 2019-17A		C	4	2.B FE	10,000,000	100.7610	10,076,070	10,000,000	10,000,000					7.806	7.856	JAJO	169,128		09/19/2024	10/15/2037
08182D-AJ-3	BENEFIT STREET PARTNERS CLO LT 2015-6BR			4	2.C FE	13,136,250	100.2740	13,537,044	13,500,000	13,188,772		32,466			8.729	9.295	JAJO	235,683	1,300,187	01/10/2024	07/20/2034
08182R-AS-2	BENEFIT STREET PARTNERS CLO LT 2019-19A			4	2.C FE	7,550,000	100.1640	7,562,397	7,550,000	7,550,000					7.756	7.773	JAJO	126,874	255,746	05/09/2024	01/15/2033
08182Y-AE-8	BENEFIT STREET PARTNERS CLO LT 2024-35A			4	1.F FE	8,000,000	101.4320	8,114,520	8,000,000	8,000,000					6.926	6.948	JAJO	104,658	238,152	04/25/2024	04/25/2037
08182Y-AG-3	BENEFIT STREET PARTNERS CLO LT 2024-35A			4	2.C FE	9,500,000	100.6290	9,559,727	9,500,000	9,500,000					7.926	7.967	JAJO	142,225	320,014	04/25/2024	04/25/2037
08186Q-AE-1	BENEFIT STREET PARTNERS CLO LT 2019-18A		D	4	3.C FE	1,990,036	100.7440	2,014,886	2,000,000	1,991,673		1,342			11.668	11.921	JAJO	50,559	125,177	12/13/2024	10/15/2034
08186R-AW-9	BENEFIT STREET PARTNERS CLO LT 2020-21A			4	2.C FE	4,002,551	100.2900	4,011,612	4,000,000	4,002,483		(68)			8.268	8.336	JAJO	71,652	301,676	09/20/2024	10/15/2034
08187A-AA-3	BENEFIT STREET PARTNERS CLO LT 2021-25A		D	4	3.C FE	4,312,337	100.8020	4,536,072	4,500,000	4,338,488		13,506			11.768	12.695	JAJO	114,733	283,929	12/13/2024	01/15/2035
081917-AG-1	BENEFIT STREET PARTNERS CLO LT 2017-12BR			4	2.C FE	13,000,000	101.0670	13,138,697	13,000,000	13,000,000					8.292	8.328	JAJO	395,235		08/07/2024	10/15/2037
081922-AG-1	BENEFIT STREET PARTNERS CLO LT 2024-36A			4	1.E FE	12,000,000	100.0200	12,002,436	12,000,000	12,000,000					6.314	6.325	JAJO	58,933		10/23/2024	01/25/2038
081922-AJ-5	BENEFIT STREET PARTNERS CLO LT 2024-36A			4	2.B FE	12,000,000	100.7680	12,092,184	12,000,000	12,000,000					7.364	7.398	JAJO	68,733		10/23/2024	01/25/2038
09077C-AY-8	BIRCH GROVE CLO LTD. 2022-4A D1R			4	2.C FE	11,000,000	101.4390	11,158,279	11,000,000	11,000,000					7.856	7.892	JAJO	187,232	301,604	06/05/2024	07/15/2037
09077L-AU-6	BIRCH GROVE CLO LTD. 2021-2A D1R			2	2.C FE	5,000,000	101.5760	5,078,785	5,000,000	5,000,000					7.767	7.805	JAJO	77,674	54,151	08/13/2024	10/19/2037
09261M-AE-6	BLACKROCK RAINIER CLO LTD 2021-6A C			4	1.F FE	53,208,526	100.1640	53,287,461	53,200,000	53,207,545		(560)			8.129	8.205	JAJO	864,927	4,508,084	09/20/2024	04/20/2033
09261M-AG-1	BLACKROCK RAINIER CLO LTD 2021-6A D			4	2.C FE	68,892,892	90.7890	62,547,443	68,892,892	68,892,892					4.500	4.525	JAJO	611,424	3,108,792	02/08/2021	04/20/2033
09261M-AJ-5	BLACKROCK RAINIER CLO LTD 2021-6A E		D	4	3.C FE	26,600,000	87.9560	23,396,376	26,600,000	26,600,000					8.500	8.589	JAJO	445,919	2,267,281	02/08/2021	04/20/2033
09631B-AJ-2	BLUEMOUNTAIN CLO LTD 2021-31A D			4	2.C FE	8,475,950	100.2290	8,559,574	8,540,000	8,492,049		5,554			7.879	8.069	JAJO	134,574	749,844	01/12/2022	04/19/2034
12481H-AW-5	CBAM CLO MANAGEMENT 2017-3A DR			4	2.C FE	57,200,000	100.1660	57,295,009	57,200,000	57,200,000					8.409	8.494	JAJO	1,015,441	5,287,438	06/30/2021	07/17/2034
12481J-AG-6	CBAM CLO MANAGEMENT 2017-3A ER		D	4	3.C FE	47,126,100	95.6120	45,893,616	48,000,000	47,159,806		15,017			12.019	12.571	JAJO	1,217,931	2,170,372	12/13/2024	07/17/2034
12481K-AU-2	CBAM CLO MANAGEMENT 2017-2A BR			4	1.C FE	4,619,375	100.0870	4,754,128	4,750,000	4,642,998		15,934			6.759	7.317	JAJO	67,778	359,398	07/11/2023	07/17/2034
12481K-AY-4	CBAM CLO MANAGEMENT 2017-2A DR			4	2.C FE	58,600,000	100.1610	58,694,053	58,600,000	58,600,000					8.259	8.339	JAJO	1,021,737	5,327,486	06/01/2021	07/17/2034
12481L-AE-6	CBAM CLO MANAGEMENT 2017-2A ER		D	4	3.C FE	49,628,068	95.7640	48,360,770	50,500,000	49,708,855		27,764			12.009	12.534	JAJO	1,280,299	4,494,751	12/13/2024	07/17/2034
12481N-AE-2	CBAM CLO MANAGEMENT 2017-4A C			4	1.B FE	52,261,913	100.1230	52,314,372	52,250,000	52,252,059		(3,287)			6.668	6.715	JAJO	754,818	3,891,693	02/24/2021	01/15/2031
12481N-AF-9	CBAM CLO MANAGEMENT 2017-4A D			4	2.B FE	31,132,748	100.0010	31,750,381	31,750,000	31,414,543		77,693			7.518	7.931	JAJO	517,142	2,638,432	02/24/2021	01/15/2031

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12481P-AA-5	CBAM CLO MANAGEMENT 2017-4A E		D	4	3.C FE	41,640,184	97.0350	41,482,463	42,750,000	41,807,996		62,200			10.718	11.574	JAJO	992,709	1,383,070	12/13/2024	01/15/2031
12481Q-AE-5	CBAM CLO MANAGEMENT 2018-5A B1			4	1.A FE	4,365,772	100.0580	4,486,810	4,484,200	4,422,962		19,327			6.309	6.900	JAJO	59,726	318,772	03/18/2022	04/17/2031
12481Q-AJ-4	CBAM CLO MANAGEMENT 2018-5A C			4	1.B FE	49,891,259	100.2190	49,984,376	49,875,000	49,882,546		(2,064)			6.659	6.708	JAJO	701,144	3,722,972	03/10/2021	04/17/2031
12481Q-AL-9	CBAM CLO MANAGEMENT 2018-5A D			4	2.A FE	12,292,641	100.1100	12,513,688	12,500,000	12,377,718		27,573			7.409	7.786	JAJO	195,517	1,028,388	03/18/2022	04/17/2031
12481U-AA-4	CBAM CLO MANAGEMENT 2018-5A E		D	4	3.C FE	42,643,440	94.7750	42,648,525	45,000,000	43,036,137		141,987			10.059	11.565	JAJO	955,611	1,880,238	12/13/2024	04/17/2031
12481X-BA-7	CBAM CLO MANAGEMENT 2018-6A DR			4	2.C FE	61,061,976	100.1600	61,097,722	61,000,000	61,028,424		(7,689)			8.618	8.693	JAJO	1,138,948	5,749,433	03/18/2021	01/15/2031
12482A-AE-9	CBAM CLO MANAGEMENT 2018-6A ER		D	4	3.C FE	38,563,545	100.1080	38,541,696	38,500,000	38,547,322		(4,865)			12.268	12.409	JAJO	1,023,315	3,941,736	12/13/2024	01/15/2031
12482G-AC-0	CBAM CLO MANAGEMENT 2018-7I E		D	4	4.A FE	26,407,040	97.1620	27,108,059	27,900,000	26,660,919		85,701			10.379	11.797	JAJO	579,149	1,101,858	12/13/2024	07/20/2031
12482J-AE-0	CBAM CLO MANAGEMENT 2018-7I B2			4	1.B FE	5,196,576	100.1770	5,259,282	5,250,000	5,225,862		7,117			6.479	6.698	JAJO	68,030	385,207	02/04/2021	07/20/2031
12482J-AG-5	CBAM CLO MANAGEMENT 2018-7I C			4	1.F FE	38,362,698	100.0770	38,654,587	38,625,000	38,491,662		33,068			6.779	6.949	JAJO	523,679	2,952,148	02/04/2021	07/20/2031
12482J-AJ-9	CBAM CLO MANAGEMENT 2018-7I D			4	2.C FE	49,064,552	100.1960	50,348,239	50,250,000	49,600,191		138,114			7.679	8.149	JAJO	771,741	4,301,702	02/04/2021	07/20/2031
12509V-AN-2	CBAM CLO MANAGEMENT 2020-12A DR			4	2.C FE	29,849,220	89.3620	26,673,771	29,849,220	29,849,220					2.250	2.256	JAJO	132,456	671,607	06/11/2021	07/20/2034
12509V-AQ-5	CBAM CLO MANAGEMENT 2020-12A ER		D	4	3.C FE	18,750,000	70.8150	13,277,888	18,750,000	18,750,000					5.000	5.028	JAJO	184,896	937,500	06/11/2021	07/20/2034
12510T-AE-4	CBAM CLO MANAGEMENT 2019-11RA D			4	2.C FE	29,488,168	86.7240	25,573,230	29,488,168	29,488,168					2.250	2.256	JAJO	129,011	663,484	10/25/2021	01/20/2035
12510T-AF-1	CBAM CLO MANAGEMENT 2019-11RA E		D	4	3.C FE	22,500,000	68.4060	15,391,418	22,500,000	22,500,000					5.500	5.536	JAJO	244,063	1,237,500	10/25/2021	01/20/2035
12511A-AG-9	CBAM CLO MANAGEMENT 2020-13A C			4	2.C FE	52,017,279	87.2770	45,398,860	52,017,279	52,017,279					2.250	2.256	JAJO	230,827	1,170,389	11/24/2020	01/20/2034
12511A-AJ-3	CBAM CLO MANAGEMENT 2020-13A D1		D	4	3.C FE	11,700,000	76.9160	8,999,207	11,700,000	11,700,000					5.000	5.031	JAJO	115,375	585,000	11/24/2020	01/20/2034
12511A-AL-8	CBAM CLO MANAGEMENT 2020-13A D2		D	4	3.C FE	5,130,000	55.8840	4,778,082	8,550,000	6,391,319		343,388				5.423	JAJO			11/24/2020	01/20/2034
12528V-AJ-8	CFIP CLO LTD 2018-1A D			4	1.E FE	16,942,559	100.2030	17,234,830	17,200,000	17,102,335		28,392			8.134	8.466	JAJO	291,467	1,543,453	06/29/2018	07/18/2031
12529Q-AJ-8	CFIP CLO LTD 2021-1A D			4	2.C FE	14,289,753	100.1910	14,377,380	14,350,000	14,303,026		4,159			8.419	8.570	JAJO	241,626	1,072,176	11/01/2024	01/20/2035
12550A-BM-7	CIFC FUNDING LTD 2014-5A D1R3		C	4	2.C FE	10,000,000	101.3770	10,137,730	10,000,000	10,000,000					7.897	7.930	JAJO	166,724	230,485	06/28/2024	07/17/2037
12550A-BP-0	CIFC FUNDING LTD 2014-5A D2R3			2	2.C FE	4,567,500	101.6060	4,572,288	4,500,000	4,565,519		(1,981)			9.547	9.270	JAJO	90,701	123,725	09/12/2024	07/17/2037
12550M-AQ-3	CIFC FUNDING LTD 2015-3A DR			4	1.G FE	11,750,000	100.0180	11,752,080	11,750,000	11,750,000					7.379	7.445	JAJO	173,407	971,639	02/23/2018	04/19/2029
12554F-AE-1	CIFC FUNDING LTD 2019-2A ER		D	4	3.C FE	1,998,173	100.5270	2,010,530	2,000,000	1,999,133		670			11.499	11.668	JAJO	48,552	154,870	12/13/2024	04/17/2034
12555X-AY-7	CIFC FUNDING LTD 2019-6A D1R			4	2.C FE	10,000,000	101.4640	10,146,440	10,000,000	10,000,000					7.947	7.984	JAJO	169,984	303,308	05/22/2024	07/16/2037
12560E-AU-0	CIFC FUNDING LTD 2020-3A DR			4	2.C FE	10,750,000	100.1500	10,766,093	10,750,000	10,750,000					7.979	8.057	JAJO	171,549	953,142	11/01/2021	10/20/2034
12562R-AS-4	CIFC FUNDING LTD 2020-4A DR			4	2.C FE	11,000,000	100.0190	11,002,123	11,000,000	11,000,000					7.225	7.288	JAJO	30,908		12/03/2024	01/15/2040
12563E-AU-7	CIFC FUNDING LTD 2021-1A D1R			4	2.C FE	12,000,000	101.4730	12,176,700	12,000,000	12,000,000					7.776	7.815	JAJO	176,253	354,909	05/31/2024	07/25/2037
12564D-AG-9	CIFC FUNDING LTD 2021-3A D			4	2.C FE	7,710,150	100.1390	7,870,886	7,860,000	7,730,058		14,502			7.918	8.326	JAJO	134,835	629,524	01/30/2024	07/15/2036
12567H-AJ-1	CIFC FUNDING LTD 2021-7A D			4	2.C FE	9,555,318	100.2960	9,578,287	9,550,000	9,555,198		(121)			7.888	7.952	JAJO	146,473	677,285	11/01/2024	01/23/2035
12567Q-AA-0	CIFC FUNDING LTD 2022-2A E		D	4	3.C FE	2,153,316	100.4770	2,160,260	2,150,000	2,153,724		246			11.617	11.747	JAJO	49,955	169,938	12/13/2024	04/19/2035
12570X-AG-7	CIFC FUNDING LTD 2024-1A D		C	4	2.C FE	8,000,000	102.4200	8,193,632	8,000,000	8,000,000					8.332	8.377	JAJO	138,873	393,576	02/22/2024	04/18/2037
12572G-AU-1	CIFC FUNDING LTD 2022-5A DR			4	2.C FE	3,000,000	102.1130	3,063,387	3,000,000	3,000,000					8.547	8.584	JAJO	54,845	191,864	01/19/2024	01/16/2037
13875M-AG-1	CANYON CLO 2021-3 LTD 2021-3A D			4	2.C FE	1,942,500	100.1990	2,003,976	2,000,000	1,949,743		5,472			7.968	8.543	JAJO	34,526	175,321	09/20/2023	07/15/2034
13876X-AN-1	CANYON CAPITAL CLO LTD CANYC 2021-2A D			4	2.C FE	7,200,966	100.1720	7,202,388	7,190,000	7,200,767		(199)			8.268	8.320	JAJO	128,794	336,592	11/01/2024	04/15/2034
13887T-BA-4	CANYON CAPITAL CLO LTD 2019-1A D1RR			4	2.B FE	7,000,000	102.1170	7,148,211	7,000,000	7,000,000					8.306	8.350	JAJO	125,973	160,130	07/08/2024	07/15/2037
13887T-BC-0	CANYON CAPITAL CLO LTD 2019-1A D2RR			2	2.C FE	8,120,000	100.4390	8,035,120	8,000,000	8,117,911		(2,089)			9.797	9.679	JAJO	169,820	213,672	09/12/2024	07/15/2037
143117-AA-7	CARLYLE GLOBAL MARKET STRATEGI 2021-8A E		D	4	3.C FE	9,617,577	100.4810	9,595,888	9,550,000	9,616,617		(960)			11.418	11.429	JAJO	236,247	209,049	12/13/2024	10/15/2034
14311U-BG-2	CARLYLE GLOBAL MARKET STRATEGI 2016-3A D			4	2.C FE	7,000,000	100.0060	7,000,427	7,000,000	7,000,000					7.294	7.361	JAJO	29,784		11/27/2024	07/20/2034

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14312O-AG-8	CARLYLE GLOBAL MARKET STRATEGI 2021-8A D			4	2.C FE	16,713,797	100.1320	16,742,137	16,720,000	16,714,919		1,122			8.118	8.204	JAJO	294,070	1,170,170	11/01/2024	10/15/2034
143133-AJ-5	CARLYLE GLOBAL MARKET STRATEGI 2021-6A D			4	2.C FE	20,750,000	100.0000	20,750,000	20,750,000	20,750,000					8.268	8.347	JAJO	371,693	1,882,116	06/30/2021	07/15/2034
143133-AW-6	CARLYLE GLOBAL MARKET STRATEGI 2021-6A D		D	4	2.C Z	21,000,000	100.0000	21,000,000	21,000,000	21,000,000					7.447	7.515	JAJO			12/18/2024	01/15/2038
143134-AA-2	CARLYLE GLOBAL MARKET STRATEGI 2021-6A E		D	4	3.C FE	5,002,207	100.0000	5,000,000	5,000,000	5,005,207		758			11.378	11.512	JAJO	123,256	171,131	12/13/2024	07/15/2034
14314F-BG-2	CARLYLE GLOBAL MARKET STRATEGI 2017-3A D			4	2.C FE	10,000,000	101.2540	10,125,350	10,000,000	10,000,000					8.335	8.383	JAJO	273,216		08/15/2024	10/21/2037
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI 2017-4A C			4	2.C FE	7,047,193	100.2600	7,218,698	7,200,000	7,115,575		21,170			7.718	8.180	JAJO	120,393	495,898	11/01/2024	01/15/2030
14315D-AG-7	CARLYLE GLOBAL MARKET STRATEGI 2021-3SA			4	2.C FE	21,553,091	94.9420	20,462,935	21,553,091	21,553,091					2.250	2.256	JAJO	102,377	484,945	03/10/2021	04/15/2034
14315D-AJ-1	CARLYLE GLOBAL MARKET STRATEGI 2021-3SA		D	4	3.C FE	21,250,000	79.9980	16,999,469	21,250,000	21,250,000					5.000	5.031	JAJO	224,306	1,062,500	03/10/2021	04/15/2034
14315G-AU-9	CARLYLE GLOBAL MARKET STRATEGI 2020-2A C			4	2.C FE	1,906,500	100.3350	2,006,692	2,000,000	1,917,896		8,309			8.087	8.984	JAJO	30,553	178,718	07/26/2023	01/25/2035
14315L-AJ-3	CARLYLE GLOBAL MARKET STRATEGI 2014-3RA			4	2.C FE	9,000,000	100.1860	9,016,740	9,000,000	9,000,000					7.829	7.903	JAJO	127,218	783,179	05/23/2018	07/27/2031
14315R-AW-1	CARLYLE GLOBAL MARKET STRATEGI 2018-4A D			4	2.B FE	7,000,000	101.2710	7,088,942	7,000,000	7,000,000					7.967	8.005	JAJO	182,789		08/15/2024	10/17/2037
14316B-AU-9	CARLYLE GLOBAL MARKET STRATEGI 2019-1A C			4	2.C FE	5,265,750	100.3420	5,267,960	5,250,000	5,263,603		(2,147)			8.229	8.241	JAJO	86,405	355,117	02/01/2024	04/20/2031
14316M-AQ-4	CARLYLE GLOBAL MARKET STRATEGI 2021-1A B			4	1.F FE	10,000,000	100.0370	10,003,710	10,000,000	10,000,000					6.570	6.597	JAJO	102,204		10/18/2024	01/15/2040
14316W-AG-4	CARLYLE GLOBAL MARKET STRATEGI 2021-7A C			4	2.C FE	11,343,383	100.1300	11,364,721	11,350,000	11,346,141		789			8.018	8.101	JAJO	197,164	879,521	11/01/2024	10/15/2035
14316X-AA-5	CARLYLE GLOBAL MARKET STRATEGI 2021-7A D		D	4	3.C FE	5,027,522	100.4500	5,022,485	5,000,000	5,027,100		(422)			11.168	11.203	JAJO	120,981	96,280	12/13/2024	10/15/2035
14316Y-AS-4	CARLYLE GLOBAL MARKET STRATEGI 2021-10A			4	1.F FE	3,500,000	100.0410	3,501,428	3,500,000	3,500,000					6.275	6.324	JAJO	8,541		12/04/2024	01/20/2038
14316Y-AU-9	CARLYLE GLOBAL MARKET STRATEGI 2021-10A			4	2.C FE	15,000,000	100.0400	15,006,015	15,000,000	15,000,000					7.225	7.290	JAJO	42,147		12/04/2024	01/20/2038
14317X-AY-2	CARLYLE US CLO 2020-1, LTD 2020-1A CR			4	2.C FE	15,000,000	100.1470	15,021,990	15,000,000	15,000,000					7.979	7.939	JAJO	239,370	1,329,965	07/14/2021	07/20/2034
14317Y-AJ-3	CARLYLE GLOBAL MARKET STRATEGI 2021-5A D			4	2.C FE	31,500,000	100.1290	31,540,666	31,500,000	31,500,000					7.729	7.686	JAJO	486,928	2,712,646	05/26/2021	07/20/2034
14318A-AA-3	CARLYLE GLOBAL MARKET STRATEGI 2021-5A E		D	4	3.C FE	5,902,230	100.4990	5,904,310	5,875,000	5,901,647		(583)			11.129	11.179	JAJO	130,766	247,718	12/13/2024	07/20/2034
14318R-AG-3	CARLYLE GLOBAL MARKET STRATEGI 2023-1A C			4	1.F FE	1,008,542	100.9050	1,009,045	1,000,000	1,008,172		(371)			7.867	7.801	JAJO	15,735	78,842	06/28/2024	07/20/2035
14319C-AJ-9	CARLYLE GLOBAL MARKET STRATEGI 2023-4A D		C	4	2.C FE	4,900,000	102.0140	5,100,675	5,000,000	4,909,536		8,866			8.726	9.125	JAJO	82,411	468,669	09/21/2023	10/25/2036
14987L-AL-5	CBAM CLO MANAGEMENT LLC 2017-1A D1R2			4	2.B FE	16,250,000	100.0180	16,252,990	16,250,000	16,250,000					7.530	7.598	JAJO	50,985		11/05/2024	01/20/2038
16409T-AJ-8	CHENANGO PARK CLO, LTD. 2018-1A C			4	2.C FE	14,001,500	100.1850	14,025,830	14,000,000	14,000,639		(271)			7.918	7.813	JAJO	240,164	1,220,181	06/15/2021	04/15/2030
17181U-AJ-7	CIFC FUNDING LTD 2024-2A D		C	4	2.C FE	5,000,000	102.0520	5,102,595	5,000,000	5,000,000					8.132	8.175	JAJO	80,187	213,978	03/26/2024	04/22/2037
22846M-AE-3	CROWN POINT CLO 7, LTD 2018-7A C			4	1.F FE	7,300,000	100.0460	7,303,329	7,300,000	7,300,000					7.279	7.343	JAJO	106,274	595,156	10/11/2018	10/20/2031
26243E-AC-5	DRYDEN SENIOR LOAN FUND 2017-53A C			4	1.E FE	14,001,063	100.0990	14,013,916	14,000,000	14,000,611		(129)			6.618	6.582	JAJO	200,731	758,246	11/01/2024	01/15/2031
26246G-AJ-2	DRYDEN SENIOR LOAN FUND 2021-87A D			4	2.C FE	5,918,250	100.2590	6,516,816	6,500,000	6,005,127		51,107			7.733	9.370	FMAN	58,639	561,478	04/11/2023	05/20/2034
262487-AG-6	DRYDEN SENIOR LOAN FUND 2021-95A D			4	2.C FE	4,575,000	100.3200	5,016,005	5,000,000	4,634,753		36,559			7.683	9.220	FMAN	44,815	429,364	05/15/2023	08/20/2034

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26248X-AG-9	DRYDEN SENIOR LOAN FUND 2022-97A D		C	4	2.C FE	7,500,000	99.7130	7,478,490	7,500,000	7,500,000					7.817	7.892	JAJO	117,261	652,626	02/22/2022	04/20/2035
26253Q-AG-6	DRYDEN SENIOR LOAN FUND 2023-105A D			4	2.C FE	10,987,500	101.1590	11,127,490	11,000,000	10,992,812		524			9.832	9.962	JAJO	225,325	1,177,029	04/19/2023	04/18/2036
26253T-AJ-4	DRYDEN SENIOR LOAN FUND 2023-102A D			4	2.C FE	11,000,000	102.1900	11,240,911	11,000,000	11,000,000					9.206	9.266	JAJO	219,407	1,111,480	08/25/2023	10/15/2036
28623F-AC-8	ELEVATION CLO LTD 2013-1A BR2			4	1.F FE	13,350,000	100.0780	13,360,400	13,350,000	13,350,000					8.035	8.114	FMAN	140,045	1,193,466	08/12/2019	08/15/2032
28623F-AE-4	ELEVATION CLO LTD 2013-1A CR2			4	2.C FE	17,850,000	100.0670	17,861,888	17,850,000	17,850,000					9.285	9.391	FMAN	216,381	1,822,602	08/12/2019	08/15/2032
28623R-AL-2	ELEVATION CLO LTD 2021-14A D1			4	2.C FE	20,803,967	100.1700	20,835,443	20,800,000	20,803,858		(110)			8.129	8.111	JAJO	338,167	1,500,291	11/01/2024	10/20/2034
289913-AJ-4	ELMWOOD CLO 29 LTD 2021-1A CR			4	1.F FE	10,000,000	101.2220	10,122,190	10,000,000	10,000,000					7.017	7.039	JAJO	140,348	355,032	04/24/2024	04/20/2037
289913-AL-9	ELMWOOD CLO 29 LTD 2021-1A D1R			4	2.C FE	18,500,000	101.4880	18,775,317	18,500,000	18,500,000					8.067	8.108	JAJO	298,494	746,380	04/24/2024	04/20/2037
29001E-AG-2	ELMWOOD CLO 33 LTD 2024-9A D1R			2	2.C FE	10,750,000	100.7240	10,827,862	10,750,000	10,750,000					8.223	8.268	JAJO	287,301		08/20/2024	10/21/2037
29001X-AS-4	ELMWOOD CLO 17 LTD 2022-4A D1R			4	2.C FE	10,000,000	101.7430	10,174,340	10,000,000	10,000,000					7.697	7.731	JAJO	162,502	213,025	07/01/2024	07/17/2037
29001Y-AG-8	ELMWOOD CLO 22 LTD 2023-1A D			4	2.C FE	9,925,000	100.7150	10,071,530	10,000,000	9,938,060		4,834			8.647	8.848	JAJO	182,557	948,614	07/10/2023	04/17/2036
29002Q-AS-5	ELMWOOD CLO 24 LTD 2023-3A D1R			4	2.C FE	3,500,000	99.9940	3,499,790	3,500,000	3,500,000					7.198	7.260	JAJO	14,696		11/26/2024	01/17/2038
29002A-AS-3	ELMWOOD CLO 20 LTD 2022-7A DR			4	2.C FE	8,000,000	101.8560	8,148,440	8,000,000	8,000,000					8.297	8.381	JAJO	140,135	501,603	01/25/2024	01/17/2037
29002H-BC-2	ELMWOOD CLO III LTD 2019-3A CRR			4	1.F FE	5,000,000	101.3480	5,067,400	5,000,000	5,000,000					6.732	6.751	JAJO	70,129	123,677	06/06/2024	07/18/2037
29002H-BE-8	ELMWOOD CLO III LTD 2019-3A DRR			4	2.C FE	10,000,000	101.6140	10,161,400	10,000,000	10,000,000					7.732	7.767	JAJO	161,091	280,687	06/06/2024	07/18/2037
29002Q-BA-6	ELMWOOD CLO VII LTD. 2020-4A D1RR		C	4	2.C FE	2,960,000	101.8150	3,013,712	2,960,000	2,960,000					7.655	7.689	JAJO	54,127		09/26/2024	10/17/2037
29002U-AQ-3	ELMWOOD CLO 16 LTD 2022-3A DR			2	2.C FE	10,000,000	102.1160	10,211,600	10,000,000	10,000,000					8.417	8.464	JAJO	168,348	564,080	02/27/2024	04/20/2037
29003E-AY-1	ELMWOOD CLO VIII LTD 2021-1A DR			4	2.C FE	1,450,000	102.2460	1,482,568	1,450,000	1,450,000					8.417	8.464	JAJO	24,410	78,130	03/08/2024	04/20/2037
29003X-AA-1	ELMWOOD CLO 14 LTD 2022-1A E		D	4	3.C FE	989,684	100.3820	1,003,817	1,000,000	990,837		960			10.967	11.297	JAJO	21,935	74,266	12/13/2024	04/20/2035
29004U-AJ-7	ELMWOOD CLO 37 LTD 2024-13A D1		D	4	2.C Z	14,000,000	100.0000	14,000,000	14,000,000	14,000,000					7.247	6.939	JAJO			12/16/2024	01/17/2038
29246A-AU-4	EMPOWER CLO LTD. 2022-1A CR			4	1.F FE	6,000,000	100.1700	6,010,200	6,000,000	6,000,000					6.567	6.586	JAJO	78,809		10/04/2024	10/20/2037
33883M-AQ-7	FLATIRON CLO LTD 2020-1A DR		C	4	2.C FE	6,500,000	100.6430	6,541,769	6,500,000	6,500,000					7.971	7.995	FMAN	60,447	349,016	03/25/2024	05/20/2036
33883P-AY-3	FLATIRON CLO LTD 2021-1A D1R			4	2.C FE	14,650,000	101.2650	14,835,308	14,650,000	14,650,000					7.717	7.752	JAJO	226,120	130,046	08/29/2024	10/19/2037
34955Y-AG-4	FORTRESS CREDIT BSL LIMITED 2018-1A CR			4	1.C FE	3,980,000	98.4490	3,937,972	4,000,000	3,993,034		1,830			7.338	7.465	JAJO	57,072	327,202	07/17/2018	07/23/2031
34955Y-AJ-8	FORTRESS CREDIT BSL LIMITED 2018-1A DR			4	2.A FE	17,750,000	100.1400	17,774,886	17,750,000	17,750,000					8.338	8.422	JAJO	287,772	1,632,419	07/17/2018	07/23/2031
36362M-AG-2	GALLATIN FUNDING LTD 2023-1A C1			4	1.F FE	5,000,000	100.7600	5,038,015	5,000,000	5,000,000					8.506	8.592	JAJO	92,147	515,375	08/17/2023	10/14/2035
370910-AJ-0	GENERATE CLO LTD. 2A D1R2			2	2.B FE	10,000,000	101.6160	10,161,570	10,000,000	10,000,000					7.982	8.024	JAJO	157,415	132,937	08/06/2024	10/22/2037
370912-AG-2	GENERATE CLO LTD. 2024-20A D1		D	4	2.C Z	19,000,000	100.0000	19,000,000	19,000,000	19,000,000					7.476	7.192	JAJO			12/19/2024	01/25/2038
37148B-AJ-9	GENERATE CLO 4 LTD 4A D1RR			4	2.B FE	3,000,000	101.3590	3,040,779	3,000,000	3,000,000					7.867	7.906	JAJO	47,204	64,701	07/02/2024	07/20/2037
37148E-AW-4	GENERATE CLO 8 LTD 8A D1R2			4	2.B FE	15,000,000	101.6060	15,240,870	15,000,000	15,000,000					7.742	7.816	JAJO	141,934		11/04/2024	01/20/2038
37149H-AS-5	GENERATE CLO LTD. 2023-11A D1R			4	2.B FE	10,000,000	101.5220	10,152,230	10,000,000	10,000,000					8.092	8.134	JAJO	218,024		09/06/2024	10/20/2037
37149P-AG-3	GENERATE CLO LTD. 2024-17A D1			4	2.C FE	14,500,000	100.5590	14,581,026	14,500,000	14,500,000					8.133	8.176	JAJO	386,527		07/24/2024	10/22/2037
37149Q-AG-1	GENERATE CLO LTD. 2024-14A D			4	2.C FE	10,300,000	102.4640	10,553,802	10,300,000	10,300,000					8.632	8.694	JAJO	175,342	615,187	01/30/2024	04/22/2037
38136H-AL-3	GOLDENTREE LOAN MANAGEMENT US 2017-1A ER		D	4	3.C FE	5,812,750	100.5400	6,032,406	6,000,000	5,845,105		16,684			11.379	12.115	JAJO	136,548	461,307	12/13/2024	04/20/2034
38138C-AA-6	GOLDENTREE LOAN MANAGEMENT US 2019-4A E		D	4	3.C FE	2,563,063	100.1630	2,754,477	2,750,000	2,607,889		24,331			9.646	11.306	JAJO	50,844	164,838	12/13/2024	04/24/2031
38138T-AY-7	GOLDENTREE LOAN MANAGEMENT US 2021-10A D			4	2.C FE	14,000,000	100.8730	14,122,262	14,000,000	14,000,000					7.717	7.755	JAJO	216,087	77,281	09/06/2024	10/20/2037
38139E-AJ-2	GOLDENTREE LOAN MANAGEMENT US 2024-22A C			4	1.F FE	10,000,000	100.2890	10,028,880	10,000,000	10,000,000					6.506	6.529	JAJO	113,863		10/03/2024	10/20/2037

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38139E-AL-7	GOLDENTREE LOAN MANAGEMENT US 2024-22A D			4	2.C FE	8,000,000	100.8990	8,071,880	8,000,000	8,000,000					7.456	7.485	JAJO	104,391		10/03/2024	10/20/2037
381733-AN-4	GOLUB CAPITAL PARTNERS CLO, LT 2022-60A			4	1.E FE	5,900,000	100.0610	5,903,611	5,900,000	5,900,000					6.676	6.685	JAJO	74,399	169,860	05/23/2024	10/25/2034
38174Y-AE-5	GOLUB CAPITAL PARTNERS CLO LTD 2015-24A			4	1.C FE	15,959,375	100.1580	16,025,216	16,000,000	15,990,261		5,017			7.416	7.520	FMAN	187,869	1,325,721	11/19/2018	11/05/2029
38174Y-AG-0	GOLUB CAPITAL PARTNERS CLO LTD 2015-24A	0		4	2.A FE	12,250,000	100.1050	12,262,826	12,250,000	12,250,000					8.716	8.808	FMAN	169,052	1,176,467	11/21/2017	11/05/2029
40169C-AE-6	GUGGENHEIM CLO LTD 2021-4A B			4	1.C FE	8,994,746	100.0260	9,012,321	9,010,023	8,999,848		2,203			7.168	7.264	JAJO	139,922	692,502	06/29/2022	01/15/2034
40169C-AG-1	GUGGENHEIM CLO LTD 2021-4A C			4	1.F FE	20,000,000	100.0270	20,005,320	20,000,000	20,000,000					7.918	7.866	JAJO	343,092	1,743,115	12/17/2021	01/15/2034
40169C-AJ-5	GUGGENHEIM CLO LTD 2021-4A D			4	2.C FE	39,259,193	92.9940	36,508,772	39,259,193	39,259,193					4.150	4.171	JAJO	343,954	1,624,731	12/17/2021	01/15/2034
40169C-AL-0	GUGGENHEIM CLO LTD 2021-4A E		D	4	3.C FE	13,300,000	87.0850	11,582,358	13,300,000	13,300,000					8.500	8.589	JAJO	238,661	1,127,360	12/17/2021	01/15/2034
40170F-AA-4	GUGGENHEIM MM CLO 2018-1, LTD 2018-1A A1	0		4	1.A FE	273,030	100.1380	276,501	276,121	274,658		1,313			6.448	7.514	JAJO	3,857	19,950	08/30/2023	01/15/2031
40172P-AG-7	GUGGENHEIM CLO LTD 2022-2A C		C	4	1.F FE	7,500,000	100.4980	7,537,365	7,500,000	7,500,000					9.156	9.255	JAJO	148,783	747,838	12/19/2022	01/15/2035
40441A-AA-8	HPS LOAN MANAGEMENT LTD 2021-16A E		D	4	3.C FE	1,421,041	99.5390	1,493,078	1,500,000	1,430,460		4,882			11.388	12.502	JAJO	33,215	105,160	12/13/2024	01/23/2035
42086N-AL-2	HAYFIN KINGSLAND XI LTD 2019-2A CR			4	1.F FE	10,200,000	100.1600	10,216,330	10,200,000	10,200,000					7.329	7.278	JAJO	149,512	836,787	10/21/2021	10/20/2034
42086N-AN-8	HAYFIN KINGSLAND XI LTD 2019-2A DR			4	2.C FE	21,531,784	100.1820	21,639,269	21,600,000	21,548,857		5,389			8.439	8.574	JAJO	364,565	662,812	10/21/2024	10/20/2034
42088A-AJ-3	HAYFIN US XIV LTD 2021-14A D			4	2.C FE	11,947,136	100.2330	12,027,924	12,000,000	11,963,205		4,628			8.529	8.680	JAJO	204,696	800,649	11/01/2024	07/20/2034
442911-AG-8	HPS LOAN MANAGEMENT LTD HPS LOAN MANAGEM			4	1.F FE	7,600,000	101.2340	7,693,784	7,600,000	7,600,000					8.267	8.349	JAJO	125,664	912,545	05/23/2023	07/20/2036
442911-AJ-2	HPS LOAN MANAGEMENT LTD 2023-18A D			4	2.C FE	7,500,000	102.4260	7,681,928	7,500,000	7,500,000					10.367	10.497	JAJO	155,511	1,111,413	05/23/2023	07/20/2036
442913-AG-4	HPS LOAN MANAGEMENT LTD 2024-21A D1A		C	4	2.C FE	15,000,000	101.3850	15,207,675	15,000,000	15,000,000					7.742	7.773	JAJO	225,817		09/25/2024	10/15/2037
442924-AQ-9	HPS LOAN MANAGEMENT LTD 2024-19A D1		C	4	2.B FE	4,500,000	101.9800	4,589,091	4,500,000	4,500,000					8.406	8.451	JAJO	81,958	188,100	03/22/2024	04/15/2037
449249-AG-6	ICG US CLO LTD 2021-3A D			4	2.C FE	17,184,246	99.9990	17,199,742	17,200,000	17,184,593		347			8.379	8.482	JAJO	288,238	1,279,581	11/01/2024	10/20/2034
449249-AJ-0	ICG US CLO LTD 2021-3A E		D	4	3.C FE	3,959,285	100.3800	4,015,212	4,000,000	3,969,009		2,921			12.349	12.703	JAJO	98,792	415,628	12/13/2024	10/20/2034
449251-AS-6	ICG US CLO LTD 2020-1A DR			4	2.C FE	7,000,000	99.5210	6,966,498	7,000,000	7,000,000					8.479	8.567	JAJO	118,706	656,331	11/19/2021	01/20/2035
449272-AN-3	ICG RHINEBECK CLO 2021-4 LTD 2021-4A D			4	2.C FE	27,673,723	80.2950	22,220,726	27,673,723	27,673,723					2.250	2.256	JAJO	112,425	622,659	10/21/2021	10/26/2034
449272-AQ-6	ICG RHINEBECK CLO 2021-4 LTD 2021-4A E		D	4	3.C FE	17,000,000	70.3850	11,965,416	17,000,000	17,000,000					5.500	5.538	JAJO	168,819	935,000	10/21/2021	10/26/2034
449303-AJ-5	ICG US CLO LTD 2021-1A D			4	2.C FE	23,886,265	96.8540	23,244,840	24,000,000	23,889,503		3,238			8.309	8.484	JAJO	420,992	2,043,969	09/20/2024	04/17/2034
44931N-AW-1	ICG US CLO LTD ICG 2016-1A CRR			4	2.C FE	15,000,000	97.0350	14,555,250	15,000,000	15,000,000					8.516	8.605	JAJO	227,100	1,404,633	04/28/2021	04/29/2034
46146J-AG-1	INVESCO CLO LTD 2021-3A D			4	2.C FE	2,543,750	100.1340	2,753,674	2,750,000	2,574,052		18,464			7.893	9.293	JAJO	42,810	239,661	05/11/2023	10/22/2034
46148A-AG-8	INVESCO CLO LTD 2024-2A C			4	1.F FE	12,000,000	101.4170	12,170,064	12,000,000	12,000,000					7.056	7.078	JAJO	183,453	390,634	04/05/2024	07/15/2037
46148A-AJ-2	INVESCO CLO LTD 2024-2A D			4	2.C FE	12,000,000	102.2740	12,272,820	12,000,000	12,000,000					8.256	8.299	JAJO	214,653	451,434	04/05/2024	07/15/2037
46656T-AK-2	JCP DIRECT LENDING CLO LLC 2023-1I B			4	1.C FE	9,500,000	101.2590	9,619,615	9,500,000	9,500,000					8.567	8.575	JAJO	162,781	796,157	06/17/2024	07/20/2036
46656T-AM-8	JCP DIRECT LENDING CLO LLC 2023-1I C			4	1.F FE	7,687,000	101.2250	7,781,150	7,687,000	7,687,000					9.767	9.883	JAJO	150,164	675,279	06/17/2024	07/20/2036
47048J-BD-4	JAMESTOWN CLO LTD 2016-9A CRR			4	2.C FE	11,058,475	100.1460	11,066,100	11,050,000	11,058,232		(244)			8.787	8.787	JAJO	183,414	861,054	11/01/2024	07/25/2034
47048X-AU-6	JAMESTOWN CLO LTD 2019-14A CR			4	2.C FE	18,293,451	100.0480	18,288,793	18,280,000	18,293,165		(286)			8.679	8.756	JAJO	317,305	1,402,476	11/01/2024	10/20/2034
47049Q-AG-1	JAMESTOWN CLO LTD 2018-11A C			4	2.C FE	17,500,000	100.1820	17,531,798	17,500,000	17,500,000					8.168	8.098	JAJO	313,655	1,569,584	06/06/2018	07/14/2031
481950-AJ-2	KKR FINANCIAL CLO LTD 44A D			4	2.C FE	5,000,000	102.2220	5,111,080	5,000,000	5,000,000					9.617	9.729	JAJO	96,174	425,097	11/22/2023	01/20/2036
48250R-BJ-4	KKR FINANCIAL CLO LTD 12 CR2			4	1.C FE	8,501,924	100.1110	8,509,427	8,500,000	8,501,464		(275)			7.168	7.122	JAJO	132,002	593,691	11/01/2024	10/15/2030
48250W-AN-5	KKR FINANCIAL CLO LTD 14 DR			4	2.C FE	1,750,000	100.3830	1,756,703	1,750,000	1,750,000					8.068	8.146	JAJO	30,589	155,180	06/21/2021	07/15/2031
48251B-BC-3	KKR FINANCIAL CLO LTD 16 CR2			4	2.C FE	31,200,000	100.3790	31,318,092	31,200,000	31,200,000					8.179	8.260	JAJO	510,370	2,829,941	08/31/2021	10/20/2034
48251F-AQ-4	KKR FINANCIAL CLO LTD 17 DR			4	2.C FE	32,665,516	100.3740	32,922,574	32,800,000	32,713,538		12,958			8.358	8.504	JAJO	593,940	2,730,597	09/20/2024	04/15/2034
48252R-AU-8	KKR FINANCIAL CLO LTD 24 DR			4	2.B FE	3,000,000	100.2520	3,007,554	3,000,000	3,000,000					8.129	8.209	JAJO	48,774	270,581	07/06/2021	04/20/2032
48253U-AG-1	KKR FINANCIAL CLO LTD 34A D			4	2.C FE	10,000,000	100.3890	10,038,850	10,000,000	10,000,000					8.218	8.297	JAJO	178,046	901,974	06/04/2021	07/15/2034
48254L-AG-0	KKR FINANCIAL CLO LTD 35A D			4	2.C FE	16,360,092	100.1740	16,378,367	16,350,000	16,359,884		(208)			8.079	8.146	JAJO	264,184	1,173,497	11/01/2024	10/20/2034

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48254L-AJ-4	KKR FINANCIAL CLO LTD 35A E		D	4	3.C FE	14,364,584	100.4250	14,410,944	14,350,000	14,371,018		1,058			11.699	11.835	JAJO	335,762	316,276	12/13/2024	10/20/2034
48254N-AJ-0	KKR FINANCIAL CLO LTD 31A D			4	2.C FE	12,642,500	100.2500	13,032,487	13,000,000	12,731,199		32,161			7.679	8.176	JAJO	199,654	1,112,878	02/14/2022	04/20/2034
48254Q-AE-4	KKR FINANCIAL CLO LTD 33A D			4	2.C FE	7,009,712	100.3250	7,022,729	7,000,000	7,009,486		(226)			7.979	7.978	JAJO	111,706	287,842	11/01/2024	07/20/2034
48254T-AA-6	KKR FINANCIAL CLO LTD 33A E		D	4	3.C FE	7,252,332	100.3770	7,277,362	7,250,000	7,252,345		14			11.489	11.643	JAJO	166,591	23,656	12/13/2024	07/20/2034
48254X-AA-7	KKR FINANCIAL CLO LTD 36A E		D	4	3.C FE	3,780,864	100.3090	4,012,368	4,000,000	3,809,263		15,035			12.198	13.459	JAJO	105,712	261,100	12/13/2024	10/15/2034
48255M-AA-0	KKR FINANCIAL CLO LTD 2022-41A E		D	4	3.C FE	4,966,484	99.7310	4,986,540	5,000,000	4,969,939		1,086			11.347	11.625	JAJO	122,929	170,824	12/13/2024	04/15/2035
48255P-AG-0	KKR FINANCIAL CLO LTD 2022-41A D			4	2.B FE	5,000,000	100.0630	5,003,165	5,000,000	5,000,000					7.897	7.972	JAJO	85,554	435,190	02/09/2022	04/15/2035
48255Q-AP-8	KKR STATIC CLO LTD, KKR STATIC 2022-1A D		C	4	2.A FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					8.382	8.467	JAJO	49,591	220,505	12/21/2023	07/20/2031
48255V-AW-2	KKR FINANCIAL CLO LTD 2023-46A D1R			4	2.B FE	10,000,000	100.6960	10,069,610	10,000,000	10,000,000					7.767	7.805	JAJO	155,348	122,718	08/16/2024	10/20/2037
482937-AD-1	KKR FINANCIAL CLO LTD 32A D1R			4	2.B FE	15,000,000	102.2950	15,344,265	15,000,000	15,000,000					8.306	8.349	JAJO	269,942	616,234	04/11/2024	04/15/2037
510800-AG-0	THL CREDIT LAKE SHORE MM CLO I THLLS 201			4	1.G FE	13,602,604	100.1300	13,617,653	13,600,000	13,604,315		335			7.918	7.984	JAJO	233,303	858,579	11/01/2024	04/15/2033
510800-AJ-4	THL CREDIT LAKE SHORE MM CLO I THLLS 201			4	2.C FE	6,500,309	100.1220	6,507,898	6,500,000	6,501,145		189			9.168	9.186	JAJO	129,109	461,771	11/01/2024	04/15/2033
510803-AA-7	THL CREDIT LAKE SHORE MM CLO I THLLS 201		D	4	3.C FE	1,457,346	103.3800	1,499,006	1,450,000	1,460,876		901			13.888	13.909	JAJO	43,630	50,658	12/13/2024	04/15/2033
542798-AG-8	LONG POINT PARK CLO LTD 2017-1A B			4	1.B FE	19,725,860	100.1250	19,774,747	19,750,000	19,741,789		4,207			6.609	6.678	JAJO	275,561	1,167,669	11/01/2024	01/17/2030
557910-AU-0	MADISON PARK FUNDING LTD 2022-60A CR			4	1.E FE	10,000,000	100.8370	10,083,700	10,000,000	10,000,000					6.626	6.644	JAJO	125,155		10/04/2024	10/25/2037
557910-AW-6	MADISON PARK FUNDING LTD 2022-60A D1R			4	2.B FE	16,108,000	101.1960	16,191,312	16,000,000	16,106,418		(1,582)			7.676	7.610	JAJO	231,982		11/18/2024	10/25/2037
55817A-BJ-2	MADISON PARK FUNDING LTD 2018-32A D2			4	2.B FE	8,000,000	100.4010	8,032,088	8,000,000	8,000,000					8.032	8.006	JAJO	126,721	141,038	07/24/2024	07/22/2037
55817G-AG-6	MADISON PARK FUNDING LTD 2023-63A C		C	4	1.F FE	7,500,000	100.7870	7,559,055	7,500,000	7,500,000					8.117	8.197	JAJO	121,761	669,918	03/29/2023	04/21/2035
55817H-AU-3	MADISON PARK FUNDING LTD 2022-62A DR			4	2.C FE	1,018,000	102.4330	1,024,326	1,000,000	1,016,361		(1,139)			10.497	10.336	JAJO	22,161	113,670	07/25/2023	07/17/2036
558189-AG-1	MADISON PARK FUNDING LTD 2022-53A D			4	2.C FE	9,550,500	100.2390	10,274,508	10,250,000	9,642,522		58,187			7.817	9.046	JAJO	160,257	884,462	06/07/2023	04/21/2035
55819F-AW-1	MADISON PARK FUNDING LTD 2022-55A CR			4	1.E FE	8,000,000	100.8870	8,070,928	8,000,000	8,000,000					6.732	6.751	JAJO	112,206	150,864	07/09/2024	07/18/2037
55819F-AY-7	MADISON PARK FUNDING LTD 2022-55A D1R			4	2.C FE	8,000,000	101.3030	8,104,256	8,000,000	8,000,000					7.782	7.818	JAJO	129,706	172,331	07/09/2024	07/18/2037
55819J-AU-7	MADISON PARK FUNDING LTD 2019-33A DR			4	2.C FE	12,000,000	100.3520	12,042,180	12,000,000	12,000,000					7.756	7.829	JAJO	201,653	1,026,207	01/25/2022	10/15/2032
55819M-AY-2	MADISON PARK FUNDING LTD 2019-35A DR			4	2.C FE	7,000,000	100.2830	7,019,782	7,000,000	7,000,000					7.879	7.802	JAJO	110,306	454,910	02/01/2024	04/20/2032
55819X-BQ-4	MADISON PARK FUNDING LTD 2016-22A D1R2		D	4	2.C Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					7.547	7.617	JAJO			12/20/2024	01/15/2038
55820J-BL-3	MADISON PARK FUNDING LTD 2016-21A C1RR			4	2.C FE	15,003,855	100.3740	15,056,115	15,000,000	15,003,884		29			8.168	8.242	JAJO	265,444	337,831	09/20/2024	10/15/2032
55821A-AU-2	MADISON PARK FUNDING LTD 2018-28A CR			4	1.E FE	10,000,000	100.0180	10,001,810	10,000,000	10,000,000					6.425	6.475	JAJO	24,987		11/26/2024	01/15/2038
55821A-AW-8	MADISON PARK FUNDING LTD 2018-28A D1R			4	2.C FE	20,000,000	100.4010	20,080,200	20,000,000	20,000,000					7.375	7.441	JAJO	57,362		11/26/2024	01/15/2038
55821C-AE-4	ATRIUM CDO CORP 9A CR2			4	1.F FE	7,871,041	100.1110	7,870,743	7,862,000	7,870,369		(673)			6.776	6.794	FMAN	48,830	148,725	09/16/2024	05/28/2030
55821G-AL-9	MADISON PARK FUNDING LTD 2021-51A D			4	2.C FE	3,896,373	100.1990	3,907,769	3,900,000	3,896,631		258			7.929	8.021	JAJO	61,846	257,634	01/31/2024	07/19/2034
55821K-AJ-5	MADISON PARK FUNDING LTD 2021-38A D			4	2.C FE	7,000,000	100.1910	7,013,349	7,000,000	7,000,000					7.809	7.882	JAJO	115,401	604,364	05/14/2021	07/17/2034
55821M-AA-0	MADISON PARK FUNDING LTD 2021-38A E		D	4	3.C FE	5,021,588	100.5020	5,025,105	5,000,000	5,021,208		(380)			10.909	10.913	JAJO	115,151	206,310	12/13/2024	07/17/2034

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55821N-AA-8	MADISON PARK FUNDING LTD 2021-39A E		D	4	3.C FE	7,656,546	100.0600	7,654,605	7,650,000	7,656,347		(199)			11.143	11.277	JAJO	168,124	256,904	12/13/2024	10/22/2034
55821T-AU-1	MADISON PARK FUNDING LTD 2018-30A D1R			4	2.A FE	5,000,000	101.0970	5,054,840	5,000,000	5,000,000					7.847	7.884	JAJO	83,923	56,009	08/15/2024	07/16/2037
55821U-AG-9	MADISON PARK FUNDING LTD 2021-48A D			4	2.C FE	10,014,860	100.3460	10,034,590	10,000,000	10,014,183		(677)			7.879	7.912	JAJO	157,580	223,017	09/20/2024	04/19/2033
55822A-AS-6	MADISON PARK FUNDING LTD 2020-46A DR			4	2.C FE	21,253,115	100.1330	21,383,295	21,355,000	21,266,205		10,272			8.068	8.230	JAJO	373,277	1,745,204	11/01/2024	10/15/2034
55822B-AJ-4	MADISON PARK FUNDING LTD 2021-52A D			4	2.C FE	9,557,021	100.3180	9,580,359	9,550,000	9,556,874		(147)			8.043	8.108	JAJO	151,492	687,213	11/01/2024	01/22/2035
55822X-AG-2	MADISON PARK FUNDING LTD 2024-68A C		D	4	1.F Z	5,000,000	100.0180	5,000,915	5,000,000	5,000,000					6.417	6.468	JAJO			12/04/2024	01/20/2038
55822X-AJ-6	MADISON PARK FUNDING LTD 2024-68A D1		D	4	2.C Z	20,000,000	100.0190	20,003,860	20,000,000	20,000,000					7.317	7.383	JAJO			12/04/2024	01/20/2038
55954N-AQ-2	MAGNETITE CLO LTD 2019-23A DR			4	2.C FE	5,002,750	100.5210	5,026,030	5,000,000	5,002,382		(368)			7.937	8.005	JAJO	74,965	328,132	02/01/2024	01/25/2035
55954V-AA-9	MAGNETITE CLO LTD 2023-34A E		D	4	3.B FE	2,124,621	101.5150	2,121,664	2,090,000	2,124,207		(414)			13.117	13.000	JAJO	55,631	102,928	12/13/2024	04/20/2036
55954W-AS-8	MAGNETITE CLO LTD 2019-24A DR			4	2.C FE	7,255,750	100.4790	7,309,833	7,275,000	7,258,900		1,633			7.706	7.820	JAJO	121,464	618,450	12/14/2022	04/15/2035
55954Y-AQ-8	MAGNETITE CLO LTD 2020-26A DR			4	2.C FE	1,933,100	100.5510	2,011,010	2,000,000	1,942,153		7,766			7.737	8.447	JAJO	29,230	171,601	10/25/2023	07/25/2034
559922-AG-4	MAGNETITE CLO LTD 2023-36A D			4	2.C FE	8,500,000	101.4880	8,626,438	8,500,000	8,500,000					9.532	9.642	JAJO	159,787	881,966	04/27/2023	04/22/2036
56577G-AJ-8	MARANON LOAN FUNDING LTD 2020-1A C			4	2.A FE	43,303,103	95.3870	41,305,661	43,303,103	43,303,103					4.500	4.524	JAJO	411,379	1,948,640	11/20/2020	01/15/2034
56577G-AL-3	MARANON LOAN FUNDING LTD 2020-1A D		D	4	3.B FE	21,000,000	93.2300	19,578,279	21,000,000	21,000,000					8.500	8.588	JAJO	376,833	1,785,000	11/20/2020	01/15/2034
56577J-AE-3	MARANON LOAN FUNDING LTD 2021-2RA CR			4	1.F FE	39,843,144	100.2040	39,931,453	39,850,000	39,846,042		838			8.018	8.098	JAJO	692,245	3,513,561	05/28/2021	07/15/2033
56577J-AG-8	MARANON LOAN FUNDING LTD 2021-2RA DR			4	2.B FE	27,268,322	98.0520	26,740,423	27,271,731	27,270,820		851			4.500	4.529	JAJO	259,081	1,227,228	05/28/2021	07/15/2033
56577J-AJ-2	MARANON LOAN FUNDING LTD 2021-2RA ER		D	4	3.C FE	25,146,856	95.2630	23,958,720	25,150,000	25,148,622		673			8.500	8.591	JAJO	451,303	2,137,750	05/28/2021	07/15/2033
56577L-AA-6	MARANON LOAN FUNDING LTD 2021-1RA AR1			4	1.A FE	11,401,083	100.0630	11,407,159	11,400,000	11,400,386		(286)			6.618	6.667	JAJO	163,453	843,317	02/24/2022	07/15/2034
56577L-AG-3	MARANON LOAN FUNDING LTD 2021-1RA BR1			4	1.C FE	2,200,000	100.0910	2,202,004	2,200,000	2,200,000					6.918	6.789	JAJO	32,973	169,437	04/27/2021	07/15/2034
56577L-AL-2	MARANON LOAN FUNDING LTD 2021-1RA CR			4	1.F FE	31,000,000	100.1530	31,047,275	31,000,000	31,000,000					8.118	8.072	JAJO	545,226	2,764,690	04/27/2021	07/15/2034
56577L-AN-8	MARANON LOAN FUNDING LTD 2021-1RA DR			4	2.B FE	15,286,084	98.3760	15,037,823	15,286,084	15,286,084					4.500	4.523	JAJO	145,218	687,874	04/27/2021	07/15/2034
56577L-AQ-1	MARANON LOAN FUNDING LTD 2021-1RA ER		D	4	3.C FE	14,000,000	95.4520	13,363,280	14,000,000	14,000,000					8.500	8.587	JAJO	251,222	1,190,000	04/27/2021	07/15/2034
56577N-AW-4	MARANON LOAN FUNDING LTD 2021-3A CR			4	1.F FE	16,000,000	100.0700	16,011,152	16,000,000	16,000,000					7.106	7.134	JAJO	246,338	90,025	08/30/2024	10/15/2036
56577N-AY-0	MARANON LOAN FUNDING LTD 2021-3A DR			4	2.C FE	11,940,000	101.4790	12,177,492	12,000,000	11,939,711		(289)			9.466	9.659	JAJO	246,113	88,759	08/30/2024	10/15/2036
56582F-AE-4	MARANON LOAN FUNDING LTD 2024-1A C			4	1.F FE	10,995,000	100.3290	11,036,179	11,000,000	10,995,641		641			8.027	8.075	JAJO	377,713		07/08/2024	07/15/2036
56582F-AG-9	MARANON LOAN FUNDING LTD 2024-1A D			4	2.C FE	28,996,250	100.5230	29,151,699	29,000,000	28,996,854		604			9.777	9.834	JAJO	1,212,885		07/08/2024	07/15/2036
56590A-AA-3	MARANON LOAN FUNDING LTD 2024-1A E		D	4	3.C FE	28,996,250	100.6390	29,185,426	29,000,000	28,997,221		971			13.277	13.439	JAJO	1,647,079		07/08/2024	07/15/2036
565926-AA-0	MARANON LOAN FUNDING LTD 2023-2A A1			4	1.A FE	96,500,000	101.0570	97,520,391	96,500,000	96,500,000					7.156	7.218	JAJO	1,496,179	6,271,891	12/04/2023	01/15/2036
565926-AC-6	MARANON LOAN FUNDING LTD 2023-2A B			4	1.C FE	29,000,000	101.8260	29,529,395	29,000,000	29,000,000					8.156	8.237	JAJO	512,462	2,125,678	12/04/2023	01/15/2036
565926-AE-2	MARANON LOAN FUNDING LTD 2023-2A C			4	1.G FE	32,000,000	102.1490	32,687,552	32,000,000	32,000,000					9.156	9.258	JAJO	634,809	2,611,353	12/04/2023	01/15/2036
565926-AG-7	MARANON LOAN FUNDING LTD 2023-2A D			4	2.C FE	18,500,000	102.9650	19,048,507	18,500,000	18,500,000					11.406	11.564	JAJO	457,186	1,855,407	12/04/2023	01/15/2036

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
565926-AJ-1	MARANON LOAN FUNDING LTD 2023-2A E		D	4	3.C FE	23,500,000	102.3170	24,044,472	23,500,000	23,500,000					14.656	14.917	JAJO	746,230	2,991,206	12/04/2023	01/15/2036
566069-AG-5	MARBLE POINT CLO XX LTD 2021-1A D1			4	2.A FE	6,293,266	100.1840	6,301,567	6,290,000	6,293,154		(112)			8.188	8.258	JAJO	100,142	293,480	11/01/2024	04/23/2034
56607B-AS-3	MARBLE POINT CLO LTD 2019-2A D1R			4	2.C FE	9,552,095	100.2400	9,572,939	9,550,000	9,552,044		(51)			8.279	8.295	JAJO	158,129	712,318	11/01/2024	11/16/2034
59803A-BQ-4	MIDOCEAN CREDIT CLO 2019-10A D1RR			4	2.A FE	15,000,000	100.2550	15,038,235	15,000,000	15,000,000					8.076	8.067	JAJO	235,558	426,359	06/21/2024	10/23/2034
62948R-AB-1	NYLIM STRATFORD CDO LTD 2001-1A B		D	4	6. *	170,333	99.0000	173,103	174,851	170,333	62,973				5.376	5.714	JAJO	1,776	11,269	07/30/2012	07/25/2036
63942Y-AJ-3	NAVESINK CLO, LIMITED 2024-2A D1			4	2.B FE	750,000	100.4780	753,585	750,000	750,000					9.506	9.500	JAJO	15,447	39,744	02/22/2024	04/15/2036
64130D-CA-6	NEUBERGER BERMAN CLO LTD 2016-21A D1R3			4	2.C FE	12,500,000	100.9910	12,623,888	12,500,000	12,500,000					7.372	7.439	JAJO	58,871		11/18/2024	01/20/2039
64130T-BG-9	NEUBERGER BERMAN CLO LTD 2015-20A DRR			4	2.C FE	3,250,000	100.2160	3,257,027	3,250,000	3,250,000					7.868	7.943	JAJO	55,400	281,601	04/30/2021	07/15/2034
64130X-BA-3	NEUBERGER BERMAN CLO LTD 2018-29A D1R			4	2.C FE	8,500,000	100.0190	8,501,624	8,500,000	8,500,000					7.391	7.456	JAJO	34,901		11/26/2024	01/19/2039
64133J-AQ-7	NEUBERGER BERMAN CLO LTD 2020-36A ER2		D	4	3.C FE	2,006,721	100.3150	2,006,308	2,000,000	2,006,586		(135)			11.917	11.962	JAJO	47,670	110,246	12/13/2024	04/20/2033
64133K-AQ-4	NEUBERGER BERMAN CLO LTD 2020-36A DR			4	2.C FE	7,000,000	100.3630	7,025,410	7,000,000	7,000,000					8.329	8.331	JAJO	116,606	645,627	12/16/2020	04/20/2033
64134M-AG-1	NEUBERGER BERMAN CLO LTD 2021-45A D			4	2.C FE	17,702,622	100.4660	17,872,884	17,790,000	17,729,649		8,660			7.918	8.061	JAJO	309,093	1,280,318	11/01/2024	10/14/2035
64135N-AJ-2	NEUBERGER BERMAN LOAN ADVISERS 2024-2A D			4	2.C FE	17,000,000	102.4460	17,415,854	17,000,000	17,000,000					8.867	8.932	JAJO	301,492	712,468	04/11/2024	04/20/2038
65023P-AU-4	NEWARK BSL CLO 2 LTD. 2017-1A CR			4	2.C FE	9,004,075	100.2620	9,023,616	9,000,000	9,003,848		(227)			8.037	8.100	JAJO	136,637	733,027	09/20/2024	07/25/2030
668468-AG-6	NORTHWOODS CAPITAL LTD 2021-25A D			4	2.C FE	3,003,884	100.2390	3,007,155	3,000,000	3,003,793		(90)			8.629	8.642	JAJO	51,774	171,523	11/01/2024	07/20/2034
66860J-AW-8	NORTHWOODS CAPITAL LTD 2018-11BA D1R			4	2.B FE	18,630,000	100.5490	18,732,204	18,630,000	18,630,000					8.367	8.409	JAJO	311,769	439,239	07/03/2024	07/19/2037
66860X-AJ-6	NORTHWOODS CAPITAL LTD 2021-27A C			4	1.F FE	4,850,000	100.2420	4,861,722	4,850,000	4,850,000					7.259	7.228	JAJO	74,325	195,087	04/19/2024	10/17/2034
66860X-AL-1	NORTHWOODS CAPITAL LTD WOODS 2021-27A D			4	2.C FE	12,147,526	100.1370	12,166,621	12,150,000	12,147,619		92			8.409	8.498	JAJO	215,692	909,362	11/01/2024	10/17/2034
66860Y-AA-3	NORTHWOODS CAPITAL LTD WOODS 2021-27A E		D	4	3.C FE	9,070,701	92.8650	8,868,608	9,550,000	9,085,061		8,282			11.949	13.180	JAJO	240,906	273,518	12/13/2024	10/17/2034
67098D-BL-6	OAK HILL CREDIT PARTNERS 2019-4A D1R2			4	2.C FE	20,000,000	100.0190	20,003,800	20,000,000	20,000,000					7.093	7.156	JAJO	63,051		11/25/2024	01/22/2038
67100S-AJ-5	OAK HILL CREDIT PARTNERS 2024-19A D1			4	2.C FE	5,900,000	101.3010	5,976,771	5,900,000	5,900,000					8.194	8.233	JAJO	233,662		05/31/2024	07/20/2037
67100S-AN-6	OAK HILL CREDIT PARTNERS 2024-19A C			4	1.F FE	6,600,000	100.6570	6,643,369	6,600,000	6,600,000					7.294	7.318	JAJO	232,675		05/31/2024	07/20/2037
67109B-DJ-0	OHA LOAN FUNDING LTD 2015-1A DR3			4	2.C FE	5,008,500	100.5080	5,025,405	5,000,000	5,007,679		(821)			8.079	8.129	JAJO	80,790	336,050	02/01/2024	01/19/2037
67109F-BE-4	OHA CREDIT PARTNERS LTD 2015-11A D1R2			4	2.C FE	3,750,000	101.3040	3,798,908	3,750,000	3,750,000					7.717	7.747	JAJO	57,881	134,731	05/06/2024	04/20/2037
67110N-BM-6	OAK HILL CREDIT PARTNERS 2016-13A D1R2			4	2.C FE	4,500,000	100.9100	4,540,968	4,500,000	4,500,000					7.617	7.629	JAJO	68,557	41,405	08/22/2024	10/21/2037
67110U-BG-3	OHA LOAN FUNDING LTD 2016-1A D1R2			4	2.C FE	6,000,000	100.8210	6,049,254	6,000,000	6,000,000					7.667	7.702	JAJO	92,009	194,841	05/20/2024	07/20/2037
67112K-AK-5	OCP CLO LTD 2018-15A D1R		D	4	2.C Z	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					7.367	7.091	JAJO			12/20/2024	01/20/2038
67115W-BA-7	OAK HILL CREDIT PARTNERS 2018-1A D1R			4	2.C FE	8,000,000	101.7400	8,139,216	8,000,000	8,000,000					8.217	8.271	JAJO	131,478	383,861	03/15/2024	04/20/2037
67116T-AM-8	OAK HILL CREDIT PARTNERS 2023-15A D			4	2.C FE	3,000,000	101.5280	3,045,831	3,000,000	3,000,000					9.617	9.729	JAJO	57,704	443,335	04/12/2023	04/20/2035
67120K-AJ-8	OCP CLO LTD 2024-38A C			4	1.F FE	11,320,000	100.0180	11,322,015	11,320,000	11,320,000					6.201	6.243	JAJO	9,750		11/19/2024	01/21/2038

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67401R-AW-4	OAKTREE CLO LTD 2022-3A D1R			4	2.C FE	11,000,000	101.2400	11,136,389	11,000,000	11,000,000					7.956	7.995	JAJO	189,616	89,789	08/23/2024	10/15/2037
67402J-AU-5	OAKTREE CLO LTD 2021-1A C1R			4	1.E FE	10,000,000	100.5770	10,057,720	10,000,000	10,000,000					6.448	6.500	JAJO	46,567		11/25/2024	01/15/2038
67402J-AW-1	OAKTREE CLO LTD 2021-1A D1R			4	2.A FE	10,000,000	101.0620	10,106,220	10,000,000	10,000,000					7.498	7.568	JAJO	54,150		11/25/2024	01/15/2038
67402L-AJ-5	OAKTREE CLO LTD 2022-1A C		C	4	1.E FE	4,000,000	100.0760	4,003,040	4,000,000	4,000,000					7.423	7.490	FMAN	38,767	332,721	03/18/2022	05/15/2033
67403H-AE-4	OAKTREE CLO LTD 2024-28A C			4	1.F FE	7,000,000	100.0180	7,001,260	7,000,000	7,000,000					6.234	6.277	JAJO	14,546		11/21/2024	01/15/2038
67571L-AJ-0	OCTAGON 67 LTD 2023-1A D			4	2.C FE	12,500,000	101.3850	12,673,150	12,500,000	12,500,000					9.826	9.944	JAJO	232,000	1,337,905	02/15/2023	04/25/2036
67573L-AJ-8	OCTAGON INVESTMENT PARTNERS 43 2019-1A D			4	2.C FE	15,846,288	100.3540	16,006,431	15,950,000	15,871,415		14,784			8.787	9.003	JAJO	264,747	634,594	09/20/2024	10/25/2032
67576F-AJ-8	OCTAGON INVESTMENT PARTNERS LT 2018-18A	0		4	2.C FE	3,000,000	100.0910	3,002,721	3,000,000	3,000,000					7.609	7.679	JAJO	48,824	252,908	04/24/2018	04/16/2031
67576X-AS-9	OCTAGON INVESTMENT PARTNERS 47 2020-1A D			4	2.C FE	19,946,405	100.2470	20,099,443	20,050,000	19,972,742		8,355			7.779	7.929	JAJO	311,938	1,397,621	11/01/2024	07/20/2034
67576X-BG-4	OCTAGON INVESTMENT PARTNERS 47 2020-1A D		D	4	2.C Z	18,500,000	100.0000	18,500,000	18,500,000	18,500,000					7.532	7.601	JAJO			12/20/2024	01/22/2038
67577F-AJ-7	OCTAGON INVESTMENT PARTNERS 54 2021-1A D			4	2.C FE	6,996,500	100.2130	7,014,924	7,000,000	6,997,352		296			7.968	8.053	JAJO	120,841	613,639	02/10/2022	07/15/2034
67577M-AU-7	OCTAGON INVESTMENT PARTNERS 45 2019-1A D			4	2.C FE	12,500,000	100.1900	12,523,738	12,500,000	12,500,000					7.856	7.931	JAJO	212,764	1,081,639	02/01/2022	04/15/2035
67577Y-AA-5	OCTAGON 67 LTD 2023-1A E		D	4	3.C FE	5,070,940	101.8440	5,092,190	5,000,000	5,073,794		(74)			12.626	12.535	JAJO	119,244	274,573	12/13/2024	04/25/2036
67578F-AU-1	OCTAGON INVESTMENT PARTNERS 49 2020-5A D			4	2.C FE	8,000,000	102.3340	8,186,696	8,000,000	8,000,000					8.706	8.767	JAJO	150,902	563,892	02/06/2024	04/15/2037
67578J-AG-4	OCTAGON INVESTMENT PARTNERS 51 2021-1A D			4	2.C FE	8,500,000	100.3160	8,526,835	8,500,000	8,500,000					7.929	8.006	JAJO	134,793	749,314	04/16/2021	07/20/2034
67578M-AA-0	OCTAGON INVESTMENT PARTNERS 51 2021-1A E		D	4	3.C FE	8,238,676	100.3650	8,280,104	8,250,000	8,238,940		264			11.629	11.823	JAJO	191,879	59,133	12/13/2024	07/20/2034
67590B-AY-6	OCTAGON INVESTMENT PARTNERS XV 2013-1A D			4	2.C FE	8,952,114	99.8040	8,982,333	9,000,000	8,956,636		2,529			7.909	8.135	JAJO	150,272	545,970	11/01/2024	07/17/2030
67590E-BN-3	OCTAGON INVESTMENT PARTNERS XV OCT15 201			4	2.C FE	2,752,556	100.3030	2,758,333	2,750,000	2,752,444		(112)			8.279	8.333	JAJO	45,535	166,649	11/01/2024	07/19/2030
67590Q-BP-1	OCTAGON INVESTMENT PARTNERS XX 2014-1A C			4	2.B FE	9,939,500	100.4500	10,045,010	10,000,000	9,961,873		7,883			7.528	7.709	FMAN	100,379	843,021	01/25/2022	02/14/2031
67592C-AJ-5	OCTAGON INVESTMENT PARTNERS 39 2018-3A D			4	2.A FE	2,500,188	100.4820	2,738,145	2,725,000	2,557,989		34,164			7.829	9.816	JAJO	42,668	237,443	03/24/2023	10/20/2030
67592F-AW-9	OCTAGON INVESTMENT PARTNERS 41 2019-2A D			4	2.C FE	7,050,000	100.3710	7,527,855	7,500,000	7,114,910		38,846			8.118	9.240	JAJO	131,910	668,877	05/03/2023	10/15/2033
67593O-AJ-0	OCTAGON 59 LTD 2022-1A D			4	2.C FE	4,680,000	100.3900	5,019,490	5,000,000	4,726,517		29,156			8.223	9.451	FMAN	53,681	456,568	05/04/2023	05/15/2035
675935-AY-6	OCTAGON 60 LTD 2022-1A D1R		C	4	2.C FE	8,000,000	101.2680	8,101,448	8,000,000	8,000,000					7.717	7.754	JAJO	123,478		09/27/2024	10/20/2037
675949-AL-5	OCTAGON 68 LTD 2023-1A D		C	4	2.C FE	4,000,000	101.9470	4,077,872	4,000,000	4,000,000					8.817	8.911	JAJO	70,539	366,937	09/29/2023	10/20/2036
675950-AA-7	OCTAGON 68 LTD 2023-1A E		D	4	3.C FE	5,031,097	102.0660	5,103,290	5,000,000	5,033,978		2,975			11.857	11.903	JAJO	118,574	381,723	12/13/2024	10/20/2036
67706X-BA-0	OAK HILL CREDIT PARTNERS 2017-14A D2R			2	2.C FE	7,612,500	102.3550	7,676,655	7,500,000	7,611,240		(1,260)			9.464	9.339	JAJO	299,694		09/12/2024	07/21/2037
67707B-AP-5	OAK HILL CREDIT PARTNERS 2017-15A CR			4	1.F FE	25,000,000	101.3540	25,338,475	25,000,000	25,000,000					6.967	6.987	JAJO	348,370	1,100,547	02/16/2024	04/20/2037
67707B-AR-1	OAK HILL CREDIT PARTNERS 2017-15A D1R			4	2.B FE	10,000,000	101.5630	10,156,300	10,000,000	10,000,000					8.067	8.084	JAJO	161,348	503,469	02/16/2024	04/20/2037
67707C-AW-8	OAK HILL CREDIT OAKC 2014-10RA D1R			4	2.B FE	5,009,484	100.2550	5,012,765	5,000,000	5,009,189		(295)			7.929	7.942	JAJO	79,290	175,046	09/20/2024	04/20/2034
67707G-AL-3	OAK HILL CREDIT PARTNERS 2021-8A D			4	2.C FE	1,926,300	100.0000	2,000,000	2,000,000	1,935,734		7,919			7.744	8.507	JAJO	32,267	171,541	10/25/2023	01/18/2034
67707G-BA-6	OAK HILL CREDIT PARTNERS 2021-8A D1R		D	4	2.C Z	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					7.267	7.332	JAJO			12/13/2024	01/20/2038
67707L-AE-8	OAK HILL CREDIT PARTNERS 2021-10A D2			4	2.C FE	6,768,115	100.3180	6,796,517	6,775,000	6,767,856		(260)			9.394	9.285	JAJO	132,592	570,418	11/01/2024	01/18/2036
68626B-AG-1	ORION CLO LTD. 2024-3A D			4	2.C FE	6,000,000	101.6640	6,099,852	6,000,000	6,000,000					8.880	8.931	JAJO	297,474		05/03/2024	07/25/2037
68626D-AA-0	ORION CLO LTD. 2024-3A E		D	4	3.C FE	6,058,052	102.8020	6,168,132	6,000,000	6,053,314		(4,738)			11.630	10.024	JAJO	389,599		12/13/2024	07/25/2037
69120F-AB-2	OWL ROCK CLO LTD 2023-12A B			4	1.C FE	5,750,000	100.3420	5,769,654	5,750,000	5,750,000					8.167	8.245	JAJO	93,925	653,906	06/13/2023	07/20/2034

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69688F-AG-5	PALMER SQUARE CLO LTD 2021-3A D			4	2.C FE	2,639,003	100.4200	2,661,119	2,650,000	2,639,985		983			7.868	8.016	JAJO	45,173	171,341	01/31/2024	01/15/2035
69689A-BQ-2	PALMER SQUARE CLO LTD 2015-1A CR4			4	2.C FE	12,623,781	100.6210	12,944,853	12,865,000	12,655,247		23,606			7.632	8.025	FMAN	111,819	1,097,972	09/08/2023	05/21/2034
69701T-AL-7	PALMER SQUARE CLO LTD 2020-3A DR2		D	4	3.C FE	938,582	102.4920	948,050	925,000	938,467		(115)			11.773	11.676	FMAN	14,218	67,601	12/13/2024	11/15/2036
69701U-AA-8	PALMER SQUARE CLO LTD 2021-1A D		D	4	3.C FE	4,500,395	100.2920	4,638,519	4,625,000	4,513,222		10,731			10.879	11.549	JAJO	100,631	340,881	12/13/2024	04/20/2034
69703A-AG-7	PALMER SQUARE CLO LTD 2023-2A C			4	1.F FE	10,500,000	100.7370	10,577,333	10,500,000	10,500,000					7.617	7.688	JAJO	159,965	892,268	04/20/2023	04/20/2036
69703A-AJ-1	PALMER SQUARE CLO LTD 2023-2A D			4	2.C FE	6,000,000	101.4840	6,089,016	6,000,000	6,000,000					9.617	9.730	JAJO	115,409	632,201	04/20/2023	04/20/2036
69703L-AG-3	PALMER SQUARE CLO LTD 2024-2A C			4	1.F FE	6,250,000	100.7230	6,295,169	6,250,000	6,250,000					7.244	7.276	JAJO	218,826		05/30/2024	07/20/2037
69703L-AJ-7	PALMER SQUARE CLO LTD 2024-2A D1			4	2.C FE	6,000,000	101.2270	6,073,626	6,000,000	6,000,000					8.244	8.284	JAJO	239,073		05/30/2024	07/20/2037
70019K-AJ-6	PARK BLUE CLO LTD 2024-6A D1		D	4	2.C Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					7.576	7.294	JAJO			12/16/2024	01/25/2038
72583U-AJ-6	PIXLEY PARK CLO LTD 2024-1A C		D	4	1.F Z	18,000,000	100.0180	18,003,258	18,000,000	18,000,000					6.447	6.126	JAJO			11/27/2024	01/15/2037
72583U-AL-1	PIXLEY PARK CLO LTD 2024-1A D1		D	4	2.C Z	36,000,000	100.0190	36,006,876	36,000,000	36,000,000					7.306	6.989	JAJO			11/27/2024	01/15/2037
74923V-AJ-9	RAD CLO LTD 2023-22A D			4	2.C FE	5,000,000	103.0480	5,152,375	5,000,000	5,000,000					9.617	9.729	JAJO	96,174	479,417	10/27/2023	01/20/2037
74980W-AA-6	RR LTD 2021-15A D		D	4	3.C FE	2,005,847	100.3350	2,006,702	2,000,000	2,005,766		(81)			11.118	11.206	JAJO	48,176	66,976	12/13/2024	04/15/2036
750099-AG-8	RAD CLO LTD 2023-21A D			4	2.C FE	5,000,000	100.1910	5,009,570	5,000,000	5,000,000					9.026	9.125	JAJO	85,244	483,585	10/05/2023	01/25/2033
750104-AJ-0	RAD CLO LTD 2023-19A D			4	2.C FE	10,000,000	100.8340	10,083,370	10,000,000	10,000,000					10.367	10.396	JAJO	207,348	1,130,127	04/13/2023	04/20/2035
75010K-AJ-4	RAD CLO LTD 2019-6A CR			4	1.F FE	12,000,000	100.1310	12,015,696	12,000,000	12,000,000					6.667	6.687	JAJO	160,018		10/11/2024	10/20/2037
75010K-AL-9	RAD CLO LTD 2019-6A D1R			4	2.B FE	4,000,000	101.0560	4,042,228	4,000,000	4,000,000					7.617	7.634	JAJO	60,939		10/11/2024	10/20/2037
75884Y-AG-3	REGATTA XX FUNDING LTD 2021-2A D			4	2.C FE	5,754,324	100.1380	5,757,941	5,750,000	5,754,248		(76)			8.018	8.079	JAJO	99,885	402,298	11/01/2024	10/15/2034
75885A-AA-7	REGATTA XX FUNDING LTD 2021-2A E		D	4	3.C FE	5,709,371	100.5650	6,033,876	6,000,000	5,750,387		20,705			11.168	12.187	JAJO	145,178	360,321	12/13/2024	10/15/2034
75887N-BC-2	REGATTA VI FUNDING LTD. 2016-1A DR2			4	2.C FE	10,000,000	100.1470	10,014,660	10,000,000	10,000,000					7.979	8.057	JAJO	159,580	886,643	04/28/2021	04/20/2034
75887P-AN-4	REGATTA VI FUNDING LTD. 2016-1A ER2		D	4	3.C FE	10,037,670	100.5080	10,050,800	10,000,000	10,036,878		(793)			11.629	11.680	JAJO	232,580	439,459	12/13/2024	04/20/2034
75888A-BN-5	REGATTA VII FUNDING LTD 2016-1A DR2			4	2.C FE	5,000,000	100.2290	5,011,440	5,000,000	5,000,000					7.666	7.737	MJSD	12,776	433,470	05/28/2021	06/20/2034
75888C-AA-0	REGATTA XIX FUNDING LTD 2022-1A E		D	4	3.C FE	4,792,217	100.7240	5,036,215	5,000,000	4,818,957		14,063			11.497	12.399	JAJO	114,974	388,188	12/13/2024	04/20/2035
758968-AU-5	REGATTA XXII FUNDING LTD. 2022-2A DR			4	2.A FE	5,500,000	100.3810	5,520,966	5,500,000	5,500,000					7.717	7.750	JAJO	84,891		10/10/2024	07/20/2035
758971-AE-5	REGATTA XXIX FUNDING LTD. 2024-3A D1			4	2.C FE	16,500,000	101.1440	16,688,777	16,500,000	16,500,000					8.140	8.171	JAJO	436,512		08/02/2024	09/06/2037
758978-AE-0	REGATTA XXV FUNDING LTD. 2023-1A C			4	1.F FE	5,000,000	100.8760	5,043,785	5,000,000	5,000,000					7.697	7.677	JAJO	83,387	550,783	05/24/2023	07/15/2036
758978-AG-5	REGATTA XXV FUNDING LTD. 2023-1A D			4	2.C FE	9,100,000	102.1160	9,292,583	9,100,000	9,100,000					9.847	9.888	JAJO	194,156	1,260,040	05/24/2023	07/15/2036
75900Q-AJ-4	REGATTA XXVI FUNDING LTD. 2023-2A D			4	2.C FE	10,000,000	103.4340	10,343,440	10,000,000	10,000,000					9.876	9.995	JAJO	186,544	927,016	10/31/2023	01/25/2037
76857J-AJ-1	RIVERBANK PARK CLO LTD 2024-1A C			4	1.F Z	7,500,000	100.0000	7,500,000	7,500,000	7,500,000					6.426	6.127	JAJO			12/18/2024	01/25/2038
76857J-AL-6	RIVERBANK PARK CLO LTD 2024-1A D			4	2.C Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					7.226	6.939	JAJO			12/18/2024	01/25/2038
77340E-BG-0	ROCKFORD TOWER CLO LTD 2017-1A DR2B			4	2.C FE	4,101,331	100.3190	4,113,095	4,100,000	4,101,271		(60)			9.859	9.971	JAJO	80,844	23,941	11/01/2024	04/20/2034
77340X-AG-9	ROCKFORD TOWER CLO LTD 2024-2A D1			4	2.C FE	17,245,000	101.8960	17,571,913	17,245,000	17,245,000					8.059	8.098	JAJO	193,022		10/01/2024	10/20/2037

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
77341J-AA-2	ROCKFORD TOWER CLO LTD 2021-1A E		D	4	3.C FE	897,785	100.4540	904,082	900,000	899,030		303			11.239	11.416	JAJO	20,230	68,395	12/13/2024	07/20/2034
77341K-AJ-0	ROCKFORD TOWER CLO LTD 2021-1A D			4	2.C FE	2,000,000	100.3310	2,006,618	2,000,000	2,000,000					7.879	7.837	JAJO	31,516	175,290	05/07/2021	07/20/2034
773663-AG-4	ROCKLAND PARK CLO LTD 2021-1A D			4	2.C FE	15,000,000	100.2070	15,031,095	15,000,000	15,000,000					7.829	7.821	JAJO	234,870	1,307,028	04/26/2021	04/20/2034
829929-AG-3	SIXTH STREET CLO LTD. 2023-23A D		C	4	2.C FE	6,000,000	101.5900	6,095,394	6,000,000	6,000,000					8.826	8.921	JAJO	102,973	565,033	09/21/2023	10/23/2036
83012F-AG-3	SIXTH STREET CLO LTD. 2021-17A D			4	2.C FE	2,648,675	100.4090	2,660,844	2,650,000	2,648,736		61			8.029	8.117	JAJO	42,554	175,230	01/31/2024	01/20/2034
83013G-AG-0	SIXTH STREET CLO LTD. 2024-27A D1			4	2.C FE	21,000,000	100.0140	21,002,919	21,000,000	21,000,000					7.157	7.212	JAJO	79,325		11/01/2024	01/17/2038
83613W-AG-9	SOUND POINT CLO LTD 2014-2RA D			4	3.A FE	5,200,513	98.9040	5,241,917	5,300,000	5,235,289		11,251			8.279	8.735	JAJO	87,758	379,182	12/13/2024	10/20/2031
83614X-AW-1	SOUND POINT CLO LTD 2020-1A DR			4	2.C FE	3,587,400	99.6910	3,588,862	3,600,000	3,590,531		1,020			8.229	8.365	JAJO	59,249	328,367	02/10/2022	07/20/2034
83615P-AG-2	SOUND POINT CLO LTD 2021-3A D			4	2.C FE	8,366,618	99.9910	8,399,261	8,400,000	8,367,308		690			8.137	8.232	JAJO	129,115	609,978	11/01/2024	10/25/2034
85817B-AJ-8	STEELE CREEK CLO LTD 2019-1A D			4	2.C FE	5,800,000	100.1820	5,810,579	5,800,000	5,800,000					9.018	8.964	JAJO	113,320	570,190	03/22/2019	04/15/2032
85817B-AN-9	STEELE CREEK CLO LTD 2019-1A CR			4	1.F FE	10,100,000	100.0190	10,101,869	10,100,000	10,100,000					7.418	7.479	JAJO	162,320	829,072	09/24/2021	04/15/2032
87154E-BA-7	SYMPHONY CLO LTD 2014-15A DR2			4	2.C FE	22,991,559	100.0690	23,015,778	23,000,000	22,992,064		505			8.909	9.018	JAJO	432,584		11/01/2024	01/17/2032
87167W-AJ-4	SYMPHONY CLO LTD 2021-25A D			4	2.C FE	14,375,435	100.1540	14,397,109	14,375,000	14,375,425		(11)			8.479	8.450	JAJO	243,772	1,301,298	09/20/2024	04/19/2034
87167Y-AA-9	SYMPHONY CLO LTD 2021-25A E		D	4	3.C FE	3,083,438	100.0830	3,252,707	3,250,000	3,107,488		12,360			11.379	12.513	JAJO	73,964	251,911	12/13/2024	04/19/2034
87168N-AJ-3	SYMPHONY CLO LTD 2022-32A D1			4	2.B FE	4,692,500	100.1250	5,006,240	5,000,000	4,735,799		24,003			8.126	9.222	JAJO	79,005	449,080	05/03/2023	04/23/2035
87168R-AW-5	SYMPHONY CLO LTD 2022-36A D1R			4	2.C FE	11,500,000	101.9310	11,722,077	11,500,000	11,500,000					7.935	7.978	JAJO	174,895	68,510	08/23/2024	10/24/2037
871972-AJ-4	SYMPHONY CLO LTD 2024-44A D			4	2.C FE	8,000,000	101.4610	8,116,904	8,000,000	8,000,000					8.532	8.574	JAJO	362,142		05/20/2024	07/14/2037
871987-AE-3	SYMPHONY CLO LTD 2024-42A C			4	1.F FE	3,000,000	101.1830	3,035,484	3,000,000	3,000,000					7.047	7.067	JAJO	44,634	136,632	02/13/2024	04/17/2037
871987-AG-8	SYMPHONY CLO LTD 2024-42A D			4	2.C FE	5,000,000	101.6370	5,081,865	5,000,000	5,000,000					8.147	8.198	JAJO	86,001	260,262	02/13/2024	04/17/2037
87246L-AJ-3	WIND RIVER CLO LTD 2015-1A FR		D	4	5.B FE	10,061,351	76.4050	9,191,546	12,030,000	10,144,685		42,378			13.379	18.307	JAJO	321,899	603,663	12/13/2024	10/20/2030
87248T-AS-4	TICP CLO LTD 2017-7A DR			4	2.C FE	3,882,000	100.2530	4,010,112	4,000,000	3,903,590		15,009			8.118	8.800	JAJO	70,352	356,734	07/20/2023	04/15/2033
87330P-AD-4	TABERNA PREFERRED FUNDING LTD 2005-1A B1		D	4	6. *	4,609,787	64.8430	3,242,140	5,000,000	3,242,140	(141,137)	13,697			5.951	6.573	JAJO	71,085	342,641	02/25/2005	07/05/2035
874777-AG-0	TALLMAN PARK CLO, LTD. 2021-1A D			4	2.C FE	16,434,162	100.2070	16,443,952	16,410,000	16,433,943		(478)			7.979	7.990	JAJO	261,871	802,098	11/01/2024	04/20/2034
88239M-AN-9	TEXAS DEBT CAPITAL CLO, LTD 2023-2A CR			4	1.F FE	10,000,000	100.6050	10,060,510	10,000,000	10,000,000					6.801	6.823	JAJO	181,372		09/06/2024	10/21/2037
88239M-AQ-2	TEXAS DEBT CAPITAL CLO, LTD 2023-2A D1R			4	2.C FE	9,000,000	101.4090	9,126,828	9,000,000	9,000,000					7.801	7.840	JAJO	187,235		09/06/2024	10/21/2037
88432F-BE-8	WIND RIVER CLO LTD 2015-1A C2			4	1.B FE	14,751,222	100.0850	14,757,563	14,745,000	14,747,721		(672)			7.029	7.083	JAJO	207,286	1,164,555	02/24/2021	10/20/2030
88432F-BG-3	WIND RIVER CLO LTD 2015-1A DR			4	1.G FE	15,095,589	99.8690	15,289,944	15,310,000	15,158,943		19,654			7.879	8.270	JAJO	241,255	824,739	10/21/2024	10/20/2030
89300F-AE-6	TRALEE CLO LTD 2017-4A C			4	1.B FE	1,884,750	99.6810	2,093,301	2,100,000	1,991,410		45,684			6.949	10.698	JAJO	29,186	140,405	11/17/2022	01/20/2030
894940-AL-9	TRESTLES CLO LTD 2023-6A D			4	2.C FE	7,000,000	100.7370	7,051,590	7,000,000	7,000,000					9.626	9.739	JAJO	127,275	632,602	11/03/2023	01/25/2036
89531F-BG-1	TRESTLES CLO LTD 2017-1A D1RR		C	4	2.C FE	11,250,000	101.4590	11,414,115	11,250,000	11,250,000					7.776	7.815	JAJO	165,237	260,436	06/11/2024	07/25/2037
89531M-AU-6	TRESTLES CLO LTD 2018-2A D1R			4	2.B FE	20,000,000	101.4050	20,280,940	20,000,000	20,000,000					8.126	8.146	JAJO	306,977	772,513	04/29/2024	07/25/2037
89532T-AW-6	TRESTLES CLO LTD 2020-3A CR			4	1.F FE	8,500,000	100.0140	8,501,224	8,500,000	8,500,000					6.617	6.637	JAJO	112,496		10/09/2024	10/20/2037
89532T-AY-2	TRESTLES CLO LTD 2020-3A D1R			4	2.C FE	11,500,000	101.2880	11,648,166	11,500,000	11,500,000					7.767	7.805	JAJO	178,650		10/09/2024	10/20/2037
89532U-AL-7	TRESTLES CLO LTD 2021-5A D			4	2.C FE	14,348,834	100.2610	14,387,482	14,350,000	14,348,840		7			7.979	8.058	JAJO	228,998	1,020,542	11/01/2024	10/20/2034
89532W-AJ-8	TRESTLES CLO LTD 2021-4A D			4	2.C FE	14,500,503	100.2210	14,532,016	14,500,000	14,500,467		(36)			8.079	8.158	JAJO	234,291	1,055,896	10/21/2024	07/21/2034
89532X-AL-1	TRESTLES CLO LTD 2024-7A D1			4	2.C FE	10,000,000	100.4280	10,042,780	10,000,000	10,000,000					7.923	7.955	JAJO	257,481		08/09/2024	10/25/2037
89989F-AA-2	TURBINE ENGINE SECURITIZATION 2013-1A A		D	4	3.C FE	8,533,361	83.1580	7,173,316	8,626,170	8,615,801		8,133			5.125	5.380	MON	19,649	442,091	11/27/2013	12/13/2048
91734K-AJ-6	BLACKROCK BAKER CLO 2021-1, LT 2021-8A D			4	3.A FE	19,703,940	99.3500	19,575,864	19,703,940	19,703,940					8.418	8.459	JAJO	359,359	1,776,065	10/15/2024	01/15/2034
91734K-AL-1	BLACKROCK BAKER CLO 2021-1, LT 2021-8A E		D	4	4.C FE	20,197,262	97.5580	19,787,378	20,282,619	20,199,155		1,893			12.918	13.241	JAJO	567,669	2,145,203	12/13/2024	01/15/2034
92916M-AD-3	VOYA CLO LTD 2017-1A C			4	2.B FE	8,084,375	100.2130	8,142,331	8,125,000	8,176,582		(12,351)			8.239	8.112	JAJO	141,323	737,014	03/10/2017	04/17/2030

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92918E-AS-6	VOYA CLO LTD 2020-1A DR			4	2.C FE	7,750,000	100.1540	7,761,927	7,750,000	7,750,000					8.009	8.085	JAJO	132,759	684,863	07/14/2021	07/16/2034
92918H-AK-6	VOYA CLO LTD 2020-2A DR			4	2.C FE	12,500,000	100.0000	12,500,000	12,500,000	12,500,000					7.979	7.981	JAJO	199,475	1,110,325	08/06/2021	07/19/2034
92919A-AG-9	VOYA CLO LTD 2021-2A D			4	2.C FE	7,653,660	100.1760	7,663,495	7,650,000	7,653,581		(79)			8.129	8.200	JAJO	124,374	557,960	11/01/2024	10/20/2034
92919D-AG-3	VOYA CLO LTD 2021-3A D			4	2.C FE	7,654,812	100.2700	7,670,640	7,650,000	7,654,721		(91)			8.179	8.249	JAJO	125,139	561,114	11/01/2024	01/20/2035
94949G-AJ-0	WELLFLEET CLO LTD 2020-1A C			4	2.C FE	11,483,877	100.0890	11,760,505	11,750,000	11,523,854		25,742			8.618	9.155	JAJO	219,387	164,939	11/01/2024	04/15/2033
94950C-AJ-5	WELLFLEET CLO LTD 2021-1A D			4	2.C FE	11,977,529	99.9490	11,993,928	12,000,000	11,978,204		675			8.379	8.427	JAJO	201,096	1,036,035	09/20/2024	04/20/2034
94951J-AG-5	WELLFLEET CLO LTD 2021-3A D			4	2.C FE	14,331,611	100.1720	14,374,696	14,350,000	14,332,038		427			8.418	8.528	JAJO	261,714	1,061,811	11/01/2024	01/15/2035
94951K-AC-1	WELLFLEET CLO LTD 2021-3A E		D	4	3.C FE	9,195,758	94.1340	8,989,826	9,550,000	9,203,524		5,398			12.018	12.973	JAJO	248,662	219,420	12/13/2024	01/15/2035
97314E-AJ-5	WIND RIVER CLO LTD 2019-2A DR			4	2.C FE	25,882,150	99.6150	26,397,975	26,500,000	25,960,413		49,961			7.956	8.412	JAJO	456,801	2,319,943	05/04/2023	01/15/2035
97315V-AJ-6	WIND RIVER CLO LTD 2021-2A D			4	2.C FE	15,000,000	100.0260	15,003,930	15,000,000	15,000,000					8.029	8.108	JAJO	240,870	1,337,611	05/14/2021	07/20/2034
97315Y-AA-9	WIND RIVER CLO LTD 2021-2A E		D	4	3.C FE	6,650,877	93.1530	6,520,724	7,000,000	6,657,733		5,054			11.309	12.541	JAJO	158,326	299,642	12/13/2024	07/20/2034
97316D-AC-0	WIND RIVER CLO LTD 2021-3A B1			4	1.C FE	13,148,438	100.1130	13,765,565	13,750,000	13,275,982		77,198			6.579	7.459	JAJO	180,923	1,022,892	04/24/2023	07/20/2033
97316D-AJ-5	WIND RIVER CLO LTD WINDR 2021-3A D			4	2.C FE	23,790,448	99.9960	23,998,968	24,000,000	23,812,581		15,566			8.229	8.379	JAJO	394,992	1,789,249	11/01/2024	07/20/2033
97316J-AJ-2	THL CREDIT WIND RIVER 2019-1 C 2019-1A D			4	2.C FE	1,498,125	99.1730	1,487,589	1,500,000	1,498,671		144			8.329	8.432	JAJO	24,987	138,349	06/11/2021	07/20/2034
97316R-AG-0	WIND RIVER CLO LTD 2023-1A C2		C	4	1.F FE	7,443,750	100.1060	7,507,973	7,500,000	7,453,854		4,034			8.376	8.574	JAJO	118,658	692,181	03/13/2023	04/25/2036
97316R-AJ-4	WIND RIVER CLO LTD 2023-1A D		C	4	2.C FE	3,960,000	101.6390	4,065,540	4,000,000	3,966,845		2,350			10.956	11.262	JAJO	82,778	474,083	03/13/2023	04/25/2036
97316U-AG-3	WIND RIVER CLO LTD 2021-4A D			4	2.C FE	7,744,406	99.5060	7,736,553	7,775,000	7,745,042		636			8.079	8.233	JAJO	125,629	566,017	11/01/2024	01/20/2035
97316V-AA-4	WIND RIVER CLO LTD 2021-4A E1		D	4	3.A FE	5,509,775	100.0190	5,501,062	5,500,000	5,509,525		(250)			9.879	9.964	JAJO	108,669	207,416	12/13/2024	01/20/2035
97718G-AG-8	WISE CLO LTD 2024-2A C		C	4	1.F FE	5,000,000	100.4410	5,022,025	5,000,000	5,000,000					7.500	7.532	JAJO	181,249		06/20/2024	07/15/2037
97719V-AG-4	WISE CLO LTD 2024-1A C			4	1.F FE	13,000,000	101.0880	13,141,427	13,000,000	13,000,000					7.456	7.522	JAJO	210,008	649,231	01/25/2024	04/15/2037
000000-00-0	VENDOME FUNDING 1A DR		B	4	2.C FE	32,246,304	95.6730	26,946,987	28,165,600	28,164,409		192		(1,880,814)	6.319	6.368	JAJO	355,957	2,097,546	06/18/2021	07/20/2034
000000-00-0	VENDOME FUNDING 1A ER		B	4	3.C FE	22,420,644	97.4010	19,364,857	19,881,600	19,666,468		27,396		(1,315,184)	9.259	9.596	JAJO	368,167	2,103,586	06/18/2021	07/20/2034
000000-00-0	MONTMARTRE EURO CLO 2020-2A DR		B	4	2.B FE	11,853,055	95.4280	9,881,569	10,355,000	10,354,150		135		(691,452)	6.279	6.329	JAJO	140,875	767,588	07/08/2021	07/15/2034
000000-00-0	MONTMARTRE EURO CLO 2020-2A ER		B	4	3.C FE	16,813,356	96.7630	14,428,450	14,911,200	14,748,670		20,912		(986,332)	9.219	9.558	JAJO	297,844	1,571,329	07/08/2021	07/15/2034
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					12,309,899,320	XXX	12,276,775,011	12,343,094,414	12,306,227,010	(78,164)	3,570,307		(4,873,782)	XXX	XXX	XXX	172,921,682	700,358,334	XXX	XXX
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					20,965,761,688	XXX	20,852,205,640	21,024,654,054	20,928,923,273	(90,761)	17,485,313	46,451,014	(45,792,094)	XXX	XXX	XXX	299,732,182	1,180,052,972	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
03769M-AD-8	APOLLO GLOBAL MANAGEMENT	0		2	2.A FE	16,300,000	98.5230	16,059,221	16,300,000	16,300,000					6.000	6.000	JD	220,050		10/03/2024	12/15/2054
064058-AF-7	BANK OF NY MELLON CORP	0		2	2.A FE	300,000	97.7370	293,211	300,000	300,000					4.625	4.625	MS	3,893	13,875	07/25/2016	01/01/9999
29273V-AN-0	ENERGY TRANSFER LP			2	3.A FE	11,864,935	100.0640	11,881,540	11,874,000	11,865,256		321			6.500	6.468	MN	98,620	113,750	12/20/2024	11/15/2072
37959G-AG-2	GLOBAL ATLANTIC FIN CO			2	3.A FE	6,106,995	104.5580	6,273,480	6,000,000	6,102,648		(4,347)			7.950	7.494	AO	100,700	164,300	10/09/2024	10/15/2054
65339K-DB-3	NEXTERA ENERGY CAPITAL	0		2	2.B FE	20,500,000	102.4480	21,001,879	20,500,000	20,500,000					6.750	6.750	JD	61,500	722,625	06/05/2024	06/15/2054
69331C-AM-0	PG&E CORP PCG 7 3/8 03/15/55				3.C FE	2,057,260	102.6230	2,052,464	2,000,000	2,057,300		40			7.375	7.142	MS	43,431		11/13/2024	03/15/2055
816851-BT-5	SEMPRA SRE 6.4 10/01/54			2	2.C FE	13,000,000	99.1530	12,889,836	13,000,000	13,000,000					6.400	6.400	AO	258,844		09/04/2024	10/01/2054
949746-RN-3	WELLS FARGO & COMPANY	0		2	2.B FE	622,136	99.8190	598,914	600,000	601,268		(2,697)			5.875	5.396	JD	1,567	35,250	10/05/2015	01/01/9999
978802-20-5	WOODBOURNE CAPITAL I FLEX COMMITTED CAPI				2.A FE	750,000	97.3400	1,216,753	1,250,000	750,000					7.097		MON	5,668	92,161	04/09/2008	01/01/9999
978803-20-3	WOODBOURNE CAPITAL II FLEX COMMITTED CAP				2.A FE	750,000	97.3400	1,216,753	1,250,000	750,000					7.203		MON	2,751	91,899	04/09/2008	01/01/9999
97880P-20-4	WOODBOURNE CAPITAL III FLEX COMMITTED CA				2.A FE	750,000	97.3400	1,216,753	1,250,000	750,000					7.225		MON	4,014	91,284	04/09/2008	01/01/9999
978800-20-2	WOODBOURNE CAPITAL IV FLEX COMMITTED CAP				2.A FE	750,000	97.3400	1,216,753	1,250,000	750,000					7.058		MON	4,656	99,225	04/09/2008	01/01/9999
1219999999	- Bonds - Hybrid Securities - Issuer Obligations					73,751,326	XXX	75,917,557	75,574,000	73,726,472		(6,683)			XXX	XXX	XXX	805,694	1,424,369	XXX	XXX
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
1309999999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities					73,751,326	XXX	75,917,557	75,574,000	73,726,472		(6,683)			XXX	XXX	XXX	805,694	1,424,369	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
68291*-AA-3	125 WEST 57TH STREET PROPERTY				1.A	53,355,431	99.2530	52,956,706	53,355,431	53,355,431				(66,144)	8.825	7.338	MJSD	10,915	2,950,877	12/31/2024	02/04/2024
68291#-AA-9	125 WEST 57TH STREET MEZZ LLC				1.A	71,186,037	99.7850	71,032,969	71,186,037	71,186,037				(1,045)	7.567	14.186	MJSD	27,825	7,175,020	12/31/2024	02/16/2024

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68291@-AA-1	125 WEST 57TH STREET MEZZ 2 L				1.A	9,380,746	97.0290	9,102,048	9,380,746	9,380,746				(4,301)	7.567	20.521	MJSD	5,260	1,332,769	12/31/2024	02/16/2024
07343*-AA-9	BEACH HOTEL ASSOCIATES LLC				2.B	162,090,287	100.0000	162,090,287	162,090,287	162,090,287				(15,015)	8.839	12.343	MJSD	1,526,708	8,212,501	12/20/2024	03/25/2024
12781#-AA-4	CAIN PE LLC				1.A	250,000,000	100.0000	250,000,000	250,000,000	250,000,000				(6,079)	7.584	10.022	MJSD	64,783	26,681,073	06/15/2023	05/11/2024
12782*-AA-7	CAIN RE LLC				4.C	269,122,589	96.3030	259,172,727	269,122,589	269,121,657		1,649		(18,380)	7.276	9.509	MJSD	66,001	35,873,077	06/28/2024	09/02/2024
06652*-AB-4	BANNER CREEK BRIDGE, LLC REVOLVER				2.B PL	684,000,000	100.0000	684,000,000	684,000,000	684,000,000					8.485	8.485	MON	593,932		12/30/2024	07/20/2028
78396*-AJ-7	SCF FUNDING LLC SERIES I				2.B PL	10,000,000	101.9030	10,190,256	10,000,000	10,000,000					8.200	8.214	AO	170,833	820,000	10/25/2022	01/10/2026
78397N-AA-4	SCF PREFERRED EQUITY LLC			2	3.A FE	68,000,000	97.2500	66,130,000	68,000,000	68,000,000					7.500	7.500	AO	1,062,500	5,100,000	08/17/2021	01/01/9999
L8476#-AA-9	JUNO HOLDINGS M LUX SARL		B		2.B PL	62,307,634	96.0020	59,247,521	61,714,626	61,714,626				(4,121,262)	8.000	8.081	MJSD	13,714	5,205,772	06/30/2022	12/15/2025
1419999999	- Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					1,639,442,724	XXX	1,623,922,514	1,638,849,716	1,638,848,784		1,649		(4,232,226)	XXX	XXX	XXX	3,542,471	93,351,089	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
090552-AB-6	BINNEY PARK CAPITAL, LLC CLASS A NOTES			4	2.C FE	187,558,031	100.0000	187,558,031	187,558,031	187,558,031					10.000	10.118	JAJO	3,220,683	15,244,138	12/02/2024	01/29/2039
090552-AD-2	BINNEY PARK CAPITAL, LLC CLASS B NOTES			4	3.C FE	225,053,949	99.9660	224,977,430	225,053,949	225,053,949					13.500	13.717	JAJO	5,217,143	24,693,782	12/02/2024	01/29/2039
090552-AF-7	BINNEY PARK CAPITAL, LLC CLASS C NOTES			4	4.B FE	112,487,753	100.2280	112,744,225	112,487,753	112,487,753					17.000	17.347	JAJO	3,283,723	15,542,518	12/02/2024	01/29/2039
1449999999	- Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities					525,099,733	XXX	525,279,686	525,099,733	525,099,733					XXX	XXX	XXX	11,721,549	55,480,438	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
1509999999	- Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates					2,164,542,457	XXX	2,149,202,200	2,163,949,449	2,163,948,517		1,649		(4,232,226)	XXX	XXX	XXX	15,264,020	148,831,527	XXX	XXX
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																					
81752T-52-8	ELDRIGDE BBB-B CLO ETF CLOZ				3.B	18,502,965	26.9500	18,438,382		18,438,382	(64,583)						N/A	11,159	65,138	12/05/2024	01/01/9999
81752T-48-6	ELDRIDGE AAA CLO ETF CLOX				1.A	57,529,222	25.4600	57,509,201		57,509,201	(20,022)						N/A	269,003	212,463	12/05/2024	01/01/9999
1619999999	- Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO					76,032,187	XXX	75,947,583		75,947,583	(84,605)				XXX	XXX	XXX	280,162	277,601	XXX	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
G7741@-AA-8	SVF II FINCO TERM LOAN				1.F PL	67,331,343	99.9970	67,329,598	67,331,343	67,331,343					6.000	6.000	JD	56,109	4,165,028	01/06/2022	12/23/2025
04225V-AF-9	ARMOR HOLDCO INC TERM LOAN				4.A FE	5,428,170	98.7500	4,946,980	5,009,600	4,978,842		8,994		(89,679)	10.450	10.669	JD	1,434	558,664	10/29/2021	10/29/2028
L9002#-AA-0	SPEED MIDCO 3 SARL		B		2.A PL	62,469,391	101.7500	60,056,411	59,023,500	60,344,775		(256,103)		(4,039,431)	9.083	8.555	MJSD	14,892	6,088,044	03/17/2023	04/26/2029
1829999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired					135,228,904	XXX	132,332,989	131,364,443	132,654,960		(247,109)		(4,129,110)	XXX	XXX	XXX	72,435	10,811,736	XXX	XXX
1909999999	- Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans					135,228,904	XXX	132,332,989	131,364,443	132,654,960		(247,109)		(4,129,110)	XXX	XXX	XXX	72,435	10,811,736	XXX	XXX
Bonds - Unaffiliated Certificates of Deposit																					
2419999999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					10,263,967,371	XXX	10,198,101,383	10,307,182,314	10,250,033,746		16,071,988	46,451,014	(45,150,538)	XXX	XXX	XXX	130,900,994	567,654,365	XXX	XXX
2429999999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					578,216,114	XXX	571,093,093	581,779,567	577,817,789	(12,597)	(65,412)			XXX	XXX	XXX	2,633,352	22,908,094	XXX	XXX
2439999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					134,927,998	XXX	105,458,953	118,007,351	115,392,764		(2,126,552)			XXX	XXX	XXX	459,197	8,147,745	XXX	XXX
2449999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					12,834,999,053	XXX	12,802,054,697	12,868,194,147	12,831,326,743	(78,164)	3,570,307		(4,873,782)	XXX	XXX	XXX	184,643,231	755,838,772	XXX	XXX
2459999999	- Bonds - Total Bonds - Subtotals - SVO Identified Funds					76,032,187	XXX	75,947,583		75,947,583	(84,605)				XXX	XXX	XXX	280,162	277,601	XXX	XXX
2479999999	- Bonds - Total Bonds - Subtotals – Unaffiliated Bank Loans					135,228,904	XXX	132,332,989	131,364,443	132,654,960		(247,109)		(4,129,110)	XXX	XXX	XXX	72,435	10,811,736	XXX	XXX
2509999999	Total Bonds					24,023,371,627	XXX	23,884,988,698	24,006,527,822	23,983,173,585	(175,366)	17,203,222	46,451,014	(54,153,430)	XXX	XXX	XXX	318,989,371	1,365,638,313	XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 3,598,056,820	1B	$ 202,819,417	1C	$ 717,171,689	1D	$ 124,165,908	1E	$ 489,682,742	1F	$ 2,798,307,915	1G	$ 1,528,546,270
1B	2A	$ 1,068,126,286	2B	$ 4,236,889,630	2C	$ 6,310,926,258								
1C	3A	$ 678,879,023	3B	$ 118,213,726	3C	$ 1,404,935,111								
1D	4A	$ 46,006,547	4B	$ 242,426,575	4C	$ 403,743,284								
1E	5A	$	5B	$ 10,863,911	5C	$								
1F	6	$ 3,412,473												

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.		Date Acquired
Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
35243J-2*-1	FRANKLIN BSP REALTY TRUST INC SERIES H			17,949.530	1.00		72,878,709	4,060.201	72,878,709	88,268,521		7,626,108		(4,777,640)			(4,777,640)		2.C PL	06/21/2022
172967-JM-4	CITIGROUP INC CITIGROUP INC			11,331,000.000	1,000.00		11,312,951	0.998	11,312,951	10,533,693		674,195		225,233			225,233		3.A FE	05/09/2023
172967-KM-2	CITIGROUP INC CITIGROUP INC			3,809,000.000	1,000.00		3,807,932	1.000	3,807,932	3,617,359		238,063		48,420			48,420		3.A FE	05/09/2023
172967-PE-5	CITIGROUP INC C 7 5/8 PERP			25,000,000.000	1,000.00		26,045,842	1.042	26,045,842	25,028,558		2,163,845		536,536			536,536		3.A FE	10/09/2024
190750-86-2	COBANK ACB SERIES 144A			10,000.000	100.00		1,000,000	100.000	1,000,000	1,000,000		62,000		27,500			27,500		2.B FE	11/19/2014
38148B-AE-8	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GR			5,000,000.000	1,000.00		4,996,095	0.999	4,996,095	4,937,123		178,805		32,489			32,489		3.A FE	10/09/2024
489398-50-3	KENNEDY-WILSON HOLDINGS PREFERRED STOCK			40,000.000	1,000.00	1,000.000	26,761,200	669.030	26,761,200	40,000,000		2,300,000		658,600			658,600		5.A FE	10/17/2019
808513-BD-6	CHARLES SCHWAB CORP CHARLES SCHWAB CORP			39,435,000.000	1,000.00		39,188,632	0.994	39,188,632	37,293,848		2,119,631		283,719			283,719		2.C FE	05/04/2023
4019999999 - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred							185,991,361	XXX	185,991,361	210,679,102		15,362,647		(2,965,143)			(2,965,143)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
4109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)							185,991,361	XXX	185,991,361	210,679,102		15,362,647		(2,965,143)			(2,965,143)		XXX	XXX
Parent, Subsidiaries and Affiliates - Perpetual Preferred																				
Parent, Subsidiaries, and Affiliates - Redeemable Preferred																				
4509999999 Total Preferred Stocks							185,991,361	XXX	185,991,361	210,679,102		15,362,647		(2,965,143)			(2,965,143)		XXX	XXX

1.
Line
Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	$		1B	$		1C	$		1D	$		1E	$		1F	$		1G	$	
1B	2A	$		2B	$	1,000,000	2C	$	112,067,341												
1C	3A	$	46,162,820	3B	$		3C	$													
1D	4A	$		4B	$		4C	$													
1E	5A	$	26,761,200	5B	$		5C	$													
1F	6	$																			

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																	
000000-00-0	YAK ACCESS, LLC COMMON STOCK			12,047.310	13,553	1.125	13,553	120		50,515		13,553		13,553		03/10/2023	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					13,553	XXX	13,553	120		50,515		13,553		13,553		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																	
31340@-10-2	FEDERAL HOME LOAN OF TOPEKA CLASS A	RF		6,000.000	600,000	100.000	600,000	600,000								10/01/2024	XXX
31340@-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B	RF		585.000	58,500	100.000	58,500	21,474				37,026		37,026		12/31/2024	XXX
000000-00-0	MVB HOLDING LLC WARRANT			1.000												09/02/2011	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other					658,500	XXX	658,500	621,474				37,026		37,026		XXX	XXX
5109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)					672,053	XXX	672,053	621,594		50,515		50,579		50,579		XXX	XXX
Mutual Funds - Designation Assigned by SVO																	
Mutual Funds - Designation Not Assigned by SVO																	
Unit Investment Trusts - Designation Assigned by SVO																	
Unit Investment Trusts - Designation Not Assigned by SVO																	
Closed-End Funds - Designation Assigned by SVO																	
Closed-End Funds - Designation Not Assigned by SVO																	
Exchange Traded Funds																	
Parent, Subsidiaries and Affiliates - Publicly Traded																	
Parent, Subsidiaries and Affiliates - Other																	
83008@-10-6	SIXTH AVENUE REINSURANCE			1,000.000	52,414,490	524.145	52,414,490	130,001,000				8,999,618		8,999,618		09/29/2019	XXX
5929999999 - Parent, Subsidiaries and Affiliates - Other					52,414,490	XXX	52,414,490	130,001,000				8,999,618		8,999,618		XXX	XXX
5979999999 - Subtotals – Parent, Subsidiaries and Affiliates					52,414,490	XXX	52,414,490	130,001,000				8,999,618		8,999,618		XXX	XXX
5989999999 Total Common Stocks					53,086,543	XXX	53,086,543	130,622,594		50,515		9,050,197		9,050,197		XXX	XXX
5999999999 Total Preferred and Common Stocks					239,077,904	XXX	239,077,904	341,301,696		15,413,162		6,085,054		6,085,054		XXX	XXX

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	$	1B	$	1C	$	1D	$	1E	$	1F	$	1G	$	
1B	2A	$	2B	$	2C	$									
1C	3A	$	3B	$	3C	$									
1D	4A	$	4B	$	4C	$									
1E	5A	$	5B	$	5C	$									
1F	6	$													

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
38376G-3Z-1	GOVERNMENT NATIONAL MORTGAGE A 2011-109		12/01/2024	Interest Capitalization	XXX	65,356	65,356	
38378B-R8-4	GOVERNMENT NATIONAL MORTGAGE A 2012-142		12/01/2024	Various	XXX	71,794	71,794	
0109999999 - Bonds - U.S. Governments						137,150	137,150	
Bonds - All Other Governments								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3132DW-K9-3	FREDDIE MAC FR SD8420 5.500% 04/01/54		04/16/2024	BANK OF AMERICA	XXX	22,467,742	23,110,503	42,369
3132DW-KG-7	FREDDIE MAC 5.500% 01/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	2,093,878	2,116,698	4,204
3132DW-L3-5	FREDDIE MAC 5.500% 07/01/54		11/05/2024	Various	XXX	36,111,016	36,241,881	71,980
3132DW-LM-3	FREDDIE MAC FR SD8432 6.000% 05/01/54		04/10/2024	CITIGROUP GLOBAL MARKETS	XXX	47,062,583	47,092,016	94,184
3132DW-M6-7	FREDDIE MAC 4.000% 10/01/54		10/23/2024	CITIGROUP GLOBAL MARKETS	XXX	2,772,601	2,980,541	4,305
3132DW-MA-8	FREDDIE MAC 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	1,259,522	1,273,250	2,529
3132DW-MK-6	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	954,765	965,171	1,917
3132DW-MW-0	FREDDIE MAC 4.500% 11/01/54		10/23/2024	Various	XXX	3,233,718	3,387,200	5,504
3132DW-MX-8	FREDDIE MAC FR SD8474 5.000% 11/01/54		11/05/2024	Various	XXX	48,185,950	49,692,246	89,722
3133CT-P2-9	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	24,707	24,976	50
3133CU-LN-4	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	26,620	26,911	53
3133CU-WR-3	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	351,822	355,657	706
3133CV-LP-7	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	29,157	29,475	59
3133CW-VK-5	FREDDIE MAC 5.500% 10/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	296,497	299,728	595
3133CW-Y3-0	FREDDIE MAC 5.500% 10/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	710,185	717,925	1,426
3133CX-CZ-1	FREDDIE MAC 5.500% 10/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	780,255	788,759	1,567
3133CX-K2-5	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	112,781	114,010	226
3133D1-G4-5	FREDDIE MAC 4.000% 11/01/54		10/23/2024	CITIGROUP GLOBAL MARKETS	XXX	1,301,538	1,399,150	2,021
3136AB-YU-1	FANNIE MAE 2013-1 JZ 3.000% 02/25/43		12/01/2024	Interest Capitalization	XXX	114,838	114,838	
3140AB-2V-6	FANNIE MAE 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	541,124	547,021	1,086
3140AE-2H-1	FANNIE MAE 5.500% 06/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	9,837,446	9,944,662	19,751
3140AE-YK-9	FANNIE MAE 5.500% 07/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	10,378,786	10,491,902	20,838
3140AJ-EQ-7	FANNIE MAE 4.000% 11/01/54		10/23/2024	Various	XXX	1,113,177	1,196,663	1,729
3140AL-B3-6	FANNIE MAE 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	781,561	790,079	1,569
3140AM-QP-9	FANNIE MAE 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	317,403	320,862	637
3140AN-AA-7	FANNIE MAE 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	987,791	998,557	1,983
3140AU-H2-2	FANNIE MAE 4.000% 11/01/54		10/23/2024	CITIGROUP GLOBAL MARKETS	XXX	370,623	398,419	576
3140MX-5M-2	FANNIE MAE FN BW6251 3.500% 07/01/52		10/23/2024	BANK OF AMERICA	XXX	764,930	848,596	1,073
3140QU-4Z-6	FANNIE MAE 5.500% 05/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	635,504	642,430	1,276
31418E-7A-2	FANNIE MAE 5.500% 06/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	98,041	99,109	197
31418E-ZL-7	FANNIE MAE 5.500% 01/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	415,659	420,189	835
31418F-BN-6	FANNIE MAE 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	2,004,711	2,026,560	4,025
31418F-CG-0	FANNIE MAE 5.500% 09/01/54		11/05/2024	Various	XXX	12,761,221	12,900,303	25,621
31418F-DB-0	FANNIE MAE 5.500% 10/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	39,257	39,685	79
31418F-ED-5	FANNIE MAE 5.500% 11/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	627,892	634,736	1,261
31418F-EX-1	FANNIE MAE FN MA5549 3.500% 12/01/54		10/23/2024	BANK OF AMERICA	XXX	6,886,169	7,639,362	9,655
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						216,451,470	220,670,070	415,608
Bonds - Industrial and Miscellaneous (Unaffiliated)								
35092*-AA-3	440 HAMILTON DEVELOPER, LLC CONSTRUCTION		11/08/2024	Various	XXX	13,188,276	13,188,276	
35092*-AA-3	440 HAMILTON DEVELOPER, LLC CONSTRUCTION		02/01/2024	Interest Capitalization	XXX	1,099,674	1,099,674	
G7858*-AA-9	SCARCROFT TRUSTEES I LIMITED A CONSTRUCT		08/15/2024	Interest Capitalization	XXX	2,479,634	2,479,633	
81786*-AA-8	75 LEWIS AVENUE LLC DELAYED DRAW CONSTRU		10/01/2024	Interest Capitalization	XXX	(74,355)	(74,355)	
50736*-AA-4	LAISAH, LLC		03/30/2024	Interest Capitalization	XXX	30,110,830	30,110,830	
L4670@-AA-4	HPGS NE PLOT B S.A. R.L. AND H DELAYED D	B	11/07/2024	Various	XXX	52,898,747	52,898,747	
L4670@-AA-4	HPGS NE PLOT B S.A. R.L. AND H DELAYED D	B	07/22/2024	Various	XXX	8,718,979	8,718,979	
16325#-AA-8	CHELSEA 23RD REALTY LLC CONSTRUCTION LOA		12/16/2024	Various	XXX	17,315,758	17,315,758	
16325#-AA-8	CHELSEA 23RD REALTY LLC CONSTRUCTION LOA		11/11/2024	Interest Capitalization	XXX	8,036,599	8,036,599	
90282*-AA-8	UES COMMERCIAL LLC DELAYED DRAW CONSTRUC		12/16/2024	Various	XXX	65,466,491	65,466,491	
90282*-AA-8	UES COMMERCIAL LLC DELAYED DRAW CONSTRUC		12/06/2024	Interest Capitalization	XXX	10,458,278	10,458,278	
61774A-A*-4	MORGAN STANLEY DIRECT LENDING		04/08/2024	DIRECT	XXX	7,710,000	7,710,000	92,167
19418@-AA-2	COLL-CATH ASSOCIATES LLC DELAYED DRAW CO		12/13/2024	Various	XXX	42,027,945	42,027,945	
19418@-AA-2	COLL-CATH ASSOCIATES LLC DELAYED DRAW CO		09/10/2024	Interest Capitalization	XXX	3,169,269	3,169,269	
35116@-AA-3	43-47 BROADWAY REALTY, LLC CONSTRUCTION		12/20/2024	Various	XXX	40,354,355	40,354,355	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
35116@-AA-3	43-47 BROADWAY REALTY, LLC CONSTRUCTION		12/10/2024	Interest Capitalization	XXX	2,262,683	2,262,683	
68293#-AA-7	1020 SPRING (GA) OWNER LLC CONSTRUCTION		12/23/2024	Various	XXX	30,754,169	30,754,169	
78986@-AA-0	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N		10/01/2024	Interest Capitalization	XXX	(346,949)	(346,949)	
78986@-AB-8	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N		10/01/2024	Interest Capitalization	XXX	(302,745)	(302,745)	
35096#-AA-5	411 MICHIGAN SOFI OWNER LLC CONSTRUCTION		12/20/2024	Borrowings	XXX	1,539,861	1,539,861	
65252*-AA-6	NEWSPRING HOLDINGS MANAGEMENT First out		12/31/2024	Interest Capitalization	XXX	1,939,546	1,939,546	
69121D-AD-2	BLUE OWL CAPITAL CORP II		10/18/2024	Various	XXX	69,856,949	70,000,000	2,513,875
36209#-AA-7	GEDR AT UNION STADIUM VILLAGE CONSTRUCTI		12/20/2024	Various	XXX	95,562,796	95,562,796	
36209#-AA-7	GEDR AT UNION STADIUM VILLAGE CONSTRUCTI		12/02/2024	Interest Capitalization	XXX	4,146,645	4,146,645	
69449@-AA-0	PRH 1400 BISCAYNE 1, LLC		12/20/2024	Various	XXX	34,287,900	34,287,900	23,366
69449@-AA-0	PRH 1400 BISCAYNE 1, LLC		12/02/2024	Interest Capitalization	XXX	1,332,114	1,332,114	
55354L-A@-8	MSD INVESTMENT CORP 7.573% 08/07/27		07/24/2024	Various	XXX	62,500,000	62,500,000	
63166#-AA-1	CW WOOD WHARF E3/4 (JERSEY) LI DELAYED D		12/20/2024	Various	XXX	46,744,677	46,744,678	
63166#-AA-1	CW WOOD WHARF E3/4 (JERSEY) LI DELAYED D		12/31/2024	Various	XXX	17,386,685	17,386,685	
55354L-B*-9	MSD INVESTMENT CORP 7.873% 08/07/29		07/24/2024	Various	XXX	62,500,000	62,500,000	
55354L-B@-7	MSD INVESTMENT CORP 7.523% 05/20/30		11/08/2024	Various	XXX	25,000,000	25,000,000	
55354L-C*-8	MSD INVESTMENT CORP 7.873% 05/20/30		11/08/2024	Various	XXX	50,000,000	50,000,000	
46820@-AA-7	JACKSON HOLE MOUNTAIN RESORT C TERM LOAN		05/09/2024	Various	XXX	125,000,000	125,000,000	524,194
62000*-AA-7	CARLYLE CREDIT OPPORTUNITIES F Corp Debt		12/19/2024	Various	XXX	4,486,377	4,486,377	
000000-00-0	HORNBECK OFFSHORE SERVICES INC		12/27/2024	DIRECT	XXX	75,000,000	75,000,000	
000000-00-0	T DIRECT LENDING HOLDINGS, B,L		12/11/2024	DIRECT	XXX	34,000,000	34,000,000	
36266U-AS-5	GAGE PARK LLC CLASS A 6.867% 10/28/35		10/01/2024	No Broker	XXX	500,000	500,000	6,679
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES F CLASS A N		12/09/2024	Various	XXX	2,592,049	2,592,049	
14318#-AA-2	CARLYLE BRAVO OPPORTUNISTIC CR		04/23/2024	Various	XXX	55,500,000	55,500,000	
62964#-AB-5	AP GRANGE HOLDINGS, LLC		06/04/2024	Various	XXX	20,000,000	20,000,000	
71953*-AA-6	PIBB MEMBER LLC 6.410% 12/10/49		11/22/2024	Various	XXX	100,000,000	100,000,000	
92939U-A@-5	WEC ENERGY GROUP, INC 6.740% 06/15/55		11/20/2024	Various	XXX	45,000,000	45,000,000	
00037B-AC-6	ABB FINANCE USA INC 4.375% 05/08/42		02/06/2024	GOLDMAN SACHS & CO	XXX	4,558	5,000	55
000842-AG-9	ABPCI DIRECT LENDING FUND CLO 2023-15A C		05/07/2024	No Broker	XXX	513,644	500,000	8,206
00111G-AE-0	ABPCI DIRECT LENDING FUND CLO 2023-12A C		10/01/2024	No Broker	XXX	250,000	250,000	4,255
00119B-AE-3	AGL CLO LTD. 2024-29A D		01/16/2024	DEUTSCHE BANK SECURITIES INC	XXX	7,000,000	7,000,000	
00206R-LJ-9	AT&T INC 3.550% 09/15/55		10/15/2024	Market Axess	XXX	3,600	5,000	15
00287Y-CB-3	ABBVIE INC 4.250% 11/21/49		02/06/2024	GOLDMAN SACHS & CO	XXX	4,371	5,000	45
00510R-AD-5	ACUITY BRANDS LIGHTING		02/06/2024	GOLDMAN SACHS & CO	XXX	4,167	5,000	16
00724P-AD-1	ADOBE INC 2.300% 02/01/30		02/06/2024	GOLDMAN SACHS & CO	XXX	4,437	5,000	2
013817-AJ-0	HOWMET AEROSPACE INC 5.900% 02/01/27		01/10/2024	GOLDMAN SACHS & CO	XXX	5,082	5,000	132
020002-BA-8	ALLSTATE CORP 4.500% 06/15/43		07/10/2024	Market Axess	XXX	4,336	5,000	16
02005N-BU-3	ALLY FINANCIAL INC 6.848% 01/03/30		01/10/2024	GOLDMAN SACHS & CO	XXX	5,120	5,000	9
02079K-AE-7	ALPHABET INC 1.900% 08/15/40		01/10/2024	GOLDMAN SACHS & CO	XXX	3,432	5,000	39
023135-CC-8	AMAZON.COM INC 3.250% 05/12/61		01/10/2024	GOLDMAN SACHS & CO	XXX	3,637	5,000	27
025537-AX-9	AMERICAN ELECTRIC POWER		10/15/2024	GOLDMAN SACHS & CO	XXX	5,219	5,000	35
025676-AM-9	AMERICAN NATIONAL GROUP		02/06/2024	GOLDMAN SACHS & CO	XXX	4,848	5,000	37
026874-DS-3	AMERICAN INTERNATIONAL		04/19/2024	RBC CAPITAL MARKETS LLC	XXX	4,822	5,000	19
03027X-CH-1	AMERICAN TOWER CORP AMERICAN TOWER CORPO		10/15/2024	WELLS FARGO	XXX	5,180	5,000	46
03063U-AA-9	AMERICOLD REALTY OPER PA		09/10/2024	Various	XXX	9,792,630	9,750,000	
031162-DT-4	AMGEN INC 5.650% 03/02/53		07/10/2024	Market Axess	XXX	4,988	5,000	101
032654-AX-3	ANALOG DEVICES INC 2.950% 10/01/51		01/10/2024	GOLDMAN SACHS & CO	XXX	3,556	5,000	41
03761U-AG-1	MIDCAP FINANCIAL INVEST		10/09/2024	CROSS TRADES	XXX	1,490,596	1,500,000	8,313
03769M-AA-4	APOLLO GLOBAL MANAGEMENT APO 6 3/8 11/15		10/09/2024	CROSS TRADES	XXX	1,380,179	1,250,000	32,318
03770C-AW-5	APIDOS CLO LTD 2022-41A D1R		09/27/2024	SOCIETE GENERAL	XXX	7,500,000	7,500,000	
03770D-AA-1	APOLLO DEBT SOLUTIONS BD		10/24/2024	Various	XXX	63,558,484	63,203,000	394,342
03770J-AA-8	APIDOS CLO LTD 2023-43A E		12/13/2024	Various	XXX	1,530,255	1,500,000	38,563
03770Q-AJ-3	APIDOS CLO LTD 2024-47A D1		02/06/2024	BNP PARIBAS SEC CORP	XXX	10,000,000	10,000,000	
03771J-AG-4	APIDOS CLO LTD 2024-51A C		12/18/2024	SOCIETE GENERAL	XXX	3,000,000	3,000,000	
03771J-AJ-8	APIDOS CLO LTD 2024-51A D1		12/18/2024	SOCIETE GENERAL	XXX	15,000,000	15,000,000	
037833-ER-7	APPLE INC 4.100% 08/08/62		01/10/2024	GOLDMAN SACHS & CO	XXX	4,404	5,000	88
037989-AQ-3	APIDOS CLO LTD 2023-44A D1R		10/11/2024	BANK OF AMERICA	XXX	9,250,000	9,250,000	
038222-AM-7	APPLIED MATERIALS INC 4.350% 04/01/47		01/10/2024	GOLDMAN SACHS & CO	XXX	4,640	5,000	61
038336-AA-1	APTARGROUP INC 3.600% 03/15/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,449	5,000	72
039952-AA-4	ARES CLO LTD 2023-70A E		12/13/2024	Various	XXX	2,312,720	2,250,000	56,040
039953-AJ-3	ARES CLO LTD 2024-69A D		01/31/2024	JP MORGAN CHASE	XXX	9,000,000	9,000,000	
04010L-BA-0	ARES CAPITAL CORP 2.150% 07/15/26		10/09/2024	CROSS TRADES	XXX	736,909	777,000	3,991

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04018V-AA-1	ARES FINANCE CO 4.125% 06/30/51		09/03/2024	SMBC NIKKO SECURITIES AMERICA	XXX	3,287,805	3,481,000	25,527
04273W-AC-5	ARROW ELECTRONICS INC 2.950% 02/15/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,206	5,000	71
04316J-AF-6	ARTHUR J GALLAGHER & CO AJG 6 1/2 02/15/		10/09/2024	CROSS TRADES	XXX	917,007	833,000	8,423
04685A-2R-1	ATHENE GLOBAL FUNDING 2.550% 11/19/30		10/09/2024	CROSS TRADES	XXX	1,427,938	1,644,000	16,536
04685A-2R-1	ATHENE GLOBAL FUNDING 2.550% 11/19/30		10/01/2024	No Broker	XXX	476,410	500,000	1,488
04685A-2V-2	ATHENE GLOBAL FUNDING 2.500% 03/24/28		10/09/2024	CROSS TRADES	XXX	1,845,908	2,000,000	2,361
04685A-2V-2	ATHENE GLOBAL FUNDING 2.500% 03/24/28		10/01/2024	No Broker	XXX	89,709	100,000	674
04685A-3C-3	ATHENE GLOBAL FUNDING 1.985% 08/19/28		10/09/2024	CROSS TRADES	XXX	1,273,906	1,418,000	4,066
049463-AD-4	ATLAS WAREHOUSE LEND 6.050% 01/15/28		12/05/2024	JPMORGAN SECURITIES INC	XXX	12,497,625	12,500,000	
049463-AE-2	ATLAS WAREHOUSE LEND 6.250% 01/15/30		12/05/2024	JPMORGAN SECURITIES INC	XXX	6,990,830	7,000,000	
052769-AH-9	AUTODESK INC 2.400% 12/15/31		01/10/2024	GOLDMAN SACHS & CO	XXX	4,240	5,000	9
053015-AG-8	AUTOMATIC DATA PROCESSNG		02/06/2024	GOLDMAN SACHS & CO	XXX	4,503	5,000	20
05329R-AA-1	AUTONATION INC 3.850% 03/01/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,420	5,000	84
05348E-BG-3	AVALONBAY COMMUNITIES 2.300% 03/01/30		01/10/2024	GOLDMAN SACHS & CO	XXX	4,360	5,000	42
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28		02/06/2024	GOLDMAN SACHS & CO	XXX	5,012	5,000	42
053807-AW-3	AVNET INC AVT 6 1/4 03/15/28		02/06/2024	GOLDMAN SACHS & CO	XXX	5,160	5,000	124
054561-AM-7	EQUITABLE HOLDINGS INC		01/10/2024	GOLDMAN SACHS & CO	XXX	3,668	4,000	46
054989-AB-4	BAT CAPITAL CORP BATSLN 6.421 08/02/33		10/09/2024	CROSS TRADES	XXX	2,027,020	1,875,000	23,075
05554Q-AG-6	BCC MIDDLE MARKET CLO 2023-2A C		05/17/2024	No Broker	XXX	254,663	250,000	4,703
05555L-AB-7	BGC GROUP INC 6.600% 06/10/29		09/27/2024	No Broker	XXX	5,033	5,000	101
05946K-AN-1	BANCO BILBAO VIZCAYA ARG		02/06/2024	GOLDMAN SACHS & CO	XXX	5,395	5,000	91
084423-AV-4	BERKLEY (WR) CORPORATION		02/06/2024	GOLDMAN SACHS & CO	XXX	3,535	5,000	63
09261B-AK-6	BLACKSTONE HOLDINGS FINA BLACKSTONE HOLD		10/09/2024	CROSS TRADES	XXX	2,521,649	2,320,000	67,525
09261B-AK-6	BLACKSTONE HOLDINGS FINA BLACKSTONE HOLD		10/01/2024	No Broker	XXX	599,077	600,000	7,130
09261H-AK-3	BLACKSTONE PRIVATE CRE		10/09/2024	CROSS TRADES	XXX	1,340,866	1,412,000	3,314
09290E-AL-3	BLACKROCK MAROON BELLS CLO XI		12/11/2024	SCOTIA CAPITAL USA INC	XXX	20,500,000	20,500,000	
09290E-AN-9	BLACKROCK MAROON BELLS CLO XI		12/11/2024	SCOTIA CAPITAL USA INC	XXX	22,800,000	22,800,000	
093662-AH-7	BLOCK FINANCIAL LLC 3.875% 08/15/30		02/06/2024	GOLDMAN SACHS & CO	XXX	4,565	5,000	93
09581C-AC-5	BLUE OWL CREDIT INCOME		09/10/2024	WELLS FARGO	XXX	2,474,300	2,500,000	
09581J-AR-7	BLUE OWL FINANCE LLC 3.125% 06/10/31		10/24/2024	No Broker	XXX	26,018,274	31,176,000	365,272
09581J-AS-5	BLUE OWL FINANCE LLC 4.375% 02/15/32		10/24/2024	No Broker	XXX	7,469,473	8,755,000	73,414
09581J-AT-3	BLUE OWL FINANCE LLC 6.250% 04/18/34		10/24/2024	No Broker	XXX	9,863,978	10,000,000	13,889
11135F-BV-2	BROADCOM INC 4.926% 05/15/37		10/09/2024	CROSS TRADES	XXX	2,592,155	2,633,000	52,601
117043-AU-3	BRUNSWICK CORP BC 4.4 09/15/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,516	5,000	87
12505B-AG-5	CBRE SERVICES INC 5.950% 08/15/34		02/06/2024	GOLDMAN SACHS & CO	XXX	5,141	5,000	186
12572Q-AK-1	CME GROUP INC 2.650% 03/15/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,338	5,000	53
126117-AW-0	CNA FINANCIAL CORP 2.050% 08/15/30		02/06/2024	GOLDMAN SACHS & CO	XXX	4,184	5,000	49
12621E-AK-9	CNO FINANCIAL GROUP INC		02/06/2024	GOLDMAN SACHS & CO	XXX	4,989	5,000	50
127055-AM-3	CABOT CORP 5.000% 06/30/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,916	5,000	26
14040H-DC-6	CAPITAL ONE FINANCIAL CO		01/10/2024	GOLDMAN SACHS & CO	XXX	5,476	5,000	75
14074E-AJ-0	CAPTREE PARK CLO LTD 2024-1A C		04/26/2024	CITIGROUP GLOBAL MARKETS	XXX	6,900,000	6,900,000	
14074E-AL-5	CAPTREE PARK CLO LTD 2024-1A D		04/26/2024	CITIGROUP GLOBAL MARKETS	XXX	6,200,000	6,200,000	
142339-AJ-9	CARLISLE COS INC 2.750% 03/01/30		01/10/2024	GOLDMAN SACHS & CO	XXX	4,406	5,000	50
14316Q-AA-0	CARLYLE DIRECT LENDING DRAWDOW 2022-1 CL		12/24/2024	Various	XXX	62,220,000	62,220,000	
14316Q-AB-8	CARLYLE DIRECT LENDING DRAWDOW 2022-1 CL		07/31/2024	Various	XXX	9,945,000	9,945,000	
149123-BS-9	CATERPILLAR INC 5.200% 05/27/41		04/19/2024	CITADEL SECURITIES	XXX	4,825	5,000	105
15018T-AA-2	CEDAR CREST 2021-1 LLC CLASS A-FL		10/01/2024	No Broker	XXX	166,253	167,895	932
15018U-AA-9	CEDAR CREST 2021-2 LLC CLASS A-FL		10/01/2024	No Broker	XXX	285,821	289,314	1,020
15018V-AA-7	CEDAR CREST 2022-1, LLC CLASS A-FL		10/01/2024	No Broker	XXX	600,000	600,000	8,269
15675F-AG-3	CERBERUS 2024-1A D 9.656% 04/15/36		02/21/2024	SOCIETE GENERAL	XXX	8,000,000	8,000,000	
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		02/06/2024	GOLDMAN SACHS & CO	XXX	4,842	5,000	73
171232-AS-0	CHUBB CORP 6.500% 05/15/38		02/06/2024	GOLDMAN SACHS & CO	XXX	5,794	5,000	75
17252M-AQ-3	CINTAS CORPORATION NO. 2		01/10/2024	GOLDMAN SACHS & CO	XXX	4,802	5,000	39
17327C-AU-7	CITIGROUP INC 5.411% 09/19/39		09/12/2024	CITIGROUP GLOBAL MARKETS	XXX	3,000,000	3,000,000	
17461O-AW-5	CITIZENS FINANCIAL GROUP		10/15/2024	JEFFERIES & COMPANY INC	XXX	4,161	5,000	6
194162-AS-2	COLGATE-PALMOLIVE CO 4.600% 03/01/33		02/06/2024	GOLDMAN SACHS & CO	XXX	5,055	5,000	100
200340-AT-4	COMERICA INC 4.000% 02/01/29		10/15/2024	GOLDMAN SACHS & CO	XXX	4,828	5,000	42
21871X-AR-0	COREBRIDGE FINANCIAL INC		10/09/2024	CROSS TRADES	XXX	2,106,456	2,000,000	8,739
21871X-AR-0	COREBRIDGE FINANCIAL INC		08/12/2024	Various	XXX	7,973,535	8,000,000	197,633
22160K-AP-0	COSTCO WHOLESALE CORP 1.600% 04/20/30		01/10/2024	GOLDMAN SACHS & CO	XXX	4,243	5,000	18
222793-AA-9	COUSINS PROPERTIES LP 5.875% 10/01/34		10/15/2024	GOLDMAN SACHS & CO	XXX	5,155	5,000	49
22966R-AJ-5	CUBESMART LP 2.500% 02/15/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,104	5,000	60

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
233046-AF-8	DB MASTER FINANCE LLC 2017-1 A2 II		10/09/2024	CROSS TRADES	XXX	2,268,468	2,332,183	13,315
233046-AK-7	DB MASTER FINANCE LLC 2019-1A A2II		10/09/2024	CROSS TRADES	XXX	1,092,163	1,109,523	6,320
23331A-BN-8	D.R. HORTON INC 2.600% 10/15/25		01/10/2024	GOLDMAN SACHS & CO	XXX	4,792	5,000	31
237194-AN-5	DARDEN RESTAURANTS INC DRI 6.3 10/10/33		02/06/2024	GOLDMAN SACHS & CO	XXX	5,291	5,000	103
253393-AG-7	DICK'S SPORTING GOODS 4.100% 01/15/52		02/06/2024	GOLDMAN SACHS & CO	XXX	3,561	5,000	13
254709-AS-7	DISCOVER FINANCIAL SVS DFS 6.7 11/29/32		10/15/2024	CITIGROUP GLOBAL MARKETS	XXX	5,489	5,000	127
26243D-AU-7	DRYDEN SENIOR LOAN FUND 2022-112A DR		01/25/2024	RBC CAPITAL MARKETS LLC	XXX	13,117,000	13,000,000	267,576
26248D-AJ-7	DRYDEN SENIOR LOAN FUND 2024-115A D		02/13/2024	JP MORGAN CHASE	XXX	5,000,000	5,000,000	
26253E-BD-9	DRYDEN SENIOR LOAN FUND 2022-113A CR2		10/08/2024	BNP PARIBAS SEC CORP	XXX	5,000,000	5,000,000	
26253E-BF-4	DRYDEN SENIOR LOAN FUND 2022-113A D1R2		10/08/2024	BNP PARIBAS SEC CORP	XXX	8,000,000	8,000,000	
26253M-AW-0	DRYDEN SENIOR LOAN FUND 2022-108A D1R		07/17/2024	NOMURA	XXX	3,200,000	3,200,000	8,676
26884U-AC-3	EPR PROPERTIES 4.750% 12/15/26		02/06/2024	GOLDMAN SACHS & CO	XXX	4,820	5,000	35
26969P-AB-4	EAGLE MATERIALS 2.500% 07/01/31		02/06/2024	GOLDMAN SACHS & CO	XXX	4,225	5,000	13
277432-AX-8	EASTMAN CHEMICAL CO EMN 5 3/4 03/08/33		02/06/2024	GOLDMAN SACHS & CO	XXX	5,108	5,000	120
28102D-AT-4	EDISON INTERNATIONAL EIX 5 PERP		12/04/2024	Various	XXX	20,768,785	21,275,000	150,965
29003K-AA-9	ELMWOOD CLO 15 LTD 2022-2A E		12/13/2024	Various	XXX	1,131,575	1,125,000	28,943
29273V-AP-5	ENERGY TRANSFER LP ET 5.55 02/15/28		10/09/2024	CROSS TRADES	XXX	2,918,469	2,840,000	24,519
29273V-AQ-3	ENERGY TRANSFER LP ET 5 3/4 02/15/33		10/09/2024	CROSS TRADES	XXX	3,111,220	3,000,000	26,833
29273V-AY-6	ENERGY TRANSFER LP ENERGY TRANSFER LP		10/10/2024	MORGAN STANLEY	XXX	5,134,550	5,000,000	112,542
29444Y-AC-2	EQUIFY ABS, LLC EQFY 2023-1A C MTGE		12/03/2024	Cross Point Capital	XXX	3,337,200	3,240,000	17,237
29444Y-AC-2	EQUIFY ABS, LLC EQFY 2023-1A C MTGE		05/07/2024	No Broker	XXX	513,648	500,000	2,240
29670V-AA-7	ESSENTIAL PROPER 2.950% 07/15/31		02/06/2024	GOLDMAN SACHS & CO	XXX	3,971	5,000	9
29717P-AV-9	ESSEX PORTFOLIO LP 2.650% 03/15/32		01/10/2024	GOLDMAN SACHS & CO	XXX	4,162	5,000	43
30190A-AC-8	F&G ANNUITIES & LIFE INC		10/09/2024	CROSS TRADES	XXX	18,291,687	17,500,000	316,556
30225V-AT-4	EXTRA SPACE STORAGE LP		10/15/2024	MORGAN STANLEY	XXX	5,077	5,000	48
302635-AG-2	FS KKR CAPITAL CORP FSK 3.4 01/15/26		02/06/2024	GOLDMAN SACHS & CO	XXX	4,750	5,000	11
30321L-2G-6	F&G GLOBAL FUNDING F&G GLOBAL FUNDING		06/05/2024	JPMORGAN SECURITIES INC	XXX	2,998,290	3,000,000	
31620R-AK-1	FIDELITY NATL FINANCIAL		01/10/2024	GOLDMAN SACHS & CO	XXX	4,108	5,000	40
316773-CH-1	FIFTH THIRD BANCORP 8.250% 03/01/38		10/15/2024	GOLDMAN SACHS & CO	XXX	6,201	5,000	52
31847R-AH-5	FIRST AMERICAN FINANCIAL		02/06/2024	GOLDMAN SACHS & CO	XXX	3,966	5,000	58
31875*-AA-5	FIRST AND BEECH VENTURE OWNER, FIRST AND		12/18/2024	Borrowings	XXX	24,790,504	24,790,504	
31875*-AA-5	FIRST AND BEECH VENTURE OWNER, FIRST AND		12/31/2024	Interest Capitalization	XXX	473,318	473,318	
337738-BH-0	FISERV INC FI 5 5/8 08/21/33		10/09/2024	CROSS TRADES	XXX	365,911	350,000	2,734
33830G-AA-9	FIVE CORNERS FND TR III		10/01/2024	No Broker	XXX	600,000	600,000	13,126
33888A-AJ-4	FLATIRON CLO LTD 2024-4A D		11/01/2024	MORGAN STANLEY	XXX	12,500,000	12,500,000	
34355J-AB-4	FLOWSERVE CORPORATION FLS 2.8 01/15/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,101	5,000	9
34964C-AH-9	FORTUNE BRANDS INNOVATIO FORTUNE BRANDS		02/06/2024	GOLDMAN SACHS & CO	XXX	5,185	5,000	55
34964U-AE-6	FORTRESS CREDIT OPPORTUNITIES 2023-21A C		05/17/2024	CROSS TRADES	XXX	253,049	250,000	2,059
34964U-AG-1	FORTRESS CREDIT OPPORTUNITIES 2023-21A D		05/07/2024	No Broker	XXX	507,204	500,000	11,982
361448-BN-2	GATX CORP GATX CORPORATION		02/06/2024	GOLDMAN SACHS & CO	XXX	5,539	5,000	92
36264F-AM-3	HALEON US CAPITAL LLC 3.625% 03/24/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,579	5,000	67
36267V-AM-5	GE HEALTHCARE TECH INC		01/10/2024	GOLDMAN SACHS & CO	XXX	5,763	5,000	44
36271#-AA-0	GS-SM CITY NORTH II BORROWER, DELAYED DR		11/29/2024	Various	XXX	16,227,157	16,227,157	
36271#-AA-0	GS-SM CITY NORTH II BORROWER, DELAYED DR		12/02/2024	Interest Capitalization	XXX	144,062	144,062	
369550-BM-9	GENERAL DYNAMICS CORP GD 3 5/8 04/01/30		02/06/2024	GOLDMAN SACHS & CO	XXX	4,743	5,000	64
37045V-AJ-9	GENERAL MOTORS CO 5.200% 04/01/45		10/15/2024	Market Axess	XXX	4,569	5,000	11
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/		02/06/2024	GOLDMAN SACHS & CO	XXX	5,758	5,000	73
37959G-AA-5	GLOBAL ATLANTIC FIN CO		10/09/2024	CROSS TRADES	XXX	17,170,785	18,000,000	387,200
37959G-AB-3	GLOBAL ATLANTIC FIN CO		10/09/2024	CROSS TRADES	XXX	5,214,389	6,000,000	60,417
37959G-AC-1	GLOBAL ATLANTIC FIN CO GBLATL 4.7 10/15/		10/09/2024	Various	XXX	4,709,999	5,000,000	75,722
37959G-AF-4	GLOBAL ATLANTIC FIN CO		03/12/2024	Various	XXX	4,966,300	5,000,000	
38138W-AJ-3	GOLDENTREE LOAN MANAGEMENT US 2024-19A D		01/19/2024	WELLS FARGO	XXX	7,000,000	7,000,000	
38139C-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-15A E		12/13/2024	Various	XXX	2,295,400	2,250,000	17,121
384802-AB-0	WW GRAINGER INC 4.600% 06/15/45		01/10/2024	GOLDMAN SACHS & CO	XXX	4,720	5,000	17
40434L-AN-5	HP INC 5.500% 01/15/33		02/06/2024	GOLDMAN SACHS & CO	XXX	5,091	5,000	18
40440V-AA-3	HPS CORPORATE LENDING FUND		01/23/2024	Various	XXX	27,703,200	28,000,000	
40440V-AB-1	HPS CORPORATE LENDING FUND		06/11/2024	Various	XXX	8,891,010	9,000,000	
413086-AH-2	HARMAN INTL IND HAR 4.15 05/15/25		02/06/2024	GOLDMAN SACHS & CO	XXX	4,929	5,000	48
413279-AL-4	HARMONY-PEACE PARK CLO 2024-1A D1		08/16/2024	BNP PARIBAS SEC CORP	XXX	17,500,000	17,500,000	
416515-BF-0	HARTFORD FINL SVCS GRP HIG 3.6 08/19/49		10/15/2024	GOLDMAN SACHS & CO	XXX	3,835	5,000	29
422806-AB-5	HEICO CORP HEICO CORP 5.350% 08/01/33		02/06/2024	GOLDMAN SACHS & CO	XXX	5,062	5,000	5
438516-CM-6	HONEYWELL INTERNATIONAL HON 4 1/2 01/15/		02/06/2024	GOLDMAN SACHS & CO	XXX	4,920	5,000	14

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44328D-AA-2	HPS LOAN MANAGEMENT LTD 2023-17A E		12/13/2024	Various	XXX	614,302	600,000	16,096
443510-AJ-1	HUBBELL INC 3.500% 02/15/28		04/19/2024	Market Axess	XXX	4,678	5,000	33
446413-AT-3	HUNTINGTON INGALLS INDUS		01/10/2024	GOLDMAN SACHS & CO	XXX	4,772	5,000	41
448579-AQ-5	HYATT HOTELS CORP 5.750% 01/30/27		01/10/2024	GOLDMAN SACHS & CO	XXX	5,120	5,000	149
449278-AE-0	ICG US CLO LTD 2023-1A C		05/17/2024	No Broker	XXX	250,788	250,000	4,665
44988V-AB-1	BLUE OWL DIGITAL INFRASTRUCTUR CLASS A		02/22/2024	DIRECT	XXX	9,671,137	9,671,137	
44988V-AD-7	BLUE OWL DIGITAL INFRASTRUCTUR CLASS B		02/22/2024	DIRECT	XXX	1,137,781	1,137,781	
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		12/20/2024	Borrowings	XXX	5,586,487	5,586,487	
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		12/10/2024	Interest Capitalization	XXX	6,340,907	6,340,907	
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		07/15/2024	No Broker	XXX	95,249,515	95,249,515	595,000
452308-AX-7	ILLINOIS TOOL WORKS INC		01/10/2024	GOLDMAN SACHS & CO	XXX	4,772	5,000	21
457187-AB-8	INGREDION INC INGR 3.2 10/01/26		02/06/2024	GOLDMAN SACHS & CO	XXX	4,791	5,000	56
459506-AL-5	INTL FLAVOR & FRAGRANCES		10/15/2024	Market Axess	XXX	4,555	5,000	14
460146-CH-4	INTERNATIONAL PAPER CO		07/10/2024	Market Axess	XXX	5,096	5,000	47
46146G-AW-2	INVESCO CLO LTD 2023-1A DR		02/01/2024	NATIXIS CAPITAL MARKETS	XXX	11,000,000	11,000,000	
46146V-AU-3	INVESCO CLO LTD 2022-3A D1R		09/30/2024	NATIXIS CAPITAL MARKETS	XXX	9,000,000	9,000,000	
46188B-AB-8	INVITATION HOMES OP INVH 2.3 11/15/28		02/06/2024	GOLDMAN SACHS & CO	XXX	4,407	5,000	27
46849L-UY-5	JACKSON NATL LIFE GLOBAL		04/08/2024	CROSS TRADES	XXX	12,177,930	12,512,000	324,791
46849L-UY-5	JACKSON NATL LIFE GLOBAL		10/01/2024	No Broker	XXX	598,176	600,000	6,913
469814-AA-5	JACOBS ENGINEERING GROUP		02/06/2024	GOLDMAN SACHS & CO	XXX	5,104	5,000	129
47103M-AA-6	JANUS HEND US HLDGS INC		10/15/2024	SMBC NIKKO SECURITIES AMERICA,	XXX	4,947	5,000	27
47233W-EJ-4	JEFFERIES FIN GROUP INC JEFFERIES FINANC		10/15/2024	UBS SECURITIES LLC	XXX	5,317	5,000	2
476681-AD-3	JERSEY MIKE'S FUNDING LLC 2024-1A A2		12/11/2024	GUGGENHEIM SECURITIES	XXX	4,500,000	4,500,000	
47760Q-AC-7	JIMMY JOHN'S FUNDING LLC 2022-1A A2I		10/09/2024	CROSS TRADES	XXX	2,015,963	2,091,375	16,816
48020Q-AB-3	JONES LANG LASALLE INC		02/06/2024	GOLDMAN SACHS & CO	XXX	5,326	5,000	81
48206K-AU-0	JUNIPER VALLEY PARK CLO, LTD 2023-1A CR		06/28/2024	BNP PARIBAS SEC CORP	XXX	8,050,000	8,050,000	
48206K-AW-6	JUNIPER VALLEY PARK CLO, LTD 2023-1A DR		06/28/2024	BNP PARIBAS SEC CORP	XXX	10,000,000	10,000,000	
49326E-EK-5	KEYCORP 2.250% 04/06/27		07/10/2024	Market Axess	XXX	4,574	5,000	30
497266-AC-0	KIRBY CORPORATION KEX 4.2 03/01/28		02/06/2024	GOLDMAN SACHS & CO	XXX	4,849	5,000	92
501044-DL-2	KROGER CO 4.500% 01/15/29		02/06/2024	GOLDMAN SACHS & CO	XXX	4,934	5,000	14
50155Q-AL-4	KYNDRYL HOLDINGS INC 3.150% 10/15/31		02/06/2024	GOLDMAN SACHS & CO	XXX	4,142	5,000	49
50188C-AB-8	LCOR REPACK TRUST SERIES A		10/01/2024	No Broker	XXX	688,676	1,498,000	
502431-AV-1	L3HARRIS TECH INC 5.500% 08/15/54		10/15/2024	CITIGROUP GLOBAL MARKETS	XXX	5,169	5,000	57
505861-AC-8	LAFARGE SA 7.125% 07/15/36		02/06/2024	GOLDMAN SACHS & CO	XXX	5,696	5,000	23
510758-AG-0	LAKE SHORE MM CLO IV LLC 2021-1A CR		10/23/2024	WELLS FARGO	XXX	10,000,000	10,000,000	
510758-AJ-4	LAKE SHORE MM CLO IV LLC 2021-1A DR		10/23/2024	WELLS FARGO	XXX	20,272,000	20,272,000	
51076L-AL-9	LAKE SHORE MM CLO LLC 2022-1A BR		11/27/2024	WELLS FARGO	XXX	26,600,000	26,600,000	
51808B-AE-2	ENI USA INC 7.300% 11/15/27		02/06/2024	GOLDMAN SACHS & CO	XXX	5,371	5,000	84
52532X-AJ-4	LEIDOS INC LEIDOS INC 5.750% 03/15/33		07/10/2024	Market Axess	XXX	5,109	5,000	93
526107-AG-2	LENNOX INTERNATIONAL INC		01/10/2024	GOLDMAN SACHS & CO	XXX	5,113	5,000	89
53000L-AA-0	LIAS ADMINISTRATION FEE ISSUER 2018-1A A		11/06/2024	GUGGENHEIM SECURITIES	XXX	10,614,548	11,325,255	44,646
532457-CH-9	ELI LILLY & CO 4.950% 02/27/63		01/10/2024	GOLDMAN SACHS & CO	XXX	5,111	5,000	93
53522K-AB-9	LINDE INC/CT LIN 4.7 12/05/25		02/06/2024	GOLDMAN SACHS & CO	XXX	5,003	5,000	41
539830-BX-6	LOCKHEED MARTIN CORP LMT 5.7 11/15/54		02/06/2024	GOLDMAN SACHS & CO	XXX	5,434	5,000	66
552676-AQ-1	MDC HOLDINGS INC 6.000% 01/15/43		02/06/2024	GOLDMAN SACHS & CO	XXX	5,053	5,000	19
55280Q-BJ-5	MCF CLO LLC 2017-1A DR2		09/19/2024	SMBC NIKKO SECURITIES AMERICA,	XXX	10,100,000	10,100,000	
56035L-AH-7	MAIN STREET CAPITAL CORP MAIN 6.95 03/01		10/09/2024	Various	XXX	18,273,979	18,000,000	69,500
56167C-AG-9	MAN US CLO LTD 2024-1A C		06/04/2024	JPMORGAN SECURITIES INC	XXX	21,000,000	21,000,000	
56576C-AF-6	MARANON LOAN FUNDING LTD 2022-1A E		10/01/2024	Various	XXX	1,268,258	1,268,258	
576323-AT-6	MASTEC INC 5.900% 06/15/29		10/15/2024	JEFFERIES & COMPANY INC	XXX	5,174	5,000	103
57636Q-AP-9	MASTERCARD INC 3.350% 03/26/30		02/06/2024	GOLDMAN SACHS & CO	XXX	4,692	5,000	61
58315#-AA-2	MEADOW OFFICE MEZZANINE BORROW		12/20/2024	Borrowings	XXX	715,133	715,133	
58315#-AA-2	MEADOW OFFICE MEZZANINE BORROW		12/09/2024	Interest Capitalization	XXX	4,946	4,946	
58315@-AA-4	MEADOW OFFICE UNIT I OWNER LLC		12/20/2024	Borrowings	XXX	6,436,196	6,436,196	
58315@-AA-4	MEADOW OFFICE UNIT I OWNER LLC		12/09/2024	Interest Capitalization	XXX	44,512	44,512	
594918-CF-9	MICROSOFT CORP 3.041% 03/17/62		01/10/2024	GOLDMAN SACHS & CO	XXX	3,574	5,000	49
59803T-AY-7	MIDOCEAN CREDIT CLO 2023-12A DR		03/14/2024	GOLDMAN SACHS & CO	XXX	5,000,000	5,000,000	
609207-AW-5	MONDELEZ INTERNATIONAL		02/06/2024	GOLDMAN SACHS & CO	XXX	3,245	5,000	56
609935-AA-9	MONONGAHELA POWER CO FE 5.85 02/15/34 14		10/09/2024	CROSS TRADES	XXX	631,815	600,000	5,460
61747Y-FB-6	MORGAN STANLEY MS 5.948 01/19/38		10/09/2024	CROSS TRADES	XXX	1,189,777	1,152,000	15,608
61747Y-FD-2	MORGAN STANLEY 5.164% 04/20/29		10/09/2024	CROSS TRADES	XXX	362,204	356,000	8,732
61747Y-FE-0	MORGAN STANLEY 5.250% 04/21/34		10/09/2024	CROSS TRADES	XXX	240,822	237,000	5,876

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61747Y-FF-7	MORGAN STANLEY MS 5.449 07/20/29		10/09/2024	CROSS TRADES	XXX	370,193	360,000	4,414
61747Y-FG-5	MORGAN STANLEY MS 5.424 07/21/34		10/09/2024	CROSS TRADES	XXX	369,510	360,000	4,339
61747Y-FM-2	MORGAN STANLEY 5.942% 02/07/39		02/05/2024	MORGAN STANLEY	XXX	8,700,000	8,700,000	
63111X-AL-5	NASDAQ INC 6.100% 06/28/63		10/15/2024	JPMORGAN SECURITIES INC	XXX	5,428	5,000	92
63633D-AF-1	NATIONAL HEALTH INVESTOR		02/06/2024	GOLDMAN SACHS & CO	XXX	3,976	5,000	3
651587-AG-2	NEWMARKET CORP 2.700% 03/18/31		02/06/2024	GOLDMAN SACHS & CO	XXX	4,217	5,000	53
655663-AB-8	NORDSON CORP NORDSON CORPORATION		02/06/2024	GOLDMAN SACHS & CO	XXX	5,267	5,000	117
666807-BP-6	NORTHROP GRUMMAN CORP 4.030% 10/15/47		02/06/2024	GOLDMAN SACHS & CO	XXX	4,213	5,000	63
66989H-AJ-7	NOVARTIS CAPITAL CORP 3.000% 11/20/25		02/06/2024	GOLDMAN SACHS & CO	XXX	4,864	5,000	33
67066G-AG-9	NVIDIA CORP 3.500% 04/01/40		01/10/2024	GOLDMAN SACHS & CO	XXX	4,315	5,000	49
671060-AJ-0	OCP CLO LTD 2024-35A D1		08/20/2024	JP MORGAN CHASE	XXX	15,000,000	15,000,000	
67118Y-AW-3	OCP CLO LTD 2022-24A D1R		08/07/2024	CITIGROUP GLOBAL MARKETS	XXX	10,000,000	10,000,000	
67403A-AB-5	OAKTREE STRATEGIC CREDIT		10/28/2024	Various	XXX	34,170,029	33,308,000	1,274,586
67403A-AE-9	OAKTREE STRATEGIC CREDIT		10/28/2024	No Broker	XXX	12,926,527	13,000,000	222,986
680223-AL-8	OLD REPUBLIC INTL CORP		02/06/2024	GOLDMAN SACHS & CO	XXX	3,667	5,000	30
682680-CA-9	ONEOK INC 3.950% 03/01/50		03/01/2024	No Broker	XXX	3,539	5,000	
691205-AC-2	BLUE OWL TECHNOLOGY FINA		04/08/2024	CROSS TRADES	XXX	14,401,500	15,000,000	227,604
691205-AE-8	BLUE OWL TECHNOLOGY FINA		04/08/2024	CROSS TRADES	XXX	12,342,450	13,375,000	157,435
69120V-AF-8	BLUE OWL CREDIT INCOME		10/09/2024	Various	XXX	8,179,327	8,490,000	123,358
69120V-AP-6	BLUE OWL CREDIT INCOME		10/09/2024	CROSS TRADES	XXX	9,713,290	9,300,000	50,052
69120V-AW-1	BLUE OWL CREDIT INCOME OCINCC 7 3/4 01/1		05/21/2024	Various	XXX	24,715,013	25,000,000	898,785
69120V-AZ-4	BLUE OWL CREDIT INCOME		05/21/2024	No Broker	XXX	4,063,356	4,132,000	83,960
69120V-BB-6	BLUE OWL CREDIT INCOME ORCINC 7.95 06/13		11/01/2024	Various	XXX	15,631,301	14,827,000	334,140
69120V-BB-6	BLUE OWL CREDIT INCOME ORCINC 7.95 06/13		05/21/2024	Various	XXX	25,118,520	25,256,000	881,224
69121K-AD-6	BLUE OWL CAPITAL CORP 4.250% 01/15/26		10/09/2024	CROSS TRADES	XXX	1,292,888	1,313,000	13,331
69121K-AF-1	BLUE OWL CAPITAL CORP 2.625% 01/15/27		10/09/2024	CROSS TRADES	XXX	1,659,601	1,770,000	11,099
693656-AC-4	PVH CORP 4.625% 07/10/25		02/06/2024	GOLDMAN SACHS & CO	XXX	4,950	5,000	18
694308-KJ-5	PACIFIC GAS & ELECTRIC PCG 6.15 01/15/33		10/16/2024	DEUTSCHE BANK SECURITIES INC	XXX	1,065,100	1,000,000	15,717
694308-KP-1	PACIFIC GAS & ELECTRIC PCG 6.95 03/15/34		10/10/2024	CITIGROUP GLOBAL MARKETS	XXX	1,141,349	1,017,000	5,105
695156-AX-7	PACKAGING CORP OF AMERIC		02/06/2024	GOLDMAN SACHS & CO	XXX	5,212	5,000	54
713448-FM-5	PEPSICO INC 3.900% 07/18/32		02/06/2024	GOLDMAN SACHS & CO	XXX	4,792	5,000	11
718172-DE-6	PHILIP MORRIS INTL INC PM 5 5/8 09/07/33		10/09/2024	CROSS TRADES	XXX	1,090,530	1,040,000	5,525
72147K-AK-4	PILGRIM'S PRIDE CORP 6.250% 07/01/33		02/06/2024	GOLDMAN SACHS & CO	XXX	5,122	5,000	32
723787-AT-4	PIONEER NATURAL RESOURCE		02/06/2024	GOLDMAN SACHS & CO	XXX	4,658	5,000	4
72703P-AC-7	PLANET FITNESS MASTER ISSUER L 2019-1A A		04/08/2024	CROSS TRADES	XXX	1,708,860	1,900,000	7,127
72703P-AD-5	PLANET FITNESS MASTER ISSUER L 2022-1A A		07/18/2024	Various	XXX	2,764,806	2,919,445	11,600
72703P-AE-3	PLANET FITNESS MASTER ISSUER L 2022-1A A		04/08/2024	CROSS TRADES	XXX	7,878,978	9,001,460	35,076
72703P-AE-3	PLANET FITNESS MASTER ISSUER L 2022-1A A		10/01/2024	No Broker	XXX	604,212	612,675	1,773
72703P-AG-8	PLANET FITNESS MASTER ISSUER L 2024-1A A		06/06/2024	Various	XXX	52,368,750	52,368,750	
731572-AB-9	RALPH LAUREN CORP 2.950% 06/15/30		02/06/2024	GOLDMAN SACHS & CO	XXX	4,514	5,000	22
741503-AW-6	BOOKING HOLDINGS INC 3.650% 03/15/25		01/10/2024	GOLDMAN SACHS & CO	XXX	4,920	5,000	59
74164M-AB-4	PRIMERICA INC 2.800% 11/19/31		02/06/2024	GOLDMAN SACHS & CO	XXX	4,240	5,000	31
742718-GA-1	PROCTER & GAMBLE CO/THE		02/06/2024	GOLDMAN SACHS & CO	XXX	4,901	5,000	7
743315-BB-8	PROGRESSIVE CORP 4.950% 06/15/33		02/06/2024	GOLDMAN SACHS & CO	XXX	5,098	5,000	36
74432Q-CA-1	PRUDENTIAL FINANCIAL INC		02/06/2024	GOLDMAN SACHS & CO	XXX	4,601	5,000	53
744573-AX-4	PUBLIC SERVICE ENTERPRIS PUBLIC SERVICE		10/15/2024	Market Axess	XXX	5,404	5,000	1
74460W-AH-0	PUBLIC STORAGE OP CO 5.350% 08/01/53		02/06/2024	GOLDMAN SACHS & CO	XXX	5,077	5,000	5
747525-BR-3	QUALCOMM INC 4.500% 05/20/52		01/10/2024	GOLDMAN SACHS & CO	XXX	4,609	5,000	33
749685-AV-5	RPM INTERNATIONAL INC 3.750% 03/15/27		02/06/2024	GOLDMAN SACHS & CO	XXX	4,822	5,000	74
75513E-CX-7	RTX CORP 6.400% 03/15/54		10/15/2024	CITIGROUP GLOBAL MARKETS	XXX	5,848	5,000	28
758750-AP-8	REGAL REXNORD CORP 6.400% 04/15/33		05/02/2024	No Broker	XXX	5,164	5,000	15
758970-AJ-6	REGATTA XXVII FUNDING LTD. 2024-1A D		02/02/2024	SOCIETE GENERAL	XXX	7,000,000	7,000,000	
759351-AR-0	REINSURANCE GRP OF AMER		02/06/2024	GOLDMAN SACHS & CO	XXX	5,197	5,000	200
76131V-AB-9	KITE REALTY GROUP TRUST		02/06/2024	GOLDMAN SACHS & CO	XXX	4,794	5,000	94
78355H-KY-4	RYDER SYSTEM INC 6.600% 12/01/33		02/06/2024	GOLDMAN SACHS & CO	XXX	5,445	5,000	89
78409V-BQ-6	S&P GLOBAL INC 5.250% 09/15/33		08/20/2024	No Broker	XXX	5,194	5,000	113
78574M-AA-1	SABRA HEALTH CARE LP 3.200% 12/01/31		02/06/2024	GOLDMAN SACHS & CO	XXX	4,070	5,000	30
79588T-AA-8	SAMMONS FINANCIAL GROUP		07/17/2024	CROSS TRADES	XXX	16,038,567	16,000,000	292,444
79588T-AC-4	SAMMONS FINANCIAL GROUP		04/08/2024	CROSS TRADES	XXX	17,302,686	18,177,000	332,538
79588T-AD-2	SAMMONS FINANCIAL GROUP		07/17/2024	CROSS TRADES	XXX	6,333,627	7,500,000	64,906
79588T-AE-0	SAMMONS FINANCIAL GROUP		10/09/2024	CROSS TRADES	XXX	14,371,928	15,457,000	6,118
808513-CE-3	CHARLES SCHWAB CORP 5.853% 05/19/34		10/09/2024	CROSS TRADES	XXX	1,590,604	1,503,000	34,700

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
816851-BM-0	SEMPRA 4.125% 04/01/52		12/19/2024	Various	XXX	5,914,369	6,279,000	53,729
81752T-48-6	ELDRIDGE AAA CLO ETF CLOX		12/05/2024	Various	XXX	57,529,222		
820502-AA-0	SHAWNEE 2022-2 LLC CLASS A		10/01/2024	No Broker	XXX	247,808	247,808	3,328
82066D-BE-9	SHAWNEE 1892 LLC CLASS A-RR		11/14/2024	DIRECT	XXX	536,080,000	536,080,000	
82066D-BG-4	SHAWNEE 1892 LLC CLASS B-RR		11/14/2024	Various	XXX	71,200,000	71,200,000	
82066D-BJ-8	SHAWNEE 1892 LLC CLASS C-RR		11/14/2024	Various	XXX	53,080,000	53,080,000	
82066D-BL-3	SHAWNEE 1892 LLC CLASS D-RR		11/14/2024	Various	XXX	50,180,000	50,180,000	
82066D-BN-9	SHAWNEE 1892 LLC CLASS E-RR		11/14/2024	DIRECT	XXX	18,000,000	18,000,000	
820821-AA-4	SHAWNEE 2024-1 LLC 2024-1A A		09/27/2024	DIRECT	XXX	204,503,025	204,503,025	
820821-AB-2	SHAWNEE 2024-1 LLC 2024-1A B		09/27/2024	DIRECT	XXX	32,910,000	32,910,000	
820821-AC-0	SHAWNEE 2024-1 LLC 2024-1A C		09/27/2024	DIRECT	XXX	31,570,000	31,570,000	
820821-AD-8	SHAWNEE 2024-1 LLC 2024-1A D		09/27/2024	DIRECT	XXX	27,520,000	27,520,000	
820821-AE-6	SHAWNEE 2024-1 LLC 2024-1A E		09/27/2024	DIRECT	XXX	12,990,000	12,990,000	
820830-AA-5	SHAWNEE 2022-1 LLC CLASS A		10/01/2024	No Broker	XXX	52,748	40,311	517
822905-AA-3	SHELL FINANCE US INC 4.375% 05/11/45		10/03/2024	No Broker	XXX	4,472	5,000	86
827925-AG-3	SILVER POINT CLO, LTD 2023-3A C		05/17/2024	No Broker	XXX	254,849	250,000	4,152
828085-AW-0	SILVER POINT CAPITAL CLO 1, LT 2022-1A D		12/23/2024	BARCLAYS CAPITAL INC	XXX	9,000,000	9,000,000	
829932-AA-0	SIXTH STREET LENDING PAR		11/04/2024	Various	XXX	22,441,745	22,500,000	90,097
829932-AC-6	SIXTH STREET LENDING PAR		09/09/2024	BANK OF AMERICA	XXX	8,985,690	9,000,000	
83011Q-AG-0	SIXTH STREET CLO LTD. 2024-24A D		02/16/2024	BNP PARIBAS SEC CORP	XXX	12,000,000	12,000,000	
83616L-AA-3	SOUND POINT CLO LTD 2022-1A E	D	12/13/2024	Various	XXX	3,979,868	4,320,000	109,482
842587-DT-1	SOUTHERN CO 5.700% 03/15/34		02/06/2024	GOLDMAN SACHS & CO	XXX	5,203	5,000	119
852060-AD-4	SPRINT CAPITAL CORP 6.875% 11/15/28		01/10/2024	GOLDMAN SACHS & CO	XXX	5,411	5,000	54
854502-AN-1	STANLEY BLACK & DECKER I		01/10/2024	GOLDMAN SACHS & CO	XXX	3,055	5,000	22
857477-CC-5	STATE STREET CORP 5.159% 05/18/34		10/09/2024	CROSS TRADES	XXX	1,295,227	1,262,000	25,862
860630-AG-7	STIFEL FINANCIAL CORP 4.000% 05/15/30		02/06/2024	GOLDMAN SACHS & CO	XXX	4,556	5,000	46
862121-AA-8	STORE CAPITAL LLC 4.500% 03/15/28		10/09/2024	CROSS TRADES	XXX	339,886	348,000	1,131
86217R-AS-7	STORM KING PARK CLO LTD 2022-1A D1R		09/17/2024	CITIGROUP GLOBAL MARKETS	XXX	15,000,000	15,000,000	
87162W-AF-7	TD SYNNEX CORP 1.750% 08/09/26		02/06/2024	GOLDMAN SACHS & CO	XXX	4,561	5,000	44
87165B-AR-4	SYNCHRONY FINANCIAL 2.875% 10/28/31		01/10/2024	GOLDMAN SACHS & CO	XXX	3,999	5,000	30
87169B-AU-3	SYMPHONY CLO LTD 2023-30A CR		04/30/2024	Various	XXX	12,000,000	12,000,000	
87233Q-AC-2	TC PIPELINES LP 3.900% 05/25/27		02/06/2024	GOLDMAN SACHS & CO	XXX	4,811	5,000	40
87240G-AG-6	TCP WATERMAN CLO LLC 2017-1A ER	D	12/13/2024	Various	XXX	6,459,245	6,424,000	129,180
87251F-AD-1	TCW DIRECT LENDING STRUCTURED CLASS B		10/10/2024	DIRECT	XXX	11,410,072	11,410,072	
872540-AV-1	TJX COS INC 1.150% 05/15/28		01/10/2024	GOLDMAN SACHS & CO	XXX	4,366	5,000	9
872652-AA-0	TPG OPERATING GROUP II TPG OPERATING GRO		10/09/2024	Various	XXX	30,058,816	30,000,000	9,988
872898-AE-1	TSMC ARIZONA CORP 3.250% 10/25/51		02/06/2024	GOLDMAN SACHS & CO	XXX	3,807	5,000	46
87340#-AA-0	T. ROWE PRICE OHA SELECT PRIVA		02/22/2024	Various	XXX	40,000,000	40,000,000	
87342R-AG-9	TACO BELL FUNDING, LLC 2021-1A A2I		10/09/2024	CROSS TRADES	XXX	270,566	290,820	723
87612G-AF-8	TARGA RESOURCES CORP 6.500% 03/30/34		02/06/2024	GOLDMAN SACHS & CO	XXX	5,367	5,000	80
88579Y-AY-7	3M COMPANY 2.875% 10/15/27		02/06/2024	GOLDMAN SACHS & CO	XXX	4,678	5,000	45
88947E-AS-9	TOLL BROS FINANCE CORP		02/06/2024	GOLDMAN SACHS & CO	XXX	4,956	5,000	97
89417E-AS-8	TRAVELERS COS INC 5.450% 05/25/53		02/06/2024	GOLDMAN SACHS & CO	XXX	5,276	5,000	55
90353T-AQ-3	UBER TECHNOLOGIES INC 5.350% 09/15/54		10/15/2024	MORGAN STANLEY	XXX	4,928	5,000	27
91324P-EW-8	UNITEDHEALTH GROUP INC		02/06/2024	GOLDMAN SACHS & CO	XXX	4,910	5,000	79
913903-BC-3	UNIVERSAL HEALTH SVCS 5.050% 10/15/34		10/15/2024	GOLDMAN SACHS & CO	XXX	4,859	5,000	14
91529Y-AR-7	UNUM GROUP 4.125% 06/15/51		02/06/2024	GOLDMAN SACHS & CO	XXX	3,773	5,000	30
92277G-AN-7	VENTAS REALTY LP 4.400% 01/15/29		02/06/2024	GOLDMAN SACHS & CO	XXX	4,824	5,000	14
92826C-AF-9	VISA INC 4.300% 12/14/45		01/10/2024	GOLDMAN SACHS & CO	XXX	4,590	5,000	17
928881-AF-8	VONTIER CORP 2.950% 04/01/31		02/06/2024	GOLDMAN SACHS & CO	XXX	4,169	5,000	52
92940P-AD-6	WRKCO INC 4.900% 03/15/29		01/10/2024	GOLDMAN SACHS & CO	XXX	5,003	5,000	80
93004#-AA-5	WCAS MANAGEMENT, L.P. 9.867% 10/26/30		01/19/2024	Various	XXX	73,322,395	74,438,980	1,868,245
931142-FE-8	WALMART INC 4.500% 04/15/53		02/06/2024	GOLDMAN SACHS & CO	XXX	4,720	5,000	71
94106L-BW-8	WASTE MANAGEMENT INC 4.875% 02/15/34		02/06/2024	GOLDMAN SACHS & CO	XXX	5,015	5,000	125
95000U-3B-7	WELLS FARGO & COMPANY 4.897% 07/25/33		10/09/2024	CROSS TRADES	XXX	274,028	275,000	2,843
95058X-AE-8	WENDYS FUNDING LLC 2018-1 A2 II		10/09/2024	CROSS TRADES	XXX	2,251,067	2,337,636	6,557
958102-AQ-8	WESTERN DIGITAL CORP 2.850% 02/01/29		01/10/2024	GOLDMAN SACHS & CO	XXX	4,251	5,000	64
962166-CC-6	WEYERHAEUSER CO 4.750% 05/15/26		02/06/2024	GOLDMAN SACHS & CO	XXX	4,974	5,000	55
974153-AE-8	WINGSTOP FUNDING LLC 2024-1A A2		11/19/2024	MORGAN STANLEY	XXX	7,500,000	7,500,000	
98978V-AV-5	ZOETIS INC 5.600% 11/16/32		01/10/2024	GOLDMAN SACHS & CO	XXX	5,323	5,000	44
G2964#-AA-7	AP GRANGE HOLDINGS, LLC AP GRANGE HOLDIN		06/04/2024	Various	XXX	180,000,000	180,000,000	
G1097*-AA-3	BICESTER MOTION INNOVATION LIM DELAYED D		12/06/2024	Various	XXX	7,574,429	7,574,429	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G1097*-AA-3	BICESTER MOTION INNOVATION LIM DELAYED D		12/31/2024	Interest Capitalization	XXX	202,146	202,146	
06368L-C5-3	BANK OF MONTREAL 5.266% 12/11/26	A	02/06/2024	GOLDMAN SACHS & CO	XXX	5,057	5,000	42
11271L-AK-8	BROOKFIELD FINANCE INC BNCN 6.35 01/05/3	A	10/09/2024	CROSS TRADES	XXX	744,562	686,000	11,616
11271L-AM-4	BROOKFIELD FINANCE INC BROOKFIELD FINANC	A	10/10/2024	Various	XXX	2,365,515	2,288,000	39,675
12532H-AC-8	CGI INC 1.450% 09/14/26	A	01/10/2024	GOLDMAN SACHS & CO	XXX	4,538	5,000	24
13607L-WW-9	CANADIAN IMPERIAL BANK CANADIAN IMPERIAL	A	02/06/2024	GOLDMAN SACHS & CO	XXX	5,278	5,000	106
13645R-BH-6	CANADIAN PACIFIC RAILWAY	A	02/06/2024	GOLDMAN SACHS & CO	XXX	3,500	5,000	28
29250N-BS-3	ENBRIDGE INC ENBCN 8 1/4 01/15/2084 NC5	A	09/11/2024	CIBC WORLD MARKETS INC	XXX	2,158,414	2,063,000	26,948
29250N-CF-0	ENBRIDGE INC 7.200% 06/27/54	A	07/18/2024	Various	XXX	8,532,250	8,500,000	6,600
29250N-CG-8	ENBRIDGE INC 7.375% 03/15/55	A	07/18/2024	Various	XXX	10,534,375	10,500,000	11,267
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	02/06/2024	GOLDMAN SACHS & CO	XXX	4,751	5,000	53
496902-AT-4	KINROSS GOLD CORP 6.250% 07/15/33	A	05/03/2024	No Broker	XXX	5,225	5,000	94
56501R-AD-8	MANULIFE FINANCIAL CORP	A	01/10/2024	GOLDMAN SACHS & CO	XXX	5,015	5,000	96
63307A-2X-2	NATIONAL BANK OF CANADA NATIONAL BANK OF	A	02/06/2024	GOLDMAN SACHS & CO	XXX	5,095	5,000	39
775109-CH-2	ROGERS COMMUNICATIONS IN	A	02/06/2024	GOLDMAN SACHS & CO	XXX	4,514	5,000	75
78016F-ZX-5	ROYAL BANK OF CANADA 5.000% 02/01/33	A	02/06/2024	GOLDMAN SACHS & CO	XXX	4,990	5,000	5
884903-BV-6	THOMSON REUTERS CORP 3.350% 05/15/26	A	01/10/2024	GOLDMAN SACHS & CO	XXX	4,816	5,000	27
G1331#-AA-5	BREO HUNDRED LTD CONSTRUCTION LOAN	B	12/17/2024	Various	XXX	49,572,127	49,572,127	
G1331#-AA-5	BREO HUNDRED LTD CONSTRUCTION LOAN	B	12/31/2024	Various	XXX	5,183,528	5,183,528	
G0418*-AA-7	ANCHORAGE GATEWAY (CW) LIMITED CONSTRUCT	B	09/16/2024	Various	XXX	1,636,527	1,636,527	
G0418*-AA-7	ANCHORAGE GATEWAY (CW) LIMITED CONSTRUCT	B	12/16/2024	Various	XXX	3,114,791	3,114,791	
L2968@-AA-9	EMERSON PROPCO S.A R.L, CONSTRUCTION	B	08/12/2024	Various	XXX	53,355,822	53,355,822	
L2968@-AA-9	EMERSON PROPCO S.A R.L, CONSTRUCTION	B	07/31/2024	Various	XXX	3,538,354	3,538,354	
G8101*-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L	B	12/20/2024	Various	XXX	24,627,495	24,627,495	
G8101*-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L	B	06/30/2024	Various	XXX	11,333,792	11,333,792	
G2943@-AA-5	EDYN (WOOD WHARF B2) I LIMITED CONSTRUCT	B	05/31/2024	Interest Capitalization	XXX	1,888,683	1,888,683	
G9381*-AA-1	VITA LIVING T1 LIMITED AND VIT CONSTRUCT	B	12/19/2024	Various	XXX	41,786,756	41,786,756	
G9381*-AA-1	VITA LIVING T1 LIMITED AND VIT CONSTRUCT	B	12/31/2024	Various	XXX	8,917,395	8,917,395	
G0717*-AA-5	BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT	B	12/16/2024	Borrowings	XXX	2,631,880	2,631,880	
G0717*-AA-5	BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT	B	12/16/2024	Interest Capitalization	XXX	79,334	79,334	
G4639#-AA-8	HOUSE OF SOCIAL ONE LIMITED	B	12/16/2024	Various	XXX	64,357,099	64,357,099	
G4639#-AA-8	HOUSE OF SOCIAL ONE LIMITED	B	12/16/2024	Interest Capitalization	XXX	3,808,199	3,808,199	
G5955*-AA-5	MEDFORD FUNDING DAC 9.757% 04/03/27	B	12/13/2024	Various	XXX	52,382,404	52,382,404	
G5955*-AA-5	MEDFORD FUNDING DAC 9.757% 04/03/27	B	12/16/2024	Various	XXX	17,128,095	17,128,095	
E6001*-AA-9	GLOBAL ESCACEL, S.L. 6.810% 09/30/27	B	12/19/2024	Various	XXX	11,374,660	11,374,660	4,089
E6001*-AA-9	GLOBAL ESCACEL, S.L. 6.810% 09/30/27	B	12/31/2024	Interest Capitalization	XXX	1,431,954	1,431,954	
E7832@-AA-0	ORIA COLIVING, S.L.U. 6.590% 10/18/28	B	12/24/2024	Various	XXX	3,386,051	3,386,051	
E7832@-AA-0	ORIA COLIVING, S.L.U. 6.590% 10/18/28	B	12/31/2024	Interest Capitalization	XXX	312,597	312,597	
G7304*-AT-8	QUADGAS FINANCE PLC 6.140% 06/11/29	D	10/23/2024	Various	XXX	25,000,000	25,000,000	
G3908*-AE-0	GASTMIDCOLIMITED 5.480% 11/26/29	D	09/24/2024	TD SECURITIES (USA) LLC	XXX	43,500,000	43,500,000	
G7304*-AU-5	QUADGAS FINANCE PLC 6.390% 12/11/31	D	10/23/2024	Various	XXX	25,000,000	25,000,000	
G4217*-AA-2	HG GLOBAL LTD TERM LOAN	D	12/18/2024	DIRECT	XXX	93,148,500	89,950,000	1,221,135
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE C TRANCHE A	B	11/08/2024	DIRECT	XXX	34,325,511	34,325,511	
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE C TRANCHE C	B	11/14/2024	DIRECT	XXX	49,643,010	49,643,010	
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE C TRANCHE A	B	12/18/2024	Borrowings	XXX	3,472,580	3,472,580	
G4192D-AC-8	GROUP ARK INSURANCE LIMITED	D	02/20/2024	Various	XXX	33,040,000	35,000,000	614,833
00119N-AA-5	AGL CLO 3 LTD. 2020-3A E	D	12/13/2024	Various	XXX	1,761,737	1,750,000	17,006
00120M-AA-4	AGL CLO 16 LTD 2021-16A E	D	12/13/2024	Various	XXX	2,511,802	2,500,000	20,070
00121J-AJ-1	AGL CLO LTD. 2024-34A D1		11/25/2024	CITIGROUP GLOBAL MARKETS	XXX	7,087,500	7,000,000	3,437
00141Y-AG-0	CLOVER CLO 2021-1A D 7.843% 04/22/34		09/20/2024	DIRECT	XXX	1,001,570	1,000,000	15,808
00141Y-AJ-4	CLOVER CLO 2021-1A E 11.493% 04/22/34	D	12/13/2024	Various	XXX	2,140,020	2,125,000	52,946
00190Y-BV-6	ARES CLO LTD 2013-2A DR3		11/05/2024	BNP PARIBAS SEC CORP	XXX	15,000,000	15,000,000	
007924-AJ-2	AEGON LTD 5.500% 04/11/48	D	02/06/2024	GOLDMAN SACHS & CO	XXX	4,818	5,000	89
00901A-AW-7	AIMCO 2019-10A CRR 6.682% 07/22/37		05/23/2024	Various	XXX	4,500,000	4,500,000	49,669
00901A-AY-3	AIMCO 2019-10A D1RR 7.632% 07/22/37		05/23/2024	NOMURA	XXX	6,500,000	6,500,000	60,034
00901U-AE-3	AIMCO 2024-22A C 7.017% 04/19/37		03/08/2024	Various	XXX	6,000,000	6,000,000	
00901U-AG-8	AIMCO 2024-22A D 8.017% 04/19/37		03/08/2024	NOMURA	XXX	6,000,000	6,000,000	
03328J-AG-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2021-19A		09/20/2024	DIRECT	XXX	999,992	1,000,000	18,732
03328W-BJ-6	ANCHORAGE CAPITAL CLO LTD 2016-9A CR3		07/12/2024	WELLS FARGO	XXX	5,000,000	5,000,000	
03328W-BL-1	ANCHORAGE CAPITAL CLO LTD 2016-9A DR3		07/12/2024	WELLS FARGO	XXX	5,500,000	5,500,000	
03330N-BC-7	ANCHORAGE CAPITAL CLO LTD 2019-11A DR2		06/07/2024	CITIGROUP GLOBAL MARKETS	XXX	10,000,000	10,000,000	
03331A-AL-5	ANCHORAGE CAPITAL CLO LTD 2021-18A D		09/20/2024	DIRECT	XXX	1,136,385	1,140,000	21,120

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03331K-AG-4	ANCHORAGE CAPITAL CLO LTD 2021-21A D		11/01/2024	DIRECT	XXX	1,300,582	1,300,000	9,002
03762Y-BK-2	APIDOS CLO LTD 2016-25A CR3		12/17/2024	NOMURA	XXX	12,000,000	12,000,000	
03762Y-BM-8	APIDOS CLO LTD 2016-25A D1R3		12/17/2024	NOMURA	XXX	17,000,000	17,000,000	
03768R-AY-2	APIDOS CLO LTD 2019-32A DR		06/06/2024	JP MORGAN CHASE	XXX	1,925,000	1,925,000	
03768Y-AA-9	APIDOS CLO LTD 2021-38A E1	D	12/13/2024	Various	XXX	10,010,046	9,984,000	60,700
03769F-AA-9	APIDOS CLO LTD 2021-37A E	D	12/13/2024	Various	XXX	1,089,020	1,080,000	28,097
039948-AG-9	ARES CLO LTD 2024-75A C	D	11/27/2024	NOMURA	XXX	10,000,000	10,000,000	
039948-AJ-3	ARES CLO LTD 2024-75A D1	D	11/27/2024	NOMURA	XXX	25,000,000	25,000,000	
04009A-AU-4	ARES CLO LTD 2019-52A DR		11/01/2024	DIRECT	XXX	1,756,654	1,750,000	11,675
04015G-AV-1	ARES CLO LTD 2015-2A DR		10/28/2024	DIRECT	XXX	13,499,717	13,500,000	54,061
04016N-AX-1	ARES CLO LTD 2017-44A CR		11/01/2024	DIRECT	XXX	10,196,597	10,150,000	77,234
04016P-BA-5	ARES CLO LTD 2017-43A D1R2		11/22/2024	BNP PARIBAS SEC CORP	XXX	30,000,000	30,000,000	
04017Q-AJ-4	ARES CLO LTD 2018-28RA D		10/03/2024	GOLDMAN SACHS & CO	XXX	6,015,000	6,000,000	113,857
04018E-AG-6	ARES CLO LTD 2021-59A D		09/20/2024	DIRECT	XXX	751,552	750,000	11,595
04018N-BE-0	ARES CLO LTD 2020-56A D1R2	D	12/27/2024	NOMURA	XXX	14,000,000	14,000,000	
04019D-AU-6	ARES CLO LTD 2021-61A DR	C	03/27/2024	NOMURA	XXX	5,000,000	5,000,000	
04019L-BC-7	ARES CLO LTD 2019-51A D1R2		11/01/2024	MORGAN STANLEY	XXX	16,000,000	16,000,000	
04021M-AG-3	ARES CLO LTD 2024-ALF8 C	D	12/19/2024	NOMURA	XXX	10,000,000	10,000,000	
04021M-AJ-7	ARES CLO LTD 2024-ALF8 D1	D	12/19/2024	NOMURA	XXX	25,000,000	25,000,000	
04621W-AD-2	ASSURED GUARANTY US HLDG		04/19/2024	MORGAN STANLEY	XXX	4,274	5,000	56
054536-AA-5	AXA SA AVY 4 7/8 12/06/28	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,996	5,000	63
05684P-AU-0	BAIN CAPITAL CREDIT CLO, LIMIT 2021-6A D		12/03/2024	SOCIETE GENERAL	XXX	5,000,000	5,000,000	
05875U-AA-2	BALLYROCK LTD 2021-1A D	D	12/13/2024	Various	XXX	1,007,736	1,000,000	9,479
05964H-AV-7	BANCO SANTANDER SA 6.921% 08/08/33	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,237	5,000	
06744B-AG-8	BARDIN HILL CLO LTD 2021-2A D		11/01/2024	DIRECT	XXX	1,896,135	1,900,000	9,867
06759J-AW-8	BABSON CLO LTD 2019-1A DR		11/01/2024	DIRECT	XXX	9,940,868	9,900,000	77,573
06759K-AE-5	BABSON CLO LTD 2019-1A ER	D	12/13/2024	Various	XXX	4,711,065	4,700,000	49,397
06763H-AU-0	BABSON CLO LTD 2022-4A D1R	C	09/27/2024	BANK OF AMERICA	XXX	8,000,000	8,000,000	
067936-AG-9	BABSON CLO LTD 2024-2A C	C	05/31/2024	BARCLAYS CAPITAL INC	XXX	5,000,000	5,000,000	
067936-AJ-3	BABSON CLO LTD 2024-2A D	C	05/31/2024	BARCLAYS CAPITAL INC	XXX	5,000,000	5,000,000	
07090A-AY-9	BATTALION CLO LTD 2019-14A DR		11/01/2024	DIRECT	XXX	1,880,361	1,900,000	11,764
07132E-AQ-8	BATTALION CLO LTD 2015-9A		09/20/2024	DIRECT	XXX	500,499	500,000	9,058
07132L-AS-8	BATTALION CLO LTD BATLN 2017-11A DR		11/01/2024	DIRECT	XXX	7,786,205	7,820,000	44,293
08179L-AS-0	BENEFIT STREET PARTNERS CLO LT 2018-14A		09/03/2024	WELLS FARGO	XXX	11,000,000	11,000,000	
08182B-BE-7	BENEFIT STREET PARTNERS CLO LT 2019-17A	C	09/19/2024	NATIXIS CAPITAL MARKETS	XXX	10,000,000	10,000,000	
08182D-AJ-3	BENEFIT STREET PARTNERS CLO LT 2015-6BR		01/10/2024	BANK OF AMERICA	XXX	7,003,500	7,000,000	155,615
08182R-AS-2	BENEFIT STREET PARTNERS CLO LT 2019-19A		05/09/2024	JP MORGAN CHASE	XXX	7,550,000	7,550,000	
08182Y-AE-8	BENEFIT STREET PARTNERS CLO LT 2024-35A		04/25/2024	Various	XXX	8,000,000	8,000,000	
08182Y-AG-3	BENEFIT STREET PARTNERS CLO LT 2024-35A		04/25/2024	JP MORGAN CHASE	XXX	9,500,000	9,500,000	
08186Q-AE-1	BENEFIT STREET PARTNERS CLO LT 2019-18A	D	12/13/2024	Various	XXX	1,009,536	1,000,000	9,930
08186R-AW-9	BENEFIT STREET PARTNERS CLO LT 2020-21A		09/20/2024	DIRECT	XXX	902,551	900,000	16,489
08187A-AA-3	BENEFIT STREET PARTNERS CLO LT 2021-25A	D	12/13/2024	Various	XXX	2,273,837	2,250,000	22,535
081917-AG-1	BENEFIT STREET PARTNERS CLO LT 2017-12BR		08/07/2024	WELLS FARGO	XXX	13,000,000	13,000,000	
081922-AG-1	BENEFIT STREET PARTNERS CLO LT 2024-36A		10/23/2024	Mizuho International PLC	XXX	12,000,000	12,000,000	
081922-AJ-5	BENEFIT STREET PARTNERS CLO LT 2024-36A		10/23/2024	Mizuho International PLC	XXX	12,000,000	12,000,000	
09077C-AY-8	BIRCH GROVE CLO LTD. 2022-4A D1R		06/05/2024	JP MORGAN CHASE	XXX	11,000,000	11,000,000	
09077L-AU-6	BIRCH GROVE CLO LTD. 2021-2A D1R		08/13/2024	GOLDMAN SACHS & CO	XXX	5,000,000	5,000,000	
09261M-AE-6	BLACKROCK RAINIER CLO LTD 2021-6A C		09/20/2024	DIRECT	XXX	4,277,203	4,270,000	69,882
12481J-AG-6	CBAM CLO MANAGEMENT 2017-3A ER	D	12/13/2024	Various	XXX	33,820,500	34,560,000	243,586
12481L-AE-6	CBAM CLO MANAGEMENT 2017-2A ER	D	12/13/2024	Various	XXX	15,631,468	16,160,000	229,106
12481P-AA-5	CBAM CLO MANAGEMENT 2017-4A E	D	12/13/2024	Various	XXX	30,023,753	30,780,000	211,778
12481U-AA-4	CBAM CLO MANAGEMENT 2018-5A E	D	12/13/2024	Various	XXX	29,325,239	30,780,000	181,566
12482A-AE-9	CBAM CLO MANAGEMENT 2018-6A ER	D	12/13/2024	CROSS TRADES	XXX	8,494,987	8,470,000	178,949
12482G-AC-0	CBAM CLO MANAGEMENT 2018-7I E	D	12/13/2024	Various	XXX	19,194,275	20,088,000	99,099
12529Q-AJ-8	CFIP CLO LTD 2021-1A D		11/01/2024	DIRECT	XXX	2,991,914	3,000,000	18,694
12550A-BM-7	CIFC FUNDING LTD 2014-5A D1R3	C	06/28/2024	BNP PARIBAS SEC CORP	XXX	10,000,000	10,000,000	
12550A-BP-0	CIFC FUNDING LTD 2014-5A D2R3		09/12/2024	RBC CAPITAL MARKETS LLC	XXX	4,567,500	4,500,000	80,357
12554F-AE-1	CIFC FUNDING LTD 2019-2A ER	D	12/13/2024	Various	XXX	1,008,173	1,000,000	9,148
12555X-AY-7	CIFC FUNDING LTD 2019-6A D1R		05/22/2024	JP MORGAN CHASE	XXX	10,000,000	10,000,000	
12562R-AS-4	CIFC FUNDING LTD 2020-4A DR		12/03/2024	BARCLAYS CAPITAL INC	XXX	11,000,000	11,000,000	
12563E-AU-7	CIFC FUNDING LTD 2021-1A D1R		05/31/2024	BANK OF AMERICA	XXX	12,000,000	12,000,000	
12564D-AG-9	CIFC FUNDING LTD 2021-3A D		01/30/2024	BARCLAYS CAPITAL INC	XXX	2,500,588	2,510,000	9,567

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12567H-AJ-1	CIFC FUNDING LTD 2021-7A D		11/01/2024	DIRECT	XXX	1,905,318	1,900,000	10,264
12567Q-AA-0	CIFC FUNDING LTD 2022-2A E	D	12/13/2024	Various	XXX	1,083,691	1,075,000	8,548
12570X-AG-7	CIFC FUNDING LTD 2024-1A D	C	02/22/2024	BARCLAYS CAPITAL INC	XXX	8,000,000	8,000,000	
12572G-AU-1	CIFC FUNDING LTD 2022-5A DR		01/19/2024	MORGAN STANLEY	XXX	3,000,000	3,000,000	
13876X-AN-1	CANYON CAPITAL CLO LTD CANYC 2021-2A D		11/01/2024	DIRECT	XXX	3,690,966	3,680,000	27,880
13887T-BA-4	CANYON CAPITAL CLO LTD 2019-1A D1RR		07/08/2024	GOLDMAN SACHS & CO	XXX	7,000,000	7,000,000	
13887T-BC-0	CANYON CAPITAL CLO LTD 2019-1A D2RR		09/12/2024	RBC CAPITAL MARKETS LLC	XXX	8,120,000	8,000,000	139,352
143117-AA-7	CARLYLE GLOBAL MARKET STRATEGI 2021-8A E	D	12/13/2024	Various	XXX	8,013,577	7,946,000	68,462
14311U-BG-2	CARLYLE GLOBAL MARKET STRATEGI 2016-3A D		11/27/2024	CIBC WORLD MARKETS INC	XXX	7,000,000	7,000,000	
14312Q-AG-8	CARLYLE GLOBAL MARKET STRATEGI 2021-8A D		11/01/2024	Various	XXX	7,613,797	7,620,000	25,210
143133-AW-6	CARLYLE GLOBAL MARKET STRATEGI 2021-6A D	D	12/18/2024	NOMURA	XXX	21,000,000	21,000,000	
143134-AA-2	CARLYLE GLOBAL MARKET STRATEGI 2021-6A E	D	12/13/2024	Various	XXX	3,616,207	3,600,000	26,295
14314F-BG-2	CARLYLE GLOBAL MARKET STRATEGI 2017-3A D		08/15/2024	NOMURA	XXX	10,000,000	10,000,000	
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI 2017-4A C		11/01/2024	DIRECT	XXX	1,455,318	1,450,000	10,131
14315R-AW-1	CARLYLE GLOBAL MARKET STRATEGI 2018-4A D		08/15/2024	JP MORGAN CHASE	XXX	7,000,000	7,000,000	
14316B-AU-9	CARLYLE GLOBAL MARKET STRATEGI 2019-1A C		02/01/2024	Baird	XXX	5,265,750	5,250,000	18,231
14316M-AQ-4	CARLYLE GLOBAL MARKET STRATEGI 2021-1A B		10/18/2024	BARCLAYS CAPITAL INC	XXX	10,000,000	10,000,000	
14316W-AG-4	CARLYLE GLOBAL MARKET STRATEGI 2021-7A C		11/01/2024	DIRECT	XXX	1,453,758	1,450,000	10,509
14316X-AA-5	CARLYLE GLOBAL MARKET STRATEGI 2021-7A D	D	12/13/2024	Various	XXX	4,527,522	4,500,000	54,390
14316Y-AS-4	CARLYLE GLOBAL MARKET STRATEGI 2021-10A		12/04/2024	CITIGROUP GLOBAL MARKETS	XXX	3,500,000	3,500,000	
14316Y-AU-9	CARLYLE GLOBAL MARKET STRATEGI 2021-10A		12/04/2024	CITIGROUP GLOBAL MARKETS	XXX	15,000,000	15,000,000	
14318A-AA-3	CARLYLE GLOBAL MARKET STRATEGI 2021-5A E	D	12/13/2024	Various	XXX	4,257,230	4,230,000	22,375
14318R-AG-3	CARLYLE GLOBAL MARKET STRATEGI 2023-1A C		06/28/2024	DIRECT	XXX	549,542	541,000	9,149
14987L-AL-5	CBAM CLO MANAGEMENT LLC 2017-1A D1R2		11/05/2024	CITIGROUP GLOBAL MARKETS	XXX	16,250,000	16,250,000	
17181U-AJ-7	CIFC FUNDING LTD 2024-2A D	C	03/26/2024	RBC CAPITAL MARKETS LLC	XXX	5,000,000	5,000,000	
191241-AH-1	COCA-COLA FEMSA SAB CV KOF 2 3/4 01/22/3	D	01/10/2024	GOLDMAN SACHS & CO	XXX	4,483	5,000	65
251526-CT-4	DEUTSCHE BANK NY DB 7.079 02/10/34		02/06/2024	GOLDMAN SACHS & CO	XXX	5,064	5,000	175
26243E-AC-5	DRYDEN SENIOR LOAN FUND 2017-53A C		11/01/2024	DIRECT	XXX	3,750,555	3,750,000	15,854
28623R-AL-2	ELEVATION CLO LTD 2021-14A D1		11/01/2024	DIRECT	XXX	4,403,967	4,400,000	26,477
289913-AJ-4	ELMWOOD CLO 29 LTD 2021-1A CR		04/24/2024	Various	XXX	10,000,000	10,000,000	
289913-AL-9	ELMWOOD CLO 29 LTD 2021-1A D1R		04/24/2024	RBC CAPITAL MARKETS LLC	XXX	18,500,000	18,500,000	
29001E-AG-2	ELMWOOD CLO 33 LTD 2024-9A D1R		08/20/2024	RBC CAPITAL MARKETS LLC	XXX	10,750,000	10,750,000	
29001X-AS-4	ELMWOOD CLO 17 LTD 2022-4A D1R		07/01/2024	BNP PARIBAS SEC CORP	XXX	10,000,000	10,000,000	
29002Q-AS-5	ELMWOOD CLO 24 LTD 2023-3A D1R		11/26/2024	RBC CAPITAL MARKETS LLC	XXX	3,500,000	3,500,000	
29002A-AS-3	ELMWOOD CLO 20 LTD 2022-7A DR		01/25/2024	RBC CAPITAL MARKETS LLC	XXX	8,000,000	8,000,000	
29002H-BC-2	ELMWOOD CLO III LTD 2019-3A CRR		06/06/2024	NOMURA	XXX	5,000,000	5,000,000	
29002H-BE-8	ELMWOOD CLO III LTD 2019-3A DRR		06/06/2024	NOMURA	XXX	10,000,000	10,000,000	
29002Q-BA-6	ELMWOOD CLO VII LTD. 2020-4A D1RR	C	09/26/2024	RBC CAPITAL MARKETS LLC	XXX	2,960,000	2,960,000	
29002U-AQ-3	ELMWOOD CLO 16 LTD 2022-3A DR		02/27/2024	JP MORGAN CHASE	XXX	10,000,000	10,000,000	
29003E-AY-1	ELMWOOD CLO VIII LTD 2021-1A DR		03/08/2024	JP MORGAN CHASE	XXX	1,450,000	1,450,000	
29003X-AA-1	ELMWOOD CLO 14 LTD 2022-1A E	D	12/13/2024	Various	XXX	504,184	500,000	3,753
29004U-AJ-7	ELMWOOD CLO 37 LTD 2024-13A D1	D	12/16/2024	CIBC WORLD MARKETS INC	XXX	14,000,000	14,000,000	
29246A-AU-4	EMPOWER CLO LTD. 2022-1A CR		10/04/2024	GOLDMAN SACHS & CO	XXX	6,000,000	6,000,000	
29266M-AF-6	IBERDROLA INTL BV 6.750% 07/15/36	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,741	5,000	22
33883M-AQ-7	FLATIRON CLO LTD 2020-1A DR	C	03/25/2024	WELLS FARGO	XXX	6,500,000	6,500,000	
33883P-AY-3	FLATIRON CLO LTD 2021-1A D1R		08/29/2024	Mizuho International PLC	XXX	14,650,000	14,650,000	
370910-AJ-0	GENERATE CLO LTD. 2A D1R2		08/06/2024	CITIGROUP GLOBAL MARKETS	XXX	10,000,000	10,000,000	
370912-AG-2	GENERATE CLO LTD. 2024-20A D1	D	12/19/2024	BARCLAYS CAPITAL INC	XXX	19,000,000	19,000,000	
37148B-AJ-9	GENERATE CLO 4 LTD 4A D1RR		07/02/2024	GOLDMAN SACHS & CO	XXX	3,000,000	3,000,000	
37148E-AW-4	GENERATE CLO 8 LTD 8A D1R2		11/04/2024	GOLDMAN SACHS & CO	XXX	15,000,000	15,000,000	
37149H-AS-5	GENERATE CLO LTD. 2023-11A D1R		09/06/2024	JP MORGAN CHASE	XXX	10,000,000	10,000,000	
37149P-AG-3	GENERATE CLO LTD. 2024-17A D1		07/24/2024	GOLDMAN SACHS & CO	XXX	14,500,000	14,500,000	
37149Q-AG-1	GENERATE CLO LTD. 2024-14A D		01/30/2024	CITIGROUP GLOBAL MARKETS	XXX	10,300,000	10,300,000	
38136H-AL-3	GOLDENTREE LOAN MANAGEMENT US 2017-1A ER	D	12/13/2024	Various	XXX	3,029,000	3,000,000	23,365
38138C-AA-6	GOLDENTREE LOAN MANAGEMENT US 2019-4A E	D	12/13/2024	Various	XXX	1,380,563	1,375,000	28,190
38138T-AY-7	GOLDENTREE LOAN MANAGEMENT US 2021-10A D		09/06/2024	WELLS FARGO	XXX	14,000,000	14,000,000	
38139E-AJ-2	GOLDENTREE LOAN MANAGEMENT US 2024-22A C		10/03/2024	BNP PARIBAS SEC CORP	XXX	10,000,000	10,000,000	
38139E-AL-7	GOLDENTREE LOAN MANAGEMENT US 2024-22A D		10/03/2024	BNP PARIBAS SEC CORP	XXX	8,000,000	8,000,000	
381733-AN-4	GOLUB CAPITAL PARTNERS CLO, LT 2022-60A		05/23/2024	BANK OF AMERICA	XXX	5,900,000	5,900,000	
40169C-AE-6	GUGGENHEIM CLO LTD 2021-4A B		10/01/2024	No Broker	XXX	610,017	610,017	10,230
40441A-AA-8	HPS LOAN MANAGEMENT LTD 2021-16A E	D	12/13/2024	Various	XXX	749,791	750,000	18,284
42086N-AN-8	HAYFIN KINGSLAND XI LTD 2019-2A DR		10/21/2024	DIRECT	XXX	14,502,784	14,500,000	23,793

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
42088A-AJ-3	HAYFIN US XIV LTD 2021-14A D		11/01/2024	DIRECT	XXX	4,007,136	4,000,000	42,276
442913-AG-4	HPS LOAN MANAGEMENT LTD 2024-21A D1A	C	09/25/2024	WELLS FARGO	XXX	15,000,000	15,000,000	
442924-AQ-9	HPS LOAN MANAGEMENT LTD 2024-19A D1	C	03/22/2024	MORGAN STANLEY	XXX	4,500,000	4,500,000	
449249-AG-6	ICG US CLO LTD 2021-3A D		11/01/2024	DIRECT	XXX	3,584,246	3,600,000	22,612
449249-AJ-0	ICG US CLO LTD 2021-3A E	D	12/13/2024	CROSS TRADES	XXX	886,085	880,000	16,904
449303-AJ-5	ICG US CLO LTD 2021-1A D		09/20/2024	DIRECT	XXX	2,076,265	2,190,000	39,190
45262B-AG-8	IMPERIAL BRANDS FIN PLC	D	06/24/2024	Various	XXX	3,987,560	4,000,000	
45262B-AH-6	IMPERIAL BRANDS FIN PLC	D	06/24/2024	Various	XXX	17,910,000	18,000,000	
456837-BH-5	ING GROEP NV INTNED 6.114 09/11/34	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,212	5,000	125
46148A-AG-8	INVESCO CLO LTD 2024-2A C		04/05/2024	Various	XXX	12,000,000	12,000,000	
46148A-AJ-2	INVESCO CLO LTD 2024-2A D		04/05/2024	GOLDMAN SACHS & CO	XXX	12,000,000	12,000,000	
46590X-AX-4	JBS USA HOLD/FOOD/LUX CO		02/06/2024	GOLDMAN SACHS & CO	XXX	4,990	5,000	60
46656T-AK-2	JCP DIRECT LENDING CLO LLC 2023-1I B		06/17/2024	DIRECT	XXX	2,933,174	2,933,174	
46656T-AM-8	JCP DIRECT LENDING CLO LLC 2023-1I C		06/17/2024	DIRECT	XXX	2,373,399	2,373,399	
47048J-BD-4	JAMESTOWN CLO LTD 2016-9A CRR		11/01/2024	DIRECT	XXX	2,258,475	2,250,000	12,776
47048X-AU-6	JAMESTOWN CLO LTD 2019-14A CR		11/01/2024	DIRECT	XXX	3,863,451	3,850,000	24,919
48250R-BJ-4	KKR FINANCIAL CLO LTD 12 CR2		11/01/2024	DIRECT	XXX	1,038,681	1,037,037	4,749
48251F-AQ-4	KKR FINANCIAL CLO LTD 17 DR		09/20/2024	DIRECT	XXX	4,009,516	4,000,000	74,025
48254L-AG-0	KKR FINANCIAL CLO LTD 35A D		11/01/2024	DIRECT	XXX	3,460,092	3,450,000	20,676
48254L-AJ-4	KKR FINANCIAL CLO LTD 35A E	D	12/13/2024	Various	XXX	12,055,809	12,012,000	83,208
48254Q-AE-4	KKR FINANCIAL CLO LTD 33A D		11/01/2024	DIRECT	XXX	4,009,712	4,000,000	24,509
48254T-AA-6	KKR FINANCIAL CLO LTD 33A E	D	12/13/2024	Various	XXX	7,252,332	7,250,000	58,050
48254X-AA-7	KKR FINANCIAL CLO LTD 36A E	D	12/13/2024	Various	XXX	2,008,364	2,000,000	20,763
48255M-AA-0	KKR FINANCIAL CLO LTD 2022-41A E	D	12/13/2024	Various	XXX	3,580,484	3,600,000	26,225
48255V-AW-2	KKR FINANCIAL CLO LTD 2023-46A D1R		08/16/2024	CITIGROUP GLOBAL MARKETS	XXX	10,000,000	10,000,000	
482937-AD-1	KKR FINANCIAL CLO LTD 32A D1R		04/11/2024	BANK OF AMERICA	XXX	15,000,000	15,000,000	
510800-AG-0	THL CREDIT LAKE SHORE MM CLO I THLLS 201		11/01/2024	DIRECT	XXX	4,007,229	4,000,000	29,918
510800-AJ-4	THL CREDIT LAKE SHORE MM CLO I THLLS 201		11/01/2024	DIRECT	XXX	2,002,809	2,000,000	17,216
510803-AA-7	THL CREDIT LAKE SHORE MM CLO I THLLS 201	D	12/13/2024	Various	XXX	1,064,541	1,044,000	9,308
53944Y-AP-8	LLOYDS BANKING GROUP PLC	D	01/10/2024	GOLDMAN SACHS & CO	XXX	4,583	5,000	14
542798-AG-8	LONG POINT PARK CLO LTD 2017-1A B		11/01/2024	DIRECT	XXX	4,007,204	4,000,000	15,421
55791O-AU-0	MADISON PARK FUNDING LTD 2022-60A CR		10/04/2024	NOMURA	XXX	10,000,000	10,000,000	
55791O-AW-6	MADISON PARK FUNDING LTD 2022-60A D1R		11/18/2024	CITIGROUP GLOBAL MARKETS	XXX	16,108,000	16,000,000	85,287
55817A-BJ-2	MADISON PARK FUNDING LTD 2018-32A D2		07/24/2024	NOMURA	XXX	8,000,000	8,000,000	
55819F-AW-1	MADISON PARK FUNDING LTD 2022-55A CR		07/09/2024	NOMURA	XXX	8,000,000	8,000,000	
55819F-AY-7	MADISON PARK FUNDING LTD 2022-55A D1R		07/09/2024	NOMURA	XXX	8,000,000	8,000,000	
55819M-AY-2	MADISON PARK FUNDING LTD 2019-35A DR		02/01/2024	Baird	XXX	7,000,000	7,000,000	23,355
55819X-BQ-4	MADISON PARK FUNDING LTD 2016-22A D1R2	D	12/20/2024	WELLS FARGO	XXX	15,000,000	15,000,000	
55820J-BL-3	MADISON PARK FUNDING LTD 2016-21A C1RR		09/20/2024	Various	XXX	15,003,855	15,000,000	271,734
55821A-AU-2	MADISON PARK FUNDING LTD 2018-28A CR		11/26/2024	NOMURA	XXX	10,000,000	10,000,000	
55821A-AW-8	MADISON PARK FUNDING LTD 2018-28A D1R		11/26/2024	NOMURA	XXX	20,000,000	20,000,000	
55821C-AE-4	ATRIUM CDO CORP 9A CR2		09/16/2024	JP MORGAN CHASE	XXX	7,871,041	7,862,000	31,984
55821G-AL-9	MADISON PARK FUNDING LTD 2021-51A D		01/31/2024	GOLDMAN SACHS & CO	XXX	3,896,373	3,900,000	13,075
55821M-AA-0	MADISON PARK FUNDING LTD 2021-38A E	D	12/13/2024	Various	XXX	3,621,588	3,600,000	23,030
55821N-AA-8	MADISON PARK FUNDING LTD 2021-39A E	D	12/13/2024	Various	XXX	6,394,546	6,388,000	135,044
55821T-AU-1	MADISON PARK FUNDING LTD 2018-30A D1R		08/15/2024	JP MORGAN CHASE	XXX	5,000,000	5,000,000	
55821U-AG-9	MADISON PARK FUNDING LTD 2021-48A D		09/20/2024	DIRECT	XXX	10,014,860	10,000,000	166,077
55822A-AS-6	MADISON PARK FUNDING LTD 2020-46A DR		11/01/2024	DIRECT	XXX	1,806,165	1,800,000	15,420
55822B-AJ-4	MADISON PARK FUNDING LTD 2021-52A D		11/01/2024	DIRECT	XXX	1,907,021	1,900,000	10,851
55822X-AG-2	MADISON PARK FUNDING LTD 2024-68A C	D	12/04/2024	BNP PARIBAS SEC CORP	XXX	5,000,000	5,000,000	
55822X-AJ-6	MADISON PARK FUNDING LTD 2024-68A D1	D	12/04/2024	BNP PARIBAS SEC CORP	XXX	20,000,000	20,000,000	
55954N-AQ-2	MAGNETITE CLO LTD 2019-23A DR		02/01/2024	BANK OF AMERICA	XXX	5,002,750	5,000,000	13,194
55954V-AA-9	MAGNETITE CLO LTD 2023-34A E	D	12/13/2024	Various	XXX	1,539,421	1,504,800	9,382
56577N-AW-4	MARANON LOAN FUNDING LTD 2021-3A CR		08/30/2024	WELLS FARGO	XXX	16,000,000	16,000,000	
56577N-AY-0	MARANON LOAN FUNDING LTD 2021-3A DR		08/30/2024	WELLS FARGO	XXX	11,940,000	12,000,000	
56582F-AE-4	MARANON LOAN FUNDING LTD 2024-1A C		07/08/2024	Various	XXX	10,995,000	11,000,000	
56582F-AG-9	MARANON LOAN FUNDING LTD 2024-1A D		07/08/2024	Various	XXX	28,996,250	29,000,000	
56590A-AA-3	MARANON LOAN FUNDING LTD 2024-1A E	D	07/08/2024	Various	XXX	28,996,250	29,000,000	
566069-AG-5	MARBLE POINT CLO XX LTD 2021-1A D1		11/01/2024	DIRECT	XXX	3,223,266	3,220,000	16,850
56607B-AS-3	MARBLE POINT CLO LTD 2019-2A D1R		11/01/2024	DIRECT	XXX	1,902,095	1,900,000	11,807
59803A-BQ-4	MIDOCEAN CREDIT CLO 2019-10A D1RR		06/21/2024	MORGAN STANLEY	XXX	15,000,000	15,000,000	
60687Y-DB-2	MIZUHO FINANCIAL GROUP	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,158	5,000	26

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
63254A-AS-7	NATIONAL AUSTRALIA BK/NY		02/06/2024	GOLDMAN SACHS & CO	XXX	4,745	5,000	9
636274-AE-2	NATIONAL GRID PLC 5.809% 06/12/33	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,172	5,000	45
63942Y-AJ-3	NAVESINK CLO, LIMITED 2024-2A D1		02/22/2024	GOLDMAN SACHS & CO	XXX	750,000	750,000	
64130D-CA-6	NEUBERGER BERMAN CLO LTD 2016-21A D1R3		11/18/2024	NOMURA	XXX	12,500,000	12,500,000	
64130X-BA-3	NEUBERGER BERMAN CLO LTD 2018-29A D1R		11/26/2024	WELLS FARGO	XXX	8,500,000	8,500,000	
64133J-AQ-7	NEUBERGER BERMAN CLO LTD 2020-36A ER2	D	12/13/2024	Various	XXX	2,006,721	2,000,000	8,157
64134M-AG-1	NEUBERGER BERMAN CLO LTD 2021-45A D		11/01/2024	DIRECT	XXX	3,122,797	3,100,000	13,603
64135N-AJ-2	NEUBERGER BERMAN LOAN ADVISERS 2024-2A D		04/11/2024	Various	XXX	16,750,000	16,750,000	
64135N-AJ-2	NEUBERGER BERMAN LOAN ADVISERS 2024-2A D		04/11/2024	No Broker	XXX	250,000	250,000	3,058
65023P-AU-4	NEWARK BSL CLO 2 LTD. 2017-1A CR		09/20/2024	DIRECT	XXX	1,004,075	1,000,000	15,460
668468-AG-6	NORTHWOODS CAPITAL LTD 2021-25A D		11/01/2024	DIRECT	XXX	1,203,884	1,200,000	7,119
66860J-AW-8	NORTHWOODS CAPITAL LTD 2018-11BA D1R		07/03/2024	CIBC WORLD MARKETS INC	XXX	18,630,000	18,630,000	
66860X-AJ-6	NORTHWOODS CAPITAL LTD 2021-27A C		04/19/2024	Various	XXX	4,850,000	4,850,000	6,409
66860X-AL-1	NORTHWOODS CAPITAL LTD WOODS 2021-27A D		11/01/2024	DIRECT	XXX	2,447,526	2,450,000	17,941
66860Y-AA-3	NORTHWOODS CAPITAL LTD WOODS 2021-27A E	D	12/13/2024	Various	XXX	7,514,821	7,946,000	66,330
67078A-AF-0	NVENT FINANCE SARL 5.650% 05/15/33	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,094	5,000	65
67098D-BL-6	OAK HILL CREDIT PARTNERS 2019-4A D1R2		11/25/2024	NOMURA	XXX	20,000,000	20,000,000	
67100S-AJ-5	OAK HILL CREDIT PARTNERS 2024-19A D1		05/31/2024	BANK OF AMERICA	XXX	5,900,000	5,900,000	
67100S-AN-6	OAK HILL CREDIT PARTNERS 2024-19A C		05/31/2024	BANK OF AMERICA	XXX	6,600,000	6,600,000	
67109B-DJ-0	OHA LOAN FUNDING LTD 2015-1A DR3		02/01/2024	GOLDMAN SACHS & CO	XXX	5,008,500	5,000,000	20,710
67109F-BE-4	OHA CREDIT PARTNERS LTD 2015-11A D1R2		05/06/2024	CIBC WORLD MARKETS INC	XXX	3,750,000	3,750,000	
67110N-BM-6	OAK HILL CREDIT PARTNERS 2016-13A D1R2		08/22/2024	BARCLAYS CAPITAL INC	XXX	4,500,000	4,500,000	
67110U-BG-3	OHA LOAN FUNDING LTD 2016-1A D1R2		05/20/2024	BANK OF AMERICA	XXX	6,000,000	6,000,000	
67112K-AK-5	OCP CLO LTD 2018-15A D1R	D	12/20/2024	CIBC WORLD MARKETS INC	XXX	7,000,000	7,000,000	
67115W-BA-7	OAK HILL CREDIT PARTNERS 2018-1A D1R		03/15/2024	BARCLAYS CAPITAL INC	XXX	8,000,000	8,000,000	
67120K-AJ-8	OCP CLO LTD 2024-38A C		11/19/2024	Mizuho International PLC	XXX	11,320,000	11,320,000	
67401R-AW-4	OAKTREE CLO LTD 2022-3A D1R		08/23/2024	JP MORGAN CHASE	XXX	11,000,000	11,000,000	
67402J-AU-5	OAKTREE CLO LTD 2021-1A C1R		11/25/2024	DIRECT	XXX	10,000,000	10,000,000	
67402J-AW-1	OAKTREE CLO LTD 2021-1A D1R		11/25/2024	DIRECT	XXX	10,000,000	10,000,000	
67403H-AE-4	OAKTREE CLO LTD 2024-28A C		11/21/2024	BARCLAYS CAPITAL INC	XXX	7,000,000	7,000,000	
67573L-AJ-8	OCTAGON INVESTMENT PARTNERS 43 2019-1A D		09/20/2024	DIRECT	XXX	12,520,038	12,500,000	209,916
67576X-AS-9	OCTAGON INVESTMENT PARTNERS 47 2020-1A D		11/01/2024	DIRECT	XXX	4,147,205	4,150,000	24,188
67576X-BG-4	OCTAGON INVESTMENT PARTNERS 47 2020-1A D	D	12/20/2024	WELLS FARGO	XXX	18,500,000	18,500,000	
67577Y-AA-5	OCTAGON 67 LTD 2023-1A E	D	12/13/2024	Various	XXX	3,691,940	3,600,000	101,245
67578F-AU-1	OCTAGON INVESTMENT PARTNERS 49 2020-5A D		02/06/2024	JP MORGAN CHASE	XXX	8,000,000	8,000,000	73,799
67578M-AA-0	OCTAGON INVESTMENT PARTNERS 51 2021-1A E	D	12/13/2024	Various	XXX	8,018,676	8,030,000	63,679
67590B-AY-6	OCTAGON INVESTMENT PARTNERS XV 2013-1A D		11/01/2024	DIRECT	XXX	2,958,414	3,000,000	25,663
67590E-BN-3	OCTAGON INVESTMENT PARTNERS XV OCT15 201		11/01/2024	DIRECT	XXX	1,002,556	1,000,000	6,531
675935-AY-6	OCTAGON 60 LTD 2022-1A D1R	C	09/27/2024	NOMURA	XXX	8,000,000	8,000,000	
67595O-AA-7	OCTAGON 68 LTD 2023-1A E	D	12/13/2024	Various	XXX	2,568,597	2,500,000	20,289
67706X-BA-0	OAK HILL CREDIT PARTNERS 2017-14A D2R		09/12/2024	RBC CAPITAL MARKETS LLC	XXX	7,612,500	7,500,000	82,810
67707B-AP-5	OAK HILL CREDIT PARTNERS 2017-15A CR		02/16/2024	Various	XXX	25,000,000	25,000,000	
67707B-AR-1	OAK HILL CREDIT PARTNERS 2017-15A D1R		02/16/2024	BANK OF AMERICA	XXX	10,000,000	10,000,000	
67707C-AW-8	OAK HILL CREDIT OAKC 2014-10RA D1R		09/20/2024	DIRECT	XXX	4,009,484	4,000,000	63,975
67707G-BA-6	OAK HILL CREDIT PARTNERS 2021-8A D1R	D	12/13/2024	CIBC WORLD MARKETS INC	XXX	2,000,000	2,000,000	
67707L-AE-8	OAK HILL CREDIT PARTNERS 2021-10A D2		11/01/2024	DIRECT	XXX	1,293,115	1,300,000	11,106
68626B-AG-1	ORION CLO LTD. 2024-3A D		05/03/2024	JP MORGAN CHASE	XXX	6,000,000	6,000,000	
68626D-AA-0	ORION CLO LTD. 2024-3A E	D	12/13/2024	Various	XXX	6,058,052	6,000,000	148,900
68633O-AN-1	ORIX CORP 2.250% 03/09/31	D	02/06/2024	GOLDMAN SACHS & CO	XXX	4,240	5,000	47
69688F-AG-5	PALMER SQUARE CLO LTD 2021-3A D		01/31/2024	BANK OF AMERICA	XXX	2,639,003	2,650,000	10,669
69701T-AL-7	PALMER SQUARE CLO LTD 2020-3A DR2	D	12/13/2024	Various	XXX	476,082	462,500	8,025
69701U-AA-8	PALMER SQUARE CLO LTD 2021-1A D	D	12/13/2024	Various	XXX	2,317,395	2,312,500	17,219
69703L-AG-3	PALMER SQUARE CLO LTD 2024-2A C		05/30/2024	MORGAN STANLEY	XXX	6,250,000	6,250,000	
69703L-AJ-7	PALMER SQUARE CLO LTD 2024-2A D1		05/30/2024	MORGAN STANLEY	XXX	6,000,000	6,000,000	
70019K-AJ-6	PARK BLUE CLO LTD 2024-6A D1	D	12/16/2024	JP MORGAN CHASE	XXX	10,000,000	10,000,000	
709629-AS-8	PENTAIR FINANCE SARL 5.900% 07/15/32	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,199	5,000	19
71531Q-AD-3	PERSHING SQUARE HOLDINGS PSHNA 3 1/4 11/	D	10/09/2024	CROSS TRADES	XXX	1,303,372	1,500,000	19,771
72583U-AJ-6	PIXLEY PARK CLO LTD 2024-1A C	D	11/27/2024	NOMURA	XXX	18,000,000	18,000,000	
72583U-AL-1	PIXLEY PARK CLO LTD 2024-1A D1	D	11/27/2024	NOMURA	XXX	36,000,000	36,000,000	
74980W-AA-6	RR LTD 2021-15A D 11.118% 04/15/36	D	12/13/2024	Various	XXX	1,445,847	1,440,000	10,278
75010K-AJ-4	RAD CLO LTD 2019-6A CR		10/11/2024	GREENSLEDGE CAPITAL MARKETS	XXX	12,000,000	12,000,000	
75010K-AL-9	RAD CLO LTD 2019-6A D1R		10/11/2024	GREENSLEDGE CAPITAL MARKETS	XXX	4,000,000	4,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75884Y-AG-3	REGATTA XX FUNDING LTD 2021-2A D		11/01/2024	DIRECT	XXX	1,254,324	1,250,000	8,850
75885A-AA-7	REGATTA XX FUNDING LTD 2021-2A E	D	12/13/2024	Various	XXX	3,030,971	3,000,000	28,514
75887P-AN-4	REGATTA VI FUNDING LTD. 2016-1A ER2	D	12/13/2024	Various	XXX	7,237,670	7,200,000	39,797
75888C-AA-0	REGATTA XIX FUNDING LTD 2022-1A E	D	12/13/2024	Various	XXX	2,528,967	2,500,000	19,673
758968-AU-5	REGATTA XXII FUNDING LTD. 2022-2A DR		10/10/2024	NATIXIS CAPITAL MARKETS	XXX	5,500,000	5,500,000	
758971-AE-5	REGATTA XXIX FUNDING LTD. 2024-3A D1		08/02/2024	NATIXIS CAPITAL MARKETS	XXX	16,500,000	16,500,000	
767201-AT-3	RIO TINTO FIN USA LTD 2.750% 11/02/51	D	02/06/2024	GOLDMAN SACHS & CO	XXX	3,293	5,000	37
76857J-AJ-1	RIVERBANK PARK CLO LTD 2024-1A C		12/18/2024	GOLDMAN SACHS & CO	XXX	7,500,000	7,500,000	
76857J-AL-6	RIVERBANK PARK CLO LTD 2024-1A D		12/18/2024	GOLDMAN SACHS & CO	XXX	15,000,000	15,000,000	
77340E-BG-0	ROCKFORD TOWER CLO LTD 2017-1A DR2B		11/01/2024	DIRECT	XXX	4,101,331	4,100,000	29,896
77340X-AG-9	ROCKFORD TOWER CLO LTD 2024-2A D1		10/01/2024	DEUTSCHE BANK SECURITIES INC	XXX	17,245,000	17,245,000	
77341J-AA-2	ROCKFORD TOWER CLO LTD 2021-1A E	D	12/13/2024	Various	XXX	452,847	450,000	3,462
83012F-AG-3	SIXTH STREET CLO LTD. 2021-17A D		01/31/2024	RBC CAPITAL MARKETS LLC	XXX	2,648,675	2,650,000	7,068
83013G-AG-0	SIXTH STREET CLO LTD. 2024-27A D1		11/01/2024	BANK OF AMERICA	XXX	21,000,000	21,000,000	
83613W-AG-9	SOUND POINT CLO LTD 2014-2RA D		12/13/2024	CROSS TRADES	XXX	1,155,394	1,166,000	15,016
83615P-AG-2	SOUND POINT CLO LTD 2021-3A D		11/01/2024	DIRECT	XXX	1,666,618	1,700,000	8,575
85917P-AA-5	STERIS PLC 2.700% 03/15/31	D	02/06/2024	GOLDMAN SACHS & CO	XXX	4,303	5,000	54
87154E-BA-7	SYMPHONY CLO LTD 2014-15A DR2		11/01/2024	DIRECT	XXX	22,991,559	23,000,000	119,530
87167W-AJ-4	SYMPHONY CLO LTD 2021-25A D		09/20/2024	DIRECT	XXX	700,435	700,000	12,442
87167Y-AA-9	SYMPHONY CLO LTD 2021-25A E	D	12/13/2024	Various	XXX	1,625,813	1,625,000	12,656
87168R-AW-5	SYMPHONY CLO LTD 2022-36A D1R		08/23/2024	BANK OF AMERICA	XXX	11,500,000	11,500,000	
871972-AJ-4	SYMPHONY CLO LTD 2024-44A D		05/20/2024	BNP PARIBAS SEC CORP	XXX	8,000,000	8,000,000	
871987-AE-3	SYMPHONY CLO LTD 2024-42A C		02/13/2024	JP MORGAN CHASE	XXX	3,000,000	3,000,000	
871987-AG-8	SYMPHONY CLO LTD 2024-42A D		02/13/2024	JP MORGAN CHASE	XXX	5,000,000	5,000,000	
87246L-AJ-3	WIND RIVER CLO LTD 2015-1A FR	D	12/13/2024	Various	XXX	6,871,685	8,661,600	55,080
874777-AG-0	TALLMAN PARK CLO, LTD. 2021-1A D		11/01/2024	DIRECT	XXX	7,805,362	7,780,000	46,055
88034P-AB-5	TENCENT MUSIC ENT GRP 2.000% 09/03/30	D	02/06/2024	GOLDMAN SACHS & CO	XXX	4,101	5,000	43
88239M-AN-9	TEXAS DEBT CAPITAL CLO, LTD 2023-2A CR		09/06/2024	BANK OF AMERICA	XXX	10,000,000	10,000,000	
88239M-AQ-2	TEXAS DEBT CAPITAL CLO, LTD 2023-2A D1R		09/06/2024	BANK OF AMERICA	XXX	9,000,000	9,000,000	
88432F-BG-3	WIND RIVER CLO LTD 2015-1A DR		10/21/2024	DIRECT	XXX	5,823,925	5,900,000	9,039
89153V-AV-1	TOTALENERGIES CAP INTL	D	02/06/2024	GOLDMAN SACHS & CO	XXX	3,581	5,000	30
892331-AM-1	TOYOTA MOTOR CORP 1.339% 03/25/26	D	02/06/2024	GOLDMAN SACHS & CO	XXX	4,659	5,000	25
89300F-AE-6	TRALEE CLO LTD 2017-4A C		10/01/2024	No Broker	XXX	561,716	600,000	8,932
89531F-BG-1	TRESTLES CLO LTD 2017-1A D1RR	C	06/11/2024	SCOTIA CAPITAL USA INC	XXX	11,250,000	11,250,000	
89531M-AU-6	TRESTLES CLO LTD 2018-2A D1R		04/29/2024	SCOTIA CAPITAL USA INC	XXX	20,000,000	20,000,000	
89532T-AW-6	TRESTLES CLO LTD 2020-3A CR		10/09/2024	CIBC WORLD MARKETS INC	XXX	8,500,000	8,500,000	
89532T-AY-2	TRESTLES CLO LTD 2020-3A D1R		10/09/2024	CIBC WORLD MARKETS INC	XXX	11,500,000	11,500,000	
89532U-AL-7	TRESTLES CLO LTD 2021-5A D		11/01/2024	DIRECT	XXX	2,998,834	3,000,000	17,759
89532W-AJ-8	TRESTLES CLO LTD 2021-4A D		10/21/2024	DIRECT	XXX	3,000,503	3,000,000	26,766
89532X-AL-1	TRESTLES CLO LTD 2024-7A D1		08/09/2024	JP MORGAN CHASE	XXX	10,000,000	10,000,000	
902133-AZ-0	TYCO ELECTRONICS GROUP S	D	01/10/2024	GOLDMAN SACHS & CO	XXX	4,972	5,000	93
91311Q-AC-9	UNITED UTILITIES PLC 6.875% 08/15/28	D	02/06/2024	GOLDMAN SACHS & CO	XXX	5,358	5,000	165
91734K-AJ-6	BLACKROCK BAKER CLO 2021-1, LT 2021-8A D		10/15/2024	Interest Capitalization	XXX	446,031	446,031	
91734K-AL-1	BLACKROCK BAKER CLO 2021-1, LT 2021-8A E	D	12/13/2024	DIRECT	XXX	3,685,516	3,770,873	41,128
91734K-AL-1	BLACKROCK BAKER CLO 2021-1, LT 2021-8A E	D	10/15/2024	Interest Capitalization	XXX	1,083,158	1,083,158	
92919A-AG-9	VOYA CLO LTD 2021-2A D		11/01/2024	DIRECT	XXX	1,553,660	1,550,000	9,488
92919D-AG-3	VOYA CLO LTD 2021-3A D		11/01/2024	DIRECT	XXX	1,554,812	1,550,000	9,543
94949G-AJ-0	WELLFLEET CLO LTD 2020-1A C		11/01/2024	DIRECT	XXX	9,959,190	10,000,000	55,056
94950C-AJ-5	WELLFLEET CLO LTD 2021-1A D		09/20/2024	DIRECT	XXX	1,077,529	1,100,000	18,514
94951J-AG-5	WELLFLEET CLO LTD 2021-3A D		11/01/2024	DIRECT	XXX	2,981,611	3,000,000	23,110
94951K-AC-1	WELLFLEET CLO LTD 2021-3A E	D	12/13/2024	Various	XXX	7,607,798	7,946,000	72,032
961214-EW-9	WESTPAC BANKING CORP 1.953% 11/20/28	D	02/06/2024	GOLDMAN SACHS & CO	XXX	4,414	5,000	21
97315Y-AA-9	WIND RIVER CLO LTD 2021-2A E	D	12/13/2024	Various	XXX	4,700,677	5,040,000	27,091
97316D-AJ-5	WIND RIVER CLO LTD WINDR 2021-3A D		11/01/2024	DIRECT	XXX	4,942,323	5,000,000	51,095
97316U-AG-3	WIND RIVER CLO LTD 2021-4A D		11/01/2024	DIRECT	XXX	1,519,406	1,550,000	9,432
97316V-AA-4	WIND RIVER CLO LTD 2021-4A E1	D	12/13/2024	Various	XXX	3,969,775	3,960,000	18,594
97718G-AG-8	WISE CLO LTD 2024-2A C	C	06/20/2024	WELLS FARGO	XXX	5,000,000	5,000,000	
97719V-AG-4	WISE CLO LTD 2024-1A C		01/25/2024	Various	XXX	13,000,000	13,000,000	
G9387*-AA-5	VITA YELLOW 2 LIMITED 8.400% 02/28/29	B	12/20/2024	DIRECT	XXX	48,321,055	48,321,055	
G9387*-AA-5	VITA YELLOW 2 LIMITED 8.400% 02/28/29	B	12/31/2024	Interest Capitalization	XXX	304,911	304,911	
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,133,479,402	7,097,305,002	22,789,931

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Hybrid Securities								
03769M-AD-8	APOLLO GLOBAL MANAGEMENT		10/03/2024	JPMORGAN SECURITIES INC	XXX	16,300,000	16,300,000	
29273V-AN-0	ENERGY TRANSFER LP 6.500% 11/15/72		12/20/2024	Various	XXX	11,864,935	11,874,000	120,650
37959G-AG-2	GLOBAL ATLANTIC FIN CO		10/09/2024	Various	XXX	6,106,995	6,000,000	61,003
65339K-DB-3	NEXTERA ENERGY CAPITAL		06/05/2024	Various	XXX	20,500,000	20,500,000	
69331C-AM-0	PG&E CORP PCG 7 3/8 03/15/55		11/13/2024	BANK OF AMERICA	XXX	2,057,260	2,000,000	26,222
816851-BT-5	SEMPRA SRE 6.4 10/01/54		09/04/2024	BARCLAYS CAPITAL INC	XXX	13,000,000	13,000,000	
1309999999 - Bonds - Hybrid Securities						69,829,190	69,674,000	207,875
Bonds - Parent, Subsidiaries and Affiliates								
05597*-AA-6	BH LUXURY RESIDENCES, LLC PRE DEVELOPMEN		10/01/2024	Interest Capitalization	XXX	(247)	(247)	
68291*-AA-3	125 WEST 57TH STREET PROPERTY SENIOR LOA		12/17/2024	Various	XXX	30,307,429	30,307,429	
68291*-AA-3	125 WEST 57TH STREET PROPERTY SENIOR LOA		12/31/2024	Interest Capitalization	XXX	1,928,657	1,928,657	
68291#-AA-9	125 WEST 57TH STREET MEZZ, LLC SENIOR ME		12/17/2024	Various	XXX	37,198,314	37,198,314	
68291#-AA-9	125 WEST 57TH STREET MEZZ, LLC SENIOR ME		12/31/2024	Interest Capitalization	XXX	5,825,689	5,825,689	
68291@-AA-1	125 WEST 57TH STREET MEZZ 2, L JUNIOR ME		12/17/2024	Various	XXX	4,514,623	4,514,623	
68291@-AA-1	125 WEST 57TH STREET MEZZ 2, L JUNIOR ME		12/31/2024	Interest Capitalization	XXX	1,156,692	1,156,692	
07343*-AA-9	BEACH HOTEL ASSOCIATES LLC CONSTRUCTION		12/20/2024	Borrowings	XXX	153,877,786	153,877,786	
07343*-AA-9	BEACH HOTEL ASSOCIATES LLC CONSTRUCTION		12/02/2024	Interest Capitalization	XXX	8,212,501	8,212,501	
12782*-AA-7	CAIN RE LLC 1ST LIEN TERM LOAN		06/28/2024	Interest Capitalization	XXX	12,684,990	12,684,990	
06652*-AB-4	BANNER CREEK BRIDGE, LLC REVOLVER		12/30/2024	DIRECT	XXX	684,000,000	684,000,000	
090552-AB-6	BINNEY PARK CAPITAL, LLC CLASS A NOTES		12/02/2024	Various	XXX	12,846,417	12,846,417	
090552-AD-2	BINNEY PARK CAPITAL, LLC CLASS B NOTES		12/02/2024	DIRECT	XXX	15,414,626	15,414,626	
090552-AF-7	BINNEY PARK CAPITAL, LLC CLASS C NOTES		12/02/2024	DIRECT	XXX	7,704,626	7,704,626	
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						975,672,103	975,672,103	
Bonds - SVO Identified Funds								
81752T-52-8	ELDRIGDE BBB-B CLO ETF CLOZ		12/05/2024	Various		18,502,965		
1619999999 - Bonds - SVO Identified Funds						18,502,965		
Bonds - Unaffiliated Bank Loans								
Bonds - Unaffiliated Certificates of Deposit								
2509999997 - Bonds - Subtotals - Bonds - Part 3						8,414,072,280	8,363,458,325	23,413,414
2509999998 - Bonds - Summary item from Part 5 for Bonds						2,785,274,321	2,793,991,640	3,351,133
2509999999 - Bonds - Subtotals - Bonds						11,199,346,601	11,157,449,965	26,764,547
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred								
172967-PE-5	CITIGROUP INC C 7 5/8 PERP		10/09/2024	CROSS TRADES	413,000.000	441,558		4,899
38148B-AE-8	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GR		10/09/2024	CROSS TRADES	1,749,000.000	1,759,270		16,300
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						2,200,828	XXX	21,199
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred								
05621*-10-8	BHLR INVESTCO, LLC 14.000% 03/03/25		10/01/2024	DIRECT	(1,051.840)	(1,051,835)		
4329999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred						(1,051,835)	XXX	
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						1,148,993	XXX	21,199
4509999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						54,051,835	XXX	
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						55,200,828	XXX	21,199
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other								
31340@-10-2	FEDERAL HOME LOAN OF TOPEKA CLASS A		10/01/2024	DIRECT	6,000.000	600,000	XXX	
31340@-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B		06/13/2024	DIRECT	214.737	21,474	XXX	
31340@-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B		12/31/2024	Stock Dividend	370.263		XXX	
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						621,474	XXX	
Common Stocks - Mutual Funds - Designations Assigned by the SVO								
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								
Common Stocks - Exchange Traded Funds								
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates - Other								

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						621,474	XXX	
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						44,626,326	XXX	
5989999999 - Common Stocks - Subtotals - Common Stocks						45,247,800	XXX	
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						100,448,628	XXX	21,199

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179R-TB-5	GOVERNMENT NATIONAL MORTGAGE A MA3246		12/01/2024	Paydown	XXX	210,273	210,273	226,438	224,410		(14,137)		(14,137)		210,273				5,227	11/20/2045
36179R-VC-0	GOVERNMENT NATIONAL MORTGAGE A MA3311		12/01/2024	Paydown	XXX	343,856	343,856	367,174	363,946		(20,089)		(20,089)		343,856				7,473	12/20/2045
36179R-VD-8	GOVERNMENT NATIONAL MORTGAGE A MA3312		12/01/2024	Paydown	XXX	193,151	193,151	208,301	206,410		(13,259)		(13,259)		193,151				4,250	12/20/2045
36179R-XE-4	GOVERNMENT NATIONAL MORTGAGE A MA3377		12/01/2024	Paydown	XXX	248,762	248,762	265,301	263,035		(14,273)		(14,273)		248,762				5,478	01/20/2046
36179R-XF-1	GOVERNMENT NATIONAL MORTGAGE A MA3378		12/01/2024	Paydown	XXX	291,093	291,093	314,426	311,526		(20,433)		(20,433)		291,093				8,125	01/20/2046
36202C-K5-1	GOVERNMENT NATIONAL MORTGAGE A 2116		12/01/2024	Paydown	XXX	409	409	436	422		(13)		(13)		409				14	11/20/2025
36202C-M9-1	GOVERNMENT NATIONAL MORTGAGE A 2184		12/01/2024	Paydown	XXX	282	282	306	295		(13)		(13)		282				10	03/20/2026
36202C-MA-8	GOVERNMENT NATIONAL MORTGAGE A 2153		12/01/2024	Paydown	XXX	2,072	2,072	2,235	2,156		(84)		(84)		2,072				73	01/20/2026
36203P-D8-3	GOVERNMENT NATIONAL MORTGAGE A 354827		05/01/2024	Paydown	XXX	92	92	96	92						92				2	05/15/2024
38373M-T5-9	GOVERNMENT NATIONAL MORTGAGE A 2008-24 E		12/01/2024	Paydown	XXX	2,593	2,593	2,565	2,577		16		16		2,593				75	11/16/2047
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE A 2010-123		12/01/2024	Paydown	XXX	40,904	40,904	34,152	34,338		6,565		6,565		40,904				870	10/16/2052
38378N-P8-0	GOVERNMENT NATIONAL MORTGAGE A 2014-48 D		12/01/2024	Paydown	XXX	83,090	83,090	77,348	80,871		2,218		2,218		83,090				1,979	03/16/2049
0109999999 - Bonds - U.S. Governments						1,416,577	1,416,577	1,498,778	1,490,078		(73,502)		(73,502)		1,416,577				33,576	XXX
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
010878-BA-3	ALAMEDA CNTY CA 3.820% 08/01/38		03/19/2024	STIFEL NICOLAUS & CO	XXX	262,200	300,000	293,021	294,407		62		62		294,469		(32,269)	(32,269)	7,322	08/01/2038
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						262,200	300,000	293,021	294,407		62		62		294,469		(32,269)	(32,269)	7,322	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3132DW-HH-9	FREDDIE MAC FR SD8332 6.000% 06/01/53		12/01/2024	Paydown	XXX	5,358,680	5,358,680	5,357,843	5,357,757		923		923		5,358,680				205,835	06/01/2053
3132DW-HT-3	FREDDIE MAC FR SD8342 5.500% 07/01/53		12/01/2024	Paydown	XXX	3,637,745	3,637,745	3,632,203	3,632,106		5,639		5,639		3,637,745				122,775	07/01/2053
3132DW-HU-0	FREDDIE MAC FR SD8343 6.000% 07/01/53		12/01/2024	Paydown	XXX	8,510,662	8,510,662	8,503,529	8,503,224		7,439		7,439		8,510,662				330,913	07/01/2053
3132HT-LL-8	FREDDIEMAC STRIP 6.000% 01/15/43		12/01/2024	Paydown	XXX	14,215	14,215	16,486	16,292		(2,077)		(2,077)		14,215				481	01/15/2043
3133BV-4V-4	FREDDIE MAC FR QF8036 5.500% 02/01/53		12/01/2024	Paydown	XXX	141,979	141,979	141,025	141,028		951		951		141,979				4,117	02/01/2053
3133C2-TN-8	FREDDIE MAC FR QG2357 5.500% 05/01/53		12/01/2024	Paydown	XXX	269,841	269,841	268,028	268,033		1,808		1,808		269,841				10,261	05/01/2053
3133CH-D6-9	FREDDIE MAC FR QH4625 6.500% 11/01/53		12/01/2024	Paydown	XXX	216,731	216,731	215,038	215,038		1,693		1,693		216,731				9,052	11/01/2053
3134GY-RB-0	FREDDIE MAC FHLMC 5 1/2 05/10/28 0000		08/10/2024	Call 100.0000	XXX	50,000,000	50,000,000	49,987,500	49,988,927		1,392		1,392		49,990,318		9,682	9,682	2,062,500	05/10/2028
3134GY-RG-9	FREDDIE MAC FHLMC 5.57 05/03/28		11/04/2024	Redemption 100.0000	XXX	50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,785,000	05/03/2028
3136A1-C8-6	FANNIE MAE 2011-101 NB		12/01/2024	Paydown	XXX	142,869	142,869	140,495	141,617		1,252		1,252		142,869				3,326	10/25/2041
31371F-EZ-1	FANNIE MAE 6.500% 01/01/26		12/01/2024	Paydown	XXX	258	258	285	273		(15)		(15)		258				9	01/01/2026
31372H-FW-2	FANNIE MAE FN 272981 6.500% 04/01/24		04/01/2024	Paydown	XXX	1,891	1,891	2,091	1,918		(27)		(27)		1,891				22	04/01/2024
3137BG-K3-2	FHLMC MULTIFAMILY STRUCTURED P K043 X1		12/01/2024	Paydown	XXX			1,224,882	110,726		(110,726)		(110,726)						138,251	12/25/2024
3138EQ-6Q-0	FANNIE MAE AL8078 3.500% 10/01/30		12/01/2024	Paydown	XXX	915,208	915,208	966,259	945,583		(30,375)		(30,375)		915,208				16,288	10/01/2030
3138EQ-TZ-5	FANNIE MAE AL7767 4.500% 06/01/44		12/01/2024	Paydown	XXX	384,398	384,398	418,032	412,514		(28,117)		(28,117)		384,398				9,224	06/01/2044
3138WF-2T-2	FANNIE MAE AS6185 3.500% 11/01/45		12/01/2024	Paydown	XXX	577,278	577,278	596,400	594,154		(16,876)		(16,876)		577,278				11,339	11/01/2045
3138WF-CG-9	FANNIE MAE AS5470 4.000% 07/01/45		12/01/2024	Paydown	XXX	1,388,205	1,388,205	1,506,698	1,494,372		(106,167)		(106,167)		1,388,205				30,722	07/01/2045
3138WF-N3-6	FANNIE MAE AS5809 3.500% 09/01/45		12/01/2024	Paydown	XXX	481,961	481,961	505,909	503,340		(21,379)		(21,379)		481,961				10,013	09/01/2045
3138WF-TE-6	FANNIE MAE AS5948 3.500% 10/01/45		12/01/2024	Paydown	XXX	448,033	448,033	470,295	467,810		(19,777)		(19,777)		448,033				7,662	10/01/2045

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138YR-5L-8	FANNIE MAE AZ0850 3.500% 07/01/45		12/01/2024	Paydown	XXX	1,099,409	1,099,409	1,151,115	1,145,950		(46,541)		(46,541)		1,099,409				17,481	07/01/2045
3138YW-KA-4	FANNIE MAE AZ4788 4.000% 10/01/45		12/01/2024	Paydown	XXX	167,076	167,076	178,275	177,665		(10,589)		(10,589)		167,076				4,284	10/01/2045
31393D-DR-9	FANNIE MAE 2003-58 PG 5.000% 07/25/33		12/01/2024	Paydown	XXX	72,218	72,218	70,368	71,657		561		561		72,218				2,067	07/25/2033
31393W-W7-0	FREDDIE MAC 2641 WB 5.000% 07/15/33		12/01/2024	Paydown	XXX	414,719	414,719	389,047	408,732		5,986		5,986		414,719				8,882	07/15/2033
31395J-FN-1	FREDDIE MAC 2882 GW 5.000% 11/15/34		12/01/2024	Paydown	XXX	153,122	153,122	149,485	152,168		953		953		153,122				4,476	11/15/2034
31397P-DG-2	FREDDIE MAC 3384 ZA 5.500% 11/15/37		12/01/2024	Paydown	XXX	935	935	923	931		4		4		935				28	11/15/2037
31397R-ME-3	FREDDIE MAC 3429 B 5.000% 03/15/38		12/01/2024	Paydown	XXX	61,436	61,436	60,438	61,066		370		370		61,436				1,825	03/15/2038
31398F-VY-4	FANNIE MAE 2009-95 PZ 6.000% 11/25/39		12/01/2024	Paydown	XXX	69,643	69,643	72,020	70,600		(957)		(957)		69,643				2,408	11/25/2039
3140NC-UG-2	FANNIE MAE FN BX7782 5.500% 03/01/53		12/01/2024	Paydown	XXX	670,812	670,812	666,305	666,319		4,494		4,494		670,812				21,825	03/01/2053
3140NK-4F-5	FANNIE MAE FN BY3521 5.500% 06/01/53		12/01/2024	Paydown	XXX	375,986	375,986	373,460	373,468		2,519		2,519		375,986				9,907	06/01/2053
31418E-P3-8	FANNIE MAE FN MA4941 MTGE		12/01/2024	Paydown	XXX	168,616	168,616	168,142	168,140		476		476		168,616				5,672	03/01/2053
31418E-PD-6	FANNIE MAE 5.500% 02/01/53		12/01/2024	Paydown	XXX	737,042	737,042	732,958	732,968		4,074		4,074		737,042				24,391	02/01/2053
31418E-T7-5	FANNIE MAE FN MA5073 6.000% 07/01/53		12/01/2024	Paydown	XXX	9,099,607	9,099,607	9,035,531	9,035,646		63,961		63,961		9,099,607				350,182	07/01/2053
31418E-VA-5	FANNIE MAE FN MA5108 6.000% 08/01/53		12/01/2024	Paydown	XXX	6,393,947	6,393,947	6,389,951	6,389,750		4,197		4,197		6,393,947				246,788	08/01/2053
347382-AC-7	FT GORDON HOUSING SERIES 2006 CLASS II		11/15/2024	Call 100.0000	XXX	20,000	20,000	19,392	19,450		5		5		19,455		545	545	949	05/15/2051
35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B 2015-R1 A		12/25/2024	Paydown	XXX	20,827	20,827	21,735	21,636		(809)		(809)		20,827				494	10/25/2052
646140-CK-7	NEW JERSEY ST TURNPIKE AUTH TU		02/28/2024	STIFEL NICOLAUS & CO	XXX	218,750	250,000	250,000	250,000						250,000	(31,250)	(31,250)	(31,250)	6,215	01/01/2036
664175-AA-4	BBC MILITARY HSG NAVY NE		10/15/2024	Various	XXX	195,000	195,000	204,185	203,268		(75)		(75)		203,193		(8,193)	(8,193)	9,290	10/15/2049
691879-EX-4	OXNARD CA FING AUTH WTR REVENU		02/27/2024	STIFEL NICOLAUS & CO	XXX	174,554	160,000	208,730	196,531		(360)		(360)		196,170	(21,617)	(21,617)	(21,617)	2,660	06/01/2036
79770G-HB-5	SAN FRANCISCO CITY & CNTY CA R		02/27/2024	STIFEL NICOLAUS & CO	XXX	810,000	1,000,000	986,960	989,255		69		69		989,324	(179,324)	(179,324)	(179,324)	21,667	08/01/2041
90983V-AA-1	UNITED COMMUNITIES LLC		09/15/2024	Redemption 100.0000	XXX	8,293	8,293	8,808	8,728		(435)		(435)		8,293				349	09/15/2051
50207#-AA-0	LMH FEE CLO 5.900% 06/21/48		12/23/2024	Redemption 100.0000	XXX	169,706	169,706	169,706	169,706						169,706				7,546	06/21/2048
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						143,591,652	143,798,348	145,260,532	144,108,346		(286,536)		(286,536)		143,821,808		(230,157)	(230,157)	6,507,176	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
92634*-AA-9	VICTORIA TOWER LENDER LLC CONSTRUCTION L		07/05/2024	Various	XXX	101,638,981	101,638,981	101,638,981	101,638,981						101,638,981				6,412,731	10/01/2024
48278*-AC-8	KRE HYOD OWNER, LLC A-2-A NOTE		10/04/2024	Various	XXX	5,019,616	5,019,616	5,019,616	5,019,616						5,019,616				354,502	10/31/2024
48278*-AD-6	KRE HYOD OWNER, LLC A-2-B NOTE		10/04/2024	Various	XXX	1,262,290	1,262,290	1,262,290	1,262,290						1,262,290				162,706	10/31/2024
81800*-AA-0	720 WEA VENTURES LLC DELAYED DRAW CONSTR		12/18/2024	Redemption 100.0000	XXX	100,606,551	100,606,551	96,610,551	97,988,658		2,617,894		2,617,894		100,606,551				9,086,047	12/22/2024
74744#-AA-0	QB PROPERTIES LLC DELAYED DRAW CONSTRUCT		06/27/2024	Redemption 100.0000	XXX	72,856,796	72,856,796	70,731,524	71,411,347		1,445,449		1,445,449		72,856,796				3,836,554	12/26/2024
57771#-AA-1	MAX BROADCAST GROUP Promissory Note		12/19/2024	Redemption 44.3368	XXX	1,089,675	2,457,723	(203,417)			951,166		951,166		951,166		138,509	138,509	238,075	12/31/2024
G7858*-AA-9	SCARCROFT TRUSTEES I LIMITED A CONSTRUCT		12/16/2024	Various	XXX	3,234,410	3,234,410	3,124,879	3,226,252					(101,373)	3,239,292	114,413	(4,882)	109,531	217,284	01/31/2025
81786*-AA-8	75 LEWIS AVENUE LLC DELAYED DRAW CONSTRU		11/13/2024	Redemption 100.0000	XXX	16,836,549	16,836,549	16,265,830	16,455,560		382,897		382,897		16,836,549				1,428,457	02/18/2025
50736*-AA-4	LAISAH, LLC		12/19/2024	Redemption 100.0000	XXX	179,937,850	179,937,850	178,531,948	179,498,198		439,652		439,652		179,937,850				16,503,369	03/19/2025
02748*-AB-9	AMERICAN MEDIA & ENTERTAINMENT SECURED T		04/10/2024	Various	XXX	26,203,125	26,203,125	26,072,761	26,175,293		27,832		27,832		26,203,125				849,145	03/20/2025
78396@-AA-4	SB POLK STREET MULTIFAMILY LLC CONSTRUCT		06/21/2024	Various	XXX	82,547,843	82,547,843	82,547,843	82,547,896		(53)		(53)		82,547,843				5,107,954	05/01/2025
78986@-AA-0	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N		12/30/2024	Call 100.0000	XXX	9,007,074	9,007,074	9,007,074	9,007,074						9,007,074				1,720,212	05/03/2026
78986@-AB-8	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N		12/30/2024	Call 100.0000	XXX	7,859,512	7,859,512	7,859,512	7,859,512						7,859,512				1,183,494	05/03/2026
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		07/01/2024	Redemption 100.0000	XXX	5,479,171	5,479,171	5,479,171	5,479,171						5,479,171				382,972	08/26/2026
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		07/15/2024	No Broker	XXX	56,202,304	56,202,304	56,202,304	56,202,304						56,202,304				4,823,593	08/26/2026
38305#-AC-2	GORILLA INVESTOR, LLC TERM LOAN		10/01/2024	Various	XXX	87,783,894	87,783,894	87,783,894	87,783,894						87,783,894				9,178,287	03/13/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
14986@-AC-1	CBAM CLO MANAGEMENT, LLC 2017-1 VERTICAL		12/19/2024	Redemption 100.0000	XXX	44,724,333	44,724,333	44,724,333	44,724,333						44,724,333				2,797,994	07/20/2030
14986@-AD-9	CBAM CLO MANAGEMENT, LLC 2017-4 VERTICAL		10/16/2024	Redemption 100.0000	XXX	15,565,387	15,565,387	15,565,387	15,565,387						15,565,387				719,968	01/15/2031
35114@-AA-5	FOUR SIX FOUR AIRCRAFT ISSUER CLASS A LO		12/15/2024	Paydown	XXX	25,445,677	25,445,677	25,445,677	25,445,677						25,445,677				581,188	12/20/2031
35114@-AB-3	FOUR SIX FOUR AIRCRAFT ISSUER CLASS B LO		12/15/2024	Paydown	XXX	7,627,851	7,627,851	7,627,851	7,627,851						7,627,851				168,299	12/20/2031
G2000*-AA-7	CARLYLE CREDIT OPPORTUNITIES F Corp Debt		12/19/2024	Various	XXX	10,624,393	10,624,393	10,624,393	10,624,393						10,624,393				392,052	11/24/2032
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES F CLASS A N		12/09/2024	Various	XXX	14,106,491	14,106,491	14,106,491	14,106,491						14,106,491				77,353	11/30/2035
00238*-AA-2	AP SUNRISE LLC SENIOR NOTE		05/31/2024	Various	XXX	691,417	691,417	687,318	705,352		(5,118)		(5,118)	(16,336)	691,417	7,518		7,518	36,468	05/31/2048
00238#-AA-8	AP HERMES HOLDINGS I LLC SENIOR SECURED		07/15/2024	Redemption 100.0000	XXX	114,342	114,342	113,174	115,698					(2,524)	114,342	1,168		1,168	7,146	07/25/2048
000842-AG-9	ABPCI DIRECT LENDING FUND CLO 2023-15A C		05/07/2024	CROSS TRADES	XXX	2,568,303	2,500,000	2,500,000	2,500,000						2,500,000		68,303	68,303	127,803	10/30/2035
02209S-BR-3	ALTRIA GROUP INC MO 6 7/8 11/01/33		06/24/2024	Various	XXX	16,277,754	15,000,000	14,960,400	14,960,871		610		610		14,961,482		1,316,272	1,316,272	396,334	11/01/2033
02660T-GS-6	AMERICAN HOME MORTGAGE INVESTM 2005-4 3A		12/25/2024	Paydown	XXX	61,946	61,946	48,686	52,748		9,198		9,198		61,946				884	11/25/2045
026874-DL-8	AMERICAN INTERNATIONAL AIG 4 3/4 04/01/4		01/10/2024	MORGAN STANLEY	XXX	4,685	5,000	4,391	4,397						4,397		288	288	67	04/01/2048
03027W-AK-8	AMERICAN TOWER TRUST I 2018-1		11/05/2024	Various	XXX	9,537,900	10,000,000	10,000,000	10,000,000						10,000,000		(462,100)	(462,100)	325,637	03/23/2028
03076C-AM-8	AMERIPRISE FINANCIAL INC		02/29/2024	BANK OF AMERICA	XXX	3,674,965	3,671,000	3,440,627	3,445,457		3,121		3,121		3,448,578		226,387	226,387	57,242	05/15/2033
031162-DT-4	AMGEN INC 5.650% 03/02/53		01/10/2024	MORGAN STANLEY	XXX	5,201	5,000	4,634	4,635						4,635		566	566	102	03/02/2053
037389-BE-2	AON CORP 2.800% 05/15/30		01/10/2024	MORGAN STANLEY	XXX	4,417	5,000	4,298	4,338		3		3		4,341		76	76	22	05/15/2030
03761U-AG-1	MIDCAP FINANCIAL INVEST		10/09/2024	CROSS TRADES	XXX	1,490,596	1,500,000	1,511,370	1,502,033		(1,335)		(1,335)		1,500,699		(10,103)	(10,103)	87,063	03/03/2025
03769M-AA-4	APOLLO GLOBAL MANAGEMENT APO 6 3/8 11/15		10/09/2024	Various	XXX	1,380,179	1,250,000	1,240,888	1,240,975		529		529		1,241,505		138,674	138,674	72,604	11/15/2033
03770J-AA-8	APIDOS CLO LTD 2023-43A E		10/16/2024	DIRECT	XXX	1,529,454	1,500,000	1,497,150	1,497,023		246		246		1,497,269		32,185	32,185	197,264	04/25/2035
037833-AS-9	APPLE INC 3.450% 05/06/24		05/06/2024	Maturity	XXX	1,000,000	1,000,000	999,160	999,966		34		34		1,000,000				17,250	05/06/2024
037989-AG-5	APIDOS CLO LTD 2023-44A C		10/28/2024	Various	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				446,025	04/26/2035
037989-AJ-9	APIDOS CLO LTD 2023-44A D		10/28/2024	Various	XXX	6,900,000	6,900,000	6,900,000	6,900,000						6,900,000				756,582	04/26/2035
039952-AA-4	ARES CLO LTD 2023-70A E		10/16/2024	DIRECT	XXX	2,324,165	2,250,000	2,171,250	2,171,408		4,985		4,985		2,176,393		147,771	147,771	274,029	10/25/2035
04010L-AX-1	ARES CAPITAL CORP 4.200% 06/10/24		06/10/2024	Various	XXX	16,000,000	16,000,000	15,850,810	15,961,852		38,148		38,148		16,000,000				336,000	06/10/2024
04010L-BA-0	ARES CAPITAL CORP 2.150% 07/15/26		10/09/2024	Various	XXX	4,514,309	4,777,000	4,176,483	4,223,995		141,632		141,632		4,365,627		148,682	148,682	118,402	07/15/2026
04010L-BB-8	ARES CAPITAL CORP 2.875% 06/15/28		08/27/2024	Various	XXX	13,782,520	15,500,000	13,020,795	13,590,630		136,077		136,077		13,726,707		55,813	55,813	171,422	06/15/2028
04015C-AA-6	ARES FINANCE CO LLC 4.000% 10/08/24		10/08/2024	Various	XXX	19,600,000	19,600,000	18,907,948	19,217,813		382,187		382,187		19,600,000				784,000	10/08/2024
04316J-AF-6	ARTHUR J GALLAGHER & CO AJG 6 1/2 02/15/		10/09/2024	CROSS TRADES	XXX	917,007	833,000	831,376	831,376		17		17		831,393		85,614	85,614	50,987	02/15/2034
04685A-2R-1	ATHENE GLOBAL FUNDING 2.550% 11/19/30		10/09/2024	CROSS TRADES	XXX	1,427,938	1,644,000	1,612,976	1,616,540		2,586		2,586		1,619,126		(191,188)	(191,188)	37,497	11/19/2030
04685A-2V-2	ATHENE GLOBAL FUNDING 2.500% 03/24/28		10/09/2024	CROSS TRADES	XXX	1,845,908	2,000,000	1,667,240	1,702,766		48,511		48,511		1,751,276		94,631	94,631	52,361	03/24/2028
04685A-3C-3	ATHENE GLOBAL FUNDING 1.985% 08/19/28		10/09/2024	CROSS TRADES	XXX	1,273,906	1,418,000	1,167,794	1,197,387		33,019		33,019		1,230,406		43,500	43,500	32,213	08/19/2028
049410-AE-3	ATLAS SENIOR LOAN FUND LTD 2022-20A C		10/21/2024	Call 100.0000	XXX	1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				158,287	10/19/2035
049560-AM-7	ATMOS ENERGY CORP 4.125% 10/15/44		01/10/2024	MORGAN STANLEY	XXX	4,404	5,000	4,165	4,175		1		1		4,176		228	228	50	10/15/2044
053332-AZ-5	AUTOZONE INC 4.000% 04/15/30		01/10/2024	MORGAN STANLEY	XXX	4,773	5,000	4,606	4,629		2		2		4,631		142	142	48	04/15/2030
053332-BH-4	AUTOZONE INC 6.550% 11/01/33		03/05/2024	Various	XXX	5,430,848	5,000,000	4,986,850	4,987,043		208		208		4,987,251		443,597	443,597	119,882	11/01/2033
054989-AA-6	BAT CAPITAL CORP BATSLN 6.343 08/02/30		07/26/2024	JPMORGAN SECURITIES INC	XXX	2,378,970	2,250,000	2,250,000	2,250,000						2,250,000		128,970	128,970	141,528	08/02/2030
054989-AB-4	BAT CAPITAL CORP BATSLN 6.421 08/02/33		11/19/2024	Various	XXX	11,746,274	10,875,000	10,752,840	10,754,675		7,395		7,395		10,762,070		984,204	984,204	844,696	08/02/2033
05554Q-AG-6	BCC MIDDLE MARKET CLO 2023-2A C		05/17/2024	CROSS TRADES	XXX	254,711	250,000	250,000	250,000						250,000		4,711	4,711	12,636	10/21/2035
06051G-KY-4	BANK OF AMERICA CORP 5.015% 07/22/33		10/10/2024	Various	XXX	2,016,975	2,000,000	2,000,000	2,000,000						2,000,000		16,975	16,975	122,310	07/22/2033
06051G-LH-0	BANK OF AMERICA CORP 5.288% 04/25/34		10/10/2024	Various	XXX	9,052,431	9,000,000	8,806,560	8,809,968		7,889		7,889		8,817,857		234,574	234,574	261,276	04/25/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
06054A-AY-5	BANC OF AMERICA COMMERCIAL MOR 2015-UBS7		12/01/2024	Paydown	XXX			39,579	5,433		(5,433)		(5,433)						3,269	09/15/2048
06054M-AF-0	BANC OF AMERICA COMMERCIAL MOR 2016-UB10		12/01/2024	Paydown	XXX			7,898	1,296		(1,296)		(1,296)						601	07/15/2049
06406R-BL-0	BANK OF NY MELLON CORP BK 5.802 10/25/28		01/10/2024	MORGAN STANLEY	XXX	5,166	5,000	4,984	4,984						4,984		181	181	62	10/25/2028
06427D-AT-0	BANC OF AMERICA COMMERCIAL MOR 2017-BNK3		12/01/2024	Paydown	XXX			17,779	4,602		(4,602)		(4,602)						1,248	02/15/2050
075887-BX-6	BECTON DICKINSON & CO BDX 4.669 06/06/47		01/10/2024	MORGAN STANLEY	XXX	4,626	5,000	4,489	4,494						4,494		132	132	23	06/06/2047
08652B-AB-5	BEST BUY CO INC BBY 1.95 10/01/30		01/10/2024	MORGAN STANLEY	XXX	4,146	5,000	3,985	4,040		4		4		4,044		103	103	27	10/01/2030
092113-AV-1	BLACK HILLS CORP 5.950% 03/15/28		02/22/2024	Various	XXX	1,506,443	1,465,000	1,460,268	1,460,973		108		108		1,461,082		45,361	45,361	36,779	03/15/2028
09247X-AT-8	BLACKROCK INC 4.750% 05/25/33		01/10/2024	MORGAN STANLEY	XXX	4,978	5,000	4,854	4,859						4,860		119	119	31	05/25/2033
09261B-AJ-9	BLACKSTONE HOLDINGS FINA BX 5.9 11/03/27		02/29/2024	GOLDMAN SACHS & CO	XXX	102,201	100,000	99,795	99,837		7		7		99,844		2,357	2,357	1,983	11/03/2027
09261B-AK-6	BLACKSTONE HOLDINGS FINA BLACKSTONE HOLD		10/09/2024	CROSS TRADES	XXX	2,521,649	2,320,000	2,399,019	2,394,830		(4,837)		(4,837)		2,389,993		131,655	131,655	139,445	04/22/2033
09261H-AK-3	BLACKSTONE PRIVATE CRE		10/09/2024	CROSS TRADES	XXX	1,340,866	1,412,000	1,208,404	1,241,472		37,596		37,596		1,279,068		61,798	61,798	49,204	03/15/2027
09263G-AW-7	BLACKROCK MT. HOOD CLO X LLC. 2023-1A E		05/22/2024	SCOTIA CAPITAL USA INC	XXX	8,362,410	8,126,714	7,964,180	7,980,017		2,981		2,981		7,982,999		379,412	379,412	680,061	04/20/2035
09263G-AW-7	BLACKROCK MT. HOOD CLO X LLC. 2023-1A E		04/22/2024	Paydown	XXX	173,524	173,524	170,054	170,392		3,132		3,132		173,524				10,371	04/20/2035
09263G-AW-7	BLACKROCK MT. HOOD CLO X LLC. 2023-1A E		05/22/2024	SCOTIA CAPITAL USA INC	XXX	6,455,130	6,286,648	6,173,249	6,175,956		2,708		2,708		6,175,956		279,174	279,174	583,623	04/20/2035
09263G-AW-7	BLACKROCK MT. HOOD CLO X LLC. 2023-1A E		04/22/2024	Paydown	XXX	134,234	134,234	131,813	134,234		2,421		2,421		134,234				8,023	04/20/2035
09581J-AA-4	BLUE OWL FINANCE LLC 3.125% 06/10/31		04/08/2024	Various	XXX	11,608,853	13,995,000	11,179,093	11,578,212		71,357		71,357		11,649,569		(40,717)	(40,717)	145,781	06/10/2031
09581J-AA-4	BLUE OWL FINANCE LLC 3.125% 06/10/31		10/24/2024	Various	XXX	14,262,594	17,181,000	13,699,127	13,989,026		273,568		273,568		14,262,594				471,417	06/10/2031
09581J-AG-1	BLUE OWL FINANCE LLC 4.375% 02/15/32		04/08/2024	CROSS TRADES	XXX	1,271,923	1,448,000	1,272,844	1,291,392		3,993		3,993		1,295,385		(23,462)	(23,462)	41,353	02/15/2032
09581J-AG-1	BLUE OWL FINANCE LLC 4.375% 02/15/32		10/24/2024	Various	XXX	6,187,923	7,307,000	5,966,672	6,095,147		92,776		92,776		6,187,923				380,954	02/15/2032
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS 2023-NQM4		12/01/2024	Paydown	XXX	187,203	187,203	186,534	186,529		674		674		187,203				6,405	05/25/2063
11135F-BV-2	BROADCOM INC 4.926% 05/15/37		10/09/2024	CROSS TRADES	XXX	2,592,155	2,633,000	2,631,789	2,632,008		42		42		2,632,050		(39,895)	(39,895)	117,452	05/15/2037
120568-AZ-3	BUNGE LTD FINANCE CORP BG 3 3/4 09/25/27		01/10/2024	MORGAN STANLEY	XXX	4,807	5,000	4,664	4,681		2		2		4,683		123	123	56	09/25/2027
124857-AK-9	PARAMOUNT GLOBAL 4.900% 08/15/44		02/09/2024	Various	XXX	772,280	1,000,000	751,520	755,199		608		608		755,807		16,473	16,473	24,228	08/15/2044
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5		10/23/2024	Various	XXX	5,864,667	6,144,531	6,142,038	6,143,422		275		275		6,143,698		(279,031)	(279,031)	183,537	02/15/2050
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5		10/15/2024	Paydown	XXX	26,042	26,042	26,037	26,037		5		5		26,042				416	02/15/2050
12510H-AG-5	CAPITAL AUTOMOTIVE REIT 2020-1A B1		06/12/2024	Various	XXX	11,000,000	11,000,000	10,995,284	10,998,798		(7,668)		(7,668)		10,991,130		8,870	8,870	225,528	02/15/2050
12514M-BD-6	CD COMMERCIAL MORTGAGE TRUST 2016-CD1 XA		12/01/2024	Paydown	XXX			32,403	6,555		(6,555)		(6,555)						1,928	08/10/2049
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST 2017-CD3 XA		12/01/2024	Paydown	XXX			8,116	2,181		(2,181)		(2,181)						579	02/10/2050
12531W-BC-5	CFCRE COMMERCIAL MORTGAGE TRUS 2016-C3 X		12/01/2024	Paydown	XXX			139,856	28,768		(28,768)		(28,768)						13,444	01/10/2048
125491-AN-0	CI FINANCIAL CORP 3.200% 12/17/30		09/20/2024	Various	XXX	8,834,215	10,500,000	7,968,695	8,166,773		191,877		191,877		8,358,650		475,565	475,565	256,267	12/17/2030
12575A-AF-4	CMFT NET LEASE MASTER ISSUER L 2021-1 A6		11/06/2024	Various	XXX	4,621,289	5,500,000	5,499,889	5,499,904		9		9		5,499,913		(878,624)	(878,624)	166,601	07/20/2051
12591V-AF-8	COMM MORTGAGE TRUST 2014-CR16 XA		06/01/2024	Paydown	XXX			258,992	3,161		(3,161)		(3,161)						10,117	04/10/2047
12592B-AM-6	CNH INDUSTRIAL CAP LLC		01/10/2024	MORGAN STANLEY	XXX	4,583	5,000	4,442	4,523		5		5		4,528		55	55	36	07/15/2026
12593Q-BF-6	COMM MORTGAGE TRUST 2015-CR26 XA		12/01/2024	Paydown	XXX			33,407	2,891		(2,891)		(2,891)						2,348	10/10/2048
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 X		12/01/2024	Paydown	XXX			315,225	30,957		(30,957)		(30,957)						35,542	04/15/2050
12635Q-BH-2	COMM MORTGAGE TRUST 2015-CR27 XA		12/01/2024	Paydown	XXX			14,201	2,337		(2,337)		(2,337)						1,035	10/10/2048
126408-HV-8	CSX CORP 4.500% 11/15/52		01/10/2024	MORGAN STANLEY	XXX	4,577	5,000	4,457	4,461						4,461		116	116	36	11/15/2052
126650-BS-8	CVS PASS-THROUGH TRUST		12/10/2024	Redemption 100.0000	XXX	21,159	21,159	26,085	24,662		(3,502)		(3,502)		21,159				870	01/10/2032
126650-BV-1	CVS PASS-THROUGH TRUST		12/10/2024	Redemption 100.0000	XXX	122,090	122,090	118,507	118,597		3,493		3,493		122,090				3,851	01/10/2033
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERTI 2004-4 M1		12/26/2024	Paydown	XXX	45,251	45,251	42,536	44,461		791		791		45,251				1,378	07/25/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
12672*-AA-0	CVS WAKEFIELD MA CTL 5.440% 02/15/37		12/15/2024	Various	XXX	148,155	148,155	148,155	148,155						148,155				4,402	02/15/2037
14310Q-AL-2	CARLYLE GMS FINANCE MM CLO LLC 2015-1A C		07/02/2024	Various	XXX	27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				1,873,606	10/15/2031
14448C-AS-3	CARRIER GLOBAL CORP CARR 3.577 04/05/50		08/13/2024	Call 77.3990	XXX	2,322	3,000	2,183	2,190		9		9		2,198		124	124	92	04/05/2050
14576A-AC-6	CAPITAL AUTOMOTIVE LP 2020-1A A3		11/04/2024	Various	XXX	2,718,594	2,942,500	2,940,722	2,941,474		207		207		2,941,681		(223,086)	(223,086)	81,081	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE LP 2020-1A A3		10/15/2024	Paydown	XXX	12,500	12,500	12,492	12,496		4		4		12,500				178	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE LP 2020-1A A4		12/04/2024	Various	XXX	1,087,650	1,225,521	1,224,750	1,224,973		68		68		1,225,040		(137,391)	(137,391)	43,728	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE LP 2020-1A A4		11/15/2024	Paydown	XXX	5,729	5,729	5,726	5,727		3		3		5,729				105	12/15/2050
14986@-AH-0	CBAM CLO MANAGEMENT, LLC 2017-1 SUB VERT		12/19/2024	Redemption 100.0000	XXX	900,000	900,000	900,000	900,000						900,000				70,929	07/20/2030
15018C-AB-7	CEDAR CREST LLC CLASS A		10/19/2024	Paydown	XXX														(100,283)	01/15/2031
15018T-AA-2	CEDAR CREST 2021-1 LLC CLASS A-FL		12/23/2024	Paydown	XXX	164,472,530	164,472,530	164,472,530	164,472,530						164,472,530				9,477,630	10/17/2033
15018T-AC-8	CEDAR CREST 2021-1 LLC CLASS A-FX		12/23/2024	Paydown	XXX	119,995,117	119,995,117	119,995,117	119,995,117						119,995,117				2,013,104	10/17/2033
15018U-AA-9	CEDAR CREST 2021-2 LLC CLASS A-FL		12/23/2024	Paydown	XXX	198,341,675	198,341,675	198,341,675	198,341,675						198,341,675				11,772,148	01/17/2034
15018U-AC-5	CEDAR CREST 2021-2 LLC CLASS A-FX		12/23/2024	Paydown	XXX	61,049,717	61,049,717	61,049,717	61,049,717						61,049,717				1,354,796	01/17/2034
155431-AA-7	CENTRAL STORAGE TRUST 4.823% 02/01/38		11/01/2024	Various	XXX	294,400	294,400	305,967	303,558		(9,158)		(9,158)		294,400				8,461	02/01/2038
161175-AY-0	CHARTER COMM OPT LLC/CAP CHTR 4.908 07/2		01/10/2024	MORGAN STANLEY	XXX	4,951	5,000	4,899	4,911		2		2		4,913		38	38	115	07/23/2025
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE 2016-GC37		12/01/2024	Paydown	XXX			17,828	3,919		(3,919)		(3,919)						1,253	04/10/2049
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE 2016-C2 XA		11/01/2024	Paydown	XXX			22,305	5,676		(5,676)		(5,676)						1,419	08/10/2049
17309A-AA-7	CITIMORTGAGE ALTERNATIVE LOAN 2006-A1 1A		12/01/2024	Paydown	XXX	20,733	18,914	16,408	17,331		3,402		3,402		20,733				707	04/25/2036
17325D-AJ-2	CITIGROUP COMMERCIAL MORTGAGE 2016-P5 XA		12/01/2024	Paydown	XXX			8,303	1,994		(1,994)		(1,994)						600	10/10/2049
17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE 2017-P7 XA		09/01/2024	Paydown	XXX			10,292	2,966		(2,966)		(2,966)						580	04/14/2050
20030N-DU-2	COMCAST CORP CMCSA 2.937 11/01/56		10/15/2024	Jane Street	XXX	3,195	5,000	3,161	3,170		17		17		3,187		8	8	141	11/01/2056
21871X-AP-4	COREBRIDGE FINANCIAL INC		01/24/2024	UBS SECURITIES LLC	XXX	3,003,750	3,000,000	3,000,000	3,000,000						3,000,000		3,750	3,750	23,490	12/15/2052
21871X-AQ-2	COREBRIDGE FINANCIAL INC CRBG 6.05 09/15		08/12/2024	No Broker	XXX	9,966,919	10,000,000	9,964,500	9,965,280		1,639		1,639		9,966,919				549,542	09/15/2033
233046-AF-8	DB MASTER FINANCE LLC 2017-1 A2 II		10/09/2024	CROSS TRADES	XXX	2,274,550	2,338,435	2,338,435	2,338,435						2,338,435		(63,885)	(63,885)	84,030	11/20/2047
233046-AF-8	DB MASTER FINANCE LLC 2017-1 A2 II		11/20/2024	Paydown	XXX	109,028	109,028	109,028	109,028						109,028				2,652	11/20/2047
233046-AK-7	DB MASTER FINANCE LLC 2019-1A A2II		10/09/2024	CROSS TRADES	XXX	1,095,045	1,112,450	1,112,450	1,112,450						1,112,450		(17,405)	(17,405)	39,886	05/20/2049
233046-AK-7	DB MASTER FINANCE LLC 2019-1A A2II		11/20/2024	Paydown	XXX	23,593	23,593	23,593	23,593						23,593				549	05/20/2049
233046-AL-5	DB MASTER FINANCE LLC 2019-1A A23		11/20/2024	Paydown	XXX	22,500	22,500	20,307	20,441		2,059		2,059		22,500				612	05/20/2049
25150Q-AA-5	DEUTSCHE ALT-A SECURITIES INC 2006-0A1 A		12/26/2024	Paydown	XXX	38,768	38,768	34,939	36,019		2,749		2,749		38,768				790	02/25/2047
254709-AS-7	DISCOVER FINANCIAL SVS DFS 6.7 11/29/32		01/26/2024	Various	XXX	5,161,282	5,000,000	4,973,100	4,975,244		152		152		4,975,395		185,887	185,887	54,745	11/29/2032
25470D-BH-1	DISCOVERY COMMUNICATIONS WBD 4.65 05/15/		09/04/2024	CITADEL SECURITIES	XXX	7,209,900	10,000,000	7,050,000	7,091,397		26,594		26,594		7,117,991		91,909	91,909	374,583	05/15/2050
25470D-BL-2	DISCOVERY COMMUNICATIONS		09/05/2024	Various	XXX	30,211,243	45,000,000	29,606,000	29,761,207		100,149		100,149		29,861,356		349,886	349,886	1,742,778	09/15/2055
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL 2017-1A A		01/25/2024	Paydown	XXX	1,875	1,875	1,725	1,739		136		136		1,875				19	07/25/2047
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER LL 2021-1A A		01/25/2024	Paydown	XXX	2,500	2,500	2,078	2,097		403		403		2,500				20	04/25/2051
260543-CG-6	DOW CHEMICAL CO/THE 4.375% 11/15/42		01/10/2024	MORGAN STANLEY	XXX	4,403	5,000	4,169	4,181		1		1		4,181		221	221	35	11/15/2042
26078J-AF-7	DUPONT DE NEMOURS INC DD 5.419 11/15/48		01/10/2024	MORGAN STANLEY	XXX	5,144	5,000	4,871	4,872						4,872		271	271	43	11/15/2048
26253E-AX-6	DRYDEN SENIOR LOAN FUND 2022-113A DR		10/21/2024	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				794,001	10/20/2035
26253M-AJ-9	DRYDEN SENIOR LOAN FUND DRSLF 2022-108A		07/29/2024	Various	XXX	4,000,000	4,000,000	3,905,930	3,910,325		4,111		4,111		3,914,436		85,564	85,564	303,614	07/18/2035
26929H-AB-1	EWC MASTER ISSUER LLC 2022-1A A2		12/17/2024	Various	XXX	22,057,956	22,596,500	21,141,319	21,490,782		271,883		271,883		21,762,664		295,292	295,292	1,039,241	03/15/2052
26929H-AB-1	EWC MASTER ISSUER LLC 2022-1A A2		12/15/2024	Paydown	XXX	262,000	262,000	246,970	250,888		11,112		11,112		262,000				7,824	03/15/2052
278642-AW-3	EBAY INC 2.700% 03/11/30		01/10/2024	MORGAN STANLEY	XXX	4,433	5,000	4,136	4,161		3		3		4,164		269	269	45	03/11/2030
281020-AT-4	EDISON INTERNATIONAL EIX 5 PERP		10/09/2024	CROSS TRADES	XXX	8,387,485	8,575,000	7,078,453	7,078,453						7,078,453		1,309,033	1,309,033	459,715	01/01/9999
281020-AW-7	EDISON INTERNATIONAL EIX 6.95 11/15/29		02/22/2024	BARCLAYS CAPITAL INC	XXX	2,130,000	2,000,000	1,981,780	1,984,208		338		338		1,984,545		145,455	145,455	38,997	11/15/2029

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
281020-AY-3	EDISON INTERNATIONAL 5.250% 11/15/28		03/22/2024	STIFEL NICOLAUS & CO	XXX	1,000,540	1,000,000	998,070	998,264		74		74		998,338		2,202	2,202	19,104	11/15/2028
28623M-AL-3	ELEVATION CLO LTD 2021-12A D1		05/10/2024	Various	XXX	14,400,000	14,400,000	14,400,000	14,400,000						14,400,000				712,563	04/20/2032
29003K-AA-9	ELMWOOD CLO 15 LTD 2022-2A E		10/16/2024	DIRECT	XXX	1,129,322	1,125,000	1,118,813	1,118,934		404		404		1,119,338		9,984	9,984	143,144	04/22/2035
291011-BM-5	EMERSON ELECTRIC CO 2.750% 10/15/50		01/10/2024	MORGAN STANLEY	XXX	3,354	5,000	3,238	3,253		1		1		3,254		100	100	33	10/15/2050
29273V-AP-5	ENERGY TRANSFER LP ET 5.55 02/15/28		10/09/2024	CROSS TRADES	XXX	2,918,469	2,840,000	2,830,523	2,832,496		1,287		1,287		2,833,783		84,686	84,686	182,139	02/15/2028
29273V-AQ-3	ENERGY TRANSFER LP ET 5 3/4 02/15/33		10/09/2024	CROSS TRADES	XXX	3,111,220	3,000,000	2,963,081	2,966,114		2,235		2,235		2,968,349		142,872	142,872	199,333	02/15/2033
29429E-AF-8	CITIGROUP COMMERCIAL MORTGAGE 2016-P4 XA		12/01/2024	Paydown	XXX			2,110	492		(492)		(492)						131	07/10/2049
29444Y-AC-2	EQUIFY ABS, LLC EQFY 2023-1A C MTGE		05/07/2024	CROSS TRADES	XXX	7,206,350	7,000,000	6,998,620	6,998,701		198		198		6,998,899		207,451	207,451	282,240	09/15/2031
299808-AH-8	EVEREST REINSURANCE HLDG		10/15/2024	GOLDMAN SACHS & CO	XXX	3,526	5,000	3,152	3,158		21		21		3,179		346	346	175	10/15/2050
30190A-AC-8	F&G ANNUITIES & LIFE INC		12/04/2024	Various	XXX	54,935,987	52,500,000	52,480,985	52,488,924		2,665		2,665		52,491,589		2,444,398	2,444,398	4,958,000	01/13/2028
30332Y-AA-9	FIP MASTER FUNDING, LLC 2023-2A A1		12/15/2024	Paydown	XXX	90,689	90,689	84,586	84,773		5,916		5,916		90,689				2,800	10/15/2053
30605Y-AB-7	FALCON AEROSPACE LTD 2017-1 A		12/15/2024	Paydown	XXX	241,049	241,049	241,572	241,064		(15)		(15)		241,049				7,150	02/15/2042
337738-BH-0	FISERV INC FI 5 5/8 08/21/33		10/09/2024	CROSS TRADES	XXX	365,911	350,000	347,102	347,181		175		175		347,356		18,556	18,556	22,422	08/21/2033
340711-AG-5	FLORIDA GAS TRANSMISSION		11/01/2024	Maturity	XXX	250,000	250,000	252,418	251,808		(1,808)		(1,808)		250,000				22,975	11/01/2024
34417M-AB-3	FOCUS BRANDS FUNDING LLC 2017-1A A2II		10/30/2024	Paydown	XXX	70,000	70,000	70,000	70,000						70,000				2,228	04/30/2047
34959E-AB-5	FORTINET INC FTNT 2.2 03/15/31		01/10/2024	MORGAN STANLEY	XXX	4,170	5,000	4,027	4,077		3		3		4,080		90	90	36	03/15/2031
34964R-AG-8	FORTRESS CREDIT OPPORTUNITIES 2022-19A C		10/15/2024	Call 100.0000	XXX	3,000,000	3,000,000	2,922,612	2,925,307		10,406		10,406		2,935,713		64,287	64,287	311,302	10/15/2033
34964U-AE-6	FORTRESS CREDIT OPPORTUNITIES 2023-21A C		06/14/2024	CROSS TRADES	XXX	3,244,048	3,200,000	3,200,000	3,200,000						3,200,000		44,048	44,048	217,867	01/21/2035
34964U-AG-1	FORTRESS CREDIT OPPORTUNITIES 2023-21A D		05/08/2024	CROSS TRADES	XXX	4,057,547	4,000,000	4,000,000	4,000,000						4,000,000		57,547	57,547	273,838	01/21/2035
354613-AL-5	FRANKLIN RESOURCES INC BEN 1.6 10/30/30		01/10/2024	MORGAN STANLEY	XXX	4,088	5,000	3,905	3,964		4		4		3,968		120	120	16	10/30/2030
35671D-BC-8	FREEPORT-MCMORAN INC FCX 5.45 03/15/43		01/10/2024	MORGAN STANLEY	XXX	4,813	5,000	4,243	4,242						4,242		571	571	89	03/15/2043
36169D-AA-0	GCAT 2023-NQM2 A1 5.837% 11/25/67		12/01/2024	Paydown	XXX	191,137	191,137	188,257	188,369		2,768		2,768		191,137				6,480	11/25/2067
36244*-AA-8	BOND WASHINGTON LLC CTL		12/10/2024	Redemption 100.0000	XXX	461,269	461,269	461,269	461,269						461,269				8,413	09/10/2029
36251F-AY-2	GS MORTGAGE SECURITIES TRUST 2015-GC28 X		12/01/2024	Paydown	XXX			374,203	51,408		(51,408)		(51,408)						46,993	02/10/2048
36252A-AE-6	GS MORTGAGE SECURITIES TRUST 2015-GS1 XA		12/01/2024	Paydown	XXX			17,945	3,629		(3,629)		(3,629)						1,110	11/10/2048
36264F-AM-3	HALEON US CAPITAL LLC 3.625% 03/24/32		01/10/2024	GOLDMAN SACHS & CO	XXX	4,586	5,000	4,268	4,283		2		2		4,285		301	301	54	03/24/2032
36361U-AY-6	GALLATIN LOAN MANAGEMENT, LLC 2017-1A D1		11/06/2024	Various	XXX	16,966,950	16,950,000	16,950,000	16,950,000						16,950,000		16,950	16,950	1,617,835	07/15/2031
37959G-AA-5	GLOBAL ATLANTIC FIN CO		10/09/2024	CROSS TRADES	XXX	17,170,785	18,000,000	17,969,400	17,980,848		2,292		2,292		17,983,141		(812,355)	(812,355)	783,200	10/15/2029
37959G-AB-3	GLOBAL ATLANTIC FIN CO		10/09/2024	CROSS TRADES	XXX	5,214,389	6,000,000	4,365,540	4,538,778		117,969		117,969		4,656,747		557,642	557,642	154,167	06/15/2031
38139C-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-15A E		10/16/2024	DIRECT	XXX	2,279,313	2,250,000	2,181,938	2,183,990		2,961		2,961		2,186,951		92,362	92,362	231,108	10/20/2036
38173M-AD-4	GOLUB CAPITAL BDC 7.050% 12/05/28		03/04/2024	Various	XXX	10,332,180	10,000,000	9,892,700	9,894,040		1,613		1,613		9,895,653		436,527	436,527	114,563	12/05/2028
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC		12/16/2024	Redemption 100.0000	XXX	176,509	176,509	176,509	176,509						176,509				14,327	07/15/2055
406216-BK-6	HALLIBURTON CO HAL 5 11/15/45		01/10/2024	MORGAN STANLEY	XXX	4,776	5,000	4,196	4,200		1		1		4,201		575	575	40	11/15/2045
416515-BF-0	HARTFORD FINL SVCS GRP HIG 3.6 08/19/49		01/10/2024	MORGAN STANLEY	XXX	3,851	5,000	3,699	3,710		1		1		3,711		140	140	72	08/19/2049
42809H-AD-9	HESS CORP HES 5.6 02/15/41		01/10/2024	MORGAN STANLEY	XXX	5,218	5,000	4,464	4,468		1		1		4,468		750	750	114	02/15/2041
42824C-AY-5	HP ENTERPRISE CO HPE 6.35 10/15/45		01/10/2024	MORGAN STANLEY	XXX	5,269	5,000	5,135	5,135						5,135		134	134	77	10/15/2045
437076-AS-1	HOME DEPOT INC 5.875% 12/16/36		01/10/2024	MORGAN STANLEY	XXX	5,539	5,000	5,361	5,352		(1)		(1)		5,351		187	187	21	12/16/2036
44328D-AA-2	HPS LOAN MANAGEMENT LTD 2023-17A E		10/16/2024	DIRECT	XXX	614,932	600,000	576,000	578,001		999		999		579,001		35,931	35,931	80,593	04/23/2036
449278-AE-0	ICG US CLO LTD 2023-1A C		06/14/2024	CROSS TRADES	XXX	3,259,893	3,250,000	3,250,000	3,250,000						3,250,000		9,893	9,893	232,986	07/18/2036
45256V-AD-9	IMPAC SECURED ASSETS CORP. 2006-2 1A2B		12/26/2024	Paydown	XXX	18,379	19,535	15,851	17,272		1,107		1,107		18,379				614	08/25/2036
458140-CB-4	INTEL CORP INTC 4.9 08/05/52		10/15/2024	Market Axess	XXX	4,275	5,000	4,182	4,184		9		9		4,193		82	82	293	08/05/2052
460690-BR-0	INTERPUBLIC GROUP COS 4.750% 03/30/30		01/10/2024	MORGAN STANLEY	XXX	4,918	5,000	4,814	4,826		1		1		4,826		92	92	67	03/30/2030
46146V-AJ-8	INVESCO CLO LTD 2022-3A D	D	10/22/2024	Call 100.0000	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				628,648	10/22/2035

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
46433@-AA-6	ISKANDAR VENTURES LLC 2019-1 A2		12/15/2024	Paydown	XXX	122,272	122,272	122,272	122,272						122,272				2,266	07/15/2040
46590L-AV-4	JPMDB COMMERCIAL MORTGAGE SECU 2016-C2 X		12/01/2024	Paydown	XXX			18,142	3,074		(3,074)		(3,074)						1,402	06/15/2049
46590M-AT-7	JP MORGAN CHASE COMMERCIAL MOR 2016-JP2		12/01/2024	Paydown	XXX			63,947	13,681		(13,681)		(13,681)						4,470	08/15/2049
46590R-AG-4	JP MORGAN CHASE COMMERCIAL MOR 2016-JP3		12/01/2024	Paydown	XXX			39,392	9,052		(9,052)		(9,052)						4,312	08/15/2049
46617J-AA-4	321 HENDERSON RECEIVABLES LLC 2013-2A A		06/28/2024	Various	XXX	3,363,109	3,622,027	3,621,177	3,621,447		15		15		3,621,462		(258,353)	(258,353)	82,598	03/15/2062
46617J-AA-4	321 HENDERSON RECEIVABLES LLC 2013-2A A		06/15/2024	Paydown	XXX	174,247	174,247	174,206	174,219		28		28		174,247				2,124	03/15/2062
46617L-AA-9	321 HENDERSON RECEIVABLES LLC 2013-3A A		07/15/2024	Various	XXX	5,493,563	5,913,266	5,908,479	5,910,003		81		81		5,910,084		(416,522)	(416,522)	130,683	01/17/2073
46617L-AA-9	321 HENDERSON RECEIVABLES LLC 2013-3A A		06/15/2024	Paydown	XXX	315,898	315,898	315,643	315,724		174		174		315,898				3,359	01/17/2073
46617T-AA-2	321 HENDERSON RECEIVABLES LLC 2014-1A A		06/27/2024	MITSUBISHI FINANCIAL GROUP	XXX	4,294,874	4,682,454	4,679,812	4,680,626		41		41		4,680,667		(385,793)	(385,793)	99,409	03/15/2063
46617T-AA-2	321 HENDERSON RECEIVABLES LLC 2014-1A A		06/15/2024	Paydown	XXX	179,427	179,427	179,326	179,357		70		70		179,427				2,122	03/15/2063
46617T-AB-0	321 HENDERSON RECEIVABLES LLC 2014-1A B		12/15/2024	Paydown	XXX	35,223	35,223	35,195	35,204		19		19		35,223				1,070	03/16/2065
46618A-AA-2	321 HENDERSON RECEIVABLES LLC 2014-2A A		06/27/2024	MITSUBISHI FINANCIAL GROUP	XXX	2,514,618	2,822,440	2,820,611	2,821,092		26		26		2,821,118		(306,500)	(306,500)	54,624	01/17/2073
46618A-AA-2	321 HENDERSON RECEIVABLES LLC 2014-2A A		06/15/2024	Paydown	XXX	134,972	134,972	134,885	134,908		64		64		134,972				1,442	01/17/2073
46618A-AB-0	321 HENDERSON RECEIVABLES LLC 2014-2A B		12/15/2024	Paydown	XXX	29,047	29,047	29,033	29,038		9		9		29,047				717	01/15/2075
46618H-AB-5	321 HENDERSON RECEIVABLES LLC 2014-3A B		12/15/2024	Paydown	XXX	28,174	28,174	28,168	28,169		5		5		28,174				633	06/15/2079
46618L-AB-6	321 HENDERSON RECEIVABLES LLC 2015-1A B		12/15/2024	Paydown	XXX	31,089	31,089	31,062	31,069		19		19		31,089				733	09/17/2074
466365-AB-9	JACK IN THE BOX FUNDING, LLC 2019-1A A2I		11/25/2024	Paydown	XXX	82,500	82,500	82,500	82,500						82,500				2,308	08/25/2049
466365-AC-7	JACK IN THE BOX FUNDING, LLC 2019-1A A23		12/11/2024	Various	XXX	13,287,918	13,874,350	13,982,136	13,940,860		(9,954)		(9,954)		13,930,906		(642,988)	(642,988)	648,460	08/25/2049
466365-AC-7	JACK IN THE BOX FUNDING, LLC 2019-1A A23		11/25/2024	Paydown	XXX	122,843	122,843	123,962	123,534		(691)		(691)		122,843				3,423	08/25/2049
466365-AD-5	JACK IN THE BOX FUNDING, LLC 2022-1A A2I		09/09/2024	GUGGENHEIM SECURITIES	XXX	6,782,146	7,125,000	7,125,000	7,125,000						7,125,000		(342,854)	(342,854)	192,501	02/26/2052
466365-AD-5	JACK IN THE BOX FUNDING, LLC 2022-1A A2I		08/25/2024	Paydown	XXX	112,500	112,500	112,500	112,500						112,500				1,938	02/26/2052
466365-AE-3	JACK IN THE BOX FUNDING, LLC 2022-1A A2I		10/16/2024	Various	XXX	8,773,008	9,685,300	9,236,445	9,268,200		33,179		33,179		9,301,379		(528,371)	(528,371)	313,147	02/26/2052
466365-AE-3	JACK IN THE BOX FUNDING, LLC 2022-1A A2I		08/25/2024	Paydown	XXX	132,610	132,610	127,478	127,839		4,771		4,771		132,610				2,536	02/26/2052
46640U-AF-9	JPMBB COMMERCIAL MORTGAGE SECU 2013-C17		02/01/2024	Paydown	XXX			24,024											246	01/15/2047
46640U-AK-8	JPMBB COMMERCIAL MORTGAGE SECU 2013-C17		03/01/2024	Paydown	XXX	1,000,000	1,000,000	1,039,727	1,000,000						1,000,000				8,040	01/15/2047
46644R-BB-0	JPMBB COMMERCIAL MORTGAGE SECU 2015-C29		12/01/2024	Paydown	XXX			11,842	903		(903)		(903)						816	05/15/2048
46647P-DH-6	JPMORGAN CHASE & CO 4.912% 07/25/33		10/10/2024	GOLDMAN SACHS & CO	XXX	2,011,440	2,000,000	2,000,000	2,000,000						2,000,000		11,440	11,440	118,980	07/25/2033
46647T-AU-2	JP MORGAN CHASE COMMERCIAL MOR 2017-JP5		12/01/2024	Paydown	XXX			142,688	38,394		(38,394)		(38,394)						16,081	03/15/2050
46849L-UY-5	JACKSON NATL LIFE GLOBAL		04/08/2024	CROSS TRADES	XXX	12,177,930	12,512,000	12,490,229	12,493,036		1,083		1,083		12,494,119		(316,190)	(316,190)	324,791	04/12/2028
476681-AA-9	JERSEY MIKE'S FUNDING LLC 2019-1A A2		11/01/2024	MITSUBISHI FINANCIAL GROUP	XXX	9,757,128	9,925,000	9,925,000	9,925,000						9,925,000		(167,872)	(167,872)	426,532	02/15/2050
47760Q-AB-9	JIMMY JOHN'S FUNDING LLC 2017-1A A2II		10/30/2024	Paydown	XXX	154,000	154,000	150,692	151,136		2,864		2,864		154,000				4,664	07/30/2047
47760Q-AC-7	JIMMY JOHN'S FUNDING LLC 2022-1A A2I		10/09/2024	CROSS TRADES	XXX	2,021,132	2,096,738	2,079,702	2,085,205		2,602		2,602		2,087,807		(66,675)	(66,675)	81,159	04/30/2052
47760Q-AC-7	JIMMY JOHN'S FUNDING LLC 2022-1A A2I		10/30/2024	Paydown	XXX	151,062	151,062	146,770	145,918		5,143		5,143		151,062				3,229	04/30/2052
48206K-AG-1	JUNIPER VALLEY PARK CLO, LTD 2023-1A C		07/23/2024	Call 100.0000	XXX	8,050,000	8,050,000	8,050,000	8,050,000						8,050,000				515,545	07/20/2035

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
48206K-AJ-5	JUNIPER VALLEY PARK CLO, LTD 2023-1A D		07/22/2024	Various	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				770,762	07/20/2035
50249A-AA-1	LYB INT FINANCE III 4.200% 10/15/49		01/10/2024	MORGAN STANLEY	XXX	3,956	5,000	3,768	3,778		1		1		3,778		178	178	51	10/15/2049
51075L-AJ-5	LAKE SHORE MM CLO IV LLC 2021-1A D		11/07/2024	Various	XXX	17,078,366	17,078,366	17,074,521	17,075,736		283		283		17,076,019		2,347	2,347	1,666,901	10/15/2033
51075L-AJ-5	LAKE SHORE MM CLO IV LLC 2021-1A D		10/15/2024	Paydown	XXX	2,788,335	2,788,335	2,787,708	2,787,906		429		429		2,788,335				160,319	10/15/2033
51075L-AL-0	LAKE SHORE MM CLO IV LLC 2021-1A E		11/07/2024	Call 100.0000	XXX	18,394,695	18,394,695	18,390,554	18,391,765		243		243		18,392,008		2,687	2,687	2,687,521	10/15/2033
548661-DZ-7	LOWE'S COS INC LOW 3 10/15/50		01/10/2024	MORGAN STANLEY	XXX	3,367	5,000	3,225	3,239		1		1		3,239		128	128	36	10/15/2050
55280Q-BA-4	MCF CLO LLC 2017-1A DRR		10/10/2024	Various	XXX	10,100,000	10,100,000	10,100,000	10,100,000						10,100,000				958,725	04/20/2033
553427-AA-3	MARITIME PARTNERS, LLC MP 2023-1A A		12/15/2024	Paydown	XXX	3,195,878	3,195,878	3,195,866	3,195,847		31		31		3,195,878				125,345	05/15/2063
55400E-AB-5	MVW 2020-1 LLC 2020-1A B		10/28/2024	BARCLAYS CAPITAL INC	XXX	771,958	800,961	800,851	800,892		10		10		800,902		(28,944)	(28,944)	18,768	10/20/2037
55400E-AB-5	MVW 2020-1 LLC 2020-1A B		10/20/2024	Paydown	XXX	290,678	290,678	290,638	290,653		25		25		290,678				3,421	10/20/2037
55400E-AC-3	MVW 2020-1 LLC 2020-1A C		10/30/2024	Various	XXX	461,245	470,565	470,524	470,538		4		4		470,542		(9,296)	(9,296)	17,004	10/20/2037
55400E-AC-3	MVW 2020-1 LLC 2020-1A C		10/20/2024	Paydown	XXX	170,774	170,774	170,759	170,764		10		10		170,774				3,100	10/20/2037
55616*-AA-8	140 STATE STREET LLC CTL		12/15/2024	Redemption 100.0000	XXX	115,935	115,935	115,935	115,935						115,935				3,866	03/15/2037
55903V-BD-4	WARNERMEDIA HOLDINGS INC		09/04/2024	Various	XXX	12,105,900	15,000,000	12,350,634	12,400,239		50,894		50,894		12,451,133		(345,233)	(345,233)	736,458	03/15/2042
55903V-BE-2	WARNERMEDIA HOLDINGS INC		09/05/2024	Various	XXX	42,079,080	55,000,000	42,947,045	43,025,595		96,951		96,951		43,122,546		(1,043,466)	(1,043,466)	2,751,149	03/15/2052
559080-AP-1	MAGELLAN MIDSTREAM PARTN		03/01/2024	No Broker	XXX	3,539	5,000	3,525	3,536		4		4		3,539				99	03/01/2050
56576C-AA-7	MARANON LOAN FUNDING LTD 2022-1A X		10/15/2024	Paydown	XXX	7,272,727	7,272,727	7,272,727	7,272,727						7,272,727				361,477	11/25/2033
56576C-AF-6	MARANON LOAN FUNDING LTD 2022-1A E		11/21/2024	Paydown	XXX	1,552,102	1,552,102	1,552,102	1,552,102						1,552,102				(55,857)	11/25/2033
570535-AT-1	MARKEL GROUP INC 5.000% 05/20/49		01/10/2024	MORGAN STANLEY	XXX	4,578	5,000	4,443	4,448						4,448		130	130	36	05/20/2049
571903-BL-6	MARRIOTT INTERNATIONAL MARRIOTT INTERNAT		07/31/2024	Various	XXX	12,728,240	12,815,000	12,490,091	12,509,908		22,192		22,192		12,532,100		196,140	196,140	318,240	04/15/2029
58013M-FA-7	MCDONALD'S CORP MCD 4 7/8 12/09/45 MTN		01/10/2024	MORGAN STANLEY	XXX	4,836	5,000	4,689	4,693						4,693		143	143	22	12/09/2045
58933Y-BM-6	MERCK & CO INC 5.000% 05/17/53		01/10/2024	MORGAN STANLEY	XXX	5,036	5,000	4,943	4,944						4,944		92	92	38	05/17/2053
60871R-AH-3	MOLSON COORS BEVERAGE 4.200% 07/15/46		07/10/2024	Market Axess	XXX	4,047	5,000	4,069	4,078		11		11		4,089		(42)	(42)	208	07/15/2046
609207-AT-2	MONDELEZ INTERNATIONAL MDLZ 2 3/4 04/13/		01/10/2024	MORGAN STANLEY	XXX	4,495	5,000	4,195	4,218		3		3		4,221		274	274	34	04/13/2030
609935-AA-9	MONONGAHELA POWER CO FE 5.85 02/15/34 14		10/09/2024	CROSS TRADES	XXX	631,815	600,000	598,926	598,926		51		51		598,977		32,838	32,838	37,635	02/15/2034
61690A-AF-1	MORGAN STANLEY BAML TRUST 2015-C27 XA		12/01/2024	Paydown	XXX			3,135	393		(393)		(393)						216	12/15/2047
61747Y-FB-6	MORGAN STANLEY MS 5.948 01/19/38		10/09/2024	CROSS TRADES	XXX	1,189,777	1,152,000	1,145,733	1,146,047		217		217		1,146,263		43,514	43,514	84,129	01/19/2038
61747Y-FD-2	MORGAN STANLEY 5.164% 04/20/29		10/09/2024	CROSS TRADES	XXX	362,204	356,000	356,000	356,000						356,000		6,204	6,204	17,924	04/20/2029
61747Y-FE-0	MORGAN STANLEY 5.250% 04/21/34		10/09/2024	CROSS TRADES	XXX	240,822	237,000	237,000	237,000						237,000		3,822	3,822	12,097	04/21/2034
61747Y-FF-7	MORGAN STANLEY MS 5.449 07/20/29		10/09/2024	CROSS TRADES	XXX	370,193	360,000	360,000	360,000						360,000		10,193	10,193	23,976	07/20/2029
61747Y-FG-5	MORGAN STANLEY MS 5.424 07/21/34		10/09/2024	CROSS TRADES	XXX	369,510	360,000	360,000	360,000						360,000		9,510	9,510	23,866	07/21/2034
61767F-BB-6	MORGAN STANLEY CAPITAL I TRUST 2016-UB11		12/01/2024	Paydown	XXX			27,555	5,557		(5,557)		(5,557)						2,000	08/15/2049
636180-BS-9	NATIONAL FUEL GAS CO 5.500% 10/01/26		02/21/2024	Various	XXX	7,995,879	7,995,000	7,977,411	7,979,945		735		735		7,980,681		15,199	15,199	173,447	10/01/2026
636220-AB-1	NATIONAL GENERAL HLDG CO		05/15/2024	Various	XXX	33,000,000	33,000,000	32,738,981	32,987,424		12,576		12,576		33,000,000				1,113,750	05/15/2024
636220-AC-9	NATIONAL GENERAL HLDG CO		05/15/2024	Various	XXX	37,830,000	37,830,000	37,840,441	37,832,655		(2,655)		(2,655)		37,830,000				1,276,763	05/15/2024
64016N-AA-5	NEIGHBORLY ISSUER LLC 2021-1A A2		10/24/2024	Various	XXX	17,808,425	19,350,000	19,350,000	19,350,000						19,350,000		(1,541,575)	(1,541,575)	683,872	04/30/2051
64016N-AA-5	NEIGHBORLY ISSUER LLC 2021-1A A2		07/30/2024	Paydown	XXX	150,000	150,000	150,000	150,000						150,000				2,688	04/30/2051
64134W-AA-2	NEUBERGER BERMAN CLO LTD 2022-50A E		07/23/2024	Call 100.0000	XXX	3,000,000	3,000,000	3,001,500	3,001,252		224		224		3,001,476		(1,476)	(1,476)	298,925	07/23/2036
66858C-AJ-6	NORTHWOODS CAPITAL LTD 2018-12BA		09/16/2024	Various	XXX	20,850,000	20,850,000	20,850,000	20,850,000						20,850,000				1,400,672	06/15/2031
670346-AV-7	NUCOR CORP NUE 3 1/8 04/01/32		10/15/2024	WELLS FARGO	XXX	4,538	5,000	4,282	4,313		54		54		4,367		171	171	163	04/01/2032
67115P-AS-4	OFSI FUND LTD 2022-11A CR		06/28/2024	CROSS TRADES	XXX	1,884,281	1,850,000	1,850,000	1,850,000						1,850,000		34,281	34,281	126,277	10/18/2035
67181D-AE-1	OAK STREET INVESTMENT GRADE NE 2020-1A A		12/20/2024	Paydown	XXX	75,000	75,000	74,970	74,992		8		8		75,000				1,377	11/20/2050
67190A-AC-0	OAK STREET INVESTMENT GRADE NE 2021-1A A		12/20/2024	Paydown	XXX	20,625	20,625	20,620	20,623		2		2		20,625				337	01/20/2051
67190A-AD-8	OAK STREET INVESTMENT GRADE NE 2021-1A A		12/20/2024	Paydown	XXX	22,917	22,917	22,904	22,911		6		6		22,917				436	01/20/2051
67403A-AA-7	OAKTREE STRATEGIC CREDIT OAKSCF 8.4 11/1		10/28/2024	Various	XXX	19,915,342	20,000,000	19,899,200	19,901,387		13,955		13,955		19,915,342				1,605,333	11/14/2028
681919-BD-7	OMNICOM GROUP INC 2.600% 08/01/31		01/10/2024	MORGAN STANLEY	XXX	4,281	5,000	4,103	4,146		3		3		4,148		133	133	58	08/01/2031
682441-AB-6	ONEAMERICA FINL PARTNERS		10/03/2024	STIFEL NICOLAUS & CO	XXX	413,397	550,000	548,357	548,464		22		22		548,486		(135,089)	(135,089)	22,661	10/15/2050
682680-AV-5	ONEOK INC OKE 5.2 07/15/48		01/10/2024	MORGAN STANLEY	XXX	4,603	5,000	4,207	4,214						4,214		389	389	128	07/15/2048

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
68278A-AA-7	ONESKY CLASS A LOAN TRU CLASS A		07/15/2024	Various	XXX	18,769,273	18,769,273	18,581,580	18,627,282		141,990		141,990		18,769,273				507,006	07/15/2029
68278T-AA-6	ONESKY PASS THROUGH TRUST 2021 CLASS B		07/15/2024	Redemption 100.0000	XXX	18,267,420	18,267,420	18,084,746	18,119,815		147,606		147,606		18,267,420				630,342	01/15/2031
68279H-AA-1	ONESKY PASS THROUGH TRUST 2021 CLASS C		07/15/2024	Redemption 100.0000	XXX	7,828,894	7,828,894	7,809,322	7,813,426		15,469		15,469		7,828,894				354,738	01/15/2031
68902V-AK-3	OTIS WORLDWIDE CORP 2.565% 02/15/30		01/10/2024	MORGAN STANLEY	XXX	4,419	5,000	4,279	4,323		3		3		4,326		93	93	52	02/15/2030
690742-AE-1	OWENS CORNING 4.200% 12/01/24		12/01/2024	Maturity	XXX	1,000,000	1,000,000	980,760	997,881		2,119		2,119		1,000,000				42,000	12/01/2024
691205-AC-2	BLUE OWL TECHNOLOGY FINA		04/08/2024	CROSS TRADES	XXX	14,401,500	15,000,000	14,900,400	14,959,389		5,471		5,471		14,964,860		(563,360)	(563,360)	227,604	12/15/2025
691205-AE-8	BLUE OWL TECHNOLOGY FINA		04/08/2024	CROSS TRADES	XXX	12,342,450	13,375,000	13,285,655	13,332,716		4,516		4,516		13,337,232		(994,782)	(994,782)	157,435	06/17/2026
69120V-AF-8	BLUE OWL CREDIT INCOME		10/09/2024	CROSS TRADES	XXX	3,409,327	3,490,000	3,484,988	3,486,455		841		841		3,487,295		(77,969)	(77,969)	192,735	02/08/2027
69120V-AP-6	BLUE OWL CREDIT INCOME		10/09/2024	CROSS TRADES	XXX	9,713,290	9,300,000	9,279,268	9,281,606		3,424		3,424		9,285,031		428,259	428,259	770,802	09/16/2027
69120V-AR-2	BLUE OWL CREDIT INCOME ORCINC 7.95 06/13		05/21/2024	Various	XXX	34,394,749	34,583,000	34,359,248	34,379,845		14,904		14,904		34,394,749				1,206,659	06/13/2028
69120V-AU-5	BLUE OWL CREDIT INCOME OCINCC 7 3/4 01/1		05/21/2024	No Broker	XXX	24,715,013	25,000,000	24,689,500	24,690,934		24,079		24,079		24,715,013				898,785	01/15/2029
69121D-AB-6	BLUE OWL CAPITAL CORP II OBDCII 8.45 11/		10/09/2024	CROSS TRADES	XXX	3,657,790	3,500,000	3,478,055	3,478,902		5,204		5,204		3,484,106		173,684	173,684	267,818	11/15/2026
69121D-AB-6	BLUE OWL CAPITAL CORP II OBDCII 8.45 11/		10/18/2024	Various	XXX	66,200,491	66,500,000	66,083,045	66,099,138		101,354		101,354		66,200,491				5,197,806	11/15/2026
69121K-AD-6	BLUE OWL CAPITAL CORP 4.250% 01/15/26		10/09/2024	Various	XXX	2,282,028	2,313,000	2,138,461	2,193,940		41,655		41,655		2,235,595		46,433	46,433	118,480	01/15/2026
69121K-AF-1	BLUE OWL CAPITAL CORP 2.625% 01/15/27		10/09/2024	Various	XXX	5,289,761	5,770,000	4,825,336	5,045,579		84,963		84,963		5,130,542		159,220	159,220	129,020	01/15/2027
69422*-AA-3	PG SENIOR LOAN FUND II ISSUER, CLASS A		08/05/2024	Paydown	XXX	102,283,310	102,283,310	102,283,310	102,283,310						102,283,310				2,102,653	02/05/2041
69422*-AB-1	PG SENIOR LOAN FUND II ISSUER, CLASS B		11/07/2024	Various	XXX	105,370,116	105,370,116	105,370,116	105,370,116						105,370,116				5,283,141	02/05/2041
69422*-AB-1	PG SENIOR LOAN FUND II ISSUER, CLASS B		08/05/2024	Paydown	XXX	1,629,884	1,629,884	1,629,884	1,629,884						1,629,884				60,894	02/05/2041
69422*-AC-9	PG SENIOR LOAN FUND II ISSUER, CLASS C		11/07/2024	Various	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				1,203,333	02/05/2041
69423*-AA-2	PG SENIOR LOAN FUND III ISSUER CLASS A		08/05/2024	Paydown	XXX	147,106,659	147,106,659	147,106,659	147,106,659						147,106,659				2,761,309	02/12/2041
69423*-AB-0	PG SENIOR LOAN FUND III ISSUER CLASS B		11/07/2024	Various	XXX	107,158,710	107,158,710	107,158,710	107,158,710						107,158,710				5,372,819	02/12/2041
69423*-AB-0	PG SENIOR LOAN FUND III ISSUER CLASS B		08/05/2024	Paydown	XXX	7,591,290	7,591,290	7,591,290	7,591,290						7,591,290				283,619	02/12/2041
69423*-AC-8	PG SENIOR LOAN FUND III ISSUER CLASS C		11/07/2024	Various	XXX	10,490,000	10,490,000	10,490,000	10,490,000						10,490,000				1,262,297	02/12/2041
69424#-AA-7	PG SENIOR LOAN FUND VI ISSUER, CLASS A		06/27/2024	Paydown	XXX	95,674,947	95,674,947	95,674,947	95,674,947						95,674,947				1,581,993	03/26/2041
69424#-AB-5	PG SENIOR LOAN FUND VI ISSUER, CLASS B		10/28/2024	Various	XXX	52,782,554	52,782,554	52,782,554	52,782,554						52,782,554				2,064,384	03/24/2041
69424#-AB-5	PG SENIOR LOAN FUND VI ISSUER, CLASS B		08/05/2024	Paydown	XXX	37,417,446	37,417,446	37,417,446	37,417,446						37,417,446				1,088,726	03/24/2041
69424#-AC-3	PG SENIOR LOAN FUND VI ISSUER, CLASS C		10/28/2024	Various	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				1,056,000	03/26/2041
69424*-AA-1	PG SENIOR LOAN FUND IV ISSUER, CLASS A		08/05/2024	Paydown	XXX	98,213,494	98,213,494	98,213,494	98,213,494						98,213,494				1,811,162	03/05/2041
69424*-AB-9	PG SENIOR LOAN FUND IV ISSUER, CLASS B		11/04/2024	Various	XXX	61,156,608	61,156,608	61,156,608	61,156,608						61,156,608				3,040,842	03/05/2041
69424*-AB-9	PG SENIOR LOAN FUND IV ISSUER, CLASS B		08/05/2024	Paydown	XXX	27,843,392	27,843,392	27,843,392	27,843,392						27,843,392				1,040,260	03/05/2041
69424*-AC-7	PG SENIOR LOAN FUND IV ISSUER, CLASS C		11/04/2024	Various	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				954,667	03/05/2041
69424@-AA-9	PG SENIOR LOAN FUND V ISSUER, CLASS A		11/05/2024	Various	XXX	4,831,984	4,831,984	4,831,984	4,831,984						4,831,984				168,650	03/19/2041
69424@-AA-9	PG SENIOR LOAN FUND V ISSUER, CLASS A		08/05/2024	Paydown	XXX	144,394,636	144,394,636	144,394,636	144,394,636						144,394,636				3,140,829	03/19/2041
69424@-AB-7	PG SENIOR LOAN FUND V ISSUER, CLASS B		11/05/2024	Paydown	XXX	4,956,963	4,956,963	4,956,963	4,956,963						4,956,963				247,160	03/19/2041
694308-KF-3	PACIFIC GAS & ELECTRIC		06/05/2024	Various	XXX	2,401,872	2,400,000	2,395,800	2,397,015		341		341		2,397,356		4,516	4,516	62,130	06/15/2027
69478X-AC-9	PACIFIC PREMIER BANCORP		09/03/2024	Maturity	XXX	3,000,000	3,000,000	2,850,000	2,896,750		103,250		103,250		3,000,000				172,500	09/03/2024
69811#-AA-8	PG SENIOR LOAN FUND I ISSUER, CLASS A		08/05/2024	Paydown	XXX	63,617,285	63,617,285	63,617,285	63,617,285						63,617,285				1,089,527	02/05/2041

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
69811#-AB-6	PG SENIOR LOAN FUND I ISSUER, CLASS B		09/27/2024	Various	XXX	100,930,626	100,930,626	100,930,626	100,930,626						100,930,626				3,599,859	02/05/2041
69811#-AB-6	PG SENIOR LOAN FUND I ISSUER, CLASS B		08/05/2024	Paydown	XXX	10,569,374	10,569,374	10,569,374	10,569,374						10,569,374				315,907	02/05/2041
69811#-AC-4	PG SENIOR LOAN FUND I ISSUER, CLASS C		09/27/2024	Various	XXX	14,300,000	14,300,000	14,300,000	14,300,000						14,300,000				1,530,100	02/05/2041
69811#-AC-4	PG SENIOR LOAN FUND I ISSUER, CLASS C		09/27/2024	Call 100.0000	XXX	1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				20,800	02/05/2041
70213B-AC-5	PARTNERRE FINANCE B LLC		02/15/2024	UBS SECURITIES LLC	XXX	225,000	250,000	250,000	250,000						250,000		(25,000)	(25,000)	4,344	10/01/2050
718172-DA-4	PHILIP MORRIS INTL INC		06/24/2024	Various	XXX	3,999,720	4,000,000	4,022,640	4,020,987		(1,459)		(1,459)		4,019,528		(19,808)	(19,808)	176,528	02/15/2030
718172-DB-2	PHILIP MORRIS INTL INC		06/24/2024	Various	XXX	5,015,210	5,000,000	5,048,695	5,046,337		(2,008)		(2,008)		5,044,329		(29,119)	(29,119)	231,424	02/15/2033
718172-DE-6	PHILIP MORRIS INTL INC PM 5 5/8 09/07/33		11/19/2024	Various	XXX	4,176,049	4,040,000	3,972,476	3,974,070		3,815		3,815		3,977,885		198,164	198,164	241,447	09/07/2033
72703P-AB-9	PLANET FITNESS MASTER ISSUER L 2018-1A A		04/08/2024	CROSS TRADES	XXX	11,233,744	11,481,750	10,937,264	11,103,935		59,092		59,092		11,163,027		70,717	70,717	186,020	09/05/2048
72703P-AB-9	PLANET FITNESS MASTER ISSUER L 2018-1A A		06/12/2024	Various	XXX	24,639,812	24,639,812	24,071,970	24,234,965		83,958		83,958		24,318,923		320,889	320,889	597,184	09/05/2048
72703P-AB-9	PLANET FITNESS MASTER ISSUER L 2018-1A A		06/05/2024	Paydown	XXX	161,090	161,090	156,637	157,943		3,147		3,147		161,090				2,642	09/05/2048
72703P-AC-7	PLANET FITNESS MASTER ISSUER L 2019-1A A		04/08/2024	CROSS TRADES	XXX	1,722,351	1,915,000	1,915,000	1,915,000						1,915,000		(192,649)	(192,649)	25,653	12/05/2049
72703P-AC-7	PLANET FITNESS MASTER ISSUER L 2019-1A A		12/05/2024	Paydown	XXX	125,000	125,000	124,456	124,615		385		385		125,000				2,942	12/05/2049
72703P-AE-3	PLANET FITNESS MASTER ISSUER L 2022-1A A		04/08/2024	CROSS TRADES	XXX	1,105,696	1,263,220	1,263,220	1,263,220						1,263,220		(157,524)	(157,524)	17,580	12/05/2051
72703P-AE-3	PLANET FITNESS MASTER ISSUER L 2022-1A A		12/05/2024	Paydown	XXX	22,083	22,083	22,083	22,083						22,083				505	12/05/2051
745867-AX-9	PULTEGROUP INC PHM 5 01/15/27		06/04/2024	Call 99.2640	XXX	1,985	2,000	1,952	1,955		6		6		1,961		24	24	89	01/15/2027
75884R-BA-0	REGENCY CENTERS LP 3.700% 06/15/30		01/10/2024	MORGAN STANLEY	XXX	4,632	5,000	4,458	4,489		2		2		4,491		141	141	14	06/15/2030
78396Y-AA-1	SESAC FINANCE, LLC 2019-1 A2		10/25/2024	Paydown	XXX	300,000	300,000	300,000	300,000						300,000				9,780	07/25/2049
78396Y-AB-9	SESAC FINANCE, LLC 2022-1 A2		10/25/2024	Paydown	XXX	15,000	15,000	14,085	14,200		800		800		15,000				516	07/25/2052
78403D-AH-3	SBA TOWER TRUST 2014-2 C		10/11/2024	Various	XXX	5,485,000	5,485,000	5,523,745	5,485,000						5,485,000				176,846	10/15/2049
78520E-AE-6	SABEY DATA CENTER ISSUER LLC 2023-1 A2		01/17/2024	Various	XXX	8,381,592	8,357,000	8,353,518	8,353,849		43		43		8,353,892		27,700	27,700	37,562	04/20/2048
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC SENIOR SECURE		10/01/2024	Various	XXX		7,780,036	316,234	1	316,233			316,233		316,234		(316,234)	(316,234)		10/10/2025
79588T-AA-8	SAMMONS FINANCIAL GROUP		07/17/2024	CROSS TRADES	XXX	16,038,567	16,000,000	21,202,947	20,730,419		(80,785)		(80,785)		20,649,634		(4,611,067)	(4,611,067)	852,444	10/15/2043
79588T-AC-4	SAMMONS FINANCIAL GROUP		07/02/2024	Various	XXX	37,549,304	39,188,000	39,171,509	39,188,551		(827)		(827)		39,187,724		(1,638,420)	(1,638,420)	876,815	05/12/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP		07/17/2024	CROSS TRADES	XXX	6,333,627	7,500,000	7,482,900	7,486,986		869		869		7,487,856		(1,154,229)	(1,154,229)	190,531	04/16/2031
79588T-AE-0	SAMMONS FINANCIAL GROUP		10/09/2024	CROSS TRADES	XXX	14,371,928	15,457,000	15,442,316	15,444,393		984		984		15,445,377		(1,073,449)	(1,073,449)	740,326	04/08/2032
80382S-AP-3	SAIL NET INTEREST MARGIN NOTES 2003-3 A		11/20/2024	Bank IV	XXX		(62,602)													04/27/2033
808513-BZ-7	CHARLES SCHWAB CORP SCHW FLOAT 03/03/27		07/25/2024	Various	XXX	16,239,232	16,100,000	15,460,018	15,564,322		85,437		85,437		15,649,758		589,474	589,474	667,823	03/03/2027
808513-CD-5	CHARLES SCHWAB CORP 5.643% 05/19/29		11/19/2024	Various	XXX	10,270,954	10,000,000	10,000,000	10,000,000						10,000,000		270,954	270,954	458,024	05/19/2029
808513-CE-3	CHARLES SCHWAB CORP 5.853% 05/19/34		10/09/2024	Various	XXX	5,742,724	5,503,000	5,503,000	5,503,000						5,503,000		239,724	239,724	234,114	05/19/2034
808513-CH-6	CHARLES SCHWAB CORP SCHW 6.136 08/24/34		07/17/2024	KEYBANC CAPITAL MARKETS	XXX	7,044,604	6,666,000	6,666,000	6,666,000						6,666,000		378,604	378,604	368,123	08/24/2034
81412D-AA-1	SECURITY BENEFIT GL FUND SECBEN 1 1/4 05		05/17/2024	Various	XXX	54,935,000	54,935,000	53,018,550	53,844,223		1,090,777		1,090,777		54,935,000				343,344	05/17/2024
81883E-AD-3	SHACKLETON CLO LTD 2017-11A D		11/13/2024	JANNEY MONTGOMERY SCOTT LLC	XXX	4,020,000	4,000,000	3,970,400	3,987,237		2,559		2,559		3,989,796		30,204	30,204	372,856	08/15/2030
820502-AA-0	SHAWNEE 2022-2 LLC CLASS A		12/23/2024	Paydown	XXX	254,920,357	254,920,357	254,920,357	254,920,357						254,920,357				13,944,201	01/28/2036
82066D-AQ-3	SHAWNEE 1892 LLC CLASS A-R		11/14/2024	Various	XXX	235,283,627	235,283,628	235,283,627	235,283,627						235,283,627				20,157,066	01/29/2035
82066D-AQ-3	SHAWNEE 1892 LLC CLASS A-R		10/28/2024	Paydown	XXX	204,855,914	204,855,914	204,855,914	204,855,914						204,855,914				11,135,430	01/29/2035
82066D-AS-9	SHAWNEE 1892 LLC CLASS B-R		11/14/2024	Call 100.0000	XXX	77,160,000	77,160,000	77,160,000	77,160,000						77,160,000				7,384,556	01/29/2035
82066D-AU-4	SHAWNEE 1892 LLC CLASS C-R		11/14/2024	Call 100.0000	XXX	65,360,000	65,360,000	65,360,000	65,360,000						65,360,000				7,396,593	01/29/2035
82066D-AW-0	SHAWNEE 1892 LLC CLASS D-R		11/14/2024	Various	XXX	60,820,000	60,820,000	60,820,000	60,820,000						60,820,000				7,590,861	01/29/2035
82066D-AY-6	SHAWNEE 1892 LLC CLASS E-R		11/14/2024	Various	XXX	33,130,000	33,130,000	33,130,000	33,130,000						33,130,000				5,537,413	01/29/2035
820829-AA-7	SHAWNEE 2021-1 LLC CLASS A-FL		07/17/2024	Various	XXX	66,851,898	66,851,898	66,851,898	66,851,898						66,851,898				3,629,282	10/17/2033
820829-AA-7	SHAWNEE 2021-1 LLC CLASS A-FL		07/17/2024	Paydown	XXX	115,668,042	115,668,042	115,668,042	115,668,042						115,668,042				4,761,226	10/17/2033

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
820829-AC-3	SHAWNEE 2021-1 LLC CLASS A-FX		07/17/2024	Various	XXX	17,092,529	17,092,529	17,092,529	17,092,529						17,092,529				285,721	10/17/2033
820829-AC-3	SHAWNEE 2021-1 LLC CLASS A-FX		07/17/2024	Paydown	XXX	29,573,720	29,573,720	29,573,720	29,573,720						29,573,720				375,738	10/17/2033
820829-AE-9	SHAWNEE 2021-1 LLC CLASS B		07/17/2024	Various	XXX	7,640,000	7,640,000	7,640,000	7,640,000						7,640,000				436,541	10/17/2033
820829-AG-4	SHAWNEE 2021-1 LLC CLASS C		07/17/2024	Various	XXX	68,640,000	68,640,000	68,640,000	68,640,000						68,640,000				4,366,074	10/17/2033
820829-AJ-8	SHAWNEE 2021-1 LLC CLASS D		07/17/2024	Various	XXX	75,280,000	75,280,000	75,280,000	75,280,000						75,280,000				5,447,343	10/17/2033
820829-AL-3	SHAWNEE 2021-1 LLC CLASS E		07/17/2024	Call 100.0000	XXX	35,430,000	35,430,000	35,430,000	35,430,000						35,430,000				3,939,028	10/17/2033
820829-AN-9	SHAWNEE 2021-1 LLC CLASS F		02/22/2024	Call 100.0000	XXX	15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				964,601	10/17/2033
820830-AA-5	SHAWNEE 2022-1 LLC CLASS A		10/28/2024	Paydown	XXX	256,237,289	256,237,289	256,237,289	256,237,289						256,237,289				10,974,033	04/28/2034
820830-AA-5	SHAWNEE 2022-1 LLC CLASS A		12/23/2024	Various	XXX	64,788,592	64,788,592	64,788,592	64,788,592						64,788,592				5,376,134	04/28/2034
820830-AL-1	SHAWNEE 2022-1 LLC CLASS F		05/10/2024	Call 100.0000	XXX	22,200,000	22,200,000	22,200,000	22,200,000						22,200,000				2,184,322	04/28/2034
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C		12/20/2024	Paydown	XXX	665,662	665,662	665,579	665,614		48		48		665,662				11,758	07/20/2037
827925-AG-3	SILVER POINT CLO, LTD 2023-3A C		06/14/2024	CROSS TRADES	XXX	2,113,973	2,075,000	2,075,000	2,075,000						2,075,000		38,973	38,973	102,797	11/29/2036
83012A-AB-5	SIXTH STREET SPECIALTY TSLX 6.95 08/14/2		07/15/2024	Various	XXX	18,989,880	18,500,000	18,342,550	18,351,271		5,886		5,886		18,357,157		632,723	632,723	690,849	08/14/2028
83088M-AK-8	SKYWORKS SOLUTIONS INC		07/10/2024	Market Axess	XXX	4,664	5,000	4,465	4,546		93		93		4,640		24	24	55	06/01/2026
83616L-AA-3	SOUND POINT CLO LTD 2022-1A E	D	12/13/2024	Various	XXX	3,979,868	4,320,000	4,276,800	4,282,513		2,499		2,499		4,285,012		(305,144)	(305,144)	545,860	04/25/2035
84858E-AA-4	SPIRIT AIR 2015-1 PTT B		04/01/2024	Maturity	XXX	82,593	82,593	82,593	82,593						82,593				1,838	04/01/2024
857477-CC-5	STATE STREET CORP 5.159% 05/18/34		10/09/2024	Various	XXX	15,225,513	15,262,000	15,262,000	15,262,000						15,262,000		(36,487)	(36,487)	238,980	05/18/2034
862121-AA-8	STORE CAPITAL LLC 4.500% 03/15/28		10/09/2024	CROSS TRADES	XXX	339,886	348,000	300,884	305,981		6,746		6,746		312,727		27,159	27,159	16,791	03/15/2028
86212X-AF-7	STORE MASTER FUNDING LLC 2023-1A A1		12/20/2024	Paydown	XXX	100,000	100,000	99,985	99,986		14		14		100,000				3,353	06/20/2053
86212X-AG-5	STORE MASTER FUNDING LLC 2023-1A A2		12/20/2024	Paydown	XXX	10,000	10,000	9,704	9,722		278		278		10,000				375	06/20/2053
86213C-AB-1	STORE MASTER FUNDING LLC 2015-1A A2		12/20/2024	Paydown	XXX	30,000	30,000	29,747	29,963		37		37		30,000				678	04/20/2045
87240G-AG-6	TCP WATERMAN CLO LLC 2017-1A ER	D	12/13/2024	Various	XXX	4,904,533	4,874,000	4,776,520	4,796,553		7,824		7,824		4,804,377		100,156	100,156	659,323	08/20/2033
87342R-AG-9	TACO BELL FUNDING, LLC 2021-1A A2I		10/09/2024	CROSS TRADES	XXX	270,566	290,820	252,786	258,423		7,385		7,385		265,809		4,758	4,758	4,968	08/25/2051
879360-AE-5	TELEDYNE TECHNOLOGIES IN		01/10/2024	MORGAN STANLEY	XXX	4,319	5,000	4,157	4,200		3		3		4,202		116	116	39	04/01/2031
883203-CB-5	TEXTRON INC 3.000% 06/01/30		01/10/2024	MORGAN STANLEY	XXX	4,461	5,000	4,319	4,358		3		3		4,360		100	100	17	06/01/2030
907825-AA-1	UNION PACIFIC RR 2014-1		05/14/2024	Redemption 100.0000	XXX	17,200	17,200	17,200	17,200						17,200				278	05/14/2026
91913Y-AL-4	VALERO ENERGY CORP 6.625% 06/15/37		01/10/2024	MORGAN STANLEY	XXX	5,422	5,000	5,333	5,326						5,326		96	96	25	06/15/2037
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		01/10/2024	MORGAN STANLEY	XXX	4,235	5,000	4,134	4,176		3		3		4,178		57	57	10	06/15/2031
92539D-AA-6	VERUS SECURITIZATION TRUST 2023-2 A1		12/01/2024	Paydown	XXX	362,294	362,294	358,933	359,003		3,291		3,291		362,294				11,439	03/25/2068
92553P-AP-7	PARAMOUNT GLOBAL 4.375% 03/15/43		04/08/2024	Various	XXX	23,295,630	35,000,000	25,326,200	25,552,268		62,425		62,425		25,614,693		(2,319,063)	(2,319,063)	852,396	03/15/2043
92553P-AU-6	PARAMOUNT GLOBAL PARA 5.85 09/01/43		04/10/2024	Various	XXX	13,827,414	16,800,000	14,636,706	14,661,028		11,260		11,260		14,672,287		(844,873)	(844,873)	533,943	09/01/2043
92553P-AW-2	PARAMOUNT GLOBAL PARA 5 1/4 04/01/44		02/13/2024	BANK OF AMERICA	XXX	17,432,454	21,900,000	14,918,937	14,948,110		16,207		16,207		14,964,317		2,468,137	2,468,137	427,963	04/01/2044
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST 2006-1 B		10/25/2024	Paydown	XXX	23,173	23,173	14,896	18,373		4,800		4,800		23,173				839	04/25/2040
93042#-AA-9	DH-LAMBERTVILLE LLC CTL		12/15/2024	Redemption 100.0000	XXX	78,105	78,105	78,105	78,105						78,105				2,320	06/15/2033
93042@-AA-1	HANNAWA-LAHSER ROAD DEVELOPMEN CTL		12/24/2024	Various	XXX	3,641,716	3,641,716	3,641,716	3,641,716						3,641,716				239,846	01/15/2037
93043#-AA-8	TXK CHANDLER PROPERTIES LLC CTL		11/06/2024	Redemption 100.0000	XXX	1,486,911	1,486,911	1,486,911	1,486,911						1,486,911				114,553	09/15/2037
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS 2006-8 A3		12/01/2024	Paydown	XXX	43,072	43,072	24,067	24,067		19,005		19,005		43,072				393	10/25/2036
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS 2006-7 A5		12/01/2024	Paydown	XXX	7,581	7,581	3,871	2,196	3,355	2,030		5,385		7,581				49	09/25/2036
94989N-BH-9	WELLS FARGO COMMERCIAL MORTGAG 2015-C30		12/01/2024	Paydown	XXX			37,447	5,965		(5,965)		(5,965)						2,724	09/15/2058
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAG 2015-LC22		12/01/2024	Paydown	XXX			20,970	3,312		(3,312)		(3,312)						1,503	09/15/2058
94989X-BF-1	WELLS FARGO COMMERCIAL MORTGAG 2015-NXS4		12/01/2024	Paydown	XXX			4,734	884		(884)		(884)						424	12/15/2048
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAG 2016-C32		12/01/2024	Paydown	XXX			102,863	16,987		(16,987)		(16,987)						8,851	01/15/2059
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAG 2016-NXS5		12/01/2024	Paydown	XXX			22,092	3,833		(3,833)		(3,833)						1,773	01/15/2059
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG 2016-C35		12/01/2024	Paydown	XXX			62,399	13,128		(13,128)		(13,128)						5,686	07/15/2048
95000P-AH-7	WELLS FARGO COMMERCIAL MORTGAG 2016-C37		12/01/2024	Paydown	XXX			23,754	7,765		(7,765)		(7,765)						1,999	12/15/2049
95000U-3B-7	WELLS FARGO & COMPANY 4.897% 07/25/33		10/09/2024	CROSS TRADES	XXX	274,028	275,000	275,000	275,000						275,000		(972)	(972)	16,310	07/25/2033

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
95058X-AE-8	WENDYS FUNDING LLC 2018-1 A2 II		10/09/2024	CROSS TRADES	XXX	2,257,193	2,343,998	2,343,998	2,343,998						2,343,998		(86,805)	(86,805)	74,856	03/15/2048
95058X-AE-8	WENDYS FUNDING LLC 2018-1 A2 II		12/15/2024	Paydown	XXX	44,522	44,522	44,522	44,522						44,522				988	03/15/2048
95058X-AG-3	WENDYS FUNDING LLC 2019-1A A2I		12/15/2024	Paydown	XXX	5,787	5,787	4,990	5,412		376		376		5,787				137	06/15/2049
96928*-EH-6	REBKEE PARTNERS NORGE LLC CTL		12/25/2024	Redemption 100.0000	XXX	96,339	96,339	96,339	96,339						96,339				2,863	10/25/2031
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A		12/15/2024	Paydown	XXX	730,541	730,541	730,531	730,536		5		5		730,541				12,444	03/15/2045
97064F-AB-1	WILLIS ENGINE SECURITIZATION T 2020-A B		12/15/2024	Paydown	XXX	136,975	136,975	136,968	136,971		4		4		136,975				3,044	03/15/2045
11271L-AK-8	BROOKFIELD FINANCE INC BNCN 6.35 01/05/3	A	10/09/2024	Various	XXX	4,638,112	4,436,000	4,436,000	4,436,000						4,436,000		202,112	202,112	123,799	01/05/2034
G0715#-AA-3	BALLYMORE DEANSTON LIMITED	B	08/30/2024	Various	XXX	150,542,940	150,542,940	148,129,585	151,671,523					(3,541,937)	150,588,367	2,458,782	(45,427)	2,413,355	2,410,817	06/30/2025
G8101*-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L	B	10/31/2024	Various	XXX	29,089,853	29,089,853	28,135,862	28,826,954					(691,092)	29,139,480	1,003,618	(49,627)	953,991	1,086,528	08/31/2025
81948*-AA-3	SHARED ACCESS, LLC 10.200% 11/16/26	B	10/17/2024	Various	XXX	77,335,125	77,335,125	77,310,701	75,386,889		478,818		478,818	2,138,424	77,335,125	(669,006)		(669,006)	6,597,442	11/16/2026
G0717*-AA-5	BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT	B	01/01/2024	Various	XXX				46,105					(46,105)						12/15/2026
G5955*-AA-5	MEDFORD FUNDING DAC 9.757% 04/03/27	B	11/15/2024	Various	XXX	30,453,314	30,453,314	31,058,689	30,377,422					681,267	30,401,674	(657,015)	51,639	(605,376)	2,103,997	04/03/2027
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC Foreign Bon	D	12/31/2024	Various	XXX	4,256,006	4,256,006	4,256,006	4,256,006						4,256,006				70,107	09/30/2045
000844-AG-5	ABPCI DIRECT LENDING FUND CLO 2020-8A B		06/05/2024	Call 100.0000	XXX	10,300,000	10,300,000	10,300,000	10,300,000						10,300,000				551,736	04/20/2032
000844-AJ-9	ABPCI DIRECT LENDING FUND CLO 2020-8A C		06/05/2024	Call 100.0000	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				533,624	04/20/2032
00119N-AA-5	AGL CLO 3 LTD. 2020-3A E	D	10/16/2024	DIRECT	XXX	1,759,618	1,750,000	1,575,000	1,591,370		13,457		13,457		1,604,827		154,791	154,791	217,953	01/15/2033
00119U-AC-5	AGL CLO 5 LTD 2020-5A ER	D	10/21/2024	Call 100.0000	XXX	3,000,000	3,000,000	2,700,000	2,722,053		18,456		18,456		2,740,510		259,490	259,490	368,447	07/20/2034
00120M-AA-4	AGL CLO 16 LTD 2021-16A E	D	12/13/2024	CROSS TRADES	XXX	402,792	400,000	364,040	366,150		2,178		2,178		368,328		34,464	34,464	58,055	01/20/2035
00120M-AA-4	AGL CLO 16 LTD 2021-16A E	D	01/02/2024	No Broker	XXX	2,106,187	1,931,952	1,922,327	1,931,952		9,625		9,625		1,931,952		174,235	174,235	200,687	01/20/2035
00141Y-AJ-4	CLOVER CLO 2021-1A E 11.493% 04/22/34	D	10/16/2024	DIRECT	XXX	2,137,765	2,125,000	1,927,821	1,942,000		11,945		11,945		1,953,946		183,819	183,819	262,038	04/22/2034
00190Y-BK-0	ARES CLO LTD 2013-2A DR2		11/26/2024	Various	XXX	11,350,000	11,350,000	11,350,000	11,350,000						11,350,000				1,088,364	10/28/2034
00191C-AG-7	ARES CLO LTD ARES 2013-2A ER2	D	10/16/2024	DIRECT	XXX	2,512,323	2,500,000	2,475,000	2,479,148		1,596		1,596		2,480,745		31,578	31,578	305,862	10/28/2034
00191C-AG-7	ARES CLO LTD ARES 2013-2A ER2	D	11/26/2024	Call 100.0000	XXX	2,500,000	2,500,000	2,475,000	2,479,148		1,613		1,613		2,480,761		19,239	19,239	335,249	10/28/2034
01748R-AG-0	ALLEGRO CLO LTD 2017-1A C		04/23/2024	Various	XXX	16,050,000	16,050,000	15,730,605	15,868,128		4,831		4,831		15,872,959		177,041	177,041	664,643	10/16/2030
01748R-AG-0	ALLEGRO CLO LTD 2017-1A C		04/16/2024	Paydown	XXX															10/16/2030
01748R-AJ-4	ALLEGRO CLO LTD 2017-1A D		04/23/2024	Various	XXX	3,087,500	3,087,500	2,869,260	2,951,725		7,395		7,395		2,959,120		128,380	128,380	145,969	10/16/2030
01748W-AA-2	ALLEGRO CLO LTD 2017-1A E	D	04/23/2024	NATIXIS CAPITAL MARKETS	XXX	3,225,000	3,225,000	2,918,438	3,016,708		9,021		9,021		3,025,729		199,271	199,271	211,810	10/16/2030
01750F-AQ-9	ALLEGRO CLO LTD 2019-1A DR		08/08/2024	Various	XXX	3,770,000	3,770,000	3,770,000	3,770,000						3,770,000				285,692	07/20/2032
01750K-AA-3	ALLEGRO CLO LTD 2018-3A E	D	10/09/2024	Various	XXX	29,975,000	29,975,000	29,319,057	29,502,765		50,936		50,936		29,553,701		421,300	421,300	3,624,819	10/16/2031
01750N-AE-9	ALLEGRO CLO LTD 2018-3A B2		04/18/2024	Call 100.0000	XXX	4,496,250	4,496,250	4,497,388	4,496,717		(4)		(4)		4,496,712		(462)	(462)	169,029	10/16/2031
01750N-AG-4	ALLEGRO CLO LTD 2018-3A C		04/18/2024	Various	XXX	12,091,000	12,091,000	12,097,341	12,094,356		(51)		(51)		12,094,305		(3,305)	(3,305)	485,609	10/16/2031
01750N-AJ-8	ALLEGRO CLO LTD 2018-3A D		10/09/2024	Various	XXX	37,675,000	37,675,000	37,674,699	37,674,203		349		349		37,674,553		447	447	3,350,366	10/16/2031
03328W-AY-4	ANCHORAGE CAPITAL CLO LTD 2016-9A DR2		07/24/2024	Various	XXX	4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				310,087	07/15/2032
03330N-AM-6	ANCHORAGE CAPITAL CLO LTD 2019-11A DR		06/24/2024	Various	XXX	7,900,000	7,900,000	7,900,000	7,900,000						7,900,000				487,430	07/22/2032
03762Y-AM-9	APIDOS CLO LTD 2016-25A B2R		12/27/2024	Call 100.0000	XXX	7,325,000	7,325,000	7,324,455	7,324,468		70		70		7,324,538		462	462	678,765	10/20/2031
03766C-AD-3	APIDOS CLO LTD 2016-25A DR	D	12/13/2024	Various	XXX	20,085,191	19,984,000	18,929,165	19,215,720		91,446		91,446		19,307,166		778,026	778,026	2,459,522	10/20/2031
03766C-AD-3	APIDOS CLO LTD 2016-25A DR	D	12/27/2024	Call 100.0000	XXX	4,716,000	4,716,000	4,467,071	4,534,692		24,768		24,768		4,559,460		156,540	156,540	644,521	10/20/2031
03768C-AL-3	APIDOS CLO LTD XXXA C 7.894% 10/18/31		08/29/2024	Various	XXX	4,500,000	4,500,000	4,497,750	4,498,423		56		56		4,498,478		1,522	1,522	339,450	10/18/2031
03768R-AN-6	APIDOS CLO LTD 2019-32A D		06/25/2024	Various	XXX	1,925,000	1,925,000	1,927,888	1,927,019		(159)		(159)		1,926,861		(1,861)	(1,861)	121,404	01/20/2033
03768Y-AA-9	APIDOS CLO LTD 2021-38A E1	D	12/13/2024	Various	XXX	7,558,335	7,534,000	7,534,000	7,534,000						7,534,000		24,335	24,335	818,256	01/21/2034
03769F-AA-9	APIDOS CLO LTD 2021-37A E	D	12/13/2024	Various	XXX	1,089,020	1,080,000	996,300	1,004,233		4,834		4,834		1,009,067		79,953	79,953	145,641	10/22/2034
03835V-AJ-5	APTIV PLC 3.100% 12/01/51		01/10/2024	MORGAN STANLEY	XXX	3,211	5,000	3,066	3,078		1		1		3,079		132	132	18	12/01/2051
04015X-AL-6	ARES CLO LTD 2014-31RA E	D	06/27/2024	Call 100.0000	XXX	31,647,600	31,647,600	30,382,171	30,745,577		61,866		61,866		30,807,442		840,158	840,158	2,138,136	05/24/2030
04016H-AK-2	ARES CLO LTD 2016-40A DR	D	04/03/2024	Various	XXX	17,505,000	18,000,000	17,838,000	17,913,910		2,092		2,092		17,916,002		(411,002)	(411,002)	737,584	01/15/2029
04016P-AQ-1	ARES CLO LTD 2017-43A DR		12/12/2024	Various	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				1,046,118	07/15/2034
04016U-AN-7	ARES CLO LTD 2017-46A C2	D	05/20/2024	Various	XXX	23,299,999	23,299,999	23,057,223	23,158,688		(9,484)		(9,484)		23,149,204		150,795	150,795	1,026,924	01/15/2030
04016U-AN-7	ARES CLO LTD 2017-46A C2	D	04/15/2024	Paydown	XXX															01/15/2030
04016U-AQ-0	ARES CLO LTD 2017-46A D	D	05/20/2024	Various	XXX	18,275,000	18,275,000	17,076,452	17,526,126		51,233		51,233		17,577,359		697,641	697,641	882,563	01/15/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
04016U-AS-6	ARES CLO LTD 2017-46A E	D	05/20/2024	Call 100.0000	XXX	4,487,500	4,487,500	3,953,882	4,119,546		19,686		19,686		4,139,233		348,268	348,268	295,161	01/15/2030
04016U-AS-6	ARES CLO LTD 2017-46A E	D	05/20/2024	Call 100.0000	XXX	4,487,500	4,487,500	4,119,706	4,139,233		19,527		19,527		4,139,233		348,268	348,268	295,161	01/15/2030
04017E-AN-2	ARES CLO LTD 2014-32RA C		12/27/2024	Call 100.0000	XXX	8,500,000	8,500,000	8,446,875	8,473,458		4,813		4,813		8,478,272		21,728	21,728	805,849	05/15/2030
04017T-AG-4	ARES CLO LTD 2014-31RA C		06/27/2024	Various	XXX	48,454,800	48,454,800	48,454,897	48,460,588		(721)		(721)		48,459,867		(5,067)	(5,067)	2,183,410	05/24/2030
04017T-AJ-8	ARES CLO LTD 2014-31RA D		06/27/2024	Various	XXX	39,097,600	39,097,600	38,950,945	39,004,747		7,751		7,751		39,012,498		85,102	85,102	1,996,353	05/24/2030
04019D-AG-7	ARES CLO LTD 2021-61A D		04/15/2024	Various	XXX	3,000,000	3,000,000	2,790,000	2,807,332		4,981		4,981		2,812,313		187,687	187,687	129,512	10/20/2034
04019L-AS-3	ARES CLO LTD 2019-51A DR		11/14/2024	Various	XXX	12,050,000	12,050,000	12,050,000	12,050,000						12,050,000				1,176,007	07/15/2034
04019N-AA-8	ARES CLO LTD 2022-64A E	D	08/22/2024	Call 100.0000	XXX	3,400,000	3,400,000	3,102,500	3,118,324		10,202		10,202		3,128,526		271,474	271,474	375,387	04/15/2035
050261-AC-0	AUBURN CLO, LTD. 2017-1A A2B		03/25/2024	Call 100.0000	XXX	2,002,600	2,002,600	2,003,325	2,002,966		(39)		(39)		2,002,927		(327)	(327)	63,389	10/20/2030
050261-AD-8	AUBURN CLO, LTD. 2017-1A B		01/17/2024	Various	XXX	20,000,000	20,000,000	20,001,300	20,000,612		582		582		20,001,193		(1,193)	(1,193)	390,665	10/20/2030
050261-AD-8	AUBURN CLO, LTD. 2017-1A B		03/25/2024	Call 100.0000	XXX	8,500,000	8,500,000	8,500,553	8,500,254		(68)		(68)		8,500,186		(186)	(186)	284,994	10/20/2030
050261-AE-6	AUBURN CLO, LTD. 2017-1A C		03/25/2024	Call 100.0000	XXX	33,250,000	33,250,000	32,568,375	32,816,808		21,106		21,106		32,837,913		412,087	412,087	1,259,835	10/20/2030
05026A-AA-4	AUBURN CLO, LTD. 2017-1A D	D	03/25/2024	Various	XXX	19,000,000	19,000,000	18,151,289	18,408,124		22,743		22,743		18,430,867		569,133	569,133	1,018,206	10/20/2030
05026A-AB-2	AUBURN CLO, LTD. 2017-1A E	D	03/25/2024	Call 100.0000	XXX	4,750,000	4,750,000	4,499,419	4,569,450		7,084		7,084		4,576,535		173,465	173,465	292,875	10/20/2030
05682L-AQ-0	BAIN CAPITAL CREDIT CLO, LIMIT 2019-2A D		07/17/2024	Various	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				166,632	10/17/2032
05682R-AA-2	BAIN CAPITAL CREDIT CLO, LIMIT 2017-1A E	D	05/10/2024	Call 100.0000	XXX	19,570,000	19,570,000	18,405,996	18,751,139		42,086		42,086		18,793,225		776,775	776,775	1,338,075	07/20/2030
05682R-AC-8	BAIN CAPITAL CREDIT CLO, LIMIT 2017-1A F	D	05/10/2024	Call 100.0000	XXX	6,650,000	6,650,000	5,560,524	5,836,109		34,823		34,823		5,870,932		779,068	779,068	497,809	07/20/2030
05683K-AA-6	BAIN CAPITAL CREDIT CLO, LIMIT 2020-5A E	D	03/27/2024	Call 100.0000	XXX	2,650,000	2,650,000	2,484,375	2,512,102		4,338		4,338		2,516,440		133,560	133,560	146,739	01/20/2032
05684P-AJ-5	BAIN CAPITAL CREDIT CLO, LIMIT 2021-6A D		12/13/2024	Various	XXX	5,000,000	5,000,000	4,725,000	4,744,879		22,698		22,698		4,767,577		232,423	232,423	498,350	10/21/2034
05875U-AA-2	BALLYROCK LTD 2021-1A D	D	10/16/2024	DIRECT	XXX	1,009,000	1,000,000	975,500	975,970		1,668		1,668		977,638		31,362	31,362	121,659	04/15/2034
06744B-AG-8	BARDIN HILL CLO LTD 2021-2A D		06/28/2024	CROSS TRADES	XXX	2,097,769	2,094,000	1,795,605	1,812,630		12,342		12,342		1,824,972		272,797	272,797	130,896	10/25/2034
06745L-AE-0	BARDIN HILL CLO 2021-1A C		07/10/2024	Various	XXX	40,475,051	40,475,051	40,475,051	40,475,051						40,475,051				670,368	04/15/2034
06745L-AE-0	BARDIN HILL CLO 2021-1A C		04/15/2024	Paydown	XXX	6,076,252	6,076,252	6,076,252	6,076,252						6,076,252				52,966	04/15/2034
06745L-AG-5	BARDIN HILL CLO 2021-1A D	D	07/10/2024	Various	XXX	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				736,111	04/15/2034
06763H-AG-1	BABSON CLO LTD 2022-4A D		10/21/2024	Call 100.0000	XXX	4,000,000	4,000,000	4,052,000	4,049,676		(3,557)		(3,557)		4,046,118		(46,118)	(46,118)	441,856	10/20/2034
067930-AE-7	BARINGS PRIVATE CREDIT CLO 2023-1A B		09/17/2024	Various	XXX	18,750,000	18,750,000	18,750,000	18,750,000						18,750,000				1,934,678	07/15/2031
067930-AG-2	BARINGS PRIVATE CREDIT CLO 2023-1A C		05/08/2024	CROSS TRADES	XXX	2,509,178	2,500,000	2,500,000	2,500,000						2,500,000		9,178	9,178	212,383	07/15/2031
067930-AG-2	BARINGS PRIVATE CREDIT CLO 2023-1A C		09/17/2024	Call 100.0000	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				317,693	07/15/2031
07134C-AG-2	BATTERY PARK CLO LTD 2022-1A D	C	10/21/2024	Paydown	XXX	500,000	500,000	489,965	491,055		8,945		8,945		500,000				56,150	10/20/2035
08179C-AJ-0	BENEFIT STREET PARTNERS CLO LT 2017-11A		02/29/2024	Various	XXX	9,125,000	9,125,000	9,108,005	9,116,042		193		193		9,116,235		8,765	8,765	274,773	04/15/2029
08179C-AL-5	BENEFIT STREET PARTNERS CLO LT 2017-11A		02/29/2024	Various	XXX	18,525,000	18,525,000	17,669,293	18,008,155		17,105		17,105		18,025,260		499,740	499,740	651,619	04/15/2029
08179G-AA-0	BENEFIT STREET PARTNERS CLO LT 2017-11A	D	02/28/2024	Various	XXX	13,925,000	13,925,000	12,711,687	13,115,679		13,213		13,213		13,128,892		796,108	796,108	641,248	04/15/2029
08179H-AD-2	BENEFIT STREET PARTNERS CLO LT 2017-12A		08/22/2024	Various	XXX	7,450,000	7,450,000	7,384,813	7,404,106		5,566		5,566		7,409,673		40,327	40,327	556,837	10/15/2030
08179M-AE-9	BENEFIT STREET PARTNERS CLO LT 2018-15I		05/15/2024	BANK OF AMERICA	XXX	3,600,000	3,600,000	3,585,805	3,592,210		691		691		3,592,901		7,099	7,099	154,880	07/18/2031
08179M-AG-4	BENEFIT STREET PARTNERS CLO LT 2018-15I		05/15/2024	Various	XXX	18,000,000	18,000,000	17,772,771	17,864,258		4,965		4,965		17,869,223		130,777	130,777	795,598	07/18/2031
08179M-AJ-8	BENEFIT STREET PARTNERS CLO LT 2018-15I		05/15/2024	Various	XXX	16,000,000	16,000,000	15,419,120	15,623,963		25,969		25,969		15,649,932		350,068	350,068	801,420	07/18/2031
08179N-AA-5	BENEFIT STREET PARTNERS CLO LT 2018-15I	D	05/15/2024	Various	XXX	27,500,000	27,500,000	25,321,725	25,974,195		87,106		87,106		26,061,301		1,438,699	1,438,699	1,847,080	07/18/2031
08179N-AC-1	BENEFIT STREET PARTNERS CLO LT 2018-15I	D	05/15/2024	BANK OF AMERICA	XXX	7,500,000	7,500,000	6,000,585	6,364,053		50,870		50,870		6,414,923		1,085,077	1,085,077	611,957	07/18/2031
08179X-AU-9	BENEFIT STREET PARTNERS CLO LT 2013-IIA		01/15/2024	Call 100.0000	XXX	11,445,000	11,445,000	11,290,493	11,395,726		1,111		1,111		11,396,837		48,163	48,163	314,916	07/15/2029
08180E-AW-4	BENEFIT STREET PARTNERS CLO LT 2013-IIIA		01/22/2024	Call 100.0000	XXX	8,550,000	8,550,000	8,550,000	8,550,000						8,550,000				231,827	07/20/2029
08182B-AS-7	BENEFIT STREET PARTNERS CLO LT BSP 2019-		10/15/2024	Various	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				453,522	07/15/2032
08182R-AG-8	BENEFIT STREET PARTNERS CLO LT 2019-19A		05/23/2024	Call 100.0000	XXX	548,423	548,423	460,675	484,954		3,124		3,124		488,078		60,345	60,345	31,541	01/15/2033
08183P-AA-4	BENEFIT STREET PARTNERS CLO LT 2019-19A	D	05/23/2024	Call 100.0000	XXX	2,575,000	2,575,000	2,549,250	2,549,654		853		853		2,550,506		24,494	24,494	198,771	01/15/2033

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
08186Q-AE-1	BENEFIT STREET PARTNERS CLO LT 2019-18A	D	10/16/2024	DIRECT	XXX	1,008,209	1,000,000	980,500	980,796		1,163		1,163		981,958		26,251	26,251	127,121	10/15/2034
08187A-AA-3	BENEFIT STREET PARTNERS CLO LT 2021-25A	D	10/16/2024	DIRECT	XXX	2,271,528	2,250,000	2,038,500	2,051,146		10,896		10,896		2,062,042		209,486	209,486	288,341	01/15/2035
09077L-AJ-1	BIRCH GROVE CLO LTD. 2021-2A D1		09/04/2024	Call 100.0000	XXX	5,000,000	5,000,000	4,850,000	4,853,593		9,562		9,562		4,863,154		136,846	136,846	396,640	10/19/2034
09261M-AG-1	BLACKROCK RAINIER CLO LTD 2021-6A D		10/20/2024	Paydown	XXX	21,020,025	21,020,025	21,020,025	21,020,025						21,020,025				582,059	04/20/2033
12478C-AG-6	CBAM CLO MANAGEMENT 2018-8A B2		06/03/2024	Call 100.0000	XXX	9,000,000	9,000,000	8,943,336	8,974,241		3,512		3,512		8,977,753		22,247	22,247	402,620	10/20/2029
12478F-AA-2	CBAM CLO MANAGEMENT 2018-8A E	D	02/01/2024	Various	XXX	4,412,125	4,450,000	4,207,649	4,288,726		1,608		1,608		4,290,334		121,791	121,791	133,054	10/20/2029
12478F-AA-2	CBAM CLO MANAGEMENT 2018-8A E	D	05/30/2024	Various	XXX	6,050,000	6,050,000	5,720,511	5,830,740		14,778		14,778		5,845,518		204,482	204,482	428,051	10/20/2029
12480V-AL-9	CBAM CLO MANAGEMENT LLC 2017-1A D		01/23/2024	Various	XXX	16,001,600	16,000,000	16,002,128	16,000,696		687		687		16,001,383		217	217	406,296	07/20/2030
12480V-AL-9	CBAM CLO MANAGEMENT LLC 2017-1A D		12/17/2024	Various	XXX	10,950,000	10,950,000	10,951,456	10,950,477		(316)		(316)		10,950,161		(161)	(161)	1,193,039	07/20/2030
12480X-AA-9	CBAM CLO MANAGEMENT LLC 2017-1A E	D	04/17/2024	Various	XXX	50,847,063	51,062,500	50,664,978	50,786,801		12,177		12,177		50,798,978		48,085	48,085	2,867,586	07/20/2030
12481J-AG-6	CBAM CLO MANAGEMENT 2017-3A ER	D	12/13/2024	Various	XXX	33,820,500	34,560,000	34,214,400	34,262,455		18,481		18,481		34,280,936		(460,435)	(460,435)	4,271,905	07/17/2034
12481L-AE-6	CBAM CLO MANAGEMENT 2017-2A ER	D	12/13/2024	Various	XXX	15,631,468	16,160,000	15,998,400	16,023,351		9,655		9,655		16,033,005		(401,537)	(401,537)	2,250,760	07/17/2034
12481N-AD-4	CBAM CLO MANAGEMENT 2017-4 B2		04/19/2024	Various	XXX	32,516,250	32,500,000	32,432,595	32,463,295		2,077		2,077		32,465,372		50,878	50,878	1,211,825	01/15/2031
12481N-AE-2	CBAM CLO MANAGEMENT 2017-4A C		10/15/2024	Paydown	XXX															01/15/2031
12481N-AF-9	CBAM CLO MANAGEMENT 2017-4A D		06/04/2024	JANNEY MONTGOMERY SCOTT LLC	XXX	30,006,000	30,000,000	29,416,770	29,609,622		29,710		29,710		29,639,332		366,668	366,668	1,594,172	01/15/2031
12481P-AA-5	CBAM CLO MANAGEMENT 2017-4A E	D	12/13/2024	Various	XXX	30,023,753	30,780,000	29,870,820	30,142,456		85,085		85,085		30,227,541		(203,788)	(203,788)	3,768,243	01/15/2031
12481Q-AG-0	CBAM CLO MANAGEMENT 2018-5A B2		04/17/2024	Various	XXX	28,801,640	28,800,200	28,800,891	28,798,240		(136)		(136)		28,798,104		3,536	3,536	1,039,124	04/17/2031
12481Q-AJ-4	CBAM CLO MANAGEMENT 2018-5A C		07/17/2024	Paydown	XXX															04/17/2031
12481Q-AL-9	CBAM CLO MANAGEMENT 2018-5A D		09/27/2024	JANNEY MONTGOMERY SCOTT LLC	XXX	50,000,000	50,000,000	49,533,750	49,684,807		42,508		42,508		49,727,315		272,685	272,685	3,906,780	04/17/2031
12481U-AA-4	CBAM CLO MANAGEMENT 2018-5A E	D	12/13/2024	Various	XXX	29,325,239	30,780,000	28,864,468	29,427,084		176,997		176,997		29,604,081		(278,843)	(278,843)	3,215,901	04/17/2031
12482A-AE-9	CBAM CLO MANAGEMENT 2018-6A ER	D	12/13/2024	Various	XXX	14,929,987	14,970,000	14,989,221	14,983,524		(2,739)		(2,739)		14,980,785		(50,798)	(50,798)	2,007,248	01/15/2031
12482A-AE-9	CBAM CLO MANAGEMENT 2018-6A ER	D	08/16/2024	GOLDMAN SACHS & CO	XXX	6,435,000	6,500,000	6,505,896	6,504,839		(1,057)		(1,057)		6,504,839		(69,839)	(69,839)	716,527	01/15/2031
12482G-AC-0	CBAM CLO MANAGEMENT 2018-7I E	D	12/13/2024	Various	XXX	19,194,275	20,088,000	18,547,110	18,979,567		134,148		134,148		19,113,715		80,559	80,559	2,153,596	07/20/2031
12482J-AG-5	CBAM CLO MANAGEMENT 2018-7I C		07/22/2024	Paydown	XXX															07/20/2031
12509V-AN-2	CBAM CLO MANAGEMENT 2020-12A DR		10/20/2024	Paydown	XXX	10,639,049	10,639,049	10,639,049	10,639,049						10,639,049				149,824	07/20/2034
12510T-AE-4	CBAM CLO MANAGEMENT 2019-11RA D		10/21/2024	Paydown	XXX	9,789,184	9,789,184	9,789,184	9,789,184						9,789,184				134,647	01/20/2035
12511A-AG-9	CBAM CLO MANAGEMENT 2020-13A C		10/20/2024	Paydown	XXX	11,639,621	11,639,621	11,639,621	11,639,621						11,639,621				163,611	01/20/2034
12550A-BB-1	CIFC FUNDING LTD 2014-5A DR2		07/12/2024	Call 100.0000	XXX	6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				420,678	10/17/2031
12554F-AE-1	CIFC FUNDING LTD 2019-2A ER	D	10/16/2024	DIRECT	XXX	1,008,181	1,000,000	990,000	990,291		659		659		990,949		17,232	17,232	94,113	04/17/2034
12562R-AG-0	CIFC FUNDING LTD 2020-4A D		12/18/2024	Call 100.0000	XXX	1,500,000	1,500,000	1,489,500	1,489,986		1,017		1,017		1,491,003		8,997	8,997	158,997	01/15/2034
12563E-AG-8	CIFC FUNDING LTD 2021-1A D		06/21/2024	Various	XXX	12,000,000	12,000,000	11,417,250	11,460,594		37,498		37,498		11,498,092		501,908	501,908	684,523	04/25/2033
12567Q-AA-0	CIFC FUNDING LTD 2022-2A E	D	10/16/2024	DIRECT	XXX	1,083,711	1,075,000	1,069,625	1,069,786		376		376		1,070,162		13,548	13,548	101,002	04/19/2035
12572G-AG-2	CIFC FUNDING LTD 2022-5A D		02/09/2024	Various	XXX	2,000,000	2,000,000	1,973,500	1,975,442		279		279		1,975,722		24,278	24,278	62,365	07/16/2033
14309Y-BN-3	CARLYLE GLOBAL MARKET STRATEGI 2012-4A D		09/25/2024	Various	XXX	4,000,000	4,000,000	3,960,000	3,976,890		2,488		2,488		3,979,378		20,622	20,622	356,766	04/22/2032
143117-AA-7	CARLYLE GLOBAL MARKET STRATEGI 2021-8A E	D	12/13/2024	Various	XXX	6,105,051	6,046,000	6,046,000	6,046,000						6,046,000		59,051	59,051	790,490	10/15/2034
143119-AJ-4	CARLYLE GLOBAL MARKET STRATEGI 2022-2A C		11/20/2024	Call 100.0000	XXX	4,500,000	4,500,000	4,178,250	4,194,450		23,054		23,054		4,217,504		282,496	282,496	438,260	04/20/2035
14311U-AW-8	CARLYLE GLOBAL MARKET STRATEGI 2016-3A D		12/11/2024	Call 100.0000	XXX	5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				572,825	07/20/2034
143134-AA-2	CARLYLE GLOBAL MARKET STRATEGI 2021-6A E	D	12/13/2024	Various	XXX	3,616,207	3,600,000	3,564,000	3,569,766		2,156		2,156		3,571,922		44,285	44,285	466,345	07/15/2034
14315D-AG-7	CARLYLE GLOBAL MARKET STRATEGI 2021-3SA		10/15/2024	Paydown	XXX	11,277,719	11,277,719	11,277,719	11,277,719						11,277,719				158,293	04/15/2034
14316X-AA-5	CARLYLE GLOBAL MARKET STRATEGI 2021-7A D	D	12/13/2024	Various	XXX	3,328,262	3,300,000	3,300,000	3,300,000						3,300,000		28,262	28,262	421,605	10/15/2035
14318A-AA-3	CARLYLE GLOBAL MARKET STRATEGI 2021-5A E	D	12/13/2024	Various	XXX	4,257,230	4,230,000	4,230,000	4,230,000						4,230,000		27,230	27,230	484,221	07/20/2034
14318R-AG-3	CARLYLE GLOBAL MARKET STRATEGI 2023-1A C		06/28/2024	CROSS TRADES	XXX	549,542	541,000	541,000	541,000						541,000		8,542	8,542	51,109	07/20/2035
14987U-AA-9	CBAM CLO MANAGEMENT 2019-9A E	D	04/15/2024	Call 100.0000	XXX	36,300,000	36,300,000	36,323,668	36,314,401		1,074		1,074		36,315,475		(15,475)	(15,475)	2,223,484	02/12/2030
15673F-AE-0	CERBERUS 2019-2A D 10.009% 01/15/32		03/21/2024	Various	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				374,093	01/15/2032
22846D-AQ-6	CROWN POINT CLO LTD 2020-9A DR		06/18/2024	Various	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				515,791	07/14/2034
22846F-AJ-7	CROWN POINT CLO LTD 2021-10A D		06/27/2024	Various	XXX	11,003,300	11,000,000	11,000,000	11,000,000						11,000,000		3,300	3,300	702,069	07/20/2034
22846M-AG-8	CROWN POINT CLO 7, LTD 2018-7A D		07/15/2024	Various	XXX	15,835,313	15,875,000	15,875,000	15,875,000						15,875,000		(39,688)	(39,688)	1,085,334	10/20/2031

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
25160P-AF-4	DEUTSCHE BANK NY DB 1.686 03/19/26		01/10/2024	GOLDMAN SACHS & CO	XXX	4,649	5,000	4,542	4,582		5		5		4,587		62	62	26	03/19/2026
26243E-AC-5	DRYDEN SENIOR LOAN FUND 2017-53A C		12/17/2024	JANNEY MONTGOMERY SCOTT LLC	XXX	4,758,787	4,750,000	4,750,000	4,750,000						4,750,000		8,787	8,787	407,263	01/15/2031
26245E-AE-9	DRYDEN SENIOR LOAN FUND 2017-47A D		04/04/2024	Various	XXX	5,240,460	5,230,000	5,196,005	5,211,137		1,274		1,274		5,212,411		28,049	28,049	229,260	04/15/2028
26245E-AF-6	DRYDEN SENIOR LOAN FUND 2017-47A E	D	12/16/2024	Various	XXX	27,594,096	27,650,000	26,698,297	27,046,556		111,733		111,733		27,158,289		435,807	435,807	3,843,016	04/15/2028
26246B-AS-3	DRYDEN SENIOR LOAN FUND 2020-85A DR		07/15/2024	Various	XXX	2,350,000	2,350,000	2,344,125	2,345,249		289		289		2,345,538		4,462	4,462	156,955	10/15/2035
26253J-AA-5	DRYDEN SENIOR LOAN FUND 2020-78A E	D	04/17/2024	Call 100.0000	XXX	4,000,000	4,000,000	3,590,000	3,624,412		9,943		9,943		3,634,355		365,645	365,645	248,504	04/17/2033
29001X-AG-0	ELMWOOD CLO 17 LTD 2022-4A D		07/17/2024	Call 100.0000	XXX	10,000,000	10,000,000	9,887,500	9,891,377		5,122		5,122		9,896,499		103,501	103,501	711,311	07/17/2035
29002Q-AQ-2	ELMWOOD CLO VII LTD. 2020-4A DR	C	10/07/2024	Call 100.0000	XXX	2,960,000	2,960,000	2,960,000	2,960,000						2,960,000				287,149	01/17/2034
29002U-AG-5	ELMWOOD CLO 16 LTD 2022-3A D		03/12/2024	Various	XXX	10,000,000	10,000,000	9,826,550	9,839,019		3,769		3,769		9,842,788		157,212	157,212	359,272	04/20/2034
29003E-AG-0	ELMWOOD CLO VIII LTD 2021-1A D1		03/22/2024	Various	XXX	1,450,000	1,450,000	1,374,600	1,382,009		1,599		1,599		1,383,608		66,392	66,392	53,587	01/20/2034
29003X-AA-1	ELMWOOD CLO 14 LTD 2022-1A E	D	10/16/2024	DIRECT	XXX	504,746	500,000	485,500	485,693		842		842		486,535		18,210	18,210	44,863	04/20/2035
29359U-AB-5	ENSTAR GROUP LTD 4.950% 06/01/29	D	03/07/2024	CITIGROUP GLOBAL MARKETS	XXX	1,946,447	2,000,000	1,992,200	1,995,313		128		128		1,995,441		(48,994)	(48,994)	25,019	06/01/2029
33883M-AD-6	FLATIRON CLO LTD 2020-1A D		04/11/2024	Call 100.0000	XXX	6,500,000	6,500,000	6,353,750	6,364,128		4,076		4,076		6,368,204		131,796	131,796	242,744	11/20/2033
34961P-AJ-9	FORTRESS CREDIT BSL LIMITED 2017-2A D		01/11/2024	Various	XXX	17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				398,314	07/11/2030
36319Q-BL-5	GALAXY CLO LTD 2015-19A CR		11/08/2024	Call 100.0000	XXX	4,400,000	4,400,000	4,400,000	4,400,000						4,400,000				415,067	07/24/2030
38136H-AL-3	GOLDENTREE LOAN MANAGEMENT US 2017-1A ER	D	10/16/2024	DIRECT	XXX	3,031,059	3,000,000	2,715,000	2,737,893		17,940		17,940		2,755,833		275,226	275,226	278,646	04/20/2034
38136N-AW-6	GOLDENTREE LOAN MANAGEMENT US 2020-8A DR		10/31/2024	Various	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				999,688	10/20/2034
38137H-BY-3	GOLDENTREE LOAN OPPORTUNITIES 2015-11A		02/07/2024	DIRECT	XXX	20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				479,598	01/18/2031
38138C-AA-6	GOLDENTREE LOAN MANAGEMENT US 2019-4A E	D	10/16/2024	DIRECT	XXX	1,380,200	1,375,000	1,182,500	1,202,994		19,392		19,392		1,222,386		157,814	157,814	143,400	04/24/2031
38138T-AJ-0	GOLDENTREE LOAN MANAGEMENT US 2021-10A D		09/26/2024	Various	XXX	11,000,000	11,000,000	10,046,250	10,103,481		63,020		63,020		10,166,501		833,499	833,499	904,055	07/20/2034
381733-AE-4	GOLUB CAPITAL PARTNERS CLO, LT 2022-60A	C	06/06/2024	Call 100.0000	XXX	5,900,000	5,900,000	5,900,000	5,900,000						5,900,000				304,084	10/25/2034
38176D-AG-4	GOLUB CAPITAL PARTNERS CLO LTD 2015-26A		12/03/2024	Call 100.0000	XXX	13,250,000	13,250,000	13,250,000	13,250,000						13,250,000				1,260,511	04/20/2031
40169C-AJ-5	GUGGENHEIM CLO LTD 2021-4A D		10/15/2024	Paydown	XXX	12,768,666	12,768,666	12,768,666	12,768,666						12,768,666				327,377	01/15/2034
40170F-AA-4	GUGGENHEIM MM CLO 2018-1, LTD 2018-1A A1		10/15/2024	Paydown	XXX	597,821	597,821	591,128	591,810		6,011		6,011		597,821				24,995	01/15/2031
40436K-AL-9	HPS LOAN MANAGEMENT 6-2015, LT 6A-2015 C		11/05/2024	Various	XXX	4,500,000	4,500,000	4,435,000	4,451,054		8,044		8,044		4,459,098		40,902	40,902	368,289	02/05/2031
40436Q-AQ-5	HPS LOAN MANAGEMENT LTD 9A-2016 BR		06/27/2024	Various	XXX	58,500,000	58,500,000	57,441,150	57,850,356		49,083		49,083		57,899,438		600,562	600,562	3,098,585	07/19/2030
40436Q-AQ-5	HPS LOAN MANAGEMENT LTD 9A-2016 BR		04/19/2024	Paydown	XXX															07/19/2030
40436R-AG-5	HPS LOAN MANAGEMENT LTD 9A-2016 DR	D	06/24/2024	Call 100.0000	XXX	5,400,000	5,400,000	4,778,158	4,953,253		28,958		28,958		4,982,211		417,789	417,789	418,616	07/19/2030
40441A-AA-8	HPS LOAN MANAGEMENT LTD 2021-16A E	D	10/16/2024	DIRECT	XXX	749,463	750,000	671,250	675,787		3,912		3,912		679,699		69,764	69,764	91,730	01/23/2035
40490A-AG-5	HALCYON LOAN ADVISORS FUNDING 2018-2A B		02/29/2024	Janney Montgomery Scott LLC	XXX	8,650,000	8,650,000	8,567,825	8,615,232		1,298		1,298		8,616,530		33,470	33,470	255,458	01/22/2031
40490A-AJ-9	HALCYON LOAN ADVISORS FUNDING 2018-2A C		05/14/2024	Various	XXX	17,922,375	17,900,000	17,900,000	17,900,000						17,900,000		22,375	22,375	924,081	01/22/2031
413831-AA-6	HARRINGTON REINS SENIOR UNSECURED NOTES	D	06/29/2024	Various	XXX	55,773,600	54,680,000	51,977,011	52,184,797		145,013		145,013		52,329,810		2,350,190	2,350,190	3,075,839	06/29/2031
42086P-AG-8	HAYFIN KINGSLAND VIII LTD 2018-8A C		07/12/2024	Various	XXX	16,492,000	16,492,000	16,050,014	16,236,673		32,310		32,310		16,268,983		223,017	223,017	915,895	04/20/2031
42086P-AJ-2	HAYFIN KINGSLAND VIII LTD 2018-8A D		07/12/2024	Various	XXX	12,158,000	12,158,000	11,875,193	11,983,779		18,972		18,972		12,002,751		155,249	155,249	765,037	04/20/2031
42086Q-AC-5	HAYFIN KINGSLAND IX LTD HAYFN 2018-9A BR		06/27/2024	Various	XXX	3,500,000	3,500,000	3,386,250	3,404,638		13,846		13,846		3,418,484		81,516	81,516	173,599	04/28/2031
42086Q-AE-1	HAYFIN KINGSLAND IX LTD 2018-9A CR		06/27/2024	Call 100.0000	XXX	10,730,000	10,730,000	10,721,416	10,725,122		415		415		10,725,537		4,463	4,463	571,711	04/28/2031
42086Q-AG-6	HAYFIN KINGSLAND IX LTD 2018-9A DR		06/27/2024	Various	XXX	9,400,000	9,400,000	8,704,544	8,992,697		39,051		39,051		9,031,747		368,253	368,253	551,818	04/28/2031
42086V-AE-0	HAYFIN KINGSLAND X LTD 2019-1A C		07/12/2024	Various	XXX	5,625,000	5,625,000	5,631,182	5,628,712		(440)		(440)		5,628,272		(3,272)	(3,272)	348,310	04/28/2031
42086V-AG-5	HAYFIN KINGSLAND X LTD 2019-1A D		07/15/2024	Call 99.9402	XXX	21,237,282	21,250,000	21,292,968	21,277,101		(2,698)		(2,698)		21,274,403		(13,465)	(13,465)	1,456,011	04/28/2031
42086W-AA-6	HAYFIN KINGSLAND X LTD 2019-1A E	D	04/11/2024	Various	XXX	12,503,950	12,500,000	12,509,100	12,505,287		(10)		(10)		12,505,277		(1,327)	(1,327)	745,398	04/28/2031
42087E-AA-5	HAYFIN KINGSLAND VIII LTD 2018-8A E	D	07/12/2024	Call 100.0000	XXX	10,830,000	10,830,000	9,719,167	10,073,839		66,571		66,571		10,140,409		689,591	689,591	905,534	04/20/2031
42087E-AA-5	HAYFIN KINGSLAND VIII LTD 2018-8A E	D	07/12/2024	Call 100.0000	XXX	10,830,000	10,830,000	10,074,204	10,140,409		66,206		66,206		10,140,409		689,591	689,591	905,534	04/20/2031
449249-AE-1	ICG US CLO LTD 2021-3A C		06/28/2024	CROSS TRADES	XXX	4,179,950	4,175,000	3,966,250	3,980,903		9,481		9,481		3,990,385		189,565	189,565	228,163	10/20/2034
449249-AE-1	ICG US CLO LTD 2021-3A C		12/18/2024	Various	XXX	5,825,000	5,825,000	5,533,750	5,554,195		27,685		27,685		5,581,879		243,121	243,121	543,213	10/20/2034
449249-AJ-0	ICG US CLO LTD 2021-3A E	D	12/13/2024	CROSS TRADES	XXX	886,085	880,000	866,800	868,716		756		756		869,472		16,614	16,614	134,133	10/20/2034
449250-AJ-8	ICG US CLO LTD 2021-2A D		07/03/2024	Various	XXX	30,709,693	30,709,693	30,709,693	30,709,693						30,709,693				479,839	04/23/2034
449250-AJ-8	ICG US CLO LTD 2021-2A D		04/25/2024	Paydown	XXX	7,315,883	7,315,883	7,315,883	7,315,883						7,315,883				63,434	04/23/2034
449250-AL-3	ICG US CLO LTD 2021-2A E	D	07/03/2024	Various	XXX	23,375,000	23,375,000	23,375,000	23,375,000						23,375,000				811,632	04/23/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
449272-AN-3	ICG RHINEBECK CLO 2021-4 LTD 2021-4A D		10/26/2024	Paydown	XXX	9,078,758	9,078,758	9,078,758	9,078,758						9,078,758				124,628	10/26/2034
44929F-BJ-0	ICG US CLO LTD CLASS CRR		05/21/2024	Various	XXX	23,006,900	23,000,000	23,000,000	23,000,000						23,000,000		6,900	6,900	1,140,385	04/25/2031
44932D-AA-0	ICG US CLO LTD 2018-3I E	D	07/05/2024	Call 100.0000	XXX	2,400,000	2,400,000	2,279,484	2,311,919		6,197		6,197		2,318,116		81,884	81,884	201,624	01/24/2032
47047J-AE-4	JAMESTOWN CLO LTD 2019-1A B		03/28/2024	Various	XXX	5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				199,611	04/20/2032
47047K-AA-9	JAMESTOWN CLO LTD 2018-6RA D	D	05/02/2024	Various	XXX	35,625,000	35,625,000	33,942,039	34,486,079		64,676		64,676		34,550,755		1,074,245	1,074,245	2,230,335	04/25/2030
47047K-AC-5	JAMESTOWN CLO LTD 2018-6RA E	D	05/02/2024	Various	XXX	15,000,000	15,000,000	14,182,470	14,410,209		28,991		28,991		14,439,199		560,801	560,801	1,117,213	04/25/2030
47047L-AG-4	JAMESTOWN CLO LTD 2018-6RA B		01/31/2024	Various	XXX	30,000,000	30,000,000	30,020,880	30,010,880		412		412		30,011,291		(11,291)	(11,291)	634,188	04/25/2030
47047L-AG-4	JAMESTOWN CLO LTD 2018-6RA B		05/02/2024	Call 100.0000	XXX	7,500,000	7,500,000	7,505,220	7,502,721		(77)		(77)		7,502,644		(2,644)	(2,644)	301,315	04/25/2030
47047L-AJ-8	JAMESTOWN CLO LTD 2018-6RA C		01/30/2024	Janney Montgomery Scott LLC	XXX	20,404,080	20,400,000	20,020,642	20,166,919		4,596		4,596		20,171,515		232,565	232,565	480,427	04/25/2030
47047L-AJ-8	JAMESTOWN CLO LTD 2018-6RA C		05/02/2024	Call 100.0000	XXX	12,350,000	12,350,000	12,120,339	12,208,894		10,090		10,090		12,218,984		131,016	131,016	561,346	04/25/2030
47048R-AJ-4	JAMESTOWN CLO LTD 2021-16A D		12/10/2024	Various	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				1,048,428	07/25/2034
47837R-AD-2	JOHNSON CONTROLS/TYCO FI JCI 2 09/16/31		01/10/2024	MORGAN STANLEY	XXX	4,109	5,000	3,962	4,011		3		3		4,014		95	95	32	09/16/2031
48250E-AW-5	KKR FINANCIAL CLO LTD 30A DR		06/28/2024	Call 100.0000	XXX	10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				640,326	10/17/2031
48251T-AC-5	KKR FINANCIAL CLO LTD 20 C		09/13/2024	Call 100.0000	XXX	3,000,000	3,000,000	3,009,074	3,003,860		(735)		(735)		3,003,125		(3,125)	(3,125)	209,414	10/16/2030
48253V-AA-2	KKR FINANCIAL CLO LTD 28A E	D	02/09/2024	Various	XXX	650,000	650,000	580,125	588,863		899		899		589,762		60,238	60,238	12,281	03/15/2031
48253V-AA-2	KKR FINANCIAL CLO LTD 28A E	D	02/09/2024	Call 100.0000	XXX	1,350,000	1,350,000	1,223,068	1,224,891		1,823		1,823		1,224,891		125,109	125,109	25,507	03/15/2031
48254H-AE-4	KKR FINANCIAL CLO LTD 32A D		05/03/2024	Call 100.0000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				780,305	01/15/2032
48254L-AJ-4	KKR FINANCIAL CLO LTD 35A E	D	12/13/2024	Various	XXX	9,050,477	9,012,000	8,899,350	8,920,095		6,441		6,441		8,926,536		123,941	123,941	1,198,352	10/20/2034
48254T-AA-6	KKR FINANCIAL CLO LTD 33A E	D	12/13/2024	Various	XXX	3,247,731	3,250,000	3,217,500	3,223,546		1,985		1,985		3,225,530		22,201	22,201	428,847	07/20/2034
48254X-AA-7	KKR FINANCIAL CLO LTD 36A E	D	10/16/2024	DIRECT	XXX	2,005,380	2,000,000	1,772,500	1,785,865		11,884		11,884		1,797,749		207,631	207,631	265,166	10/15/2034
48255L-AG-9	KKR FINANCIAL CLO LTD 39A D		09/12/2024	Various	XXX	27,018,036	27,018,036	27,018,036	27,018,036						27,018,036				552,181	10/15/2034
48255L-AG-9	KKR FINANCIAL CLO LTD 39A D		07/15/2024	Paydown	XXX	10,527,818	10,527,818	10,527,818	10,527,818						10,527,818				116,999	10/15/2034
48255L-AJ-3	KKR FINANCIAL CLO LTD 39A E	D	09/12/2024	Various	XXX	23,625,000	23,625,000	23,625,000	23,625,000						23,625,000				1,072,969	10/15/2034
48255M-AA-0	KKR FINANCIAL CLO LTD 2022-41A E	D	12/13/2024	Various	XXX	3,580,484	3,600,000	3,564,000	3,570,092		1,718		1,718		3,571,809		8,675	8,675	465,487	04/15/2035
48255Q-AJ-2	KKR STATIC CLO LTD, KKR STATIC 2022-1A D	C	01/20/2024	Various	XXX	3,000,000	3,000,000	2,970,600	2,977,139		361		361		2,977,500		22,500	22,500	63,161	07/20/2031
48255V-AG-7	KKR FINANCIAL CLO LTD 2023-46A D		08/29/2024	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				937,183	04/20/2035
48661B-AA-2	RAD CLO LTD 2018-1A E 10.529% 07/15/31	D	04/26/2024	Call 100.0000	XXX	2,000,000	2,000,000	1,860,000	1,864,516		6,617		6,617		1,871,133		128,867	128,867	120,454	07/15/2031
50247V-AC-3	LYB INTL FINANCE BV 4.875% 03/15/44	D	01/10/2024	MORGAN STANLEY	XXX	4,577	5,000	4,322	4,331		1		1		4,331		246	246	79	03/15/2044
510803-AA-7	THL CREDIT LAKE SHORE MM CLO I THLLS 201	D	12/13/2024	Various	XXX	1,064,541	1,044,000	1,010,070	1,016,829		2,636		2,636		1,019,465		45,076	45,076	139,572	04/15/2033
540543-AG-0	ELMWOOD CLO 29 LTD 2021-1A D		05/08/2024	Various	XXX	32,685,578	32,685,578	32,685,578	32,685,578						32,685,578				404,484	07/20/2034
540543-AG-0	ELMWOOD CLO 29 LTD 2021-1A D		04/20/2024	Paydown	XXX	6,167,323	6,167,323	6,167,323	6,167,323						6,167,323				53,600	07/20/2034
540543-AJ-4	ELMWOOD CLO 29 LTD 2021-1A E	D	05/08/2024	Various	XXX	22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				618,750	07/20/2034
54929K-AA-8	LUCALI CLO LTD 2020-1A E	D	03/21/2024	Call 100.0000	XXX	4,000,000	4,000,000	3,965,000	3,975,563		615		615		3,976,178		23,822	23,822	194,722	01/15/2033
552081-AM-3	LYONDELLBASELL IND NV LYB 4 5/8 02/26/55		01/10/2024	MORGAN STANLEY	XXX	4,241	5,000	4,008	4,013						4,014		228	228	87	02/26/2055
55281G-AE-8	MCF CLO LLC 2018-1A B 6.644% 07/18/30		05/15/2024	Various	XXX	10,000,000	10,000,000	9,712,500	9,780,900		34,658		34,658		9,815,559		184,441	184,441	429,089	07/18/2030
55818K-AU-5	MADISON PARK FUNDING LTD 2013-11A DR		04/29/2024	Call 100.0000	XXX	6,770,000	6,770,000	6,737,843	6,750,036		1,475		1,475		6,751,511		18,489	18,489	310,437	07/23/2029
55818M-BG-1	MADISON PARK FUNDING LTD 2014-13A DR2		05/21/2024	Call 100.0000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				151,594	04/19/2030
55818Y-BJ-9	MADISON PARK FUNDING LTD 2015-17A DR		12/09/2024	Call 100.0000	XXX	2,175,000	2,175,000	2,095,069	2,106,029		12,289		12,289		2,118,318		56,682	56,682	225,957	07/21/2030
55819F-AG-6	MADISON PARK FUNDING LTD 2022-55A C		07/18/2024	Call 100.0000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				139,134	07/18/2035
55819F-AJ-0	MADISON PARK FUNDING LTD 2022-55A D		07/18/2024	Call 100.0000	XXX	4,000,000	4,000,000	3,960,000	3,964,585		1,715		1,715		3,966,301		33,699	33,699	314,800	07/18/2035
55819Y-AG-5	MADISON PARK FUNDING LTD 2017-26A DR		04/29/2024	Various	XXX	1,000,000	1,000,000	927,500	938,754		3,605		3,605		942,359		57,641	57,641	43,561	07/29/2030
55820B-AQ-0	MADISON PARK FUNDING LTD 2020-45A DR		12/17/2024	Various	XXX	9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				976,550	07/15/2034
55820U-AA-3	MADISON PARK FUNDING LTD 2017-23A E	D	04/18/2024	Baird	XXX	4,995,000	5,000,000	4,950,000	5,015,596		(468)		(468)		5,015,128		(20,128)	(20,128)	293,380	07/27/2030
55821L-AG-9	MADISON PARK FUNDING LTD 2021-39A D		09/17/2024	Call 100.0000	XXX	14,040,000	14,040,000	14,040,000	14,040,000						14,040,000				1,113,390	10/22/2034
55821M-AA-0	MADISON PARK FUNDING LTD 2021-38A E	D	12/13/2024	Various	XXX	3,621,588	3,600,000	3,600,000	3,600,000						3,600,000		21,588	21,588	405,992	07/17/2034
55821N-AA-8	MADISON PARK FUNDING LTD 2021-39A E	D	12/13/2024	Various	XXX	4,851,020	4,838,000	4,838,000	4,838,000						4,838,000		13,020	13,020	608,839	10/22/2034
55952Y-AV-9	MAGNETITE CLO LTD 2014-8A DR2		03/08/2024	Various	XXX	4,000,000	4,000,000	3,990,000	3,992,957		147		147		3,993,104		6,896	6,896	136,417	04/15/2031
55954V-AA-9	MAGNETITE CLO LTD 2023-34A E	D	12/13/2024	Various	XXX	1,539,421	1,504,800	1,504,800	1,504,800						1,504,800		34,621	34,621	201,243	04/20/2036

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
56577G-AJ-8	MARANON LOAN FUNDING LTD 2020-1A C		10/15/2024	Paydown	XXX	16,148,047	16,148,047	16,148,047	16,148,047						16,148,047				455,666	01/15/2034
56577J-AG-8	MARANON LOAN FUNDING LTD 2021-2RA DR		10/15/2024	Paydown	XXX	23,564,404	23,564,404	23,561,458	23,562,882		1,522		1,522		23,564,404				663,585	07/15/2033
56577L-AN-8	MARANON LOAN FUNDING LTD 2021-1RA DR		10/15/2024	Paydown	XXX	16,654,294	16,654,294	16,654,294	16,654,294						16,654,294				469,697	07/15/2034
56577N-AJ-3	MARANON LOAN FUNDING LTD 2021-3A D		09/18/2024	Call 100.0000	XXX	13,094,776	13,094,776	13,092,609	13,093,438		249		249		13,093,687		1,089	1,089	1,118,660	01/15/2034
56577N-AJ-3	MARANON LOAN FUNDING LTD 2021-3A D		07/15/2024	Paydown	XXX	3,984,592	3,984,592	3,983,933	3,984,185		407		407		3,984,592				181,373	01/15/2034
56577N-AL-8	MARANON LOAN FUNDING LTD 2021-3A E	D	09/18/2024	Call 100.0000	XXX	16,933,704	16,933,704	16,929,892	16,931,648		155		155		16,931,802		1,902	1,902	2,162,061	01/15/2034
56606C-AE-3	MARBLE POINT CLO LTD 2020-1A C		07/22/2024	Various	XXX	9,200,000	9,200,000	9,205,118	9,203,678		(239)		(239)		9,203,438		(3,438)	(3,438)	582,960	04/20/2033
59803A-BC-5	MIDOCEAN CREDIT CLO 2019-10A D1R		06/28/2024	Various	XXX	9,100,000	9,100,000	9,100,000	9,100,000						9,100,000				567,466	10/23/2034
62948R-AB-1	NYLIM STRATFORD CDO LTD 2001-1A B	D	10/25/2024	Paydown	XXX	419,136	419,136	408,306	257,353	150,953	10,830		161,783		419,136				13,853	07/25/2036
64130D-BN-9	NEUBERGER BERMAN CLO LTD 2016-21A DR2		12/09/2024	Call 100.0000	XXX	5,490,000	5,490,000	5,490,000	5,490,000						5,490,000				559,078	04/20/2034
64130X-AG-1	NEUBERGER BERMAN CLO LTD 2018-29A D		12/12/2024	Call 100.0000	XXX	8,500,000	8,500,000	7,958,125	8,005,034		78,154		78,154		8,083,188		416,812	416,812	852,986	10/19/2031
64133G-AX-8	NEUBERGER BERMAN CLO LTD 2020-37A DR		10/25/2024	Various	XXX	4,050,000	4,050,000	3,837,375	3,869,567		25,855		25,855		3,895,423		154,577	154,577	352,247	07/20/2031
64133J-AL-8	NEUBERGER BERMAN CLO LTD 2020-36A ER	D	03/11/2024	Call 100.0000	XXX	2,000,000	2,000,000	1,971,000	1,971,603		510		510		1,972,112		27,888	27,888	98,462	04/20/2033
668468-AG-6	NORTHWOODS CAPITAL LTD 2021-25A D		09/05/2024	Various	XXX	3,203,200	3,200,000	3,200,000	3,200,000						3,200,000		3,200	3,200	267,756	07/20/2034
66860C-AJ-2	NORTHWOODS CAPITAL LTD 2018-14BA D		08/27/2024	Various	XXX	12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				901,601	11/13/2031
66860J-AJ-7	NORTHWOODS CAPITAL LTD 2018-11BA D		07/19/2024	Various	XXX	24,750,000	24,750,000	24,750,000	24,750,000						24,750,000				1,640,014	04/19/2031
66860Y-AA-3	NORTHWOODS CAPITAL LTD WOODS 2021-27A E	D	12/13/2024	Various	XXX	5,735,350	6,046,000	5,864,620	5,887,528		9,705		9,705		5,897,233		(161,883)	(161,883)	769,087	10/17/2034
67109F-AQ-8	OHA CREDIT PARTNERS LTD 2015-11A DR		05/20/2024	Call 100.0000	XXX	3,750,000	3,750,000	3,529,688	3,549,057		11,918		11,918		3,560,976		189,024	189,024	190,226	01/20/2032
67110N-AX-3	OAK HILL CREDIT PARTNERS 2016-13A DR		09/10/2024	Call 100.0000	XXX	4,500,000	4,500,000	4,258,125	4,271,441		16,562		16,562		4,288,003		211,997	211,997	355,393	10/25/2034
67112A-AE-1	OZLM LTD 2017-21A B 6.779% 01/20/31		02/22/2024	Call 100.0000	XXX	5,950,000	5,950,000	5,935,125	5,944,009		162		162		5,944,170		5,830	5,830	156,045	01/20/2031
67112G-AG-3	OZLM LTD 2018-18A D 7.759% 04/15/31		06/18/2024	JANNEY MONTGOMERY SCOTT LLC	XXX	13,002,600	13,000,000	13,000,000	13,000,000						13,000,000		2,600	2,600	757,560	04/15/2031
67400E-AY-0	OAKTREE CLO LTD 2019-3A D1R		11/06/2024	Call 100.0000	XXX	1,000,000	1,000,000	951,000	952,967		3,834		3,834		956,801		43,199	43,199	93,381	10/20/2034
67577K-AG-2	OCTAGON INVESTMENT PARTNERS 52 2021-1A D	D	06/05/2024	Various	XXX	16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				517,917	04/20/2034
67577K-AE-7	OCTAGON INVESTMENT PARTNERS 52 2021-1A C		06/05/2024	Various	XXX	69,976,217	69,976,217	69,976,217	69,976,217						69,976,217				988,414	04/20/2034
67577K-AE-7	OCTAGON INVESTMENT PARTNERS 52 2021-1A C		04/20/2024	Paydown	XXX	7,789,181	7,789,181	7,789,181	7,789,181						7,789,181				67,666	04/20/2034
67577Y-AA-5	OCTAGON 67 LTD 2023-1A E	D	12/13/2024	Various	XXX	3,691,940	3,600,000	3,546,000	3,553,532		2,243		2,243		3,555,775		136,165	136,165	504,168	04/25/2036
67578M-AA-0	OCTAGON INVESTMENT PARTNERS 51 2021-1A E	D	12/13/2024	Various	XXX	4,271,390	4,280,000	4,280,000	4,280,000						4,280,000		(8,610)	(8,610)	563,801	07/20/2034
67591E-AY-9	OCTAGON INVESTMENT PARTNERS 28 2016-1A C		05/16/2024	Call 100.0000	XXX	15,000,000	15,000,000	15,004,530	15,002,776		(221)		(221)		15,002,555		(2,555)	(2,555)	671,931	10/24/2030
67591E-BA-0	OCTAGON INVESTMENT PARTNERS 28 2016-1A D		05/16/2024	Various	XXX	24,000,000	24,000,000	23,535,840	23,690,144		19,471		19,471		23,709,615		290,385	290,385	1,177,590	10/24/2030
67591G-AJ-7	OCTAGON INVESTMENT PARTNERS 28 2016-1A E	D	05/16/2024	Various	XXX	28,000,000	28,000,000	26,640,264	27,030,772		50,786		50,786		27,081,558		918,442	918,442	1,828,271	10/24/2030
675935-AJ-9	OCTAGON 60 LTD 2022-1A D1		10/21/2024	Call 100.0000	XXX	7,000,000	7,000,000	6,977,250	6,978,231		1,761		1,761		6,979,993		20,007	20,007	737,568	10/20/2035
675950-AA-7	OCTAGON 68 LTD 2023-1A E	D	10/16/2024	DIRECT	XXX	2,581,460	2,500,000	2,462,500	2,462,406		3,465		3,465		2,465,870		115,590	115,590	223,459	10/20/2036
67707B-AB-6	OAK HILL CREDIT PARTNERS 2017-15A B		03/29/2024	Call 100.0000	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				280,280	01/20/2030
67707B-AC-4	OAK HILL CREDIT PARTNERS 2017-15A C		03/29/2024	Call 100.0000	XXX	25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				820,778	01/20/2030
682337-AA-8	ONE ELEVEN FUNDING LTD 2019-3A A1		08/21/2024	WELLS FARGO	XXX	4,196,875	4,250,000	4,250,000	4,250,000						4,250,000		(53,125)	(53,125)	152,026	07/19/2037
691204-AE-1	OWL ROCK CLO LTD 2020-3A B		04/11/2024	Call 100.0000	XXX	15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				605,504	04/20/2032
69700T-AA-2	PALMER SQUARE CREDIT FUNDING 2019-1A A	C	09/04/2024	NATIXIS CAPITAL MARKETS	XXX	2,493,925	2,500,000	2,500,000	2,500,000						2,500,000		(6,075)	(6,075)	101,500	04/20/2037
69701T-AL-7	PALMER SQUARE CLO LTD 2020-3A DR2	D	10/16/2024	DIRECT	XXX	476,375	462,500	462,500	462,500						462,500		13,875	13,875	55,442	11/15/2036
69701U-AA-8	PALMER SQUARE CLO LTD 2021-1A D	D	10/16/2024	DIRECT	XXX	2,310,534	2,312,500	2,183,000	2,185,096		8,713		8,713		2,193,809		116,726	116,726	205,925	04/20/2034
71531Q-AD-3	PERSHING SQUARE HOLDINGS PSHNA 3 1/4 11/ RR LTD 2021-15A D 11.118%	D	10/09/2024	CROSS TRADES	XXX	1,303,372	1,500,000	1,148,190	1,159,584		30,341		30,341		1,189,925		113,447	113,447	44,146	11/15/2030
74980W-AA-6	04/15/36	D	12/13/2024	Various	XXX	1,445,847	1,440,000	1,440,000	1,440,000						1,440,000		5,847	5,847	182,502	04/15/2036
75885A-AA-7	REGATTA XX FUNDING LTD 2021-2A E	D	12/13/2024	CROSS TRADES	XXX	453,305	450,000	401,760	404,802		3,000		3,000		407,801		45,503	45,503	62,703	10/15/2034
75885A-AA-7	REGATTA XX FUNDING LTD 2021-2A E	D	10/16/2024	DIRECT	XXX	2,582,296	2,550,000	2,293,932	2,308,074		14,143		14,143		2,308,074		274,221	274,221	311,019	10/15/2034
75887P-AN-4	REGATTA VI FUNDING LTD. 2016-1A ER2	D	12/13/2024	Various	XXX	7,237,670	7,200,000	7,200,000	7,200,000						7,200,000		37,670	37,670	859,079	04/20/2034
75888C-AA-0	REGATTA XIX FUNDING LTD 2022-1A E	D	10/16/2024	DIRECT	XXX	2,530,218	2,500,000	2,263,250	2,275,928		11,499		11,499		2,287,427		242,790	242,790	234,474	04/20/2035

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
75888D-AA-8	REGATTA XVII FUNDING LTD 2020-1A E	D	10/16/2024	DIRECT	XXX	1,500,075	1,500,000	1,430,625	1,438,081		4,184		4,184		1,442,266		57,809	57,809	203,976	10/15/2033
75888D-AA-8	REGATTA XVII FUNDING LTD 2020-1A E	D	11/05/2024	Call 100.0000	XXX	1,500,000	1,500,000	1,430,625	1,438,081		4,316		4,316		1,442,398		57,602	57,602	211,806	10/15/2033
75888F-AJ-4	REGATTA XIII FUNDING LLC 2018-2A C		07/08/2024	Call 100.0000	XXX	2,500,000	2,500,000	2,395,000	2,402,089		8,661		8,661		2,410,750		89,250	89,250	160,853	07/15/2031
75888T-AJ-4	REGATTA XVI FUNDING LTD. 2019-2A D		09/12/2024	Call 100.0000	XXX	4,000,000	4,000,000	3,940,000	3,944,417		4,571		4,571		3,948,988		51,012	51,012	350,425	01/15/2033
758968-AG-6	REGATTA XXII FUNDING LTD. 2022-2A D		10/21/2024	Call 100.0000	XXX	5,500,000	5,500,000	5,273,125	5,301,134		13,524		13,524		5,314,658		185,342	185,342	503,824	07/20/2035
77341Q-AQ-3	ROCKFORD TOWER CLO LTD 2019-2A DR		10/04/2024	Various	XXX	13,450,000	13,450,000	13,275,000	13,310,076		14,631		14,631		13,324,706		125,294	125,294	1,009,419	08/20/2032
77341J-AA-2	ROCKFORD TOWER CLO LTD 2021-1A E	D	10/16/2024	DIRECT	XXX	452,782	450,000	444,938	445,879		311		311		446,191		6,592	6,592	41,314	07/20/2034
77341Y-AA-9	ROCKFORD TOWER CLO LTD 2022-3A E	D	07/20/2024	Call 100.0000	XXX	5,000,000	5,000,000	4,750,000	4,773,610		12,625		12,625		4,786,235		213,765	213,765	538,714	01/20/2035
77587E-AG-3	ROMARK CLO LTD 2018-2A C		06/10/2024	Call 100.0000	XXX	12,350,000	12,350,000	12,350,000	12,350,000						12,350,000				703,704	07/25/2031
780641-AH-9	KONINKLIJKE KPN NV KPN 8 3/8 10/01/30	D	01/10/2024	MORGAN STANLEY	XXX	5,926	5,000	5,726	5,688		(3)		(3)		5,685		240	240	117	10/01/2030
806854-AL-9	SCHLUMBERGER INVESTMENT SLB 4.85 05/15/3	D	01/10/2024	MORGAN STANLEY	XXX	5,035	5,000	4,696	4,702		1		1		4,702		333	333	38	05/15/2033
822582-BF-8	SHELL INTERNATIONAL FIN	D	10/03/2024	No Broker	XXX	4,472	5,000	4,454	4,461		11		11		4,472				196	05/11/2045
83611G-AE-1	SOUND POINT CLO LTD 2017-3A B		03/26/2024	Various	XXX	13,996,000	14,000,000	13,326,250	13,646,168		18,868		18,868		13,665,036		330,964	330,964	452,002	10/20/2030
83611L-AG-5	SOUND POINT CLO LTD 2013-2RA D		01/18/2024	Various	XXX	8,050,000	8,050,000	8,021,825	8,042,242		319		319		8,042,561		7,439	7,439	188,473	04/15/2029
83613W-AG-9	SOUND POINT CLO LTD 2014-2RA D		12/13/2024	CROSS TRADES	XXX	1,155,394	1,166,000	1,140,931	1,147,566		2,980		2,980		1,150,546		4,848	4,848	121,965	10/20/2031
85815C-AG-4	STEELE CREEK CLO LTD 2018-1A D		09/18/2024	Mizuho International PLC	XXX	13,253,625	13,500,000	13,500,000	13,500,000						13,500,000		(246,375)	(246,375)	1,074,045	04/15/2031
87167Y-AA-9	SYMPHONY CLO LTD 2021-25A E	D	10/16/2024	DIRECT	XXX	1,622,054	1,625,000	1,457,625	1,469,314		9,930		9,930		1,479,244		142,810	142,810	149,729	04/19/2034
87169T-AG-5	SYMPHONY CLO LTD 2023-39A D1	C	11/27/2024	Call 100.0000	XXX	12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				1,266,915	04/25/2034
87246L-AG-9	WIND RIVER CLO LTD 2015-1A ER	D	12/11/2024	Various	XXX	32,416,088	33,100,000	31,315,645	31,802,066		161,685		161,685		31,963,751		452,337	452,337	4,101,155	10/20/2030
87246L-AJ-3	WIND RIVER CLO LTD 2015-1A FR	D	12/13/2024	Various	XXX	6,871,685	8,661,600	8,201,998	8,307,313		32,300		32,300		8,339,613		(1,467,928)	(1,467,928)	1,180,301	10/20/2030
88239M-AE-9	TEXAS DEBT CAPITAL CLO, LTD 2023-2A C		09/27/2024	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				815,788	07/21/2035
88239M-AG-4	TEXAS DEBT CAPITAL CLO, LTD 2023-2A D		09/27/2024	Various	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				904,209	07/21/2035
88240D-AA-4	TEXAS DEBT CAPITAL CLO, LTD 2023-2A E	D	09/27/2024	Call 100.0000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				276,202	07/21/2035
88390B-AG-3	WIND RIVER CLO LTD 2014-3KRA C		09/12/2024	JANNEY MONTGOMERY SCOTT LLC	XXX	10,832,400	10,800,000	10,800,000	10,800,000						10,800,000		32,400	32,400	789,148	10/15/2030
88390B-AJ-7	WIND RIVER CLO LTD 2014-3KRA D		11/19/2024	Various	XXX	25,450,800	25,400,000	25,400,000	25,400,000						25,400,000		50,800	50,800	2,513,886	10/15/2030
88432D-BL-7	WIND RIVER CLO LTD 2014-3A DR2		11/06/2024	Various	XXX	4,761,875	4,750,000	4,750,000	4,750,000						4,750,000		11,875	11,875	450,731	10/22/2031
88432F-BG-3	WIND RIVER CLO LTD 2015-1A DR		07/18/2024	JANNEY MONTGOMERY SCOTT LLC	XXX	13,440,200	13,400,000	13,203,007	13,265,236		12,995		12,995		13,278,231		161,969	161,969	875,462	10/20/2030
88432K-AG-3	WIND RIVER CLO LTD 2016-2A ER	D	08/01/2024	Call 100.0000	XXX	35,100,000	35,100,000	33,641,104	34,064,043		81,186		81,186		34,145,229		954,771	954,771	3,111,928	11/01/2031
88433B-AW-7	WIND RIVER CLO LTD 2016-2A DR		08/01/2024	Various	XXX	41,275,000	41,275,000	41,274,422	41,272,853		2,210		2,210		41,275,063		(63)	(63)	2,732,659	11/01/2031
88433B-AY-3	WIND RIVER CLO LTD 2016-2A C2R		08/01/2024	Call 100.0000	XXX	7,750,000	7,750,000	7,752,480	7,751,259		154		154		7,751,413		(1,413)	(1,413)	457,061	11/01/2031
89531F-AU-1	TRESTLES CLO LTD 2017-1A CR		07/18/2024	Various	XXX	10,220,000	10,220,000	10,212,625	10,214,898		483		483		10,215,381		4,619	4,619	644,618	04/25/2032
89531G-AE-5	TRESTLES CLO LTD 2017-1A DR	D	03/15/2024	RBC CAPITAL MARKETS LLC	XXX	4,001,200	4,000,000	4,000,000	4,000,000						4,000,000		1,200	1,200	192,558	04/25/2032
89531M-AG-7	TRESTLES CLO LTD 2018-2A C		05/20/2024	Call 100.0000	XXX	5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				270,424	07/25/2031
89532T-AL-0	TRESTLES CLO LTD 2020-3A D		10/21/2024	Various	XXX	1,500,000	1,500,000	1,401,750	1,431,763		7,242		7,242		1,439,005		60,995	60,995	135,290	01/20/2033
89989F-AA-2	TURBINE ENGINE SECURITIZATION 2013-1A A	D	12/15/2024	Paydown	XXX	2,652,239	2,652,239	2,623,703	2,646,550		5,689		5,689		2,652,239				104,099	12/13/2048
91734K-AJ-6	BLACKROCK BAKER CLO 2021-1, LT 2021-8A D		04/15/2024	Paydown	XXX	769,571	769,571	769,571	769,571						769,571				22,400	01/15/2034
92329N-AU-4	VENTURE CDO LTD 2013-13A DR		01/19/2024	Various	XXX	3,987,000	4,000,000	4,000,000	4,000,000						4,000,000		(13,000)	(13,000)	42,682	09/10/2029
92338B-AU-9	VERDE CLO LTD 2019-1A DR		09/04/2024	Call 100.0000	XXX	4,100,000	4,100,000	4,036,450	4,038,972		6,262		6,262		4,045,234		54,766	54,766	326,579	04/15/2032
92557U-BC-0	VIBRANT CLO LTD 2015-3A CRR		10/30/2024	Various	XXX	5,011,955	5,000,000	5,000,000	5,000,000						5,000,000		11,955	11,955	469,529	10/20/2031
92913U-AW-6	VOYA CLO LTD 2015-3A CR		07/16/2024	RBC CAPITAL MARKETS LLC	XXX	8,988,500	9,000,000	8,748,000	8,854,160		13,108		13,108		8,867,268		121,232	121,232	593,867	10/20/2031
92916Q-AD-4	VOYA CLO 2017-4, LTD. 2017-4A C1		05/28/2024	Various	XXX	22,325,000	22,325,000	22,331,095	22,328,064		(1,027)		(1,027)		22,327,037		(2,037)	(2,037)	1,004,336	10/15/2030
92916Q-AE-2	VOYA CLO 2017-4, LTD. 2017-4A D		05/23/2024	Various	XXX	30,210,000	30,210,000	29,666,311	29,850,625		24,658		24,658		29,875,283		334,717	334,717	1,580,600	10/15/2030
92916U-AA-1	VOYA CLO 2017-4, LTD. 2017-4A E	D	05/23/2024	Call 100.0000	XXX	25,650,000	25,650,000	24,268,696	24,660,354		56,829		56,829		24,717,183		932,817	932,817	1,867,131	10/15/2030
949496-BQ-5	WELLFLEET CLO LTD 2015-1A DR4		01/24/2024	Various	XXX	10,080,038	10,075,000	10,075,000	10,075,000						10,075,000		5,038	5,038	251,594	07/20/2029
94950G-AS-6	WELLFLEET CLO LTD 2017-1A CR		04/09/2024	Janney Montgomery Scott LLC	XXX	19,023,750	19,000,000	19,000,000	19,000,000						19,000,000		23,750	23,750	847,839	04/20/2029
94951K-AC-1	WELLFLEET CLO LTD 2021-3A E	D	12/13/2024	Various	XXX	5,827,084	6,046,000	5,985,540	5,994,464		3,199		3,199		5,997,663		(170,579)	(170,579)	829,845	01/15/2035
94972A-AA-2	WELLMAN PARK CLO LTD 2021-1A E	D	08/07/2024	Call 100.0000	XXX	3,000,000	3,000,000	2,932,500	2,933,741		3,066		3,066		2,936,807		63,193	63,193	292,397	07/15/2034
96467H-AJ-5	WHITEBOX CLO III LTD WBOX 2021-3A D		10/15/2024	Various	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				453,522	10/15/2034
973142-AE-2	WIND RIVER CLO LTD 2020-1A C		05/29/2024	Various	XXX	69,433,055	69,433,055	69,433,055	69,433,055						69,433,055				941,686	10/20/2033
973142-AE-2	WIND RIVER CLO LTD 2020-1A C		04/20/2024	Paydown	XXX	7,045,573	7,045,573	7,045,573	7,045,573						7,045,573				60,026	10/20/2033
973142-AG-7	WIND RIVER CLO LTD 2020-1A D1	D	05/29/2024	Various	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				241,111	10/20/2033

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
973142-AL-6	WIND RIVER CLO LTD 2020-1A D2	D	05/29/2024	Various	XXX	6,000,000	6,000,000	3,600,000	4,352,972		106,195		106,195		4,459,167		1,540,833	1,540,833		10/20/2033
97314H-AJ-8	WIND RIVER CLO LTD 2021-1A D		07/12/2024	Various	XXX	27,443,233	27,443,233	27,443,233	27,443,233						27,443,233				454,529	04/20/2034
97314H-AJ-8	WIND RIVER CLO LTD 2021-1A D		04/20/2024	Paydown	XXX	6,172,358	6,172,358	6,172,358	6,172,358						6,172,358				52,927	04/20/2034
97314H-AL-3	WIND RIVER CLO LTD 2021-1A E	D	07/12/2024	BANK OF AMERICA	XXX	19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				699,306	04/20/2034
97315Y-AA-9	WIND RIVER CLO LTD 2021-2A E	D	12/13/2024	Various	XXX	4,700,677	5,040,000	5,014,800	5,019,433		1,658		1,658		5,021,090		(320,413)	(320,413)	585,732	07/20/2034
97316V-AA-4	WIND RIVER CLO LTD 2021-4A E1	D	12/13/2024	Various	XXX	3,969,775	3,960,000	3,960,000	3,960,000						3,960,000		9,775	9,775	405,364	01/20/2035
000000-00-0	BASTILLE FUNDING 2020-3A C	B	12/19/2024	Call 100.0000	XXX	31,354,959	31,354,959	35,691,605	33,371,477					2,320,128	31,354,959	(4,336,646)		(4,336,646)	2,519,008	01/15/2034
000000-00-0	BASTILLE FUNDING 2020-3A D	B	12/19/2024	Various	XXX	13,606,869	13,606,869	15,488,810	14,481,962					1,006,848	13,606,869	(1,881,941)		(1,881,941)	1,287,354	01/15/2034
000000-00-0	BASTILLE FUNDING 2020-3A E	B	12/19/2024	Call 100.0000	XXX	14,198,472	14,198,472	15,838,991	14,901,495		30,534		30,534	1,036,016	14,027,875	(1,940,169)	170,597	(1,769,572)	1,845,530	01/15/2034
000000-00-0	BASTILLE FUNDING 2020-3A F	B	12/19/2024	Call 100.0000	XXX	6,704,834	6,704,834	7,212,398	6,842,805		36,128		36,128	475,741	6,461,058	(893,617)	243,776	(649,841)	991,324	01/15/2034
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,612,353,372	9,699,918,079	9,553,061,543	9,572,015,900	470,541	13,809,729		14,280,270	3,259,057	9,582,645,008	(6,792,895)	28,638,414	21,845,519	546,468,785	XXX
Bonds - Hybrid Securities																				
34954W-AA-2	FORTEGRA FINANCIAL CORP		09/26/2024	DIRECT	XXX	3,075,000	3,000,000	3,000,000	3,000,000						3,000,000		75,000	75,000	242,250	10/15/2057
48128B-AF-8	JPMORGAN CHASE & CO 5.000% 12/31/69		08/01/2024	Call 100.0000	XXX	5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				287,500	12/31/2069
693475-AM-7	PNC FINANCIAL SERVICES		12/02/2024	Call 100.0000	XXX	500,000	500,000	488,750	488,750						488,750		11,250	11,250	43,575	01/01/9999
857477-AQ-6	STATE STREET CORP 9.243% Perpet		03/15/2024	Call 100.0000	XXX	167,000	167,000	167,000	167,000						167,000				3,902	01/01/9999
74728G-AE-0	QBE INSURANCE GROUP LTD	D	01/30/2024	MORGAN STANLEY	XXX	1,182,000	1,200,000	1,210,181	1,203,054		(185)		(185)		1,202,869		(20,869)	(20,869)	15,471	12/31/2049
87089N-AA-8	SWISS RE FINANCE LUX 5.000% 04/02/49	D	10/03/2024	SOCIETE GENERAL	XXX	1,825,380	1,800,000	1,836,000	1,821,025		(2,716)		(2,716)		1,818,309		7,071	7,071	90,500	04/02/2049
1309999999 - Bonds - Hybrid Securities						12,499,380	12,417,000	12,451,931	12,429,829		(2,901)		(2,901)		12,426,928		72,452	72,452	683,198	XXX
Bonds - Parent, Subsidiaries and Affiliates																				
05597*-AA-6	BH LUXURY RESIDENCES, LLC PRE DEVELOPMEN		03/11/2024	Various	XXX	647,499,753	647,499,753	644,589,537	646,774,794		724,959		724,959	(4,888)	647,499,753				10,076,160	12/01/2024
78711#-AA-0	SAILES 2, LLC Senior Secured Notes		10/08/2024	Redemption 100.0000	XXX	15,717,341	15,717,341	15,717,341	15,717,341						15,717,341				611,098	02/28/2025
12782*-AA-7	CAIN RE LLC 1ST LIEN TERM LOAN		12/13/2024	DIRECT	XXX	477,792,907	500,254,327	500,254,327	500,238,837		1,865		1,865		500,240,702		(22,447,794)	(22,447,794)	37,756,590	06/15/2028
12782*-AA-7	CAIN RE LLC 1ST LIEN TERM LOAN		10/16/2024	Redemption 100.0000	XXX	44,554,095	44,554,095	44,554,095	44,553,031		1,064		1,064		44,554,095				375,932	06/15/2028
12781#-AA-4	CAIN PE LLC 1ST LIEN TERM LOAN		12/11/2024	DIRECT	XXX	50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				3,917,006	06/15/2028
06652*-AB-4	BANNER CREEK BRIDGE, LLC REVOLVER		01/17/2024	DIRECT	XXX	150,000,000	150,000,000	150,000,000	150,000,000						150,000,000				177,608	07/20/2028
67420#-AA-5	OASIS BH, LLC TRANCHE 1 LOAN		03/11/2024	Various	XXX	356,424,914	356,424,914	354,111,613	354,717,084		1,707,830		1,707,830		356,424,914				38,135,811	08/02/2028
67420#-AB-3	OASIS BH, LLC TRANCHE 2 LOAN		03/11/2024	Various	XXX	48,961,273	48,961,273	48,961,273	48,961,273						48,961,273				4,089,569	05/21/2030
784034-AE-0	SCF EQUIPMENT TRUST LLC 2019-2A D		08/20/2024	Various	XXX	12,439,000	12,439,000	12,434,303	12,438,456		511		511		12,438,967		33	33	330,877	10/20/2027
784034-AF-7	SCF EQUIPMENT TRUST LLC 2019-2A E		08/20/2024	Call 100.0000	XXX	31,987,000	31,987,000	31,985,583	31,986,694		197		197		31,986,891		109	109	1,051,306	10/20/2031
784034-AG-5	SCF EQUIPMENT TRUST LLC 2019-2A F		08/20/2024	Call 100.0000	XXX	39,095,000	39,095,000	38,684,217	38,976,869		32,862		32,862		39,009,731		85,269	85,269	1,563,800	10/20/2031
784054-AF-5	SCF EQUIPMENT TRUST LLC 2020-1A D		09/20/2024	Various	XXX	18,308,227	18,308,227	18,300,869	18,305,980		2,247		2,247		18,308,227				586,321	08/20/2029
784054-AF-5	SCF EQUIPMENT TRUST LLC 2020-1A D		08/20/2024	Paydown	XXX	7,138,773	7,138,773	7,135,904	7,137,897		876		876		7,138,773				203,217	08/20/2029
784054-AG-3	SCF EQUIPMENT TRUST LLC 2020-1A E		09/20/2024	Various	XXX	7,356,000	7,356,000	6,878,059	7,097,258		115,176		115,176		7,212,434		143,566	143,566	331,020	04/20/2032
784054-AH-1	SCF EQUIPMENT TRUST LLC 2020-1A F		09/20/2024	Call 100.0000	XXX	8,982,000	8,982,000	7,633,814	8,367,241		176,844		176,844		8,544,084		437,916	437,916	404,190	04/20/2032
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						1,916,256,283	1,938,717,703	1,931,240,935	1,935,272,755		2,764,431		2,764,431	(4,888)	1,938,037,185		(21,780,901)	(21,780,901)	99,610,505	XXX
Bonds - SVO Identified Funds																				
Bonds - Unaffiliated Bank Loans																				
G7741@-AA-8	SVF II FINCO TERM LOAN		11/29/2024	Redemption 100.0000	XXX	3,224,015	3,224,015	3,224,015	3,224,015						3,224,015				99,953	12/23/2025
000000-00-0	SUNSET DEBT MERGER SUB INC REVOLVER		01/31/2024	DIRECT	XXX	(103,435)											(103,435)	(103,435)	36,791	10/06/2026
000000-00-0	FINTHRIVE SOFTWARE INTERMEDIAT		01/31/2024	DIRECT	XXX	570,473	750,000	750,000	750,000						750,000		(179,528)	(179,528)	66,149	11/17/2026
74834Y-AP-7	QUEST SOFTWARE US HOLDINGS REVOLVING CRE	D	01/31/2024	DIRECT	XXX	(275)											(275)	(275)	222,641	01/20/2027
78397G-AB-7	SCIH SALT HOLDINGS INC REVOLVING CREDIT		03/26/2024	Redemption 100.0000	XXX	38,549											38,550	38,550	108,878	03/17/2025
78473K-AC-3	DRI HOLDING, INC. 8.707% 12/21/26		01/31/2024	DIRECT	XXX	(255,001)	(250,000)	(250,000)	(250,000)						(250,000)		(5,001)	(5,001)	43,270	12/21/2026
78473K-AC-3	DRI HOLDING, INC. 8.707% 12/21/26		03/08/2024	Redemption 100.0000	XXX	250,000	250,000	250,000	250,000						250,000				3,407	12/21/2026
90385K-AC-5	UKG INC. REVOLVING CREDIT		01/31/2024	DIRECT	XXX	(11,020)											(11,020)	(11,020)	1,672	02/09/2029
000000-00-0	CASTLE US HOLDING CORPORATION		01/17/2024	Redemption 0.0000	XXX	2,863,522	4,100,000	4,100,000	4,100,000						4,100,000		(1,236,478)	(1,236,478)	(26,429)	01/31/2025
30233P-AP-5	EYECARE PARTNERS LLC REVOLVER		01/31/2024	DIRECT	XXX	722,697											722,697	722,697	142,761	02/18/2025
000000-00-0	A&V HOLDINGS MIDCO LLC REVOLVING CREDIT		03/20/2024	Redemption 100.0000	XXX	57,181											57,181	57,181	45,832	03/10/2025
000000-00-0	ENDURANCE INTERNATIONAL GROUP REVOLVING		03/13/2024	Redemption 100.0000	XXX	152,075											152,075	152,075	232,615	02/10/2026
00135B-AD-5	AI CONVOY LUXEMBOURG SARLAI CO REVOLVING	D	01/17/2024	DIRECT	XXX	(574,152)	(413,517)	(413,517)	(413,517)						(413,517)		(160,635)	(160,635)	21,806	07/17/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
00135B-AD-5	AI CONVOY LUXEMBOURG SARLAI CO REVOLVING	D	01/10/2024	Redemption 100.0000	XXX	413,517	413,517	413,517	413,517						413,517					07/17/2025
000000-00-0	PARTICLE LUXEMBOURG S.A.R.L. REVOLVING C	D	01/31/2024	Redemption 0.0000	XXX														26,103	02/18/2025
27004G-AH-6	EAGLEVIEW TECHNOLOGY CORPORATI REVOLVING		01/01/2024	No Broker	XXX														12,852	05/14/2025
36167B-AE-8	GEE HOLDINGS 2 LLC TERM LOAN		01/01/2024	No Broker	XXX														(97,086)	03/23/2026
000000-00-0	YAK ACCESS, LLC TERM LOAN		01/01/2024	No Broker	XXX														134	03/10/2028
1909999999 - Bonds - Unaffiliated Bank Loans						7,348,146	8,074,015	8,074,015	8,074,015						8,074,015		(725,869)	(725,869)	941,349	XXX
Bonds - Unaffiliated Certificates of Deposit																				
2509999997 - Bonds - Subtotals - Bonds - Part 4						11,693,727,610	11,804,641,722	11,651,880,755	11,673,685,330	470,541	16,211,283		16,681,824	3,254,169	11,686,715,990	(6,792,895)	5,941,670	(851,225)	654,251,911	XXX
2509999998 - Bonds - Summary item from Part 5 for Bonds						2,786,254,121	2,793,991,640	2,785,274,321			389,537		389,537		2,785,910,315	246,465	343,729	590,194	23,005,251	XXX
2509999999 - Bonds - Subtotals - Bonds						14,479,981,731	14,598,633,362	14,437,155,076	11,673,685,330	470,541	16,600,820		17,071,361	3,254,169	14,472,626,305	(6,546,430)	6,285,399	(261,031)	677,257,162	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
000000-00-0	YAK ACCESS, LLC PREFERRED SERIES B-1		04/30/2024	Redemption 1.0000	2,889,263.090	2,889,263											2,889,263	2,889,263		XXX
01888#-12-7	ALLIANT SERVICES, INC. PERPETUAL PREFERR		01/19/2024	Call 1000.0000	20,000.000	20,000,000		19,700,000	19,446,283	253,717			253,717		19,700,000		300,000	300,000	360,208	XXX
172967-PE-5	CITIGROUP INC C 7 5/8 PERP		10/09/2024	CROSS TRADES	413,000.000	441,558		413,000	421,075	(8,075)			(8,075)		413,000		28,558	28,558	33,241	XXX
38141G-A3-8	GOLDMAN SACHS GROUP INC GS 7 1/2 PERP W		03/07/2024	Various	15,000,000.000	15,763,250		14,925,000	15,679,920	(754,920)			(754,920)		14,925,000		838,250	838,250	630,208	XXX
38148B-AE-8	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GR		10/09/2024	CROSS TRADES	1,749,000.000	1,759,270		1,709,648	1,723,895	(14,248)			(14,248)		1,709,648		49,623	49,623	112,495	XXX
489398-50-3	KENNEDY-WILSON HOLDINGS PREFERRED STOCK		12/31/2024	Various	260,000.000	173,948,366		238,267,600	169,666,900	68,600,700			68,600,700		238,267,600		(64,319,234)	(64,319,234)	14,950,000	XXX
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						214,801,707	XXX	275,015,248	206,938,073	68,077,174			68,077,174		275,015,248		(60,213,540)	(60,213,540)	16,086,152	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																				
05621*-10-8	BHLR INVESTCO, LLC 14.000% 03/03/25		03/11/2024	Redemption 1482.0000	23,948.150	35,491,158		23,948,165	23,013,094		87,383		87,383		23,100,477		12,390,681	12,390,681		XXX
4329999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred						35,491,158	XXX	23,948,165	23,013,094		87,383		87,383		23,100,477		12,390,681	12,390,681		XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						250,292,865	XXX	298,963,413	229,951,167	68,077,174	87,383		68,164,557		298,115,725		(47,822,859)	(47,822,859)	16,086,152	XXX
4509999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						55,022,092	XXX	54,051,835			(32,627)		(32,627)		54,019,208		1,002,884	1,002,884	245,281	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						305,314,957	XXX	353,015,248	229,951,167	68,077,174	54,756		68,131,930		352,134,933		(46,819,975)	(46,819,975)	16,331,433	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
000000-00-0	YAK ACCESS, LLC COMMON STOCK		05/31/2024	DIRECT	(12,047.310)		XXX	(120)		(120)			(120)		(120)		120	120		XXX
000000-00-0	SPECTACLE BIDCO INC COMMON STOCK		12/19/2024	DIRECT	9,320,829.000	115,450,357	XXX	91,336,552	102,184,746	(10,690,694)			(10,690,694)		102,184,746		24,113,804	24,113,804		XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						115,450,357	XXX	91,336,432	102,184,746	(10,690,814)			(10,690,814)		102,184,626		24,113,924	24,113,924		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31340@-10-2	FEDERAL HOME LOAN OF TOPEKA CLASS A		05/08/2024	DIRECT	6,000.000	600,000	XXX	600,000	600,000						600,000					XXX
31340@-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B		04/02/2024	DIRECT	748.000	74,911	XXX	49,973	74,800	(24,827)			(24,827)		49,973		24,938	24,938		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						674,911	XXX	649,973	674,800	(24,827)			(24,827)		649,973		24,938	24,938		XXX
Common Stocks - Mutual Funds - Designations Assigned by the SVO																				
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																				
Common Stocks - Exchange Traded Funds																				
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates - Other																				
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						116,125,268	XXX	91,986,405	102,859,546	(10,715,641)			(10,715,641)		102,834,599		24,138,862	24,138,862		XXX
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						44,800,478	XXX	44,626,326							44,626,326		174,152	174,152		XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						160,925,746	XXX	136,612,731	102,859,546	(10,715,641)			(10,715,641)		147,460,925		24,313,014	24,313,014		XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						466,240,703	XXX	489,627,979	332,810,713	57,361,533	54,756		57,416,289		499,595,858		(22,506,961)	(22,506,961)	16,331,433	XXX
6009999999 Totals						14,946,222,434	XXX	14,926,783,055	12,006,496,043	57,832,074	16,655,576		74,487,650	3,254,169	14,972,222,163	(6,546,430)	(16,221,562)	(22,767,992)	693,588,595	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01F032-6B-5	FANNIE MAE TBA 3.500% 11/01/43		10/23/2024	BANK OF AMERICA	10/23/2024	BANK OF AMERICA	8,500,000	7,661,953	7,661,953	7,661,953									10,743	10,743
01F040-6B-8	FANNIE MAE TBA 4.000% 11/14/41		10/23/2024	CITIGROUP GLOBAL MARKETS	10/23/2024	CITIGROUP GLOBAL MARKETS	6,000,000	5,581,406	5,581,406	5,581,406									8,667	8,667
01F042-6B-4	FANNIE MAE TBA 4.500% 11/14/41		10/23/2024	CITIGROUP GLOBAL MARKETS	10/23/2024	CITIGROUP GLOBAL MARKETS	3,400,000	3,245,938	3,245,938	3,245,938									5,525	5,525
01F050-6B-7	FANNIE MAE 5.000% 11/01/43		11/05/2024	BANK OF AMERICA	11/05/2024	BANK OF AMERICA	50,000,000	48,484,375	48,484,375	48,484,375									90,278	90,278
01F052-65-6	FANNIE MAE TBA 5.500% 05/15/45		04/16/2024	BANK OF AMERICA	04/16/2024	BANK OF AMERICA	25,000,000	24,304,688	24,304,688	24,304,688									45,833	45,833
01F052-6B-3	FANNIE MAE TBA 5.500% 11/01/44		11/05/2024	Various	11/05/2024	Various	83,500,000	82,861,484	82,861,484	82,861,484									165,840	165,840
01F060-65-9	FANNIE MAE 6.000% 12/25/53		04/10/2024	CITIGROUP GLOBAL MARKETS	04/10/2024	CITIGROUP GLOBAL MARKETS	53,000,000	52,966,875	52,966,875	52,966,875									291,500	291,500
3132DW-K9-3	FREDDIE MAC FR SD8420 5.500% 04/01/54		04/16/2024	BANK OF AMERICA	12/01/2024	Paydown	1,889,497	1,836,945	1,889,497	1,889,497		52,552		52,552					39,906	3,464
3132DW-KG-7	FREDDIE MAC 5.500% 01/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	18,395	18,196	18,395	18,395		198		198					84	37
3132DW-L3-5	FREDDIE MAC 5.500% 07/01/54		11/05/2024	Various	12/01/2024	Various	258,119	257,187	258,119	258,119		932		932					1,183	513
3132DW-LM-3	FREDDIE MAC FR SD8432 6.000% 05/01/54		04/10/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	5,903,010	5,899,320	5,903,010	5,903,010		3,689		3,689					132,943	11,806
3132DW-M6-7	FREDDIE MAC 4.000% 10/01/54		10/23/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	19,160	17,823	19,160	19,160		1,337		1,337					64	28
3132DW-MA-8	FREDDIE MAC 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	8,188	8,100	8,188	8,188		88		88					38	16
3132DW-MK-6	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	7,836	7,752	7,836	7,836		84		84					36	16
3132DW-MW-0	FREDDIE MAC 4.500% 11/01/54		10/23/2024	Various	12/01/2024	Various	12,462	11,898	12,462	12,462		565		565					47	20
3132DW-MX-8	FREDDIE MAC FR SD8474 5.000% 11/01/54		11/05/2024	Various	12/01/2024	Various	307,755	298,426	307,755	307,755		9,329		9,329					1,282	556
3133CT-P2-9	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	23	23	23	23										
3133CU-LN-4	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	39	39	39	39										
3133CU-WR-3	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	479	474	479	479		5		5					2	1
3133CV-LP-7	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	34	34	34	34										
3133CW-VK-5	FREDDIE MAC 5.500% 10/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	272	269	272	272		3		3					1	1
3133CW-Y3-0	FREDDIE MAC 5.500% 10/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	644	637	644	644		7		7					3	1
3133CX-CZ-1	FREDDIE MAC 5.500% 10/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	14,240	14,087	14,240	14,240		154		154					65	28
3133CX-K2-5	FREDDIE MAC 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	126	124	126	126		1		1					1	
3133D1-G4-5	FREDDIE MAC 4.000% 11/01/54		10/23/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	2,218	2,063	2,218	2,218		155		155					7	3
3140AB-2V-6	FANNIE MAE 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	631	624	631	631		7		7					3	1
3140AE-2H-1	FANNIE MAE 5.500% 06/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	140,484	138,969	140,484	140,484		1,515		1,515					644	279
3140AE-YK-9	FANNIE MAE 5.500% 07/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	109,190	108,013	109,190	109,190		1,177		1,177					500	217
3140AJ-EQ-7	FANNIE MAE 4.000% 11/01/54		10/23/2024	Various	12/01/2024	Various	1,969	1,831	1,969	1,969		137		137					7	3
3140AL-B3-6	FANNIE MAE 5.500% 09/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	7,937	7,852	7,937	7,937		86		86					36	16
3140AM-QP-9	FANNIE MAE 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	301	298	301	301		3		3					1	1
3140AN-AA-7	FANNIE MAE 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	1,442	1,426	1,442	1,442		16		16					7	3
3140AU-H2-2	FANNIE MAE 4.000% 11/01/54		10/23/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	1,581	1,471	1,581	1,581		110		110					5	2
3140MX-5M-2	FANNIE MAE FN BW6251 3.500% 07/01/52		10/23/2024	BANK OF AMERICA	12/01/2024	Paydown	1,404	1,266	1,404	1,404		138		138					4	2
3140QU-4Z-6	FANNIE MAE 5.500% 05/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	966	955	966	966		10		10					4	2
31418E-7A-2	FANNIE MAE 5.500% 06/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	891	882	891	891		10		10					4	2
31418E-ZL-7	FANNIE MAE 5.500% 01/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	3,358	3,322	3,358	3,358		36		36					15	7
31418F-BN-6	FANNIE MAE 5.500% 08/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	13,850	13,701	13,850	13,850		149		149					63	28
31418F-CG-0	FANNIE MAE 5.500% 09/01/54		11/05/2024	Various	12/01/2024	Various	91,727	90,738	91,727	91,727		989		989					420	182
31418F-DB-0	FANNIE MAE 5.500% 10/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	315	311	315	315		3		3					1	1
31418F-ED-5	FANNIE MAE 5.500% 11/01/54		11/05/2024	CITIGROUP GLOBAL MARKETS	12/01/2024	Paydown	5,608	5,548	5,608	5,608		60		60					26	11
31418F-EX-1	FANNIE MAE FN MA5549 3.500% 12/01/54		10/23/2024	BANK OF AMERICA	12/01/2024	Paydown	10,638	9,589	10,638	10,638		1,049		1,049					31	13
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							238,234,788	233,866,912	233,941,508	233,941,508		74,594		74,594					795,819	635,646
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
81800*-AA-0	720 WEA VENTURES LLC DELAYED DRAW CONSTR		12/18/2024	Various	12/18/2024	Redemption 100.0000	72,291,393	72,291,393	72,291,393	72,291,393									1,909,651	
81800*-AA-0	720 WEA VENTURES LLC DELAYED DRAW CONSTR		12/02/2024	Interest Capitalization	12/18/2024	Redemption 100.0000	7,902,056	7,902,056	7,902,056	7,902,056									237,172	
74744#-AA-0	QB PROPERTIES LLC DELAYED DRAW CONSTRUCT		02/26/2024	DIRECT	06/27/2024	Redemption 100.0000	25,038,635	25,038,635	25,038,635	25,038,635									894,181	
74744#-AA-0	QB PROPERTIES LLC DELAYED DRAW CONSTRUCT		06/10/2024	Interest Capitalization	06/27/2024	Redemption 100.0000	4,362,747	4,362,747	4,362,747	4,362,747									99,928	
57771#-AA-1	MAX BROADCAST GROUP Promissory Note		11/29/2024	Interest Capitalization	12/19/2024	Redemption 44.3368	248,834	248,834	110,325	248,834							(138,509)	(138,509)	10,759	
G7858*-AA-9	SCARCROFT TRUSTEES I LIMITED A CONSTRUCT		08/15/2024	Interest Capitalization	12/16/2024	Redemption 100.0000	144,168	139,286	144,168	139,286							4,882	4,882	6,115	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81786*-AA-8	75 LEWIS AVENUE LLC DELAYED DRAW CONSTRU		10/23/2024	Various	11/13/2024	Redemption 100.0000	12,482,926	12,482,926	12,482,926	12,482,926									419,118	
81786*-AA-8	75 LEWIS AVENUE LLC DELAYED DRAW CONSTRU		11/12/2024	Interest Capitalization	11/13/2024	Redemption 100.0000	1,679,344	1,679,344	1,679,344	1,679,344									52,489	
50736*-AA-4	LAISAH, LLC PIK INTEREST		03/30/2024	Interest Capitalization	12/19/2024	Redemption 100.0000	13,491,590	13,491,590	13,491,590	13,491,590									225,821	
78396@-AA-4	SB POLK STREET MULTIFAMILY LLC CONSTRUCT		05/17/2024	Various	06/21/2024	Redemption 100.0000	3,488,839	3,488,839	3,488,839	3,488,839									94,616	
78396@-AA-4	SB POLK STREET MULTIFAMILY LLC CONSTRUCT		05/01/2024	Interest Capitalization	06/21/2024	Redemption 100.0000	192,972	192,972	192,972	192,972									10,078	
78986@-AA-0	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N		12/30/2024	Various	12/30/2024	Various	2,256,941	2,256,941	2,256,941	2,256,941									189,779	
78986@-AB-8	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N		12/30/2024	Various	12/30/2024	Various	1,602,815	1,602,815	1,602,815	1,602,815									116,575	
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		06/27/2024	Various	07/01/2024	Redemption 100.0000	3,337,685	3,337,685	3,337,685	3,337,685									28,383	
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		07/10/2024	Various	07/15/2024	No Broker	34,775,651	34,775,651	34,775,651	34,775,651									864,247	
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		06/10/2024	Interest Capitalization	07/01/2024	Redemption 100.0000	356,698	356,698	356,698	356,698									10,076	
45000#-AA-9	IQHQ-RADD HOLDINGS I, LLC CONSTRUCTION L		07/10/2024	Interest Capitalization	07/15/2024	No Broker	4,271,561	4,271,561	4,271,561	4,271,561									168,073	
69449@-AA-0	PRH 1400 BISCAYNE 1, LLC		04/04/2024	Various	06/11/2024	CROSS TRADES	7,430,538	7,430,538	7,430,538	7,430,538									183,619	
69449@-AA-0	PRH 1400 BISCAYNE 1, LLC		06/03/2024	Interest Capitalization	06/11/2024	CROSS TRADES	161,844	161,844	161,844	161,844									1,591	
46820@-AA-7	JACKSON HOLE MOUNTAIN RESORT C TERM LOAN		02/01/2024	DIRECT	05/09/2024	CROSS TRADES	60,483,870	60,483,870	60,483,870	60,483,870									1,330,645	
00287Y-DU-0	ABBVIE INC 5.050% 03/15/34		02/22/2024	MORGAN STANLEY	02/22/2024	GOLDMAN SACHS & CO	4,000,000	3,987,400	4,004,560	3,987,400							17,160	17,160		
00287Y-DW-6	ABBVIE INC 5.400% 03/15/54		02/22/2024	JPMORGAN SECURITIES INC	02/22/2024	Various	10,000,000	9,965,700	10,047,660	9,965,700							81,960	81,960		
03770J-AA-8	APIDOS CLO LTD 2023-43A E		10/16/2024	DIRECT	12/13/2024	CROSS TRADES	660,000	672,960	673,760	672,772		(188)		(188)			988	988	33,783	21,029
037989-AP-5	APIDOS CLO LTD 2023-44A CR		10/11/2024	BANK OF AMERICA	12/17/2024	JANNEY MONTGOMERY SCOTT LLC	6,400,000	6,400,000	6,442,688	6,400,000							42,688	42,688	59,089	
039952-AA-4	ARES CLO LTD 2023-70A E		10/16/2024	DIRECT	12/13/2024	CROSS TRADES	990,000	1,022,632	1,011,188	1,022,245		(387)		(387)			(11,057)	(11,057)	49,091	30,576
046353-AD-0	ASTRAZENECA PLC 6.450% 09/15/37		02/06/2024	GOLDMAN SACHS & CO	04/19/2024	CITADEL SECURITIES	5,000	5,788	5,440	5,779		(8)		(8)			(339)	(339)	195	128
049410-AE-3	ATLAS SENIOR LOAN FUND LTD 2022-20A C		10/01/2024	No Broker	10/21/2024	Call 100.0000	600,000	600,000	600,000	600,000									29,762	11,773
054561-AM-7	EQUITABLE HOLDINGS INC		01/10/2024	GOLDMAN SACHS & CO	06/20/2024	Call 93.0080	1,000	917	930	918		1		1			12	12	33	11
054989-AB-4	BAT CAPITAL CORP BATSLN 6.421 08/02/33		10/09/2024	CROSS TRADES	11/19/2024	JPMORGAN SECURITIES INC	500,000	540,539	533,245	540,145		(394)		(394)			(6,900)	(6,900)	9,632	6,153
05555L-AA-9	BGC GROUP INC 6.600% 06/10/29		07/10/2024	Market Axess	09/27/2024	No Broker	5,000	5,034	5,033	5,033		(1)		(1)					101	28
06051G-KY-4	BANK OF AMERICA CORP 5.015% 07/22/33		10/09/2024	CROSS TRADES	10/10/2024	GOLDMAN SACHS & CO	899,000	907,520	905,904	907,520							(1,615)	(1,615)	9,894	9,894
09262N-AQ-6	BLACKROCK MAROON BELLS CLO XI 2022-1A E		10/28/2024	DIRECT	12/13/2024	Various	1,135,062	1,138,811	1,136,159	1,138,685		(126)		(126)			(2,526)	(2,526)	47,861	21,195
09262N-AQ-6	BLACKROCK MAROON BELLS CLO XI 2022-1A E		12/13/2024	Various	12/19/2024	Call 100.0000	3,079,688	3,086,771	3,079,688	3,086,567		(205)		(205)			(6,879)	(6,879)	78,715	41,241
09262N-AQ-6	BLACKROCK MAROON BELLS CLO XI 2022-1A E		09/20/2024	DIRECT	10/15/2024	Paydown	8,438	8,456	8,438	8,438		(18)		(18)					319	257
09581J-AA-4	BLUE OWL FINANCE LLC 3.125% 06/10/31		04/08/2024	CROSS TRADES	10/24/2024	No Broker	13,995,000	11,608,853	11,755,680	11,755,680		146,827		146,827					381,853	145,781
09581J-AG-1	BLUE OWL FINANCE LLC 4.375% 02/15/32		04/08/2024	CROSS TRADES	10/24/2024	No Broker	1,448,000	1,271,923	1,281,551	1,281,551		9,627		9,627					43,817	9,678
09581J-AM-8	BLUE OWL FINANCE LLC OWL 6 1/4 04/18/34		04/11/2024	Various	10/24/2024	Various	10,000,000	9,858,600	9,863,978	9,863,978		5,378		5,378					326,389	
097023-CW-3	BOEING CO/THE 5.805% 05/01/50		01/10/2024	GOLDMAN SACHS & CO	10/15/2024	BNP PARIBAS SECURITIES CORP	5,000	5,061	4,760	5,061							(301)	(301)	278	57
111021-AE-1	BRITISH TELECOMMUNICATIO		02/06/2024	GOLDMAN SACHS & CO	04/19/2024	JPMORGAN SECURITIES INC	5,000	6,157	5,987	6,129		(29)		(29)			(142)	(142)	171	71
120568-BC-3	BUNGE LTD FINANCE CORP		02/06/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	4,312	4,465	4,367		55		55			98	98	127	32
15018T-AA-2	CEDAR CREST 2021-1 LLC CLASS A-FL		10/01/2024	No Broker	10/15/2024	Paydown	173,248	171,555	173,248	173,248		1,694		1,694					4,444	961
15018T-AA-2	CEDAR CREST 2021-1 LLC CLASS A-FL		10/01/2024	No Broker	12/23/2024	Redemption 100.0000	89,695	88,818	89,695	89,695		877		877					4,360	498
15018U-AA-9	CEDAR CREST 2021-2 LLC CLASS A-FL		10/01/2024	No Broker	10/17/2024	Paydown	137,534	135,873	137,534	137,534		1,661		1,661					2,746	485
15018U-AA-9	CEDAR CREST 2021-2 LLC CLASS A-FL		10/01/2024	No Broker	12/23/2024	Redemption 100.0000	115,129	113,739	115,129	115,129		1,390		1,390					5,507	406
17275R-AF-9	CISCO SYSTEMS INC 5.500% 01/15/40		02/06/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	5,292	5,317	5,284		(8)		(8)			33	33	207	18
189054-AX-7	CLOROX COMPANY 1.800% 05/15/30		02/06/2024	GOLDMAN SACHS & CO	07/10/2024	Market Axess	5,000	4,173	4,198	4,222		49		49			(24)	(24)	59	21
20826F-BG-0	CONOCOPHILLIPS COMPANY		02/06/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	5,176	5,163	5,175		(1)		(1)			(12)	(12)	323	132
21871X-AR-0	COREBRIDGE FINANCIAL INC		08/12/2024	No Broker	10/09/2024	CROSS TRADES	2,000,000	1,993,384	2,106,456	1,993,609		225		225			112,847	112,847	69,239	49,408
231021-AW-6	CUMMINS INC 5.150% 02/20/34		02/14/2024	BANK OF AMERICA	02/14/2024	JEFFERIES & COMPANY INC	5,000,000	4,983,400	4,997,300	4,983,400							13,900	13,900		
231021-AX-4	CUMMINS INC 5.450% 02/20/54		02/14/2024	WELLS FARGO	02/14/2024	JEFFERIES & COMPANY INC	5,000,000	4,968,550	5,008,750	4,968,550							40,200	40,200		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
233046-AF-8	DB MASTER FINANCE LLC 2017-1 A2 II		10/09/2024	CROSS TRADES	11/20/2024	Paydown	6,253	6,082	6,253	6,253		171		171					63	36
233046-AK-7	DB MASTER FINANCE LLC 2019-1A A2II		10/09/2024	CROSS TRADES	11/20/2024	Paydown	2,928	2,882	2,928	2,928		46		46					29	17
26884L-AF-6	EQT CORP 3.900% 10/01/27		02/06/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	4,778	4,898	4,817		39		39			80	80	203	69
29003K-AA-9	ELMWOOD CLO 15 LTD 2022-2A E		10/16/2024	DIRECT	12/13/2024	CROSS TRADES	495,000	496,902	499,155	496,828		(73)		(73)			2,326	2,326	24,838	15,681
30190A-AF-1	F&G ANNUITIES & LIFE INC		05/20/2024	BANK OF AMERICA	05/21/2024	Various	10,000,000	9,974,400	10,009,360	9,974,400							34,960	34,960		
303075-AB-1	FACTSET RESEARCH SYSTEMS		01/10/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	4,497	4,523	4,536		39		39			(13)	(13)	194	63
31875*-AA-5	FIRST AND BEECH VENTURE OWNER, FIRST AND		12/18/2024	Borrowings	12/23/2024	Redemption 100.0000	133,411	133,411	133,411	133,411									1,692	
31875*-AA-5	FIRST AND BEECH VENTURE OWNER, FIRST AND		11/29/2024	Interest Capitalization	12/23/2024	Redemption 100.0000	1,703	1,703	1,703	1,703									10	
34959J-AG-3	FORTIVE CORPORATION FTV 3.15 06/15/26		02/06/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	4,793	4,885	4,851		58		58			34	34	132	23
35250V-AA-2	FRANKLIN BSP CAPITAL CO		04/29/2024	JPMORGAN SECURITIES INC	05/03/2024	Various	12,500,000	12,363,500	12,409,525	12,363,509		9		9			46,016	46,016	900	
36262G-AD-3	GXO LOGISTICS INC GXO 2.65 07/15/31		02/06/2024	GOLDMAN SACHS & CO	07/10/2024	Market Axess	5,000	4,122	4,054	4,163		41		41			(109)	(109)	65	8
36361U-AY-6	GALLATIN LOAN MANAGEMENT, LLC 2017-1A D1		11/01/2024	DIRECT	11/06/2024	JANNEY MONTGOMERY SCOTT LLC	4,550,000	4,559,779	4,554,550	4,559,714		(64)		(64)			(5,164)	(5,164)	46,538	34,402
373298-BR-8	GEORGIA-PACIFIC LLC 7.750% 11/15/29		01/10/2024	GOLDMAN SACHS & CO	04/19/2024	JPMORGAN SECURITIES INC	5,000	5,765	5,580	5,733		(32)		(32)			(153)	(153)	170	61
375558-BZ-5	GILEAD SCIENCES INC GILD 5 1/4 10/15/33		02/06/2024	GOLDMAN SACHS & CO	07/10/2024	Market Axess	5,000	5,162	5,070	5,157		(5)		(5)			(87)	(87)	217	105
37940X-AB-8	GLOBAL PAYMENTS INC 3.200% 08/15/29		01/10/2024	GOLDMAN SACHS & CO	10/15/2024	MORGAN STANLEY	5,000	4,518	4,658	4,576		58		58			82	82	187	65
37959G-AC-1	GLOBAL ATLANTIC FIN CO GBLATL 4.7 10/15/		06/10/2024	JEFFERIES & COMPANY INC	10/09/2024	CROSS TRADES	2,500,000	2,321,875	2,388,124	2,323,034		1,159		1,159			65,090	65,090	57,444	18,278
37959G-AF-4	GLOBAL ATLANTIC FIN CO		03/12/2024	WELLS FARGO	03/19/2024	GOLDMAN SACHS & CO	5,000,000	4,966,300	5,077,850	4,966,306		6		6			111,544	111,544	5,625	
38139C-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-15A E		10/16/2024	DIRECT	12/13/2024	CROSS TRADES	990,000	1,002,898	1,018,984	1,002,689		(208)		(208)			16,295	16,295	17,121	
403949-AM-2	HF SINCLAIR CORP DINO 5 02/01/28 144A		02/06/2024	GOLDMAN SACHS & CO	09/04/2024	No Broker	5,000	4,843	4,864	4,864		20		20					125	5
403949-AQ-3	HF SINCLAIR CORP 5.000% 02/01/28		09/04/2024	No Broker	10/15/2024	JPMORGAN SECURITIES INC	5,000	4,864	4,975	4,868		4		4			107	107	52	
428291-AN-8	HEXCEL CORP 4.200% 02/15/27		02/06/2024	GOLDMAN SACHS & CO	10/15/2024	MORGAN STANLEY	5,000	4,803	4,905	4,845		42		42			60	60	246	101
44328D-AA-2	HPS LOAN MANAGEMENT LTD 2023-17A E		10/16/2024	DIRECT	12/13/2024	CROSS TRADES	264,000	270,570	269,940	270,475		(95)		(95)			(535)	(535)	13,908	8,734
445658-CF-2	JB HUNT TRANSPRT SVCS JBHT 3 7/8 03/01/2		02/06/2024	GOLDMAN SACHS & CO	10/15/2024	WELLS FARGO	5,000	4,893	4,955	4,928		35		35			27	27	218	85
466313-AK-9	JABIL INC 3.000% 01/15/31		01/10/2024	GOLDMAN SACHS & CO	10/15/2024	JPMORGAN SECURITIES INC	5,000	4,315	4,471	4,378		63		63			93	93	188	74
466365-AC-7	JACK IN THE BOX FUNDING, LLC 2019-1A A23		10/09/2024	CROSS TRADES	10/16/2024	MITSUBISHI FINANCIAL GROUP	516,275	496,545	495,826	496,666		120		120			(840)	(840)	3,706	3,279
466365-AE-3	JACK IN THE BOX FUNDING, LLC 2022-1A A2I		10/01/2024	No Broker	10/16/2024	BANK OF AMERICA	598,500	590,449	538,416	591,492		1,043		1,043			(53,076)	(53,076)	9,764	2,475
466365-AE-3	JACK IN THE BOX FUNDING, LLC 2022-1A A2I		10/01/2024	No Broker	08/25/2024	Paydown	3,150	3,108	3,150	3,150		42		42					33	13
476681-AD-3	JERSEY MIKE'S FUNDING LLC 2024-1A A2		12/11/2024	GUGGENHEIM SECURITIES	12/16/2024	MITSUBISHI FINANCIAL GROUP	3,000,000	3,000,000	2,985,000	3,000,000							(15,000)	(15,000)		
47760Q-AC-7	JIMMY JOHN'S FUNDING LLC 2022-1A A2I		10/09/2024	CROSS TRADES	10/30/2024	Paydown	5,363	5,169	5,363	5,363		193		193					55	43
501044-DU-2	KROGER CO KR 4.9 09/15/31		08/20/2024	WELLS FARGO	08/21/2024	Various	15,000,000	14,994,150	15,048,020	14,994,150							53,870	53,870		
501044-DV-0	KROGER CO 5.000% 09/15/34		08/20/2024	WELLS FARGO	08/21/2024	Various	7,000,000	6,982,290	7,021,130	6,982,290							38,840	38,840		
501044-DW-8	KROGER CO 5.500% 09/15/54		08/20/2024	CITIGROUP GLOBAL MARKETS	08/20/2024	Various	7,000,000	6,971,160	7,017,640	6,971,160							46,480	46,480		
51076L-AE-5	LAKE SHORE MM CLO LLC 2022-1A C		09/20/2024	DIRECT	10/23/2024	DIRECT	183,782	184,684	185,298	184,700		17		17			597	597	7,205	5,456
51076L-AE-5	LAKE SHORE MM CLO LLC 2022-1A C		11/01/2024	DIRECT	12/12/2024	Call 100.0000	6,214,727	6,242,095	6,214,727	6,241,485		(610)		(610)			(26,758)	(26,758)	159,909	55,969
53000L-AA-0	LIAS ADMINISTRATION FEE ISSUER 2018-1A A		10/03/2024	GUGGENHEIM SECURITIES	10/25/2024	Paydown	47,763	45,375	47,763	47,763		2,388		2,388					711	545
56035L-AH-7	MAIN STREET CAPITAL CORP MAIN 6.95 03/01		01/10/2024	Various	10/09/2024	Various	11,000,000	10,985,150	11,377,869	10,988,862		3,712		3,712			389,007	389,007	554,649	
56576C-AF-6	MARANON LOAN FUNDING LTD 2022-1A E		10/01/2024	Various	10/15/2024	Various	222,437	222,437	222,437	222,437									957	
595017-BA-1	MICROCHIP TECHNOLOGY INC		02/06/2024	GOLDMAN SACHS & CO	10/15/2024	MORGAN STANLEY	5,000	4,934	4,963	4,963		28		28					239	93
67403A-AA-7	OAKTREE STRATEGIC CREDIT OAKSCF 8.4 11/1		10/24/2024	Various	10/28/2024	No Broker	13,308,000	14,273,358	14,254,687	14,254,687		(18,671)		(18,671)					509,253	407,043
67403A-AD-1	OAKTREE STRATEGIC CREDIT OAKSCF 6 1/2 07		07/16/2024	WELLS FARGO	10/28/2024	No Broker	13,000,000	12,923,040	12,926,527	12,926,527		3,487		3,487					222,986	
69120V-AX-9	BLUE OWL CREDIT INCOME		01/29/2024	GOLDMAN SACHS & CO	01/30/2024	Various	4,568,000	4,489,522	4,514,417	4,489,522							24,896	24,896		
69120V-AX-9	BLUE OWL CREDIT INCOME		01/29/2024	GOLDMAN SACHS & CO	05/21/2024	No Broker	4,132,000	4,061,012	4,063,356	4,063,356		2,344		2,344					83,960	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69120V-BB-6	BLUE OWL CREDIT INCOME ORCINC 7.95 06/13		05/21/2024	No Broker	10/09/2024	CROSS TRADES	9,327,000	9,276,229	9,888,911	9,281,166		4,937		4,937			607,745	607,745	613,794	325,435
69121D-AB-6	BLUE OWL CAPITAL CORP II OBDCII 8.45 11/		10/09/2024	CROSS TRADES	10/18/2024	No Broker	3,500,000	3,657,790	3,656,458	3,656,458		(1,332)		(1,332)					125,694	119,943
693506-BP-1	PPG INDUSTRIES INC 3.750% 03/15/28		01/10/2024	GOLDMAN SACHS & CO	10/15/2024	CITIGROUP GLOBAL MARKETS	5,000	4,814	4,893	4,845		32		32			48	48	204	61
718172-DB-2	PHILIP MORRIS INTL INC		10/01/2024	No Broker	11/19/2024	RBC CAPITAL MARKETS LLC	600,000	598,893	607,674	598,932		40		40			8,742	8,742	24,635	12,183
718172-DE-6	PHILIP MORRIS INTL INC PM 5 5/8 09/07/33		10/09/2024	CROSS TRADES	11/19/2024	RBC CAPITAL MARKETS LLC	500,000	524,293	514,465	524,049		(244)		(244)			(9,584)	(9,584)	5,703	2,656
718172-DH-9	PHILIP MORRIS INTL INC		02/09/2024	BARCLAYS CAPITAL INC	02/09/2024	RBC CAPITAL MARKETS LLC	4,000,000	3,942,280	3,953,760	3,942,280							11,480	11,480		
718172-DJ-5	PHILIP MORRIS INTL INC		02/09/2024	MIZUHO SECURITIES USA INC	02/09/2024	RBC CAPITAL MARKETS LLC	5,000,000	4,890,550	4,900,300	4,890,550							9,750	9,750		
72703P-AB-9	PLANET FITNESS MASTER ISSUER L 2018-1A A		04/08/2024	CROSS TRADES	06/12/2024	Call 100.0000	11,451,375	11,204,025	11,451,375	11,218,954		14,929		14,929			232,421	232,421	143,953	51,948
72703P-AB-9	PLANET FITNESS MASTER ISSUER L 2018-1A A		04/08/2024	CROSS TRADES	06/05/2024	Paydown	30,375	29,719	30,375	30,375		656		656					354	138
72703P-AC-7	PLANET FITNESS MASTER ISSUER L 2019-1A A		04/08/2024	CROSS TRADES	12/05/2024	Paydown	15,000	13,491	15,000	15,000		1,509		1,509					289	56
72703P-AD-5	PLANET FITNESS MASTER ISSUER L 2022-1A A		07/18/2024	Various	12/05/2024	Various	15,010	14,215	15,010	15,010		795		795					183	60
72703P-AE-3	PLANET FITNESS MASTER ISSUER L 2022-1A A		04/08/2024	CROSS TRADES	12/05/2024	Paydown	69,420	60,763	69,420	69,420		8,657		8,657					1,391	271
72703P-AE-3	PLANET FITNESS MASTER ISSUER L 2022-1A A		10/01/2024	No Broker	12/05/2024	Paydown	3,150	3,106	3,150	3,150		44		44					47	9
72703P-AG-8	PLANET FITNESS MASTER ISSUER L 2024-1A A		06/06/2024	Various	12/05/2024	Various	131,250	131,250	131,250	131,250									3,934	
750236-AX-9	RADIAN GROUP INC 6.625% 03/15/25		02/06/2024	GOLDMAN SACHS & CO	03/19/2024	Call 100.3960	5,000	5,008	5,020	5,007							(7)	(7)	189	132
758750-AF-0	REGAL REXNORD CORP 6.400% 04/15/33		02/06/2024	GOLDMAN SACHS & CO	05/02/2024	No Broker	5,000	5,167	5,164	5,164		(3)		(3)					175	100
773903-AL-3	ROCKWELL AUTOMATION 1.750% 08/15/31		02/06/2024	GOLDMAN SACHS & CO	07/10/2024	Market Axess	5,000	4,078	4,060	4,122		44		44			(62)	(62)	79	42
78409V-BP-8	S&P GLOBAL INC 5.250% 09/15/33		01/10/2024	GOLDMAN SACHS & CO	08/20/2024	No Broker	5,000	5,205	5,194	5,194		(10)		(10)					246	88
785931-AA-4	SAFEHOLD GL HOLDINGS LLC		02/29/2024	JPMORGAN SECURITIES INC	05/13/2024	Various	24,000,000	23,749,680	23,967,138	23,749,997		317		317			217,141	217,141	80,173	
79588T-AC-4	SAMMONS FINANCIAL GROUP		04/08/2024	CROSS TRADES	07/12/2024	JPMORGAN SECURITIES INC	3,800,000	3,617,220	3,700,896	3,631,737		14,517		14,517			69,159	69,159	114,143	69,519
808513-CD-5	CHARLES SCHWAB CORP 5.643% 05/19/29		10/09/2024	CROSS TRADES	11/19/2024	MORGAN STANLEY	2,000,000	2,073,294	2,049,040	2,071,362		(1,932)		(1,932)			(22,322)	(22,322)	56,744	44,517
820502-AA-0	SHAWNEE 2022-2 LLC CLASS A		10/01/2024	No Broker	10/29/2024	Paydown	168,149	168,149	168,149	168,149									4,259	2,258
820502-AA-0	SHAWNEE 2022-2 LLC CLASS A		10/01/2024	No Broker	12/23/2024	Redemption 100.0000	53,276	53,276	53,276	53,276									2,159	716
82066D-AQ-3	SHAWNEE 1892 LLC CLASS A-R		10/01/2024	No Broker	11/14/2024	Call 100.0000	234,094	234,094	234,094	234,094									10,425	3,337
82066D-AQ-3	SHAWNEE 1892 LLC CLASS A-R		10/01/2024	No Broker	10/28/2024	Paydown	115,563	115,563	115,563	115,563									3,303	1,647
820821-AA-4	SHAWNEE 2024-1 LLC 2024-1A A		09/27/2024	DIRECT	12/23/2024	Paydown	60,646,975	60,646,975	60,646,975	60,646,975									215,443	
820829-AA-7	SHAWNEE 2021-1 LLC CLASS A-FL		10/01/2024	No Broker	07/17/2024	Call 100.0000	131,468	131,771	131,468	130,850		(922)		(922)			618	618	2,352	1,913
820830-AA-5	SHAWNEE 2022-1 LLC CLASS A		10/01/2024	No Broker	10/28/2024	Paydown	70,375	92,086	70,375	70,375		(21,711)		(21,711)					2,031	902
820830-AA-5	SHAWNEE 2022-1 LLC CLASS A		10/01/2024	No Broker	12/23/2024	Redemption 100.0000	69,243	90,606	69,243	69,243		(21,362)		(21,362)					3,112	888
872652-AA-0	TPG OPERATING GROUP II TPG OPERATING GRO		02/29/2024	Various	10/09/2024	Various	7,700,000	7,692,531	7,860,397	7,692,611		80		80			167,785	167,785	64,821	
876030-AF-4	TAPESTRY INC 7.850% 11/27/33		10/15/2024	JPMORGAN SECURITIES INC	11/25/2024	Call 101.0000	5,000	5,481	5,050	5,478		(4)		(4)			(478)	(478)	244	152
92553P-AU-6	PARAMOUNT GLOBAL PARA 5.85 09/01/43		01/03/2024	BARCLAYS CAPITAL INC	04/10/2024	BANK OF AMERICA	5,000,000	4,423,000	3,946,150	4,427,352		4,352		4,352			(481,202)	(481,202)	179,563	100,750
93004#-AA-5	WCAS MANAGEMENT, L.P. 9.867% 10/26/30		01/19/2024	Various	12/31/2024	Various	561,020	552,605	561,020	561,020		8,415		8,415					45,461	14,080
95058X-AE-8	WENDYS FUNDING LLC 2018-1 A2 II		10/09/2024	CROSS TRADES	12/15/2024	Paydown	6,362	6,126	6,362	6,362		236		236					62	18
496902-AR-8	KINROSS GOLD CORP KCN 6 1/4 07/15/33	A	02/06/2024	GOLDMAN SACHS & CO	05/03/2024	No Broker	5,000	5,230	5,225	5,225		(4)		(4)					94	20
G0715#-AA-3	BALLYMORE DEANSTON LIMITED	B	08/05/2024	Borrowings	08/30/2024	Redemption 100.0000	1,543,907	1,498,796	1,543,907	1,543,907						45,110		45,110	5,876	
G0715#-AA-3	BALLYMORE DEANSTON LIMITED	B	07/31/2024	Interest Capitalization	08/30/2024	Redemption 100.0000	2,401,598	2,356,171	2,401,598	2,356,171						45,427		45,427	19,710	
G8101*-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L	B	05/28/2024	Various	10/31/2024	Redemption 100.0000	2,867,348	2,816,854	2,867,348	2,868,930						52,077	(1,583)	50,494	185,181	
G8101*-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L	B	06/30/2024	Various	10/31/2024	Various	1,662,547	1,610,041	1,662,546	1,611,337						1,296	51,209	52,505	87,248	
81948*-AA-3	SHARED ACCESS, LLC 10.200% 11/16/26	B	05/01/2024	Borrowings	10/17/2024	Redemption 100.0000	9,098,250	8,657,649	9,098,250	9,098,250		87,451		87,451		353,150		353,150	447,468	
81948*-AA-3	SHARED ACCESS, LLC 9.857% 11/26/26	D	01/12/2024	Borrowings	10/15/2024	Redemption 100.0000	5,250,000	5,197,500	5,250,000	5,250,000		52,500		52,500					464,945	
G5955*-AA-5	MEDFORD FUNDING DAC 9.757% 04/03/27	B	10/11/2024	Various	11/15/2024	Redemption 100.0000	8,144,163	8,103,183	8,144,163	8,145,716						42,533	(1,553)	40,980	377,951	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G5955*-AA-5	MEDFORD FUNDING DAC 9.757% 04/03/27	B	11/15/2024	Various	11/15/2024	Various	2,559,723	2,609,916	2,559,723	2,609,809						(106)	(50,087)	(50,193)	82,753	
E6001*-AA-9	GLOBAL ESCACEL, S.L. 6.810% 09/30/27	B	02/29/2024	DIRECT	05/09/2024	CROSS TRADES	2,493,548	2,504,697	2,493,548	2,492,615						(12,082)	933	(11,149)	145,864	
E6001*-AA-9	GLOBAL ESCACEL, S.L. 6.810% 09/30/27	B	04/30/2024	Interest Capitalization	05/09/2024	CROSS TRADES	208,685	209,618	208,685	209,618							(933)	(933)	5,854	
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE C TRANCHE A	B	11/08/2024	DIRECT	11/25/2024	DIRECT	3,872,097	3,968,267	3,872,097	3,872,097						(96,170)		(96,170)		
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE C TRANCHE C	B	11/08/2024	DIRECT	11/25/2024	DIRECT	5,610,369	5,749,712	5,610,369	5,610,369						(139,343)		(139,343)		
00119N-AA-5	AGL CLO 3 LTD. 2020-3A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	770,000	774,232	776,351	774,100		(132)		(132)			2,251	2,251	15,141	1,465
00120M-AA-4	AGL CLO 16 LTD 2021-16A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	700,000	702,062	704,886	701,964		(99)		(99)			2,922	2,922	12,772	
00141Y-AJ-4	CLOVER CLO 2021-1A E 11.493% 04/22/34	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	935,000	940,617	942,872	940,442		(174)		(174)			2,429	2,429	45,434	28,701
00190Y-BK-0	ARES CLO LTD 2013-2A DR2		11/01/2024	DIRECT	11/26/2024	Call 100.0000	3,000,000	3,010,042	3,000,000	3,009,878		(163)		(163)			(9,878)	(9,878)	34,063	13,295
00191C-AG-7	ARES CLO LTD ARES 2013-2A ER2	D	10/16/2024	DIRECT	11/26/2024	Call 100.0000	2,500,000	2,512,323	2,500,000	2,512,045		(278)		(278)			(12,045)	(12,045)	100,991	71,605
03762Y-AM-9	APIDOS CLO LTD 2016-25A B2R		10/28/2024	DIRECT	12/13/2024	CROSS TRADES	1,166,000	1,170,592	1,171,739	1,170,441		(151)		(151)			1,298	1,298	12,840	3,210
03762Y-AM-9	APIDOS CLO LTD 2016-25A B2R		12/13/2024	Various	12/27/2024	Call 100.0000	10,175,000	10,216,641	10,175,000	10,215,273		(1,367)		(1,367)			(40,273)	(40,273)	134,054	40,517
03762Y-AP-2	APIDOS CLO LTD 2016-25A CR		11/01/2024	DIRECT	12/27/2024	Call 100.0000	26,200,000	26,286,040	26,200,000	26,282,720		(3,320)		(3,320)			(82,720)	(82,720)	391,503	74,358
03766C-AD-3	APIDOS CLO LTD 2016-25A DR	D	12/13/2024	Various	12/27/2024	Call 100.0000	29,984,000	30,092,541	29,984,000	30,088,789		(3,752)		(3,752)			(104,789)	(104,789)	598,717	169,132
04019L-AS-3	ARES CLO LTD 2019-51A DR	D	11/01/2024	DIRECT	11/14/2024	Call 100.0000	3,250,000	3,260,704	3,250,000	3,260,622		(82)		(82)			(10,622)	(10,622)	38,336	24,537
055451-BE-7	BHP BILLITON FIN USA LTD BHP 5 1/4 09/08	D	02/06/2024	GOLDMAN SACHS & CO	10/15/2024	WELLS FARGO	5,000	5,125	5,189	5,117		(7)		(7)			71	71	290	109
05875U-AA-2	BALLYROCK LTD 2021-1A D	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	440,000	443,960	442,696	443,872		(88)		(88)			(1,177)	(1,177)	8,440	817
06759K-AE-5	BABSON CLO LTD 2019-1A ER	D	10/28/2024	DIRECT	12/13/2024	Various	1,304,000	1,304,980	1,309,038	1,304,944		(36)		(36)			4,095	4,095	45,815	21,936
06793Q-AG-2	BARINGS PRIVATE CREDIT CLO 2023-1A C		05/08/2024	No Broker	09/17/2024	Call 100.0000	500,000	501,836	500,000	500,820		(1,015)		(1,015)			(820)	(820)	25,117	12,490
08186Q-AE-1	BENEFIT STREET PARTNERS CLO LT 2019-18A	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	440,000	443,612	444,939	443,533		(79)		(79)			1,406	1,406	8,841	856
08187A-AA-3	BENEFIT STREET PARTNERS CLO LT 2021-25A	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	990,000	999,472	1,001,781	999,280		(192)		(192)			2,501	2,501	20,064	1,942
12480V-AL-9	CBAM CLO MANAGEMENT LLC 2017-1A D		11/01/2024	DIRECT	12/17/2024	Call 100.0000	5,300,000	5,311,277	5,300,000	5,310,790		(487)		(487)			(10,790)	(10,790)	72,412	15,927
12554F-AE-1	CIFC FUNDING LTD 2019-2A ER	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	440,000	443,600	443,591	443,513		(87)		(87)			78	78	8,433	562
12567Q-AA-0	CIFC FUNDING LTD 2022-2A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	473,000	476,833	476,813	476,738		(95)		(95)			75	75	8,548	
13887T-BA-4	CANYON CAPITAL CLO LTD 2019-1A D1RR		07/08/2024	GOLDMAN SACHS & CO	07/08/2024	GOLDMAN SACHS & CO	2,000,000	2,000,000	2,000,200	2,000,000							200	200		
143119-AJ-4	CARLYLE GLOBAL MARKET STRATEGI 2022-2A C		01/18/2024	RBC CAPITAL MARKETS LLC	11/20/2024	Call 100.0000	3,000,000	2,997,000	3,000,000	2,997,059		59		59			2,941	2,941	221,941	
26243E-AC-5	DRYDEN SENIOR LOAN FUND 2017-53A C		11/01/2024	DIRECT	12/17/2024	JANNEY MONTGOMERY SCOTT LLC	250,000	250,037	250,463	250,035		(2)		(2)			428	428	2,941	1,057
26245E-AF-6	DRYDEN SENIOR LOAN FUND 2017-47A E	D	12/13/2024	CROSS TRADES	12/16/2024	JANNEY MONTGOMERY SCOTT LLC	6,083,000	6,000,137	6,090,604	6,000,204		67		67			90,400	90,400	118,349	116,470
29003X-AA-1	ELMWOOD CLO 14 LTD 2022-1A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	220,000	222,088	221,527	222,042		(46)		(46)			(515)	(515)	3,753	
29278D-AA-3	ENEL CHILE SA 4.875% 06/12/28	D	02/06/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	4,933	4,977	4,943		10		10			34	34	206	38
38136H-AL-3	GOLDENTREE LOAN MANAGEMENT US 2017-1A ER	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	1,320,000	1,333,666	1,331,607	1,333,321		(345)		(345)			(1,714)	(1,714)	23,365	
38138C-AA-6	GOLDENTREE LOAN MANAGEMENT US 2019-4A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	605,000	607,288	607,651	607,186		(102)		(102)			465	465	24,509	15,398
40441A-AA-8	HPS LOAN MANAGEMENT LTD 2021-16A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	330,000	329,764	330,092	329,737		(27)		(27)			356	356	15,795	9,937
438127-AC-6	HONDA MOTOR CO LTD HNDA 2.967 03/10/32	D	02/06/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	4,473	4,524	4,511		38		38			13	13	163	61
47048R-AJ-4	JAMESTOWN CLO LTD 2021-16A D		10/21/2024	DIRECT	12/10/2024	Call 100.0000	5,000,000	5,008,353	5,000,000	5,008,042		(311)		(311)			(8,042)	(8,042)	113,299	42,788
48254T-AA-6	KKR FINANCIAL CLO LTD 33A E	D	09/20/2024	DIRECT	12/13/2024	CROSS TRADES	230,000	229,052	231,584	229,067		15		15			2,516	2,516	11,176	5,202
48254X-AA-7	KKR FINANCIAL CLO LTD 36A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	880,000	882,367	885,351	882,269		(98)		(98)			3,082	3,082	18,486	1,789
48255L-AE-4	KKR FINANCIAL CLO LTD 39A C		01/05/2024	BANK OF AMERICA	06/12/2024	Various	6,375,000	6,287,344	6,385,753	6,290,824		3,480		3,480			94,929	94,929	298,264	117,489
55818Y-BJ-9	MADISON PARK FUNDING LTD 2015-17A DR		11/01/2024	DIRECT	12/09/2024	Call 100.0000	11,000,000	11,000,000	11,000,000	11,000,000									119,013	44,044
56590A-AA-3	MARANON LOAN FUNDING LTD 2024-1A E	D	07/03/2024	NATIXIS CAPITAL MARKETS	07/03/2024	NATIXIS CAPITAL MARKETS	1,000,000	1,000,000	1,027,300	1,000,000							27,300	27,300		
63942Y-AJ-3	NAVESINK CLO, LIMITED 2024-2A D1		02/22/2024	GOLDMAN SACHS & CO	07/01/2024	CROSS TRADES	2,250,000	2,250,000	2,256,658	2,250,000							6,658	6,658	53,254	
64130D-BN-9	NEUBERGER BERMAN CLO LTD 2016-21A DR2		11/01/2024	DIRECT	12/09/2024	Call 100.0000	5,750,000	5,771,480	5,750,000	5,771,017		(463)		(463)			(21,017)	(21,017)	91,955	34,869
64133J-AQ-7	NEUBERGER BERMAN CLO LTD 2020-36A ER2	D	10/16/2024	Various	12/13/2024	Various	1,440,000	1,443,152	1,449,874	1,443,049		(103)		(103)			6,824	6,824	54,794	
67098D-AY-9	OAK HILL CREDIT PARTNERS 2019-4A DR		02/01/2024	RBC CAPITAL MARKETS LLC	12/16/2024	Call 100.0000	3,000,000	3,005,250	3,000,000	3,004,682		(568)		(568)			(4,682)	(4,682)	237,334	10,243
67110U-AS-8	OHA LOAN FUNDING LTD 2016-1A DR		02/02/2024	JP MORGAN CHASE	06/03/2024	Call 100.0000	6,000,000	6,000,000	6,000,000	6,000,000									190,224	21,449
675935-AJ-9	OCTAGON 60 LTD 2022-1A D1		08/05/2024	MORGAN STANLEY	10/21/2024	Call 100.0000	1,000,000	1,003,500	1,000,000	1,003,483		(17)		(17)			(3,483)	(3,483)	25,991	4,284

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
675950-AA-7	OCTAGON 68 LTD 2023-1A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	1,100,000	1,135,842	1,122,979	1,135,413		(429)		(429)			(12,434)	(12,434)	20,289	
68626D-AA-0	ORION CLO LTD. 2024-3A E	D	10/16/2024	Various	12/13/2024	Various	4,320,000	4,325,750	4,383,802	4,323,271		(2,479)		(2,479)			60,531	60,531	203,909	55,009
69701T-AL-7	PALMER SQUARE CLO LTD 2020-3A DR2	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	203,500	209,605	209,312	209,548		(57)		(57)			(236)	(236)	8,495	4,684
69701U-AA-8	PALMER SQUARE CLO LTD 2021-1A D	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	1,017,500	1,016,635	1,023,496	1,016,558		(78)		(78)			6,939	6,939	17,219	
75885A-AA-7	REGATTA XX FUNDING LTD 2021-2A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	870,000	881,019	876,389	880,815		(204)		(204)			(4,425)	(4,425)	16,733	1,619
75888C-AA-0	REGATTA XIX FUNDING LTD 2022-1A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	1,100,000	1,113,296	1,112,045	1,113,022		(273)		(273)			(977)	(977)	19,673	
75888D-AA-8	REGATTA XVII FUNDING LTD 2020-1A E	D	10/16/2024	DIRECT	11/05/2024	Call 100.0000	1,500,000	1,500,075	1,500,000	1,499,988		(87)		(87)			12	12	10,962	3,132
77341G-AQ-3	ROCKFORD TOWER CLO LTD 2019-2A DR		09/20/2024	DIRECT	10/04/2024	Call 100.0000	750,000	752,795	750,000	752,785		(10)		(10)			(2,785)	(2,785)	7,772	6,563
77341J-AA-2	ROCKFORD TOWER CLO LTD 2021-1A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	198,000	199,224	199,289	199,187		(37)		(37)			102	102	3,462	
801060-AD-6	SANOFI SA 3.625% 06/19/28	D	02/06/2024	GOLDMAN SACHS & CO	04/19/2024	Market Axess	5,000	4,868	4,758	4,874		6		6			(116)	(116)	62	25
82481L-AD-1	SHIRE ACQ INV IRELAND DA	D	02/06/2024	GOLDMAN SACHS & CO	07/12/2024	Call 96.7650	5,000	4,800	4,838	4,831		31		31			7	7	128	60
86964W-AF-9	SUZANO AUSTRIA GMBH 6.000% 01/15/29	D	02/06/2024	GOLDMAN SACHS & CO	10/15/2024	Market Axess	5,000	5,020	5,105	5,017		(2)		(2)			88	88	226	19
87167Y-AA-9	SYMPHONY CLO LTD 2021-25A E	D	10/16/2024	DIRECT	12/13/2024	CROSS TRADES	715,000	713,704	717,463	713,651		(52)		(52)			3,812	3,812	12,656	
87246L-AG-9	WIND RIVER CLO LTD 2015-1A ER	D	10/16/2024	DIRECT	12/11/2024	JANNEY MONTGOMERY SCOTT LLC	16,550,000	15,861,950	16,554,138	15,877,185		15,235		15,235			676,952	676,952	255,288	
91734K-AL-1	BLACKROCK BAKER CLO 2021-1, LT 2021-8A E	D	10/21/2024	DIRECT	12/13/2024	DIRECT	1,118,206	1,091,170	1,105,575	1,090,988		(182)		(182)			14,587	14,587	54,243	15,182
91734K-AL-1	BLACKROCK BAKER CLO 2021-1, LT 2021-8A E	D	10/15/2024	Interest Capitalization	12/13/2024	DIRECT	31,592	31,592	31,232	31,592							(360)	(360)	547	
92557U-BC-0	VIBRANT CLO LTD 2015-3A CRR		10/16/2024	DIRECT	10/30/2024	JANNEY MONTGOMERY SCOTT LLC	2,500,000	2,508,205	2,503,750	2,508,102		(103)		(103)			(4,352)	(4,352)	5,819	
97314J-AG-0	WIND RIVER CLO LTD 2019-3A DR		11/01/2024	DIRECT	12/06/2024	Call 100.0000	5,000,000	5,007,350	5,000,000	5,007,181		(169)		(169)			(7,181)	(7,181)	60,793	26,889
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							812,831,325	808,395,992	811,358,077	808,957,352		314,905		314,905		246,465	2,400,649	2,647,114	17,167,511	2,676,154
Bonds - Hybrid Securities																				
126650-EG-1	CVS HEALTH CORP 6.750% 12/10/54		12/03/2024	BARCLAYS CAPITAL INC	12/04/2024	Various	5,000,000	5,000,000	5,045,500	5,000,000							45,500	45,500		
126650-EH-9	CVS HEALTH CORP 7.000% 03/10/55		12/03/2024	BARCLAYS CAPITAL INC	12/06/2024	Various	7,000,000	7,000,000	7,098,500	7,000,000							98,500	98,500		
37959G-AG-2	GLOBAL ATLANTIC FIN CO		06/04/2024	WELLS FARGO	10/09/2024	Various	7,302,000	7,302,000	7,408,995	7,302,000							106,995	106,995	61,003	
48128B-AQ-4	JPMORGAN CHASE & CO 6.875% 06/01/72		03/05/2024	JPMORGAN SECURITIES INC	06/24/2024	Various	21,500,000	21,500,000	21,994,750	21,500,000							494,750	494,750	189,874	
69331C-AM-0	PG&E CORP PCG 7 3/8 03/15/55		11/13/2024	BANK OF AMERICA	12/16/2024	Various	3,000,000	3,085,890	3,111,250	3,085,928		38		38			25,322	25,322	57,361	39,333
816851-BT-5	SEMPRA SRE 6.4 10/01/54		09/04/2024	BARCLAYS CAPITAL INC	09/05/2024	CIBC WORLD MARKETS INC	2,000,000	2,000,000	2,000,000	2,000,000										
95002Y-AC-7	WELLS FARGO & COMPANY WFC 6.85 PERP		07/16/2024	WELLS FARGO	07/18/2024	Various	22,000,000	22,000,000	22,135,500	22,000,000							135,500	135,500		
1309999999 - Bonds - Hybrid Securities							67,802,000	67,887,890	68,794,495	67,887,928		38		38			906,567	906,567	308,238	39,333
Bonds - Parent, Subsidiaries and Affiliates																				
05597*-AA-6	BH LUXURY RESIDENCES, LLC PRE DEVELOPMEN		10/01/2024	Interest Capitalization	03/11/2024	Redemption 100.0000	247	247	247	247									4	
07343*-AA-9	BEACH HOTEL ASSOCIATES LLC CONSTRUCTION		08/21/2024	Borrowings	08/30/2024	Redemption 100.0000	670,537	670,537	670,537	670,537									10,082	
07343*-AA-9	BEACH HOTEL ASSOCIATES LLC CONSTRUCTION		08/01/2024	Interest Capitalization	08/30/2024	Redemption 100.0000	10,115	10,115	10,115	10,115									33	
12782*-AA-7	CAIN RE LLC 1ST LIEN TERM LOAN		06/28/2024	Interest Capitalization	12/13/2024	DIRECT	24,745,673	24,745,673	23,634,593	24,745,673							(1,111,081)	(1,111,081)	927,371	
12782*-AA-7	CAIN RE LLC 1ST LIEN TERM LOAN		06/28/2024	Interest Capitalization	10/16/2024	Redemption 100.0000	244,435	244,435	244,435	244,435									6,940	
06652*-AB-4	BANNER CREEK BRIDGE, LLC REVOLVER		12/27/2024	DIRECT	12/31/2024	DIRECT	1,605,000,000	1,605,000,000	1,605,000,000	1,605,000,000									2,990,736	
67420#-AA-5	OASIS BH, LLC TRANCHE 1 LOAN		01/02/2024	Interest Capitalization	03/11/2024	Redemption 100.0000	32,071,704	32,071,704	32,071,704	32,071,704									545,658	
67420#-AB-3	OASIS BH, LLC TRANCHE 2 LOAN		01/02/2024	Interest Capitalization	03/11/2024	Redemption 100.0000	3,041,483	3,041,483	3,041,483	3,041,483									65,107	
1509999999 - Bonds - Parent, Subsidiaries and Affiliates							1,665,784,194	1,665,784,194	1,664,673,114	1,665,784,194							(1,111,081)	(1,111,081)	4,545,931	
Bonds - SVO Identified Funds																				
Bonds - Unaffiliated Bank Loans																				
000000-00-0	CORNERSTONE ONDEMAND INC REVOLVING CREDI		01/05/2024	Borrowings	01/05/2024	DIRECT	500,000	500,000	465,000	500,000							(35,000)	(35,000)	10,870	
000000-00-0	SUNSET DEBT MERGER SUB INC REVOLVER		02/02/2024	Borrowings	02/02/2024	DIRECT	500,000	500,000	396,565	500,000							(103,435)	(103,435)	11,391	
000000-00-0	FINTHRIVE SOFTWARE INTERMEDIAT		02/28/2024	Borrowings	02/28/2024	DIRECT	2,100,000	2,100,000	1,597,323	2,100,000							(502,677)	(502,677)	28,074	
78473K-AC-3	DRI HOLDING, INC. 8.707% 12/21/26		01/31/2024	Borrowings	03/08/2024	Redemption 100.0000	83,333	83,333	83,333	83,333									505	
30233P-AP-5	EYECARE PARTNERS LLC		01/29/2024	Borrowings	01/29/2024	DIRECT	3,459,600	3,459,600	2,256,628	3,459,600							(1,202,972)	(1,202,972)	118,954	
000000-00-0	CONSTANT CONTACT INC REVOLVER		02/16/2024	Borrowings	03/25/2024	Redemption 100.0000	2,000,000	2,000,000	2,000,000	2,000,000									15,875	
00135B-AD-5	AI CONVOY LUXEMBOURG SARLAI CO REVOLVING	D	03/01/2024	Borrowings	03/01/2024	DIRECT	696,400	696,400	688,078	696,400							(8,322)	(8,322)	2,083	
1909999999 - Bonds - Unaffiliated Bank Loans							9,339,333	9,339,333	7,486,927	9,339,333							(1,852,406)	(1,852,406)	187,752	
Bonds - Unaffiliated Certificates of Deposit																				

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2509999998 - Subtotal - Bonds							2,793,991,640	2,785,274,321	2,786,254,121	2,785,910,315		389,537		389,537		246,465	343,729	590,194	23,005,251	3,351,133
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
172967-PK-1	CITIGROUP INC		05/21/2024	CITIGROUP GLOBAL MARKETS	10/09/2024	Various	20,000,000.000	20,000,000	20,276,750	20,000,000							276,750	276,750	244,031	
38141G-A7-9	GOLDMAN SACHS GROUP INC		04/16/2024	GOLDMAN SACHS & CO	04/23/2024	Various	30,000,000.000	30,000,000	30,168,500	30,000,000							168,500	168,500	1,250	
38141G-B5-2	GOLDMAN SACHS GROUP INC		09/19/2024	GOLDMAN SACHS & CO	09/19/2024	UBS SECURITIES LLC	3,000,000.000	3,000,000	3,018,000	3,000,000							18,000	18,000		
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred								53,000,000	53,463,250	53,000,000							463,250	463,250	245,281	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																				
05621*-10-8	BHLR INVESTCO, LLC 14.000% 03/03/25		10/01/2024	DIRECT	03/11/2024	Redemption 1482.0000	1,051,850	1,051,835	1,558,842	1,019,208		(32,627)		(32,627)			539,634	539,634		
4329999999 - Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred								1,051,835	1,558,842	1,019,208		(32,627)		(32,627)			539,634	539,634		
4509999998 - Preferred Stocks - Subtotals - Preferred Stocks								54,051,835	55,022,092	54,019,208		(32,627)		(32,627)			1,002,884	1,002,884	245,281	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																				
31340@-10-2	FEDERAL HOME LOAN OF TOPEKA CLASS A		07/15/2024	DIRECT	10/23/2024	DIRECT	221,375.000	22,137,500	22,137,500	22,137,500										
31340@-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B		06/13/2024	DIRECT	12/31/2024	DIRECT	224,888.263	22,488,826	22,662,978	22,488,826							174,152	174,152		
31340@-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B		12/31/2024	Stock Dividend	12/31/2024	DIRECT	1,742.633													
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other								44,626,326	44,800,478	44,626,326							174,152	174,152		
Common Stocks - Mutual Funds - Designations Assigned by the SVO																				
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																				
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																				
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																				
Common Stocks - Exchange Traded Funds																				
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates - Other																				
5989999998 - Common Stocks - Subtotals - Common Stocks								44,626,326	44,800,478	44,626,326							174,152	174,152		
5999999999 - Subtotal - Stocks								98,678,161	99,822,570	98,645,534		(32,627)		(32,627)			1,177,036	1,177,036	245,281	
6009999999 Totals								2,883,952,482	2,886,076,691	2,884,555,849		356,910		356,910		246,465	1,520,765	1,767,230	23,250,532	3,351,133

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Preferred Stocks - Parent										
Preferred Stocks - U.S. Property & Casualty Insurer										
Preferred Stocks - U.S. Life Insurer										
Preferred Stocks - U.S. Health Entity										
Preferred Stocks - Alien Insurer										
Preferred Stocks - Non-Insurer Which Controls Insurer										
Preferred Stocks - Investment Subsidiary										
Preferred Stocks - Other Affiliates										
Common Stocks - Parent										
Common Stocks - U.S. Property & Casualty Insurer										
Common Stocks - U.S. Life Insurer										
83008@-10-6	SIXTH AVENUE REINSURANCE		16485	83-2872065	8bi	52,414,490			1,000.000	100.0
1299999 - Common Stocks - U.S. Life Insurer						52,414,490			XXX	XXX
Common Stocks - U.S. Health Entity										
Common Stocks - Alien Insurer										
Common Stocks - Non-Insurer Which Controls Insurer										
Common Stocks - Investment Subsidiary										
Common Stocks - Other Affiliates										
1899999 - Common Stocks - Subtotals - Common Stocks						52,414,490			XXX	XXX
1999999 Totals - Preferred and Common Stocks						52,414,490			XXX	XXX

1. Total amount of goodwill nonadmitted $.....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Preferred Stocks					
Common Stocks					
0399999 Totals - Preferred and Common				XXX	XXX

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
Bonds - U.S Governments - Other Loan-Backed and Structured Securities																			
Bonds - All Other Governments - Issuer Obligations																			
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
LABORATORY CORP OF AMER			02/06/2024	GOLDMAN SACHS & CO	02/01/2025	4,993		77			5,000	4,916	75		3.600	5.381	FA	90	4
OMEGA HLTHCARE INVESTORS			02/06/2024	GOLDMAN SACHS & CO	01/15/2025	4,998		42			5,000	4,956	104		4.500	5.476	JJ	113	14
COMMONWEALTH BK AUSTR NY		C	02/06/2024	GOLDMAN SACHS & CO	01/10/2025	5,000		(1)			5,000	5,001	121		5.079	5.054	JJ	127	20
NOMURA HOLDINGS INC		D	02/06/2024	GOLDMAN SACHS & CO	01/16/2025	4,994		125			5,000	4,870	61		2.648	5.534	JJ	66	8
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,985		243			20,000	19,743	361		XXX	XXX	XXX	396	46
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						19,985		243			20,000	19,743	361		XXX	XXX	XXX	396	46
Bonds - Hybrid Securities - Issuer Obligations																			
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Issued																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired																			
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						19,985		243			20,000	19,743	361		XXX	XXX	XXX	396	46
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						19,985		243			20,000	19,743	361		XXX	XXX	XXX	396	46
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
MARANON LOAN FUNDING 2025-1 WH 2024-17			10/22/2024	DIRECT	10/17/2025	2,000,000					2,000,000	2,000,000	35,005		9.132	9.132	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-18			10/28/2024	DIRECT	10/23/2025	8,000,000					8,000,000	8,000,000	126,801		9.057	9.057	MAT		
HOLLIDAY PARK, LLC 2024-2			01/24/2024	DIRECT	01/18/2025	85,000,000					85,000,000	85,000,000	7,841,080		9.315	9.999	MAT		
HOLLIDAY PARK, LLC 2024-3			01/30/2024	DIRECT	01/24/2025	56,000,000					56,000,000	56,000,000	4,989,081		9.109	9.837	MAT		
HOLLIDAY PARK, LLC 2024-6			02/27/2024	DIRECT	02/21/2025	32,000,000					32,000,000	32,000,000	2,596,187		8.961	9.771	MAT		
PRIMARY ISSUE ANCHOR SEPARATE 2024-5			03/18/2024	DIRECT	03/13/2025	3,000,000					3,000,000	3,000,000	226,187		8.801	9.780	MAT		
PRIMARY ISSUE ANCHOR SEPARATE 2024-6			03/19/2024	DIRECT	03/14/2025	6,000,000					6,000,000	6,000,000	449,777		8.793	9.770	MAT		
PRIMARY ISSUE ANCHOR SEPARATE 2024-7			03/20/2024	DIRECT	03/15/2025	7,000,000					7,000,000	7,000,000	524,617		8.824	9.803	MAT		
HOLLIDAY PARK, LLC 2024-12			04/01/2024	DIRECT	03/27/2025	265,000,000					265,000,000	265,000,000	18,870,080		9.013	9.718	MAT		
HOLLIDAY PARK, LLC 2024-13			04/02/2024	DIRECT	03/28/2025	1,000,000					1,000,000	1,000,000	71,311		9.062	9.768	MAT		
HOLLIDAY PARK, LLC 2024-14			05/10/2024	DIRECT	05/05/2025	21,000,000					21,000,000	21,000,000	1,352,316		9.492	10.296	MAT		
1861 CAPITAL, LLC 2024-73			05/28/2024	DIRECT	05/23/2025	2,000,000					2,000,000	2,000,000	118,984		9.474	10.296	MAT		
1861 CAPITAL, LLC 2024-74			05/29/2024	DIRECT	05/24/2025	1,000,000					1,000,000	1,000,000	59,233		9.474	10.303	MAT		

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
1861 CAPITAL, LLC 2024-75			05/31/2024	DIRECT	05/26/2025	1,000,000					1,000,000	1,000,000	58,734		9.429	10.277	MAT		
1861 CAPITAL, LLC 2024-76			05/31/2024	DIRECT	05/26/2025	2,000,000					2,000,000	2,000,000	117,467		9.429	10.277	MAT		
1861 CAPITAL, LLC 2024-77			06/03/2024	DIRECT	05/29/2025	1,000,000					1,000,000	1,000,000	57,805		9.386	10.266	MAT		
1861 CAPITAL, LLC 2024-78			06/05/2024	DIRECT	05/31/2025	1,000,000					1,000,000	1,000,000	57,433		9.422	10.290	MAT		
1861 CAPITAL, LLC 2024-79			06/10/2024	DIRECT	06/05/2025	1,000,000					1,000,000	1,000,000	55,679		9.337	10.244	MAT		
1861 CAPITAL, LLC 2024-80			06/10/2024	DIRECT	06/05/2025	3,000,000					3,000,000	3,000,000	167,037		9.337	10.244	MAT		
1861 CAPITAL, LLC 2024-81			06/12/2024	DIRECT	06/07/2025	2,000,000					2,000,000	2,000,000	110,158		9.282	10.233	MAT		
1861 CAPITAL, LLC 2024-82			06/13/2024	DIRECT	06/08/2025	1,000,000					1,000,000	1,000,000	54,568		9.245	10.197	MAT		
1861 CAPITAL, LLC 2024-83			06/24/2024	DIRECT	06/19/2025	2,000,000					2,000,000	2,000,000	97,380		8.707	9.727	MAT		
1861 CAPITAL, LLC 2024-84			06/25/2024	DIRECT	06/20/2025	2,000,000					2,000,000	2,000,000	96,370		8.666	9.685	MAT		
WEARY BLUES HOLDINGS, LLC 2024-7			06/25/2024	DIRECT	06/20/2025	59,000,000					59,000,000	59,000,000	2,842,919		8.666	9.685	MAT		
1861 CAPITAL, LLC 2024-85			06/26/2024	DIRECT	06/21/2025	2,000,000					2,000,000	2,000,000	95,907		8.676	9.691	MAT		
1861 CAPITAL, LLC 2024-86			06/26/2024	DIRECT	06/21/2025	10,000,000					10,000,000	10,000,000	479,535		8.676	9.691	MAT		
1861 CAPITAL, LLC 2024-89			06/27/2024	DIRECT	06/22/2025	4,000,000					4,000,000	4,000,000	190,886		8.687	9.699	MAT		
1861 CAPITAL, LLC 2024-87			06/27/2024	DIRECT	06/22/2025	3,000,000					3,000,000	3,000,000	143,165		8.687	9.699	MAT		
1861 CAPITAL, LLC 2024-88			06/27/2024	DIRECT	06/22/2025	2,000,000					2,000,000	2,000,000	95,443		8.687	9.699	MAT		
1861 CAPITAL, LLC 2024-90			06/28/2024	DIRECT	06/23/2025	1,000,000					1,000,000	1,000,000	47,578		8.715	9.725	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-1			07/01/2024	DIRECT	06/26/2025	12,000,000					12,000,000	12,000,000	561,747		8.993	9.732	MAT		
1861 CAPITAL, LLC 2024-91			07/01/2024	DIRECT	06/26/2025	2,000,000					2,000,000	2,000,000	93,625		8.993	9.732	MAT		
1861 CAPITAL, LLC 2024-93			07/02/2024	DIRECT	06/27/2025	1,000,000					1,000,000	1,000,000	46,542		8.992	9.725	MAT		
1861 CAPITAL, LLC 2024-92			07/02/2024	DIRECT	06/27/2025	1,000,000					1,000,000	1,000,000	46,542		8.992	9.725	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-2			07/03/2024	DIRECT	06/28/2025	9,000,000					9,000,000	9,000,000	416,930		9.010	9.721	MAT		
1861 CAPITAL, LLC 2024-94			07/03/2024	DIRECT	06/28/2025	2,000,000					2,000,000	2,000,000	92,651		9.010	9.721	MAT		
GRANGER PORTFOLIO TRUST, LLC 2024-1			12/30/2024	DIRECT	06/30/2025	77,393,750				(312,500)	77,393,750	77,706,250	19,324		8.989	8.989	MAT		
1861 CAPITAL, LLC 2024-95			07/10/2024	DIRECT	07/05/2025	1,000,000					1,000,000	1,000,000	44,920		9.126	9.755	MAT		
1861 CAPITAL, LLC 2023-96			07/11/2024	DIRECT	07/06/2025	1,000,000					1,000,000	1,000,000	44,720		9.128	9.774	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-3			07/11/2024	DIRECT	07/06/2025	6,000,000					6,000,000	6,000,000	268,321		9.128	9.774	MAT		
1861 CAPITAL, LLC 2024-97			07/12/2024	DIRECT	07/07/2025	1,000,000					1,000,000	1,000,000	44,638		9.156	9.804	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-17			07/12/2024	DIRECT	07/07/2025	19,000,000					19,000,000	19,000,000	848,129		9.156	9.804	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-4			07/12/2024	DIRECT	07/07/2025	9,000,000					9,000,000	9,000,000	401,745		9.156	9.804	MAT		
1861 CAPITAL, LLC 2024-98			07/15/2024	DIRECT	07/10/2025	2,000,000					2,000,000	2,000,000	87,813		9.167	9.821	MAT		
1861 CAPITAL, LLC 2024-99			07/16/2024	DIRECT	07/11/2025	3,000,000					3,000,000	3,000,000	131,529		9.217	9.856	MAT		
1861 CAPITAL, LLC 2024-100			07/16/2024	DIRECT	07/11/2025	4,000,000					4,000,000	4,000,000	175,372		9.217	9.856	MAT		
1861 CAPITAL, LLC 2024-101			07/17/2024	DIRECT	07/12/2025	1,000,000					1,000,000	1,000,000	43,723		9.247	9.886	MAT		
HOLLIDAY PARK, LLC 2024-15			07/17/2024	DIRECT	07/12/2025	12,000,000					12,000,000	12,000,000	524,677		9.247	9.886	MAT		
1861 CAPITAL, LLC 2024-102			07/19/2024	DIRECT	07/14/2025	1,000,000					1,000,000	1,000,000	43,350		9.257	9.919	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-5			07/19/2024	DIRECT	07/14/2025	3,000,000					3,000,000	3,000,000	130,051		9.257	9.919	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-18			07/19/2024	DIRECT	07/14/2025	27,000,000					27,000,000	27,000,000	1,170,457		9.257	9.919	MAT		
1861 CAPITAL, LLC 2024-103			07/22/2024	DIRECT	07/17/2025	1,000,000					1,000,000	1,000,000	42,796		9.322	9.972	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-19			07/24/2024	DIRECT	07/19/2025	12,000,000					12,000,000	12,000,000	507,454		9.325	9.973	MAT		
PRIMARY ISSUE ANCHOR SEPARATE 2024-8			07/25/2024	DIRECT	07/20/2025	1,000,000					1,000,000	1,000,000	42,059		9.326	9.985	MAT		
1861 CAPITAL, LLC 2024-105			07/26/2024	DIRECT	07/21/2025	3,000,000					3,000,000	3,000,000	124,906		9.277	9.939	MAT		
1861 CAPITAL, LLC 2024-104			07/26/2024	DIRECT	07/21/2025	10,000,000					10,000,000	10,000,000	416,353		9.277	9.939	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-20			07/26/2024	DIRECT	07/21/2025	1,000,000					1,000,000	1,000,000	41,635		9.277	9.939	MAT		
PRIMARY ISSUE ANCHOR SEPARATE 2024-9			07/26/2024	DIRECT	07/21/2025	12,000,000					12,000,000	12,000,000	499,624		9.277	9.939	MAT		
1861 CAPITAL, LLC 2024-107			07/29/2024	DIRECT	07/24/2025	4,000,000					4,000,000	4,000,000	163,228		9.275	9.934	MAT		
1861 CAPITAL, LLC 2024-106			07/29/2024	DIRECT	07/24/2025	1,000,000					1,000,000	1,000,000	40,807		9.275	9.934	MAT		
1861 CAPITAL, LLC 2024-108			07/29/2024	DIRECT	07/24/2025	2,000,000					2,000,000	2,000,000	81,614		9.275	9.934	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-21			07/30/2024	DIRECT	07/25/2025	1,000,000					1,000,000	1,000,000	40,503		9.259	9.925	MAT		
1861 CAPITAL, LLC 2024-109			07/30/2024	DIRECT	07/25/2025	1,000,000					1,000,000	1,000,000	40,503		9.259	9.925	MAT		
SRSB CREDIT FUND LLC 2024-8			07/31/2024	DIRECT	07/26/2025	3,000,000					3,000,000	3,000,000	121,212		9.235	9.902	MAT		
SRSB OCF LLC 2024-4			07/31/2024	DIRECT	07/26/2025	7,000,000					7,000,000	7,000,000	282,829		9.235	9.902	MAT		
1861 CAPITAL, LLC 2024-110			07/31/2024	DIRECT	07/26/2025	4,000,000					4,000,000	4,000,000	161,616		9.235	9.902	MAT		
1861 CAPITAL, LLC 2024-111			08/02/2024	DIRECT	07/28/2025	1,000,000					1,000,000	1,000,000	39,817		9.199	9.881	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-22			08/05/2024	DIRECT	07/31/2025	36,000,000					36,000,000	36,000,000	1,405,731		9.204	9.892	MAT		
PRIMARY ISSUE ANCHOR SEPARATE 2024-10			08/08/2024	DIRECT	08/03/2025	2,000,000					2,000,000	2,000,000	72,600		8.802	9.337	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-6			08/12/2024	DIRECT	08/07/2025	8,000,000					8,000,000	8,000,000	283,805		8.812	9.393	MAT		
NICODEMUS PLACE, LLC 2024-12			08/14/2024	DIRECT	08/09/2025	8,000,000					8,000,000	8,000,000	280,711		8.827	9.426	MAT		
1861 CAPITAL, LLC 2024-113			08/14/2024	DIRECT	08/09/2025	1,000,000					1,000,000	1,000,000	35,089		8.827	9.426	MAT		
1861 CAPITAL, LLC 2024-112			08/14/2024	DIRECT	08/09/2025	2,000,000					2,000,000	2,000,000	70,178		8.827	9.426	MAT		
1861 CAPITAL, LLC 2024-114			08/14/2024	DIRECT	08/09/2025	1,000,000					1,000,000	1,000,000	35,089		8.827	9.426	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-7			08/15/2024	DIRECT	08/10/2025	7,000,000					7,000,000	7,000,000	244,795		8.863	9.458	MAT		
1861 CAPITAL, LLC 2024-115			08/19/2024	DIRECT	08/14/2025	1,000,000					1,000,000	1,000,000	34,017		8.861	9.472	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-8			08/21/2024	DIRECT	08/16/2025	2,000,000					2,000,000	2,000,000	67,742		8.960	9.566	MAT		

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
NICODEMUS PLACE, LLC 2024-13			08/23/2024	DIRECT	08/18/2025	50,000,000					50,000,000	50,000,000	1,676,156		9.011	9.592	MAT		
1861 CAPITAL, LLC 2024-116			08/26/2024	DIRECT	08/21/2025	2,000,000					2,000,000	2,000,000	65,536		9.041	9.591	MAT		
NICODEMUS PLACE, LLC 2024-14			08/27/2024	DIRECT	08/22/2025	2,000,000					2,000,000	2,000,000	65,287		9.071	9.631	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-23			08/28/2024	DIRECT	08/23/2025	1,000,000					1,000,000	1,000,000	32,557		9.124	9.671	MAT		
1861 CAPITAL, LLC 2024-118			08/29/2024	DIRECT	08/24/2025	4,000,000					4,000,000	4,000,000	129,025		9.114	9.662	MAT		
1861 CAPITAL, LLC 2024-117			08/29/2024	DIRECT	08/24/2025	1,000,000					1,000,000	1,000,000	32,256		9.114	9.662	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-9			08/30/2024	DIRECT	08/25/2025	9,000,000					9,000,000	9,000,000	288,388		9.109	9.667	MAT		
1861 CAPITAL, LLC 2024-119			08/30/2024	DIRECT	08/25/2025	3,000,000					3,000,000	3,000,000	96,129		9.109	9.667	MAT		
AUBURNDALE, LLC 2024-23			09/09/2024	DIRECT	09/04/2025	20,000,000					20,000,000	20,000,000	551,562		8.448	8.966	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-10			09/09/2024	DIRECT	09/04/2025	4,000,000					4,000,000	4,000,000	116,535		8.948	9.466	MAT		
1861 CAPITAL, LLC 2024-120			09/09/2024	DIRECT	09/04/2025	2,000,000					2,000,000	2,000,000	58,267		8.948	9.466	MAT		
HOLLIDAY PARK, LLC 2024-16			09/10/2024	DIRECT	09/05/2025	10,000,000					10,000,000	10,000,000	287,422		8.907	9.419	MAT		
AUBURNDALE, LLC 2024-24			09/11/2024	DIRECT	09/06/2025	14,000,000					14,000,000	14,000,000	376,842		8.376	8.906	MAT		
AUBURNDALE, LLC 2024-25			09/12/2024	DIRECT	09/07/2025	23,000,000					23,000,000	23,000,000	615,735		8.382	8.939	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-24			09/13/2024	DIRECT	09/08/2025	6,000,000					6,000,000	6,000,000	167,436		8.855	9.391	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-11			09/13/2024	DIRECT	09/08/2025	3,000,000					3,000,000	3,000,000	83,718		8.855	9.391	MAT		
1861 CAPITAL, LLC 2024-121			09/16/2024	DIRECT	09/11/2025	1,000,000					1,000,000	1,000,000	27,162		8.809	9.397	MAT		
AUBURNDALE, LLC 2024-26			09/19/2024	DIRECT	09/14/2025	2,000,000					2,000,000	2,000,000	49,327		8.293	8.760	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-12			09/20/2024	DIRECT	09/15/2025	10,000,000					10,000,000	10,000,000	257,648		8.774	9.234	MAT		
AUBURNDALE, LLC 2024-27			09/23/2024	DIRECT	09/18/2025	14,000,000					14,000,000	14,000,000	329,635		8.267	8.683	MAT		
HOLLIDAY PARK, LLC 2024-17			09/23/2024	DIRECT	09/18/2025	34,000,000					34,000,000	34,000,000	846,820		8.767	9.183	MAT		
NICODEMUS PLACE, LLC 2024-15			09/23/2024	DIRECT	09/18/2025	8,000,000					8,000,000	8,000,000	199,252		8.767	9.183	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-13			09/23/2024	DIRECT	09/18/2025	8,000,000					8,000,000	8,000,000	199,252		8.767	9.183	MAT		
1861 CAPITAL, LLC 2024-122			09/23/2024	DIRECT	09/18/2025	2,000,000					2,000,000	2,000,000	49,813		8.767	9.183	MAT		
AUBURNDALE, LLC 2024-28			09/24/2024	DIRECT	09/19/2025	15,000,000					15,000,000	15,000,000	346,573		8.237	8.601	MAT		
PRIMARY ISSUE ANCHOR SEPARATE 2024-11			09/24/2024	DIRECT	09/19/2025	1,000,000					1,000,000	1,000,000	24,452		8.737	9.101	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-14			09/24/2024	DIRECT	09/19/2025	17,000,000					17,000,000	17,000,000	415,685		8.737	9.101	MAT		
1861 CAPITAL, LLC 2024-123			09/24/2024	DIRECT	09/19/2025	1,000,000					1,000,000	1,000,000	24,452		8.737	9.101	MAT		
1861 CAPITAL, LLC 2024-124			09/26/2024	DIRECT	09/21/2025	2,000,000					2,000,000	2,000,000	47,296		8.646	8.979	MAT		
HOLLIDAY PARK, LLC 2024-18			09/27/2024	DIRECT	09/22/2025	39,000,000					39,000,000	39,000,000	910,360		8.637	8.953	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-25			09/27/2024	DIRECT	09/22/2025	6,000,000					6,000,000	6,000,000	140,055		8.637	8.953	MAT		
1861 CAPITAL, LLC 2024-126			09/27/2024	DIRECT	09/22/2025	2,000,000					2,000,000	2,000,000	46,685		8.637	8.953	MAT		
1861 CAPITAL, LLC 2024-125			09/27/2024	DIRECT	09/22/2025	2,000,000					2,000,000	2,000,000	46,685		8.637	8.953	MAT		
SRSB CREDIT FUND LLC 2024-9			09/30/2024	DIRECT	09/25/2025	1,000,000					1,000,000	1,000,000	22,473		8.615	8.894	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-15			09/30/2024	DIRECT	09/25/2025	3,000,000					3,000,000	3,000,000	67,420		8.615	8.894	MAT		
1861 CAPITAL, LLC 2024-127			09/30/2024	DIRECT	09/25/2025	2,000,000					2,000,000	2,000,000	44,947		8.615	8.894	MAT		
1861 CAPITAL, LLC 2024-129			09/30/2024	DIRECT	09/25/2025	1,000,000					1,000,000	1,000,000	22,473		8.615	8.894	MAT		
1861 CAPITAL, LLC 2024-128			09/30/2024	DIRECT	09/25/2025	4,000,000					4,000,000	4,000,000	89,894		8.615	8.894	MAT		
1861 CAPITAL, LLC 2024-130			10/04/2024	DIRECT	09/29/2025	2,000,000					2,000,000	2,000,000	43,008		8.898	8.898	MAT		
HOLLIDAY PARK, LLC 2024-19			10/07/2024	DIRECT	10/02/2025	10,000,000					10,000,000	10,000,000	207,660		8.900	8.900	MAT		
1861 CAPITAL, LLC 2024-131			10/08/2024	DIRECT	10/03/2025	4,000,000					4,000,000	4,000,000	82,299		8.924	8.924	MAT		
SRSB OCF LLC 2024-5			10/09/2024	DIRECT	10/04/2025	2,000,000					2,000,000	2,000,000	40,985		8.997	8.997	MAT		
AUBURNDALE, LLC 2024-29			10/10/2024	DIRECT	10/05/2025	21,000,000					21,000,000	21,000,000	404,269		8.556	8.556	MAT		
1861 CAPITAL, LLC 2024-132			10/11/2024	DIRECT	10/06/2025	1,000,000					1,000,000	1,000,000	20,241		9.108	9.108	MAT		
1861 CAPITAL, LLC 2024-133			10/11/2024	DIRECT	10/06/2025	1,000,000					1,000,000	1,000,000	20,241		9.108	9.108	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-26			10/11/2024	DIRECT	10/06/2025	2,000,000					2,000,000	2,000,000	40,481		9.108	9.108	MAT		
NICODEMUS PLACE, LLC 2024-16			10/11/2024	DIRECT	10/06/2025	3,000,000					3,000,000	3,000,000	60,722		9.108	9.108	MAT		
AUBURNDALE, LLC 2024-30			10/15/2024	DIRECT	10/10/2025	8,000,000					8,000,000	8,000,000	144,162		8.536	8.536	MAT		
1861 CAPITAL, LLC 2024-134			10/15/2024	DIRECT	10/10/2025	1,000,000					1,000,000	1,000,000	19,245		9.116	9.116	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-16			10/15/2024	DIRECT	10/10/2025	8,000,000					8,000,000	8,000,000	153,957		9.116	9.116	MAT		
1861 CAPITAL, LLC 2024-135			10/16/2024	DIRECT	10/11/2025	2,000,000					2,000,000	2,000,000	37,822		9.077	9.077	MAT		
1861 CAPITAL, LLC 2024-136			10/18/2024	DIRECT	10/13/2025	1,000,000					1,000,000	1,000,000	18,356		9.052	9.052	MAT		
1861 CAPITAL, LLC 2024-137			10/22/2024	DIRECT	10/17/2025	2,000,000					2,000,000	2,000,000	35,005		9.132	9.132	MAT		
1861 CAPITAL, LLC 2024-138			10/22/2024	DIRECT	10/17/2025	1,000,000					1,000,000	1,000,000	17,502		9.132	9.132	MAT		
NICODEMUS PLACE, LLC 2024-17			10/22/2024	DIRECT	10/17/2025	50,000,000					50,000,000	50,000,000	875,115		9.132	9.132	MAT		
SRSB CREDIT FUND LLC 2024-10			10/23/2024	DIRECT	10/18/2025	11,000,000					11,000,000	11,000,000	189,208		9.106	9.106	MAT		
NICODEMUS PLACE, LLC 2024-18			10/23/2024	DIRECT	10/18/2025	19,000,000					19,000,000	19,000,000	326,814		9.106	9.106	MAT		
NICODEMUS PLACE, LLC 2024-19			10/28/2024	DIRECT	10/23/2025	21,000,000					21,000,000	21,000,000	332,852		9.057	9.057	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-27			10/28/2024	DIRECT	10/23/2025	1,000,000					1,000,000	1,000,000	15,850		9.057	9.057	MAT		
1861 CAPITAL, LLC 2024-140			10/29/2024	DIRECT	10/24/2025	2,000,000					2,000,000	2,000,000	31,119		9.035	9.035	MAT		
1861 CAPITAL, LLC 2024-139			10/29/2024	DIRECT	10/24/2025	3,000,000					3,000,000	3,000,000	46,679		9.035	9.035	MAT		
1861 CAPITAL, LLC 2024-141			10/30/2024	DIRECT	10/25/2025	2,000,000					2,000,000	2,000,000	30,633		9.039	9.039	MAT		
1861 CAPITAL, LLC 2024-142			10/30/2024	DIRECT	10/25/2025	1,000,000					1,000,000	1,000,000	15,316		9.039	9.039	MAT		
NICODEMUS PLACE, LLC 2024-20			10/31/2024	DIRECT	10/26/2025	40,000,000					40,000,000	40,000,000	611,042		9.015	9.015	MAT		

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
AUBURNDALE, LLC 2024-31			11/05/2024	DIRECT	10/31/2025	9,000,000					9,000,000	9,000,000	116,680		8.334	8.334	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-28			11/05/2024	DIRECT	10/31/2025	3,000,000					3,000,000	3,000,000	41,133		8.814	8.814	MAT		
AUBURNDALE, LLC 2024-32			11/06/2024	DIRECT	11/01/2025	11,000,000					11,000,000	11,000,000	139,682		8.312	8.312	MAT		
NICODEMUS PLACE, LLC 2024-21			11/06/2024	DIRECT	11/01/2025	14,000,000					14,000,000	14,000,000	188,043		8.792	8.792	MAT		
AUBURNDALE, LLC 2024-33			11/07/2024	DIRECT	11/02/2025	7,000,000					7,000,000	7,000,000	87,073		8.293	8.293	MAT		
NICODEMUS PLACE, LLC 2024-22			11/07/2024	DIRECT	11/02/2025	26,000,000					26,000,000	26,000,000	342,134		8.773	8.773	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-29			11/08/2024	DIRECT	11/03/2025	1,000,000					1,000,000	1,000,000	13,194		8.962	8.962	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-19			11/08/2024	DIRECT	11/03/2025	8,000,000					8,000,000	8,000,000	105,556		8.962	8.962	MAT		
1861 CAPITAL, LLC 2024-143			11/08/2024	DIRECT	11/03/2025	1,000,000					1,000,000	1,000,000	13,194		8.962	8.962	MAT		
1861 CAPITAL, LLC 2024-144			11/12/2024	DIRECT	11/07/2025	1,000,000					1,000,000	1,000,000	12,320		9.052	9.052	MAT		
1861 CAPITAL, LLC 2024-145			11/12/2024	DIRECT	11/07/2025	4,000,000					4,000,000	4,000,000	49,281		9.052	9.052	MAT		
DAWN ACRES V, LLC 2024-40			11/12/2024	DIRECT	11/07/2025	1,000,000					1,000,000	1,000,000	12,320		9.052	9.052	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-20			11/12/2024	DIRECT	11/07/2025	8,000,000					8,000,000	8,000,000	98,562		9.052	9.052	MAT		
AUBURNDALE, LLC 2024-34			11/14/2024	DIRECT	11/09/2025	14,000,000					14,000,000	14,000,000	158,775		8.687	8.687	MAT		
1861 CAPITAL, LLC 2024-147			11/14/2024	DIRECT	11/09/2025	4,000,000					4,000,000	4,000,000	47,871		9.167	9.167	MAT		
1861 CAPITAL, LLC 2024-146			11/14/2024	DIRECT	11/09/2025	2,000,000					2,000,000	2,000,000	23,936		9.167	9.167	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-21			11/15/2024	DIRECT	11/10/2025	8,000,000					8,000,000	8,000,000	94,284		9.223	9.223	MAT		
1861 CAPITAL, LLC 2024-148			11/15/2024	DIRECT	11/10/2025	2,000,000					2,000,000	2,000,000	23,571		9.223	9.223	MAT		
AUBURNDALE, LLC 2024-35			11/19/2024	DIRECT	11/14/2025	6,000,000					6,000,000	6,000,000	61,258		8.751	8.751	MAT		
1861 CAPITAL, LLC 2024-149			11/20/2024	DIRECT	11/15/2025	3,000,000					3,000,000	3,000,000	31,710		9.281	9.281	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-22			11/26/2024	DIRECT	11/16/2025	9,000,000					9,000,000	9,000,000	93,501		9.350	9.338	MAT		
DAWN ACRES V, LLC 2024-42			11/21/2024	DIRECT	11/16/2025	1,000,000					1,000,000	1,000,000	10,389		9.350	9.350	MAT		
AUBURNDALE, LLC 2024-36			11/22/2024	DIRECT	11/17/2025	29,000,000					29,000,000	29,000,000	283,540		9.025	9.025	MAT		
AUBURNDALE, LLC 2024-37			11/25/2024	DIRECT	11/20/2025	4,000,000					4,000,000	4,000,000	35,923		8.981	8.981	MAT		
1861 CAPITAL, LLC 2024-151			11/25/2024	DIRECT	11/20/2025	1,000,000					1,000,000	1,000,000	9,461		9.461	9.461	MAT		
NICODEMUS PLACE, LLC 2024-23			11/25/2024	DIRECT	11/20/2025	2,000,000					2,000,000	2,000,000	18,922		9.461	9.461	MAT		
1861 CAPITAL, LLC 2024-150			11/25/2024	DIRECT	11/20/2025	1,000,000					1,000,000	1,000,000	9,461		9.461	9.461	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-30			11/25/2024	DIRECT	11/20/2025	1,000,000					1,000,000	1,000,000	9,461		9.461	9.461	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-23			11/25/2024	DIRECT	11/20/2025	9,000,000					9,000,000	9,000,000	85,148		9.461	9.461	MAT		
DAWN ACRES V, LLC 2024-43			11/25/2024	DIRECT	11/20/2025	4,000,000					4,000,000	4,000,000	37,843		9.461	9.461	MAT		
1861 CAPITAL, LLC 2024-152			11/26/2024	DIRECT	11/21/2025	1,000,000					1,000,000	1,000,000	9,218		9.481	9.481	MAT		
1861 CAPITAL, LLC 2024-153			11/26/2024	DIRECT	11/21/2025	5,000,000					5,000,000	5,000,000	46,088		9.481	9.481	MAT		
AUBURNDALE, LLC 2024-38			12/06/2024	DIRECT	11/22/2025	11,000,000					11,000,000	11,000,000	93,096		8.961	8.956	MAT		
1861 CAPITAL, LLC 2024-154			11/27/2024	DIRECT	11/22/2025	1,000,000					1,000,000	1,000,000	8,917		9.441	9.441	MAT		
1861 CAPITAL, LLC 2024-156			11/29/2024	DIRECT	11/24/2025	4,000,000					4,000,000	4,000,000	33,578		9.444	9.444	MAT		
DAWN ACRES V, LLC 2024-44			11/29/2024	DIRECT	11/24/2025	1,000,000					1,000,000	1,000,000	8,395		9.444	9.444	MAT		
1861 CAPITAL, LLC 2024-155			11/29/2024	DIRECT	11/24/2025	1,000,000					1,000,000	1,000,000	8,395		9.444	9.444	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-25			11/29/2024	DIRECT	11/24/2025	9,000,000					9,000,000	9,000,000	75,551		9.444	9.444	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-26			12/03/2024	DIRECT	11/28/2025	8,000,000					8,000,000	8,000,000	58,465		9.396	9.396	MAT		
AUBURNDALE, LLC 2024-39			12/05/2024	DIRECT	11/30/2025	41,000,000					41,000,000	41,000,000	264,776		8.942	8.942	MAT		
1861 CAPITAL, LLC 2024-157			12/05/2024	DIRECT	11/30/2025	1,000,000					1,000,000	1,000,000	6,783		9.392	9.392	MAT		
NICODEMUS PLACE, LLC 2024-24			12/05/2024	DIRECT	11/30/2025	29,000,000					29,000,000	29,000,000	196,706		9.392	9.392	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-27			12/06/2024	DIRECT	12/01/2025	7,000,000					7,000,000	7,000,000	45,715		9.404	9.404	MAT		
AUBURNDALE, LLC 2024-41			12/09/2024	DIRECT	12/02/2025	30,000,000					30,000,000	30,000,000	163,688		8.928	8.928	MAT		
AUBURNDALE, LLC 2024-42			12/10/2024	DIRECT	12/05/2025	13,000,000					13,000,000	13,000,000	67,694		8.927	8.927	MAT		
NICODEMUS PLACE, LLC 2024-25			12/10/2024	DIRECT	12/05/2025	1,000,000					1,000,000	1,000,000	5,470		9.377	9.377	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-31			12/10/2024	DIRECT	12/05/2025	1,000,000					1,000,000	1,000,000	5,470		9.377	9.377	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-28			12/12/2024	DIRECT	12/07/2025	9,000,000					9,000,000	9,000,000	44,185		9.302	9.302	MAT		
1861 CAPITAL, LLC 2024-158			12/12/2024	DIRECT	12/07/2025	4,000,000					4,000,000	4,000,000	19,638		9.302	9.302	MAT		
NICODEMUS PLACE, LLC 2024-26			12/12/2024	DIRECT	12/07/2025	10,000,000					10,000,000	10,000,000	49,095		9.302	9.302	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-29			12/13/2024	DIRECT	12/08/2025	1,000,000					1,000,000	1,000,000	4,658		9.315	9.315	MAT		
1861 CAPITAL, LLC 2024-159			12/13/2024	DIRECT	12/08/2025	1,000,000					1,000,000	1,000,000	4,658		9.315	9.315	MAT		
NICODEMUS PLACE, LLC 2024-27			12/16/2024	DIRECT	12/11/2025	39,000,000					39,000,000	39,000,000	150,777		9.279	9.279	MAT		
1861 CAPITAL, LLC 2024-160			12/16/2024	DIRECT	12/11/2025	2,000,000					2,000,000	2,000,000	7,732		9.279	9.279	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-30			12/17/2024	DIRECT	12/12/2025	4,000,000					4,000,000	4,000,000	14,371		9.239	9.239	MAT		
1861 CAPITAL, LLC 2024-161			12/19/2024	DIRECT	12/14/2025	1,000,000					1,000,000	1,000,000	3,041		9.123	9.123	MAT		
NICODEMUS PLACE, LLC 2024-28			12/19/2024	DIRECT	12/14/2025	22,000,000					22,000,000	22,000,000	66,901		9.123	9.123	MAT		
1861 CAPITAL, LLC 2024-162			12/20/2024	DIRECT	12/15/2025	2,000,000					2,000,000	2,000,000	5,539		9.064	9.064	MAT		
MARANON LOAN FUNDING 2025-1 WH 2024-31			12/20/2024	DIRECT	12/15/2025	12,000,000					12,000,000	12,000,000	33,235		9.064	9.064	MAT		
DAWN ACRES V, LLC 2024-45			12/20/2024	DIRECT	12/15/2025	19,000,000					19,000,000	19,000,000	52,622		9.064	9.064	MAT		
AUBURNDALE, LLC 2024-43			12/24/2024	DIRECT	12/19/2025	1,000,000					1,000,000	1,000,000	1,635		8.407	8.407	MAT		
AUBURNDALE, LLC 2024-44			12/27/2024	DIRECT	12/22/2025	2,000,000					2,000,000	2,000,000	1,859		8.367	8.367	MAT		
1861 CAPITAL, LLC 2024-163			12/27/2024	DIRECT	12/22/2025	3,000,000					3,000,000	3,000,000	2,939		8.817	8.817	MAT		
AUBURNDALE, LLC 2024-45			12/30/2024	DIRECT	12/25/2025	107,000,000					107,000,000	107,000,000	24,891		8.375	8.375	MAT		

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
NICODEMUS PLACE, LLC 2024-29			12/30/2024	DIRECT	12/25/2025	2,000,000					2,000,000	2,000,000	490		8.825	8.825	MAT		
1861 CAPITAL, LLC 2024-164			12/30/2024	DIRECT	12/25/2025	3,000,000					3,000,000	3,000,000	735		8.825	8.825	MAT		
1861 CAPITAL, LLC 2024-165			12/30/2024	DIRECT	12/25/2025	2,000,000					2,000,000	2,000,000	490		8.825	8.825	MAT		
DAWN ACRES V, LLC 2024-46			12/31/2024	DIRECT	12/26/2025	6,000,000					6,000,000	6,000,000	1,475		8.849	8.849	MAT		
CHAIN BRIDGE OPPORTUNISTIC FUN 2024-32			12/31/2024	DIRECT	12/26/2025	1,000,000					1,000,000	1,000,000	246		8.849	8.849	MAT		
1861 CAPITAL, LLC 2024-166			12/31/2024	DIRECT	12/26/2025	7,000,000					7,000,000	7,000,000	1,721		8.849	8.849	MAT		
NICODEMUS PLACE, LLC 2024-30			12/31/2024	DIRECT	12/26/2025	1,000,000					1,000,000	1,000,000	246		8.849	8.849	MAT		
BLACKBROOK PROPERTY HOLDINGS S STL		B	10/01/2024	No Broker	01/01/2025										7.575		MJSD	(62,336)	
BLACKBROOK PROPERTY HOLDINGS S STL		B	10/01/2024	No Broker	01/01/2025										8.825		MJSD		
BLACKBROOK PROPERTY HOLDINGS S STL - RED		B	10/01/2024	No Broker	01/01/2025										7.567		MJSD	(48,880)	
BLACKBROOK PROPERTY HOLDINGS S STL - UNI		B	10/01/2024	No Broker	01/01/2025										7.567		MJSD	(96,513)	
BLACKBROOK PROPERTY HOLDINGS S STL		B	10/01/2024	No Broker	01/01/2025										7.584		MJSD	(10,908)	
BLACKBROOK PROPERTY HOLDINGS S STL		B	10/01/2024	No Broker	08/25/2025										7.864		MJSD	199	
7029999999 - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets						2,079,393,750				(312,500)	XXX	2,079,706,250	68,959,445		XXX	XXX	XXX	(218,438)	
7109999999 - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates						2,079,393,750				(312,500)	XXX	2,079,706,250	68,959,445		XXX	XXX	XXX	(218,438)	
Mortgage Loans																			
Other Short-Term Invested Assets																			
SHAWNEE 2025-1, LLC SENIOR COMMITMENT			12/23/2024	DIRECT	12/11/2025	91,000,000					91,000,000	91,000,000	400,579		7.546	7.607	JAJO		
7509999999 - Other Short-Term Invested Assets						91,000,000					XXX	91,000,000	400,579		XXX	XXX	XXX		
7709999999 Totals						2,170,413,735		243		(312,500)	XXX	2,170,725,993	69,360,385		XXX	XXX	XXX	(218,042)	46

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A	$	1B	$	1C	$	1D	$ 5,000	1E	$	1F	$	1G	$
1B	2A	$ 4,994	2B	$ 4,993	2C	$ 4,998								
1C	3A	$	3B	$	3C	$								
1D	4A	$	4B	$	4C	$								
1E	5A	$	5B	$	5C	$								
1F	6	$												

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Other - Call Options and Warrants																						
ALTVI - MLI - EUROPEAN TA2409202		N/A	Equity/Index	BNP-	11/26/2024	11/26/2029	1,886	500,000	275.09312499999999		17,600		17,281		14,522			(319)				.0003
ALTVI - MLI - EUROPEAN TA2202775		N/A	Equity/Index	BNP-	12/08/2022	12/07/2027	5,170	1,645,766	332.07	57,542			33,811		1,860			(11,565)				.0003
ALTVI - MLI - EUROPEAN TA2404239		N/A	Equity/Index	BNP-	07/10/2024	07/10/2029	3,926	1,100,000	285.735184		43,340		39,229		20,041			(4,111)				.0003
ALTVI - MLI - EUROPEAN TA2308239		N/A	Equity/Index	CIBC-	10/20/2023	10/20/2028	8,741	2,660,000	308.1139	108,262			82,429		16,311			(21,736)				.0003
ALTVI - MLI - EUROPEAN TA2308901		N/A	Equity/Index	CIBC-	11/29/2023	11/29/2028	4,094	1,200,000	296.93959999998	50,280			39,342		12,549			(10,084)				.0003
ALTVI - MLI - EUROPEAN TA2303624		N/A	Equity/Index	CIBC-	03/03/2023	03/03/2028	9,920	3,100,000	326.48	102,610			65,123		5,770			(20,601)				.0003
ALTVI - MLI - EUROPEAN TA2303414		N/A	Equity/Index	CIBC-	02/15/2023	02/15/2028	4,428	1,400,000	331.03	46,760			29,225		1,948			(9,383)				.0003
ALTVI - MLI - EUROPEAN TA2400945		N/A	Equity/Index	CIBC-	02/23/2024	02/23/2029	7,345	2,100,000	289.49220000003		87,150		72,378		31,305			(14,772)				.0003
ALTVI - MLI - EUROPEAN TA2303209		N/A	Equity/Index	CIBC-	01/30/2023	01/28/2028	3,714	1,200,000	339.25	39,840			24,534		986			(8,003)				.0003
ALTVI - MLI - EUROPEAN TA2401217		N/A	Equity/Index	BNP-	03/08/2024	03/09/2029	7,742	2,200,000	287.72212500001		92,180		77,263		35,682			(14,917)				.0003
ALTVI - MLI - EUROPEAN TA2202490		N/A	Equity/Index	BNP-	11/10/2022	08/29/2025	13,000	4,114,500	301.97399999999	239,590			56,485		1,194			(86,139)				.0003
ALTVI - MLI - EUROPEAN TA2401774		N/A	Equity/Index	CIBC-	04/04/2024	04/04/2029	2,884	800,000	280.81689999998		33,120		28,248		17,046			(4,872)				.0003
ALTVI - MLI - EUROPEAN TA2304309		N/A	Equity/Index	BNP-	04/17/2023	04/17/2028	3,165	1,000,000	330.17844300002	34,300			22,591		1,629			(6,879)				.0003
ALTVI - MLI - EUROPEAN TA2304746		N/A	Equity/Index	BNP-	05/12/2023	05/12/2028	11,404	3,600,000	329.90671700001	123,120			82,868		6,208			(24,719)				.0003
ALTVI - MLI - EUROPEAN TA2202925		N/A	Equity/Index	BNP-	12/23/2022	12/23/2027	11,376	3,600,000	330.69024999999	121,860			72,674		4,586			(24,492)				.0003
ALTVI - MLI - EUROPEAN TA2307797		N/A	Equity/Index	CIBC-	09/27/2023	09/27/2028	4,129	1,300,000	318.84750000003	53,040			39,671		4,654			(10,637)				.0003
ALTVI - MLI - EUROPEAN TA2306004		N/A	Equity/Index	CIBC-	07/07/2023	07/07/2028	6,493	2,000,000	321.92215299998	66,600			46,872		5,744			(13,371)				.0003
ALTVI - MLI - EUROPEAN TA2309200		N/A	Equity/Index	BNP-	12/15/2023	12/15/2028	8,789	2,600,000	299.50762500002	110,500			87,527		24,106			(22,185)				.0003
ALTVI - MLI - EUROPEAN TA2304445		N/A	Equity/Index	CIBC-	04/26/2023	04/26/2028	3,736	1,200,000	335.68535000003	41,640			27,631		1,454			(8,351)				.0003
ALTVI - MLI - EUROPEAN TA2302989		N/A	Equity/Index	CIBC-	01/06/2023	01/07/2028	10,559	3,400,000	336.45	115,260			69,611		3,149			(23,141)				.0003
ALTVI - MLI - EUROPEAN TA2410017		N/A	Equity/Index	CIBC-	12/09/2024	12/07/2029	1,884	500,000	275.30059999998		17,850		17,635		13,988			(215)				.0003
ALTVI - MLI - EUROPEAN TA2303144		N/A	Equity/Index	CIBC-	01/23/2023	01/21/2028	3,140	1,000,000	334.27	33,400			20,440		1,095			(6,709)				.0003
ALTVI - MLI - EUROPEAN TA2304347		N/A	Equity/Index	BNP-	04/19/2023	04/19/2028	4,721	1,500,000	332.02785	51,450			33,943		2,209			(10,318)				.0003
ALTVI - MLI - EUROPEAN TA2306740		N/A	Equity/Index	CIBC-	08/04/2023	08/04/2028	9,206	2,800,000	319.30720000002	89,880			64,637		9,563			(18,045)				.0003
ALTVI - MLI - EUROPEAN TA2401649		N/A	Equity/Index	BNP-	03/28/2024	03/29/2029	3,932	1,100,000	283.31535400001		45,650		38,785		21,538			(6,865)				.0003
ALTVI - MLI - EUROPEAN TA2400899		N/A	Equity/Index	BNP-	02/21/2024	02/21/2029	2,801	800,000	289.21881200001		33,440		27,705		12,106			(5,735)				.0003
ALTVI - MLI - EUROPEAN TA2305895		N/A	Equity/Index	BNP-	06/30/2023	06/30/2028	11,948	3,700,000	323.61559999997	123,210			86,288		8,940			(24,750)				.0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
ALTVI - MLI - EUROPEAN TA2303785		N/A	Equity/Index	CIBC	03/15/2023	03/15/2028	3,143	1,000,000	332.41	34,200			21,907		1,353			(6,859)				.0003
ALTVI - MLI - EUROPEAN TA2306463		N/A	Equity/Index	CIBC	07/21/2023	07/21/2028	7,545	2,300,000	319.88860199999999	74,750			53,182		7,497			(15,007)				.0003
ALTVI - MLI - EUROPEAN TA2202602		N/A	Equity/Index	CIBC	11/21/2022	11/19/2027	3,472	1,100,000	332.03	36,520			21,086		1,204			(7,336)				.0003
ALTVI - MLI - EUROPEAN TA2306595		N/A	Equity/Index	BNP	07/28/2023	07/28/2028	11,885	3,600,000	317.99491799999998	114,840			82,146		12,182			(23,056)				.0003
ALTVI - MLI - EUROPEAN TA2307097		N/A	Equity/Index	BNP	08/23/2023	08/23/2028	2,318	700,000	317.08949999999	22,610			16,477		2,591			(4,534)				.0003
ALTVI - MLI - EUROPEAN TA2303252		N/A	Equity/Index	BNP	02/03/2023	02/04/2028	8,686	2,800,000	338.40303	93,520			57,918		2,461			(18,776)				.0003
ALTVI - MLI - EUROPEAN TA2401865		N/A	Equity/Index	BNP	04/09/2024	04/09/2029	2,510	700,000	282.41662500000001		28,560		24,411		14,255			(4,149)				.0003
ALTVI - MLI - EUROPEAN TA2303296		N/A	Equity/Index	CIBC	02/06/2023	02/04/2028	4,676	1,500,000	336.71	49,650			30,766		1,460			(9,974)				.0003
ALTVI - MLI - EUROPEAN TA2303062		N/A	Equity/Index	BNP	01/13/2023	01/14/2028	13,060	4,200,000	336.769048	141,540			86,074		3,882			(28,432)				.0003
ALTVI - MLI - EUROPEAN TA2303118		N/A	Equity/Index	BNP	01/20/2023	01/21/2028	10,007	3,200,000	335.50268399999999	106,560			65,175		3,250			(21,394)				.0003
ALTVI - MLI - EUROPEAN TA2202832		N/A	Equity/Index	CIBC	12/13/2022	12/13/2027	3,959	1,250,000	329.97	43,000			25,366		1,630			(8,628)				.0003
ALTVI - MLI - EUROPEAN TA2202774		N/A	Equity/Index	BNP	12/08/2022	12/03/2027	9,295	2,958,877	329.54	109,216			64,075		3,843			(22,000)				.0003
ALTVI - MLI - EUROPEAN TA2304838		N/A	Equity/Index	BNP	05/16/2023	05/16/2028	4,790	1,500,000	327.29392799999999	51,600			34,805		2,747			(10,348)				.0003
ALTVI - MLI - EUROPEAN TA2303359		N/A	Equity/Index	CIBC	02/10/2023	02/11/2028	10,740	3,400,000	331.75	112,200			69,917		4,504			(22,526)				.0003
ALTVI - MLI - EUROPEAN TA2202505		N/A	Equity/Index	BNP	11/11/2022	11/12/2027	7,652	2,400,000	329.31	69,840			40,034		3,068			(14,022)				.0003
ALTVI - MLI - EUROPEAN TA2202044		N/A	Equity/Index	CIBC	09/22/2022	12/31/2026	9,000	2,892,420	318.33999999999997	144,990			67,885		3,249			(34,082)				.0003
ALTVI - MLI - EUROPEAN TA2400419		N/A	Equity/Index	BNP	01/26/2024	01/26/2029	5,171	1,500,000	293.71612499999998		63,000		51,354		18,472			(11,646)				.0003
ALTVI - MLI - EUROPEAN TA2309465		N/A	Equity/Index	CIBC	12/29/2023	12/29/2028	10,424	3,100,000	301.09730000000002	132,370			105,925		27,462			(26,445)				.0003
ALTVI - MLI - EUROPEAN TA2304433		N/A	Equity/Index	CIBC	04/25/2023	04/25/2028	3,133	1,000,000	333.57445000001	34,600			22,940		1,364			(6,939)				.0003
ALTVI - MLI - EUROPEAN TA2303961		N/A	Equity/Index	BNP	03/24/2023	03/24/2028	10,333	3,300,000	333.7312	113,190			73,142		4,206			(22,725)				.0003
ALTVI - MLI - EUROPEAN TA2306832		N/A	Equity/Index	BNP	08/09/2023	08/09/2028	3,591	1,100,000	321.65699999999998	35,640			25,700		3,107			(7,148)				.0003
ALTVI - MLI - EUROPEAN TA2303185		N/A	Equity/Index	BNP	01/27/2023	01/28/2028	9,333	3,000,000	337.50150000002	99,000			60,931		2,743			(19,876)				.0003
ALTVI - MLI - EUROPEAN TA2307992		N/A	Equity/Index	CIBC	10/06/2023	10/06/2028	6,811	2,100,000	312.1841	85,470			64,454		10,492			(17,169)				.0003
ALTVI - MLI - EUROPEAN TA2304684		N/A	Equity/Index	BNP	05/10/2023	05/10/2028	4,445	1,400,000	329.17514699999998	48,440			32,515		2,506			(9,715)				.0003
ALTVI - MLI - EUROPEAN TA2306240		N/A	Equity/Index	BNP	07/14/2023	07/14/2028	7,827	2,400,000	320.96981599999998	79,200			56,044		6,774			(15,901)				.0003
ALTVI - MLI - EUROPEAN TA2202952		N/A	Equity/Index	CIBC	12/27/2022	12/27/2027	6,317	2,000,000	330.8	68,200			40,755		2,552			(13,685)				.0003
ALTVI - MLI - EUROPEAN TA2309185		N/A	Equity/Index	CIBC	12/13/2023	12/13/2028	2,690	800,000	301.09660000002	33,760			26,675		7,019			(6,771)				.0003
ALTVI - MLI - EUROPEAN TA2403189		N/A	Equity/Index	BNP	05/31/2024	06/01/2029	3,953	1,100,000	281.75850000003		44,880		39,685		23,515			(5,195)				.0003
ALTVI - MLI - EUROPEAN TA2306302		N/A	Equity/Index	BNP	07/17/2023	07/17/2028	3,262	1,000,000	321.05057599999998	33,200			23,522		2,854			(6,658)				.0003
ALTVI - MLI - EUROPEAN TA2304538		N/A	Equity/Index	CIBC	05/01/2023	05/01/2028	3,122	1,000,000	334.67169999999999	34,500			22,987		1,295			(6,919)				.0003
ALTVI - MLI - EUROPEAN TA2305306		N/A	Equity/Index	BNP	06/09/2023	06/09/2028	6,389	2,000,000	327.15810399999998	67,600			46,538		3,837			(13,572)				.0003
ALTVI - MLI - EUROPEAN TA2303824		N/A	Equity/Index	BNP	03/17/2023	03/17/2028	10,948	3,500,000	334.00166400001	119,000			76,439		4,333			(23,891)				.0003
ALTVI - MLI - EUROPEAN TA2402033		N/A	Equity/Index	BNP	04/19/2024	04/20/2029	4,966	1,400,000	285.44400000002		56,840		48,952		25,332			(7,888)				.0003
ALTVI - MLI - EUROPEAN TA2202045		N/A	Equity/Index	CIBC	09/22/2022	06/30/2027	45,000	14,462,100	352.31	351,000			183,780		2,677			(73,916)				.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
ALTVI - MLI - EUROPEAN TA2202039		N/A	Equity/Index	CIBC	09/22/2022	06/30/2026	7,000	2,249,660	317.02999999999997	109,760			43,568		1,339			(29,259)				.0003
ALTVI - MLI - EUROPEAN TA2202043		N/A	Equity/Index	CIBC	09/22/2022	12/31/2025	14,000	4,499,320	299.27	324,800			99,184		5,472			(99,729)				.0003
ALTVI - MLI - EUROPEAN TA2202040		N/A	Equity/Index	CIBC	09/22/2022	06/30/2025	24,000	7,713,120	293.75	618,720			110,486		3,354			(224,654)				.0003
ALTVI - MLI - EUROPEAN TA2308128		N/A	Equity/Index	BNP	10/13/2023	10/13/2028	6,888	2,100,000	308.68087500000001	86,730			65,702		12,104			(17,413)				.0003
ALTVI - MLI - EUROPEAN TA2401536		N/A	Equity/Index	CIBC	03/22/2024	03/23/2029	5,698	1,600,000	284.3381		66,400		56,165		29,619			(10,235)				.0003
ALTVI - MLI - EUROPEAN TA2303039		N/A	Equity/Index	BNP	01/11/2023	01/11/2028	6,862	2,200,000	335.51836500000002	73,920			44,782		2,179			(14,833)				.0003
ALTVI - MLI - EUROPEAN TA2202860		N/A	Equity/Index	CIBC	12/15/2022	12/14/2027	2,839	892,979	330.38	29,469			17,429		1,144			(5,923)				.0003
ALTVI - MLI - EUROPEAN TA2307851		N/A	Equity/Index	CIBC	09/29/2023	09/29/2028	7,024	2,200,000	317.13529999999997	90,420			67,803		8,586			(18,153)				.0003
ALTVI - MLI - EUROPEAN TA2202891		N/A	Equity/Index	CIBC	12/19/2022	12/17/2027	3,473	1,100,000	331.01	37,730			22,365		1,358			(7,579)				.0003
ALTVI - MLI - EUROPEAN TA2305704		N/A	Equity/Index	CIBC	06/23/2023	06/23/2028	11,293	3,500,000	323.87684999999999	117,600			81,862		8,905			(23,610)				.0003
ALTVI - MLI - EUROPEAN TA2304964		N/A	Equity/Index	BNP	05/22/2023	05/22/2028	4,802	1,500,000	326.43698499999999	51,150			34,670		3,179			(10,258)				.0003
ALTVI - MLI - EUROPEAN TA2309105		N/A	Equity/Index	CIBC	12/08/2023	12/08/2028	7,081	2,100,000	300.28730000000002	88,620			69,856		19,038			(17,792)				.0003
ALTVI - MLI - EUROPEAN TA2304007		N/A	Equity/Index	CIBC	03/28/2023	03/28/2028	4,071	1,300,000	333.76	44,720			28,964		1,667			(8,969)				.0003
ALTVI - MLI - EUROPEAN TA2307563		N/A	Equity/Index	CIBC	09/15/2023	09/15/2028	6,728	2,100,000	319.26749999999998	80,220			59,538		7,341			(16,106)				.0003
ALTVI - MLI - EUROPEAN TA2303223		N/A	Equity/Index	CIBC	02/01/2023	02/01/2028	3,087	1,000,000	340.16	33,300			20,557		784			(6,682)				.0003
ALTVI - MLI - EUROPEAN TA2305969		N/A	Equity/Index	CIBC	07/05/2023	07/05/2028	2,593	800,000	322.41340000000002	26,880			18,868		2,234			(5,391)				.0003
ALTVI - MLI - EUROPEAN TA2402881		N/A	Equity/Index	BNP	05/17/2024	05/18/2029	3,556	1,000,000	284.69475		41,000		35,940		18,949			(5,060)				.0003
ALTVI - MLI - EUROPEAN TA2400074		N/A	Equity/Index	CIBC	01/05/2024	01/05/2029	6,064	1,800,000	300.53030000000001		76,500		61,477		16,416			(15,023)				.0003
ALTVI - MLI - EUROPEAN TA2307303		N/A	Equity/Index	CIBC	08/30/2023	08/30/2028	4,252	1,300,000	321.01650000000001	41,860			30,667		4,196			(8,395)				.0003
ALTVI - MLI - EUROPEAN TA2404120		N/A	Equity/Index	BNP	07/05/2024	07/06/2029	4,311	1,190,000	279.50062500000001		49,266		44,510		27,848			(4,756)				.0003
ALTVI - MLI - EUROPEAN TA2305259		N/A	Equity/Index	CIBC	06/07/2023	06/07/2028	3,212	1,000,000	325.42323800000003	34,100			23,412		2,291			(6,839)				.0003
ALTVI - MLI - EUROPEAN TA2401315		N/A	Equity/Index	CIBC	03/15/2024	03/16/2029	3,553	1,000,000	284.99849999999998		41,600		35,028		17,994			(6,572)				.0003
ALTVI - MLI - EUROPEAN TA2304912		N/A	Equity/Index	BNP	05/19/2023	05/19/2028	15,061	4,700,000	326.16511200000002	157,920			106,897		9,227			(31,705)				.0003
ALTVI - MLI - EUROPEAN TA2308709		N/A	Equity/Index	CIBC	11/17/2023	11/17/2028	6,036	1,800,000	301.9579	75,240			58,442		14,946			(15,106)				.0003
ALTVI - MLI - EUROPEAN TA2202493		N/A	Equity/Index	BNP	11/10/2022	04/30/2026	8,000	2,532,000	316.19720000000001	103,920			39,855		1,175			(30,138)				.0003
ALTVI - MLI - EUROPEAN TA2307684		N/A	Equity/Index	BNP	09/22/2023	09/22/2028	9,005	2,800,000	314.90990399999998	113,680			84,808		11,458			(22,823)				.0003
ALTVI - MLI - EUROPEAN TA2304236		N/A	Equity/Index	CIBC	04/12/2023	04/12/2028	3,779	1,200,000	331.82	41,520			27,233		1,766			(8,327)				.0003
ALTVI - MLI - EUROPEAN TA2308442		N/A	Equity/Index	CIBC	11/01/2023	11/01/2028	2,272	700,000	311.99259999999998	28,700			22,016		3,612			(5,756)				.0003
ALTVI - MLI - EUROPEAN TA2400549		N/A	Equity/Index	BNP	02/02/2024	02/02/2029	5,553	1,600,000	291.75187499999998		67,360		55,166		21,696			(12,194)				.0003
ALTVI - MLI - EUROPEAN TA2308589		N/A	Equity/Index	CIBC	11/10/2023	11/10/2028	7,955	2,400,000	305.54169999999999	98,640			76,239		16,853			(19,804)				.0003
ALTVI - MLI - EUROPEAN TA2304276		N/A	Equity/Index	BNP	04/14/2023	04/13/2028	9,469	3,000,000	331.09780000000001	101,700			66,870		4,609			(20,429)				.0003
ALTVI - MLI - EUROPEAN TA2306874		N/A	Equity/Index	BNP	08/11/2023	08/11/2028	8,821	2,700,000	321.38400000000001	86,670			62,661		7,759			(17,401)				.0003
ALTVI - MLI - EUROPEAN TA2400216		N/A	Equity/Index	CIBC	01/12/2024	01/12/2029	10,059	3,000,000	301.97809999999998		127,500		103,008		25,781			(24,492)				.0003
ALTVI - MLI - EUROPEAN TA2402721		N/A	Equity/Index	BNP	05/10/2024	05/11/2029	3,928	1,100,000	283.54050000000001	45,210			39,456		21,639			(5,754)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
ALTVI - MLI - EUROPEAN TA2202670		N/A	Equity/Index	CIBC	11/28/2022	11/26/2027	3,160	1,000,000	330.82	34,500			20,052		1,195			(6,930)				.0003
ALTVI - MLI - EUROPEAN TA2304134		N/A	Equity/Index	CIBC	04/05/2023	04/05/2028	4,410	1,400,000	331.66	49,000			32,003		2,054			(9,843)				.0003
ALTVI - MLI - EUROPEAN TA2403618		N/A	Equity/Index	BNP	06/14/2024	06/15/2029	4,222	1,190,000	285.39337499999999		49,385		44,048		21,983			(5,337)				.0003
ALTVI - MLI - EUROPEAN TA2402489		N/A	Equity/Index	CIBC	05/03/2024	05/04/2029	3,935	1,100,000	283.06459999998		45,100		39,187		21,655			(5,913)				.0003
ALTVI - MLI - EUROPEAN TA2304611		N/A	Equity/Index	CIBC	05/05/2023	05/05/2028	9,466	3,000,000	331.20264100000003	104,400			69,867		4,758			(20,960)				.0003
ALTVI - MLI - EUROPEAN TA2400839		N/A	Equity/Index	BNP	02/16/2024	02/16/2029	5,313	1,500,000	285.86925000000002		62,400		51,612		26,065			(10,788)				.0003
ALTVI - MLI - EUROPEAN TA2305161		N/A	Equity/Index	BNP	06/02/2023	06/02/2028	12,790	4,000,000	326.85502500000001	135,200			92,556		7,721			(27,144)				.0003
ALTVI - MLI - EUROPEAN TA2403385		N/A	Equity/Index	CIBC	06/07/2024	06/08/2029	3,545	1,000,000	285.6465		41,300		36,658		17,987			(4,642)				.0003
ALTVI - MLI - EUROPEAN TA2401993		N/A	Equity/Index	BNP	04/17/2024	04/17/2029	3,550	1,000,000	285.21112499999998		40,900		35,137		18,239			(5,763)				.0003
ALTVI - MLI - EUROPEAN TA2202496		N/A	Equity/Index	BNP	11/10/2022	08/31/2027	50,000	15,825,000	336.48169999999999	449,500			249,665		10,789			(94,010)				.0003
ALTVI - MLI - EUROPEAN TA2202828		N/A	Equity/Index	CIBC	12/12/2022	12/10/2027	3,794	1,200,000	330.58	41,160			24,240		1,498			(8,268)				.0003
ALTVI - MLI - EUROPEAN TA2304570		N/A	Equity/Index	BNP	05/02/2023	05/02/2028	6,872	2,200,000	334.54629999999997	75,240			50,174		2,875			(15,089)				.0003
ALTVI - MLI - EUROPEAN TA2308361		N/A	Equity/Index	BNP	10/27/2023	10/27/2028	7,503	2,300,000	310.37175000000002	93,840			71,808		12,354			(18,840)				.0003
ALTVI - MLI - EUROPEAN TA2303544		N/A	Equity/Index	CIBC	02/27/2023	02/25/2028	3,810	1,200,000	329.21	40,080			25,297		1,887			(8,051)				.0003
ALTVI - MLI - EUROPEAN TA2404333		N/A	Equity/Index	BNP	07/12/2024	07/13/2029	4,294	1,200,000	286.69517999999999		45,720		41,482		21,662			(4,238)				.0003
ALTVI - MLI - EUROPEAN TA2304491		N/A	Equity/Index	CIBC	04/28/2023	04/28/2028	8,426	2,700,000	334.85980000001	92,610			61,621		3,441			(18,593)				.0003
ALTVI - MLI - EUROPEAN TA2407767		N/A	Equity/Index	BNP	10/30/2024	10/30/2029	1,498	400,000	277.03325000001		14,160		13,686		10,785			(474)				.0003
ALTVI - MLI - EUROPEAN TA2309361		N/A	Equity/Index	CIBC	12/22/2023	12/22/2028	6,764	2,000,000	299.3954	85,400			68,011		19,018			(17,155)				.0003
ALTVI - MLI - EUROPEAN TA2308318		N/A	Equity/Index	CIBC	10/25/2023	10/25/2028	4,575	1,400,000	309.8655	56,840			43,385		7,939			(11,399)				.0003
ALTVI - MLI - EUROPEAN TA2305756		N/A	Equity/Index	BNP	06/26/2023	06/26/2028	2,583	800,000	323.67829999998	26,960			18,791		1,894			(5,407)				.0003
ALTVI - MLI - EUROPEAN TA2306987		N/A	Equity/Index	BNP	08/18/2023	08/18/2028	6,906	2,100,000	319.29450000003	66,780			48,537		6,807			(13,407)				.0003
ALTVI - MLI - EUROPEAN TA2401795		N/A	Equity/Index	CIBC	04/05/2024	04/06/2029	5,046	1,400,000	280.92829999998		57,540		49,113		29,718			(8,427)				.0003
ALTVI - MLI - EUROPEAN TA2303446		N/A	Equity/Index	BNP	02/17/2023	02/18/2028	10,965	3,500,000	333.97895999997	115,850			72,676		4,115			(23,272)				.0003
ALTVI - MLI - EUROPEAN TA2307119		N/A	Equity/Index	BNP	08/25/2023	08/25/2028	5,626	1,700,000	317.26799999997	54,400			39,748		6,185			(10,922)				.0003
ALTVI - MLI - EUROPEAN TA2305064		N/A	Equity/Index	BNP	05/26/2023	05/26/2028	16,999	5,300,000	325.84127799999999	176,490			120,211		10,717			(35,453)				.0003
ALTVI - MLI - EUROPEAN TA2202683		N/A	Equity/Index	BNP	11/29/2022	11/29/2027	4,740	1,500,000	330.63770699998	51,750			30,131		1,823			(10,384)				.0003
ALTVI - MLI - EUROPEAN TA2307534		N/A	Equity/Index	CIBC	09/13/2023	09/13/2028	3,203	1,000,000	321.00369999998	37,200			27,538		3,214			(7,460)				.0003
ALTVI - MLI - EUROPEAN TA2304103		N/A	Equity/Index	CIBC	04/03/2023	04/03/2028	6,946	2,200,000	330.93	75,460			49,121		3,353			(15,133)				.0003
ALTVI - MLI - EUROPEAN TA2305540		N/A	Equity/Index	CIBC	06/16/2023	06/16/2028	11,136	3,400,000	319.05939999998	114,240			79,128		11,041			(22,948)				.0003
ALTVI - MLI - EUROPEAN TA2202489		N/A	Equity/Index	BNP	11/10/2022	04/30/2025	28,000	8,862,000	288.3766	737,240			97,806		3,271			(300,814)				.0003
ALTVI - MLI - EUROPEAN TA2305214		N/A	Equity/Index	CIBC	06/05/2023	06/05/2028	2,883	900,000	326.20706300001	30,600			20,976		1,971			(6,137)				.0003
ALTVI - MLI - EUROPEAN TA2202961		N/A	Equity/Index	CIBC	12/28/2022	12/28/2027	4,096	1,300,000	331.66	44,200			26,438		1,578			(8,869)				.0003
ALTVI - MLI - EUROPEAN TA2400780		N/A	Equity/Index	CIBC	02/14/2024	02/14/2029	3,176	900,000	286.96280000002		37,350		30,801		14,821			(6,549)				.0003
ALTVI - MLI - EUROPEAN TA2401293		N/A	Equity/Index	CIBC	03/14/2024	03/14/2029	2,487	700,000	284.98840000001		29,260		24,619		12,593			(4,641)				.0003

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ALTVI - MLI - EUROPEAN TA2303336		N/A	Equity/Index	CIBC	02/08/2023	02/08/2028	2,512	800,000	333.96	26,640			16,548		925			(5,346)				.0003
ALTVI - MLI - EUROPEAN TA2202494		N/A	Equity/Index	BNP	11/10/2022	08/31/2026	3,000	949,500	316.5206	39,870			17,474		799			(10,536)				.0003
ALTVI - MLI - EUROPEAN TA2202871		N/A	Equity/Index	BNP	12/16/2022	12/17/2027	10,458	3,300,000	329.79175600000 002	112,200			66,471		4,386			(22,526)				.0003
ALTVI - MLI - EUROPEAN TA2304658		N/A	Equity/Index	BNP	05/09/2023	05/09/2028	3,179	1,000,000	328.79891099999 998	34,500			23,139		1,825			(6,919)				.0003
ALTVI - MLI - EUROPEAN TA2202495		N/A	Equity/Index	BNP	11/10/2022	04/30/2027	6,000	1,899,000	347.89330000000 001	39,000			20,351		382			(8,773)				.0003
ALTVI - MLI - EUROPEAN TA2305363		N/A	Equity/Index	CIBC	06/12/2023	06/12/2028	3,182	1,000,000	328.40177299999 999	34,000			23,437		1,966			(6,819)				.0003
ALTVI - MLI - EUROPEAN TA2300010		N/A	Equity/Index	BNP	01/04/2023	01/04/2028	4,525	1,450,000	334.84865400000 001	49,373			29,721		1,471			(9,907)				.0003
ALTVI - MLI - EUROPEAN TA2309284		N/A	Equity/Index	CIBC	12/20/2023	12/20/2028	4,743	1,400,000	298.87900000000 002	59,500			47,241		13,602			(11,933)				.0003
ALTVI - MLI - EUROPEAN TA2303729		N/A	Equity/Index	BNP	03/10/2023	03/10/2028	13,333	4,200,000	329.08049999999 997	139,860			89,302		6,820			(28,079)				.0003
ALTVI - MLI - EUROPEAN TA2303520		N/A	Equity/Index	BNP	02/24/2023	02/25/2028	11,103	3,500,000	329.43642199999 999	116,900			73,744		5,433			(23,470)				.0003
ALTVI - MLI - EUROPEAN TA2400683		N/A	Equity/Index	BNP	02/09/2024	02/09/2029	5,622	1,600,000	288.13724999999 999		66,880		55,030		25,212			(11,850)				.0003
ALTVI - MLI - EUROPEAN TA2309416		N/A	Equity/Index	BNP	12/27/2023	12/27/2028	2,372	700,000	298.74824999999 998	29,960			23,902		6,826			(6,008)				.0003
ALTVI - MLI - EUROPEAN TA2303764		N/A	Equity/Index	CIBC	03/13/2023	03/13/2028	6,643	2,100,000	330.27	72,030			46,060		3,202			(14,445)				.0003
ALTVI - MLI - EUROPEAN TA2400325		N/A	Equity/Index	CIBC	01/19/2024	01/19/2029	5,436	1,600,000	298.01929999999 999		67,840		55,039		16,405			(12,801)				.0003
ALTVI - MLI - EUROPEAN TA2202794		N/A	Equity/Index	CIBC	12/09/2022	12/10/2027	12,871	4,100,000	332.92	140,630			82,773		4,435			(28,234)				.0003
ALTVI - MLI - EUROPEAN TA2202071		N/A	Equity/Index	CIBC	09/26/2022	09/24/2027	4,608	1,500,000	341.69834400000 002	50,550			27,633		762			(10,154)				.0003
BXIIAV10-1 Yr TA2403682		N/A	Equity/Index	BAR	06/17/2024	06/13/2025	1,390	622,176	444.61		26,908		26,908		11,089							.0003
BXIIAV10-1 Yr TA2403015		N/A	Equity/Index	BAR	05/22/2024	05/14/2025	377	163,143	429.53		7,080		7,080		5,584							.0003
BXIIAV10-1 Yr TA2401721		N/A	Equity/Index	BAR	04/01/2024	01/24/2025	260	113,713	419.41		6,710		6,710		5,174							.0003
BXIIAV10-1 Yr TA2401722		N/A	Equity/Index	BAR	04/01/2024	01/31/2025	251	109,777	426.92		5,403		5,403		3,425							.0003
BXIIAV10-1 Yr TA2406254		N/A	Equity/Index	BAR	09/16/2024	09/11/2025	192	87,224	450.59		3,881		3,881		1,562							.0003
BXIIAV10-1 Yr TA2404468		N/A	Equity/Index	BAR	07/16/2024	07/08/2025	923	426,762	454.27		20,726		20,726		4,986							.0003
BXIIAV10-1 Yr TA2409394		N/A	Equity/Index	BAR	11/29/2024	11/12/2025	167	77,246	457.37		3,488		3,488		1,222							.0003
BXIIAV10-1 Yr TA2407427		N/A	Equity/Index	BAR	10/21/2024	07/25/2025	102	46,511	441.68		2,440		2,440		1,062							.0003
BXIIAV10-1 Yr TA2404465		N/A	Equity/Index	BAR	07/16/2024	06/16/2025	236	109,118	444.61		6,465		6,465		1,904							.0003
BXIIAV10-1 Yr TA2404467		N/A	Equity/Index	BAR	07/16/2024	07/03/2025	423	195,580	454.39		9,423		9,423		2,217							.0003
BXIIAV10-1 Yr TA2407423		N/A	Equity/Index	BAR	10/21/2024	09/02/2025	124	56,542	450.71		2,470		2,470		978							.0003
BXIIAV10-1 Yr TA2403016		N/A	Equity/Index	BAR	05/22/2024	05/19/2025	527	228,054	433.43		8,997		8,997		6,641							.0003
BXIIAV10-1 Yr TA2404464		N/A	Equity/Index	BAR	07/16/2024	06/13/2025	346	159,978	440.68		10,299		10,299		3,343							.0003
BXIIAV10-1 Yr TA2404186		N/A	Equity/Index	BAR	07/08/2024	06/30/2025	2,415	1,097,061	444.29		55,882		55,882		20,786							.0003
BXIIAV10-1 Yr TA2409393		N/A	Equity/Index	BAR	11/29/2024	11/04/2025	120	55,506	440.95		3,606		3,606		1,579							.0003
BXIIAV10-1 Yr TA2409395		N/A	Equity/Index	BAR	11/29/2024	11/18/2025	327	151,253	451.11		7,953		7,953		3,082							.0003
BXIIAV10-1 Yr TA2403017		N/A	Equity/Index	BAR	05/22/2024	04/14/2025	259	112,080	425.15		5,265		5,265		4,380							.0003
BXIIAV10-1 Yr TA2401723		N/A	Equity/Index	BAR	04/01/2024	03/28/2025	313	136,893	440.83		5,009		5,009		2,142							.0003

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BXIIAV10-1 Yr TA2407426		N/A	Equity/Index	BAR-	10/21/2024	10/17/2025	168	76,606	458.58		2,907		2,907		1,087							.0003
BXIIAV10-1 Yr TA2407425		N/A	Equity/Index	BAR-	10/21/2024	10/07/2025	79	36,023	448.18		1,744		1,744		757							.0003
BXIIAV10-1 Yr TA2410071		N/A	Equity/Index	BAR-	12/09/2024	12/02/2025	798	369,267	463		14,767		14,767		4,938							.0003
BXIIAV10-1 Yr TA2401948		N/A	Equity/Index	BAR-	04/12/2024	04/04/2025	872	370,730	430.45		12,759		12,759		11,246							.0003
BXIIAV10-1 Yr TA2406252		N/A	Equity/Index	BAR-	09/16/2024	08/05/2025	205	93,129	440.04		5,125		5,125		2,346							.0003
BXIIAV10-1 Yr TA2202969		N/A	Equity/Index	BAR-	01/04/2023	12/31/2032	1	398	398.45240000000001				22,331		22,331	19,001						.0003
BXIIAV10-1 Yr TA2407424		N/A	Equity/Index	BAR-	10/21/2024	09/23/2025	189	86,181	455.59		3,415		3,415		1,288							.0003
BXIIAV10-1 Yr TA2404466		N/A	Equity/Index	BAR-	07/16/2024	06/27/2025	192	88,774	446.33		5,108		5,108		1,482							.0003
BXIIAV10-1 Yr TA2409392		N/A	Equity/Index	BAR-	11/29/2024	08/25/2025	144	66,607	451.18		3,197		3,197		1,086							.0003
BXIIAV10-1 Yr TA2406253		N/A	Equity/Index	BAR-	09/16/2024	08/25/2025	192	87,224	450.6		3,801		3,801		1,485							.0003
BXIIAV10-1 Yr TA2410072		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	236	109,207	466.99		3,968		3,968		1,254							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2403299		N/A	Equity/Index	BAR-	06/06/2024	06/06/2025	8,185	2,300,000	281.00790000000001		67,604		67,604		37,446							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405804		N/A	Equity/Index	BAR-	08/30/2024	03/04/2025	2,844	833,222	283.07		34,698		34,698		5,423							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402589		N/A	Equity/Index	BAR-	05/07/2024	04/16/2025	5,164	1,442,867	274.97000000003		52,763		52,763		35,575							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2406502		N/A	Equity/Index	BAR-	09/24/2024	08/15/2025	3,624	1,070,192	290.12		39,845		39,845		9,187							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2404374		N/A	Equity/Index	BAR-	07/12/2024	07/11/2025	17,675	5,000,000	282.8843		147,115		147,115		76,702							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410843		N/A	Equity/Index	BAR-	12/20/2024	10/20/2025	2,457	689,791	265.89		40,414		40,414		37,754							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410877		N/A	Equity/Index	BAR-	12/20/2024	11/20/2025	1,765	495,516	273.79000000002		20,011		20,011		18,404							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408069		N/A	Equity/Index	BAR-	11/05/2024	02/06/2025	1,724	493,315	284.68		8,879		8,879		1,385							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400977		N/A	Equity/Index	BAR-	02/23/2024	02/24/2025	8,860	2,500,000	282.18029999999		73,680		73,680		17,762							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410859		N/A	Equity/Index	BAR-	12/20/2024	10/16/2025	1,777	498,885	269.98		23,942		23,942		22,145							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2404066		N/A	Equity/Index	BAR-	07/01/2024	07/01/2025	4,694	1,300,000	276.94690000003		38,223		38,223		32,668							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409378		N/A	Equity/Index	BAR-	11/29/2024	03/27/2025	1,279	371,000	283.58		11,002		11,002		2,892							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410853		N/A	Equity/Index	BAR-	12/20/2024	10/10/2025	1,520	426,733	269.37		21,044		21,044		19,483							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2406462		N/A	Equity/Index	BAR-	09/23/2024	01/27/2025	2,118	624,370	287.19		20,709		20,709		476							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411338		N/A	Equity/Index	BAR-	12/27/2024	11/14/2025	2,401	671,945	272.79000000002		27,072		27,072		26,312							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408054		N/A	Equity/Index	BAR-	11/05/2024	01/22/2025	388	111,024	287.58		1,309		1,309		48							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2403721		N/A	Equity/Index	BAR-	06/18/2024	06/18/2025	4,278	1,200,000	280.47710000001		35,281		35,281		21,402							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400233		N/A	Equity/Index	BAR-	01/12/2024	01/10/2025	5,981	1,700,000	284.50349999997		49,400		49,400		637							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408063		N/A	Equity/Index	BAR-	11/05/2024	01/23/2025	2,168	620,363	284.58999999997		10,547		10,547		961							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410868		N/A	Equity/Index	BAR-	12/20/2024	11/14/2025	2,593	727,973	272.76		30,889		30,889		28,463							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402549		N/A	Equity/Index	BAR-	05/03/2024	05/05/2025	8,986	2,500,000	278.22120000001		73,633		73,633		48,085							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407941		N/A	Equity/Index	BAR-	11/01/2024	06/26/2025	5,733	1,631,264	279.83		53,693		53,693		31,093							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408062		N/A	Equity/Index	BAR-	11/05/2024	01/08/2025	2,357	674,445	283.99		11,342		11,342		220							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BXIIMWM7-EUROPEAN - 1 YR TA2410847		N/A	Equity/Index	BAR-	12/20/2024	10/31/2025	1,939	544,365	268.970000000003		27,716		27,716		25,736							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405810		N/A	Equity/Index	BAR-	08/30/2024	03/10/2025	8,150	2,387,750	285.12		88,654		88,654		11,797							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410876		N/A	Equity/Index	BAR-	12/20/2024	11/17/2025	2,049	575,247	273.459999999998		23,582		23,582		21,700							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402790		N/A	Equity/Index	BAR-	05/14/2024	05/08/2025	7,679	2,158,902	279.27		69,760		69,760		37,442							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411337		N/A	Equity/Index	BAR-	12/27/2024	11/25/2025	741	207,377	273.58		8,082		8,082		7,853							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2401228		N/A	Equity/Index	BAR-	03/08/2024	03/07/2025	24,750	7,056,705	285.55		202,569		202,569		31,630							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409988		N/A	Equity/Index	BAR-	12/06/2024	08/14/2025	2,230	648,055	289.69		16,382		16,382		5,865							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2401227		N/A	Equity/Index	BAR-	03/08/2024	03/28/2025	18,154	5,176,058	283.86		166,917		37,677		39,800			(129,240)				.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410856		N/A	Equity/Index	BAR-	12/20/2024	10/15/2025	1,296	363,846	269.93		17,495		17,495		16,182							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402788		N/A	Equity/Index	BAR-	05/14/2024	05/09/2025	5,703	1,603,362	280.36		48,858		48,858		24,985							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407937		N/A	Equity/Index	BAR-	11/01/2024	06/05/2025	6,083	1,730,853	280.89		51,597		51,597		28,044							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410871		N/A	Equity/Index	BAR-	12/20/2024	11/07/2025	1,070	300,398	273.06		12,478		12,478		11,480							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408056		N/A	Equity/Index	BAR-	11/05/2024	01/23/2025	611	174,835	286.67		2,327		2,327		122							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2403630		N/A	Equity/Index	BAR-	06/14/2024	06/13/2025	25,692	7,200,000	280.241899999999		211,464		211,464		129,230							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411443		N/A	Equity/Index	BAR-	12/30/2024	03/12/2025	3,486	974,288	279.959999999998		11,863		11,863		11,648							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410870		N/A	Equity/Index	BAR-	12/20/2024	09/25/2025	895	251,267	272.31		10,495		10,495		9,623							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410866		N/A	Equity/Index	BAR-	12/20/2024	10/10/2025	2,213	621,290	271.55		27,365		27,365		25,192							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2406284		N/A	Equity/Index	BAR-	09/16/2024	03/24/2025	1,165	344,732	285.11		15,077		15,077		2,024							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411444		N/A	Equity/Index	BAR-	12/30/2024	03/07/2025	2,086	583,007	278.459999999998		8,405		8,405		8,265							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405808		N/A	Equity/Index	BAR-	08/30/2024	03/06/2025	3,478	1,018,968	284.2		39,794		39,794		5,595							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409707		N/A	Equity/Index	BAR-	12/05/2024	11/14/2025	1,734	502,439	283.12		19,911		19,911		10,084							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405807		N/A	Equity/Index	BAR-	08/30/2024	03/06/2025	1,850	542,004	279.12		28,055		28,055		6,650							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402588		N/A	Equity/Index	BAR-	05/07/2024	05/01/2025	5,564	1,554,630	276.26		53,877		53,877		35,430							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411340		N/A	Equity/Index	BAR-	12/27/2024	09/30/2025	515	144,128	271.63		5,957		5,957		5,785							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408068		N/A	Equity/Index	BAR-	11/05/2024	01/22/2025	1,107	316,763	284.19		5,604		5,604		532							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410841		N/A	Equity/Index	BAR-	12/20/2024	10/22/2025	2,610	732,745	265.89		42,966		42,966		40,143							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409990		N/A	Equity/Index	BAR-	12/06/2024	08/13/2025	5,122	1,488,491	289.26		38,659		38,659		13,973							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2404121		N/A	Equity/Index	BAR-	07/05/2024	07/03/2025	18,498	5,180,000	280.037300000002		152,028		152,028		100,494							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410850		N/A	Equity/Index	BAR-	12/20/2024	10/03/2025	2,423	680,246	268.839999999997		34,310		34,310		31,786							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410880		N/A	Equity/Index	BAR-	12/20/2024	09/24/2025	2,339	656,663	273.49		25,645		25,645		23,430							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408060		N/A	Equity/Index	BAR-	11/05/2024	02/11/2025	544	155,663	287.25		2,175		2,175		262							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410846		N/A	Equity/Index	BAR-	12/20/2024	10/03/2025	1,206	338,579	267.410000000003		18,326		18,326		17,038							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410861		N/A	Equity/Index	BAR-	12/20/2024	09/26/2025	5,574	1,564,875	270.279999999997		72,979		72,979		67,306							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410839		N/A	Equity/Index	BAR-	12/20/2024	10/31/2025	1,355	380,410	264.98		23,317		23,317		21,841							.0003

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BXIIMWM7-EUROPEAN - 1 YR TA2410881		N/A	Equity/Index	BAR-	12/20/2024	09/23/2025	3,520	988,224	273.49		38,557		38,557		35,222							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408064		N/A	Equity/Index	BAR-	11/05/2024	01/15/2025	853	244,082	284.01		4,254		4,254		252							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409379		N/A	Equity/Index	BAR-	11/29/2024	03/14/2025	7,009	2,033,102	283.27		60,291		60,291		14,567							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2404838		N/A	Equity/Index	BAR-	07/29/2024	01/02/2025	3,200	913,647	285.02999999999997		18,864		18,864									.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410848		N/A	Equity/Index	BAR-	12/20/2024	10/07/2025	1,997	560,649	268.82		28,372		28,372		26,296							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411339		N/A	Equity/Index	BAR-	12/27/2024	11/10/2025	488	136,572	272.55		5,560		5,560		5,400							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2403823		N/A	Equity/Index	BAR-	06/21/2024	06/20/2025	17,442	4,900,000	280.92849999999999		143,908		143,908		84,297							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410854		N/A	Equity/Index	BAR-	12/20/2024	11/12/2025	2,729	766,154	269.85000000000002		37,623		37,623		34,901							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410838		N/A	Equity/Index	BAR-	12/20/2024	10/24/2025	2,502	702,425	264.73		43,428		43,428		40,680							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400234		N/A	Equity/Index	BAR-	01/12/2024	01/13/2025	13,369	3,800,000	284.50349999999997		110,854		110,854		2,417							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410147		N/A	Equity/Index	BAR-	12/10/2024	04/04/2025	3,000	867,817	281.14999999999998		29,139		29,139		10,037							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410878		N/A	Equity/Index	BAR-	12/20/2024	11/26/2025	1,641	460,703	273.95		18,539		18,539		17,056							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400694		N/A	Equity/Index	BAR-	02/09/2024	02/07/2025	5,313	1,500,000	282.31479999999999		44,112		44,112		7,762							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411344		N/A	Equity/Index	BAR-	12/27/2024	10/08/2025	777	217,452	268.82		10,512		10,512		10,238							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410860		N/A	Equity/Index	BAR-	12/20/2024	11/06/2025	1,458	409,327	270.22000000000003		19,664		19,664		18,216							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402668		N/A	Equity/Index	BAR-	05/09/2024	02/26/2025	20,000	5,607,210	280.45999999999998		147,818		147,818		54,912							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400663		N/A	Equity/Index	BAR-	02/08/2024	02/07/2025	7,442	2,100,000	282.70890000000003		60,121		60,121		9,946							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2404839		N/A	Equity/Index	BAR-	07/29/2024	01/13/2025	1,629	465,104	285.98		9,166		9,166		127							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2403291		N/A	Equity/Index	BAR-	06/05/2024	05/30/2025	29,689	8,339,429	277.7		289,364		289,364		179,882							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410869		N/A	Equity/Index	BAR-	12/20/2024	11/14/2025	1,045	293,379	272.94		12,332		12,332		11,358							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408055		N/A	Equity/Index	BAR-	11/05/2024	01/21/2025	562	160,814	286.66000000000003		2,114		2,114		94							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410879		N/A	Equity/Index	BAR-	12/20/2024	09/19/2025	2,098	589,004	273.37		23,053		23,053		21,053							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408058		N/A	Equity/Index	BAR-	11/05/2024	02/06/2025	782	223,766	287.42		2,978		2,978		291							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400976		N/A	Equity/Index	BAR-	02/23/2024	02/21/2025	4,607	1,300,000	282.18029999999999		38,169		38,169		8,856							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410865		N/A	Equity/Index	BAR-	12/20/2024	09/26/2025	4,330	1,215,628	271.23		53,898		53,898		49,579							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407155		N/A	Equity/Index	BAR-	10/11/2024	07/29/2025	2,807	815,754	285.60000000000002		29,028		29,028		10,145							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400511		N/A	Equity/Index	BAR-	01/31/2024	01/03/2025	21,988	6,222,595	283.2		175,060		175,060		341							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411341		N/A	Equity/Index	BAR-	12/27/2024	09/26/2025	473	132,374	270.8		5,710		5,710		5,549							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405809		N/A	Equity/Index	BAR-	08/30/2024	03/10/2025	5,227	1,531,382	279.95999999999998		76,082		76,082		17,202							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400886		N/A	Equity/Index	BAR-	02/16/2024	02/18/2025	11,377	3,200,000	281.2706		94,445		94,445		24,766							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408053		N/A	Equity/Index	BAR-	11/05/2024	01/29/2025	743	212,606	288.60000000000002		2,321		2,321		114							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410852		N/A	Equity/Index	BAR-	12/20/2024	11/07/2025	993	278,780	269.32		14,009		14,009		13,005							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411597		N/A	Equity/Index	BAR-	12/31/2024	04/10/2025	3,917	1,094,421	278.19		19,126		19,126		19,128							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408059		N/A	Equity/Index	BAR-	11/05/2024	02/10/2025	578	165,392	287.25		2,298		2,298		268							.0003

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BXIIMWM7-EUROPEAN - 1 YR TA2402903		N/A	Equity/Index	BAR-	05/17/2024	05/16/2025	23,036	6,500,000	282.16890000000 001		190,723		190,723		86,064							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410837		N/A	Equity/Index	BAR-	12/20/2024	10/30/2025	1,166	327,349	264.17		20,784		20,784		19,499							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400695		N/A	Equity/Index	BAR-	02/09/2024	02/10/2025	8,855	2,500,000	282.31479999999 999		73,798		73,798		13,767							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2403824		N/A	Equity/Index	BAR-	06/21/2024	06/23/2025	3,916	1,100,000	280.92849999999 999		32,427		32,427		19,107							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407938		N/A	Equity/Index	BAR-	11/01/2024	06/06/2025	23,460	6,675,292	280.91000000000 003		199,056		199,056		108,335							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408066		N/A	Equity/Index	BAR-	11/05/2024	01/21/2025	6,275	1,795,562	284.19		31,609		31,609		2,828							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2401189		N/A	Equity/Index	BAR-	03/06/2024	01/10/2025	22,787	6,476,079	283.42		184,978		184,978		4,722							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2401663		N/A	Equity/Index	BAR-	03/28/2024	03/28/2025	28,720	8,200,000	285.51609999999 999		241,146		241,146		48,994							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400560		N/A	Equity/Index	BAR-	02/02/2024	02/04/2025	4,238	1,200,000	283.16430000000 003		35,488		35,488		4,712							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2401565		N/A	Equity/Index	BAR-	03/22/2024	03/21/2025	14,079	4,000,000	284.10629999999 998		117,524		117,524		27,693							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400510		N/A	Equity/Index	BAR-	01/31/2024	01/24/2025	16,701	4,726,376	282.33999999999 997		143,483		143,483		16,196							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405803		N/A	Equity/Index	BAR-	08/30/2024	03/04/2025	2,086	611,147	279.64999999999 998		30,734		30,734		6,845							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402240		N/A	Equity/Index	BAR-	04/26/2024	04/25/2025	18,824	5,200,000	276.245		152,438		152,438		117,991							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2404375		N/A	Equity/Index	BAR-	07/12/2024	07/14/2025	3,535	1,000,000	282.8843		29,534		29,534		15,494							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410872		N/A	Equity/Index	BAR-	12/20/2024	11/19/2025	1,139	319,769	273.45999999999 998		13,130		13,130		12,085							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410840		N/A	Equity/Index	BAR-	12/20/2024	10/31/2025	4,288	1,203,836	265.89		70,842		70,842		66,230							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405805		N/A	Equity/Index	BAR-	08/30/2024	03/05/2025	2,532	741,814	279.64999999999 998		37,330		37,330		8,376							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402843		N/A	Equity/Index	BAR-	05/15/2024	04/17/2025	28,594	8,094,455	275.07		351,086		351,086		195,681							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410744		N/A	Equity/Index	BAR-	12/18/2024	11/07/2025	1,996	559,600	270.97000000000 003		25,133		25,133		23,991							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400885		N/A	Equity/Index	BAR-	02/16/2024	02/14/2025	14,221	4,000,000	281.2706		117,464		117,464		29,238							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402773		N/A	Equity/Index	BAR-	05/13/2024	05/13/2025	6,420	1,800,000	280.35590000000 002		52,875		52,875		28,603							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411342		N/A	Equity/Index	BAR-	12/27/2024	10/10/2025	3,387	947,888	269.93		43,406		43,406		42,135							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410864		N/A	Equity/Index	BAR-	12/20/2024	09/26/2025	953	267,550	270.98		12,023		12,023		11,067							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407939		N/A	Equity/Index	BAR-	11/01/2024	06/09/2025	7,000	1,991,775	278.81		68,232		68,232		39,547							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407942		N/A	Equity/Index	BAR-	11/01/2024	06/26/2025	3,932	1,118,809	284.47000000000 003		27,224		27,224		13,907							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410863		N/A	Equity/Index	BAR-	12/20/2024	10/10/2025	1,431	401,747	270.91000000000 003		18,303		18,303		16,879							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402666		N/A	Equity/Index	BAR-	05/09/2024	02/21/2025	12,600	3,532,542	279.35000000000 002		99,035		99,035		39,313							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408070		N/A	Equity/Index	BAR-	11/05/2024	02/13/2025	560	160,241	284.83999999999 997		2,925		2,925		529							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411345		N/A	Equity/Index	BAR-	12/27/2024	10/03/2025	1,456	407,477	267.76		20,730		20,730		20,205							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410842		N/A	Equity/Index	BAR-	12/20/2024	10/21/2025	1,115	313,031	265.89		18,347		18,347		17,141							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408067		N/A	Equity/Index	BAR-	11/05/2024	02/19/2025	1,111	317,908	286.19		5,189		5,189		897							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408052		N/A	Equity/Index	BAR-	11/05/2024	01/07/2025	435	124,473	286.7		1,463		1,463		2							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2401664		N/A	Equity/Index	BAR-	03/28/2024	03/31/2025	4,203	1,200,000	285.51609999999 999		35,423		35,423		7,411							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2401566		N/A	Equity/Index	BAR-	03/22/2024	03/24/2025	7,040	2,000,000	284.10629999999 998		58,986		58,986		14,293							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BXIIMWM7-EUROPEAN - 1 YR TA2408061		N/A	Equity/Index	BAR-	11/05/2024	02/03/2025	4,070	1,164,612	286.20999999998		17,493		17,493		1,900							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405801		N/A	Equity/Index	BAR-	08/30/2024	03/03/2025	5,790	1,696,328	279.64999999998		85,249		85,249		18,845							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2406461		N/A	Equity/Index	BAR-	09/23/2024	01/30/2025	1,718	506,453	288.74		15,084		15,084		270							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409545		N/A	Equity/Index	BAR-	12/03/2024	09/11/2025	1,036	299,748	278.49		14,050		14,050		7,379							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410874		N/A	Equity/Index	BAR-	12/20/2024	11/18/2025	3,886	1,090,977	273.45999999998		44,761		44,761		41,192							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410851		N/A	Equity/Index	BAR-	12/20/2024	10/03/2025	1,096	307,697	268.86		15,504		15,504		14,363							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411596		N/A	Equity/Index	BAR-	12/31/2024	03/07/2025	3,520	983,498	278.27999999997		14,284		14,284		14,286							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400559		N/A	Equity/Index	BAR-	02/02/2024	02/03/2025	7,769	2,200,000	283.16430000000003		64,977		64,977		8,399							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408051		N/A	Equity/Index	BAR-	11/05/2024	01/06/2025	369	105,588	286.7		1,231		1,231		1							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400978		N/A	Equity/Index	BAR-	02/23/2024	02/25/2025	8,860	2,500,000	282.18029999999		73,773		73,773		18,002							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411442		N/A	Equity/Index	BAR-	12/30/2024	03/11/2025	1,294	361,655	279.95999999998		4,371		4,371		4,291							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410857		N/A	Equity/Index	BAR-	12/20/2024	10/14/2025	2,106	591,250	269.93		28,410		28,410		26,277							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410873		N/A	Equity/Index	BAR-	12/20/2024	11/14/2025	1,901	533,697	273.38		21,919		21,919		20,166							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407943		N/A	Equity/Index	BAR-	11/01/2024	06/27/2025	11,775	3,350,450	279.38		113,512		113,512		66,553							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402789		N/A	Equity/Index	BAR-	05/14/2024	05/09/2025	5,621	1,580,308	285.83		35,025		35,025		13,256							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410875		N/A	Equity/Index	BAR-	12/20/2024	11/24/2025	1,027	288,326	273.58		11,812		11,812		10,874							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409989		N/A	Equity/Index	BAR-	12/06/2024	08/04/2025	3,488	1,013,639	289.01		26,358		26,358		9,372							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408057		N/A	Equity/Index	BAR-	11/05/2024	02/12/2025	645	184,564	287.98		2,389		2,389		264							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409299		N/A	Equity/Index	BAR-	11/27/2024	09/29/2025	2,060	595,682	296.08999999997		9,782		9,782		3,629							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400558		N/A	Equity/Index	BAR-	02/02/2024	01/31/2025	5,297	1,500,000	283.16430000000003		44,135		44,135		5,226							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410844		N/A	Equity/Index	BAR-	12/20/2024	10/17/2025	2,421	679,685	265.94		39,682		39,682		37,058							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410849		N/A	Equity/Index	BAR-	12/20/2024	10/06/2025	1,097	307,978	268.82		15,577		15,577		14,435							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402292		N/A	Equity/Index	BAR-	04/29/2024	04/29/2025	5,049	1,400,000	277.27510000000001		41,093		41,093		29,037							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402548		N/A	Equity/Index	BAR-	05/03/2024	05/02/2025	20,847	5,800,000	278.22120000000001		170,189		170,189		110,402							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409298		N/A	Equity/Index	BAR-	11/27/2024	09/16/2025	5,906	1,707,813	295.91000000000003		27,536		27,536		9,927							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2401596		N/A	Equity/Index	BAR-	03/25/2024	03/25/2025	3,530	1,000,000	283.31110000000001		29,420		29,420		8,148							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2404840		N/A	Equity/Index	BAR-	07/29/2024	01/30/2025	2,470	705,222	284.10000000002		16,847		16,847		1,813							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407940		N/A	Equity/Index	BAR-	11/01/2024	06/12/2025	6,867	1,953,931	280.17		61,705		61,705		34,657							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405802		N/A	Equity/Index	BAR-	08/30/2024	03/03/2025	6,465	1,894,086	283.45		77,068		77,068		11,386							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402792		N/A	Equity/Index	BAR-	05/14/2024	05/07/2025	5,222	1,468,132	279.41000000003		47,026		47,026		25,011							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402667		N/A	Equity/Index	BAR-	05/09/2024	02/21/2025	9,000	2,523,245	280.23		66,955		66,955		24,345							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402241		N/A	Equity/Index	BAR-	04/26/2024	04/28/2025	7,240	2,000,000	276.245		58,848		58,848		45,777							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411343		N/A	Equity/Index	BAR-	12/27/2024	10/02/2025	692	193,663	269.64999999998		8,929		8,929		8,688							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410855		N/A	Equity/Index	BAR-	12/20/2024	11/10/2025	2,840	797,317	269.85000000002		39,107		39,107		36,271							.0003

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BXIIMWM7-EUROPEAN - 1 YR TA2401188		N/A	Equity/Index	BAR-	03/06/2024	01/31/2025	23,860	6,781,026	285.69		174,565		174,565		11,353							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400235		N/A	Equity/Index	BAR-	01/12/2024	01/14/2025	7,388	2,100,000	284.50349999999997		61,341		61,341		1,530							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409991		N/A	Equity/Index	BAR-	12/06/2024	08/01/2025	3,778	1,097,915	287.61		31,182		31,182		11,461							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410882		N/A	Equity/Index	BAR-	12/20/2024	09/22/2025	1,966	551,945	273.49		21,515		21,515		19,651							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411335		N/A	Equity/Index	BAR-	12/27/2024	09/19/2025	1,563	437,422	274.58999999997		15,043		15,043		14,555							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405806		N/A	Equity/Index	BAR-	08/30/2024	03/05/2025	6,010	1,760,782	283.29000000002		72,469		72,469		11,179							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400236		N/A	Equity/Index	BAR-	01/12/2024	01/15/2025	3,166	900,000	284.50349999997		26,322		1,012		741			(25,310)				.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410858		N/A	Equity/Index	BAR-	12/20/2024	10/10/2025	4,051	1,137,300	269.93		54,615		54,615		50,396							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2407156		N/A	Equity/Index	BAR-	10/11/2024	07/29/2025	5,178	1,504,799	285.51		53,813		53,813		18,868							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402791		N/A	Equity/Index	BAR-	05/14/2024	05/08/2025	2,536	712,980	285.04000000002		16,551		16,551		6,542							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410862		N/A	Equity/Index	BAR-	12/20/2024	11/07/2025	2,142	601,357	271.19		27,530		27,530		25,446							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2400696		N/A	Equity/Index	BAR-	02/09/2024	02/11/2025	3,542	1,000,000	282.31479999999		29,557		29,557		5,615							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402746		N/A	Equity/Index	BAR-	05/10/2024	05/09/2025	24,996	7,000,000	280.04730000001		205,366		205,366		113,089							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2408065		N/A	Equity/Index	BAR-	11/05/2024	01/09/2025	2,657	760,288	283.45		13,707		13,707		451							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2409513		N/A	Equity/Index	BAR-	12/02/2024	03/14/2025	1,200	348,372	281.95		11,654		11,654		3,058							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402669		N/A	Equity/Index	BAR-	05/09/2024	02/28/2025	37,000	10,373,339	281.3		260,154		260,154		90,551							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2410845		N/A	Equity/Index	BAR-	12/20/2024	10/17/2025	4,189	1,176,042	267.20999999998		64,705		64,705		60,254							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402904		N/A	Equity/Index	BAR-	05/17/2024	05/19/2025	7,088	2,000,000	282.16890000001		58,902		58,902		26,851							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2402747		N/A	Equity/Index	BAR-	05/10/2024	05/12/2025	4,642	1,300,000	280.04730000001		38,282		38,282		21,255							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2405488		N/A	Equity/Index	BAR-	08/21/2024	03/13/2025	2,846	832,588	284.45		31,778		31,778		4,820							.0003
BXIIMWM7-EUROPEAN - 1 YR TA2411336		N/A	Equity/Index	BAR-	12/27/2024	09/19/2025	1,246	348,706	274.14		12,324		12,324		11,930							.0003
BXIIMWM7-EUROPEAN - 2 YR TA2404376		N/A	Equity/Index	BAR-	07/12/2024	07/13/2026	10,605	3,000,000	282.8843		121,230		93,049		86,572			(28,181)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400238		N/A	Equity/Index	BAR-	01/12/2024	01/13/2026	11,258	3,200,000	284.30450000002		129,840		67,331		67,879			(62,509)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2302972		N/A	Equity/Index	BAR-	01/04/2023	01/03/2025	4,646	1,300,000	279.8159	52,424			144		2,623			(26,356)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2401665		N/A	Equity/Index	BAR-	03/28/2024	03/27/2026	10,507	3,000,000	285.51609999999		120,555		74,931		65,796			(45,624)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303233		N/A	Equity/Index	BAR-	02/01/2023	01/24/2025	14,816	4,257,225	285.13	185,889			5,930		5,886			(94,362)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304087		N/A	Equity/Index	BAR-	03/31/2023	04/01/2025	3,502	1,000,000	285.55290000002	40,544			5,012		6,288			(20,383)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304635		N/A	Equity/Index	BAR-	05/05/2023	05/06/2025	3,500	1,000,000	285.73500000001	40,791			7,004		8,278			(20,508)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303821		N/A	Equity/Index	BAR-	03/17/2023	03/17/2025	3,865	1,100,000	284.59120000001	44,727			4,614		6,806			(22,517)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305552		N/A	Equity/Index	BAR-	06/16/2023	06/18/2025	6,298	1,800,000	285.80380000002	72,400			16,708		18,989			(36,399)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309450		N/A	Equity/Index	BAR-	12/28/2023	06/13/2025	9,553	2,737,073	285.36	101,290			31,270		29,262			(70,021)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2307185		N/A	Equity/Index	BAR-	08/25/2023	08/25/2025	3,239	900,000	277.89920000001	35,932			11,664		23,479			(18,090)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400508		N/A	Equity/Index	BAR-	01/31/2024	01/16/2026	12,339	3,491,932	281.93		146,359		77,894		86,415			(68,465)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304160		N/A	Equity/Index	BAR-	04/06/2023	04/09/2025	2,790	800,000	286.73930000001	32,695			4,395		4,566			(16,415)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BXIIMWM7-EUROPEAN - 2 YR TA2307360		N/A	Equity/Index	BAR-	09/01/2023	08/29/2025	3,918	1,100,000	280.73050000000 001	44,008			14,608		23,319			(22,278)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400504		N/A	Equity/Index	BAR-	01/31/2024	12/19/2025	14,168	4,009,538	285.26		144,630		74,212		76,801			(70,417)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2410867		N/A	Equity/Index	BAR-	12/20/2024	04/16/2026	2,195	616,236	274.97000000000 003		26,257		25,817		24,348			(439)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2307356		N/A	Equity/Index	BAR-	08/31/2023	07/25/2025	7,747	2,179,103	285.95999999999 998	70,455			20,963		26,948			(37,426)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2307552		N/A	Equity/Index	BAR-	09/14/2023	09/12/2025	3,593	1,000,000	278.30239999999 998	39,920			13,986		26,133			(20,153)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2308482		N/A	Equity/Index	BAR-	11/03/2023	11/05/2025	2,210	600,000	271.44970000000 001	24,079			10,173		25,953			(12,089)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309448		N/A	Equity/Index	BAR-	12/28/2023	04/24/2025	6,088	1,744,300	285.20999999999 998	62,278			14,723		13,979			(47,556)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400239		N/A	Equity/Index	BAR-	01/12/2024	01/14/2026	3,166	900,000	284.30450000000 002		36,540		18,973		19,122			(17,567)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2307881		N/A	Equity/Index	BAR-	09/29/2023	09/29/2025	3,682	1,000,000	271.62549999999 999	39,917			14,880		41,482			(20,096)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309453		N/A	Equity/Index	BAR-	12/28/2023	06/13/2025	9,553	2,737,073	285.36	101,290			31,270		29,262			(70,021)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305145		N/A	Equity/Index	BAR-	06/01/2023	05/30/2025	7,021	2,000,000	284.85989999999 998	80,840			16,614		21,256			(40,810)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402749		N/A	Equity/Index	BAR-	05/10/2024	05/11/2026	13,569	3,800,000	280.04730000000 001		152,228		103,649		120,248			(48,579)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2401666		N/A	Equity/Index	BAR-	03/28/2024	03/30/2026	10,507	3,000,000	285.51609999999 999		120,768		75,252		66,076			(45,516)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305011		N/A	Equity/Index	BAR-	05/24/2023	05/23/2025	6,725	1,900,000	282.52800000000 002	76,870			14,994		25,208			(38,646)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309449		N/A	Equity/Index	BAR-	12/28/2023	05/19/2025	5,144	1,473,831	283.98	56,821			15,589		16,078			(41,232)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306769		N/A	Equity/Index	BAR-	08/04/2023	08/05/2025	2,475	700,000	282.78829999999 999	28,079			8,331		11,802			(14,117)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304158		N/A	Equity/Index	BAR-	04/06/2023	04/07/2025	3,487	1,000,000	286.73930000000 001	40,819			5,390		5,586			(20,550)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402243		N/A	Equity/Index	BAR-	04/26/2024	04/28/2026	5,068	1,400,000	276.245		55,943		37,039		53,558			(18,904)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309180		N/A	Equity/Index	BAR-	12/12/2023	12/12/2025	3,939	1,100,000	279.40839999999 997	44,057			20,850		30,597			(22,119)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2308480		N/A	Equity/Index	BAR-	11/03/2023	11/04/2025	2,210	600,000	271.44970000000 001	24,065			10,148		25,932			(12,099)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2307362		N/A	Equity/Index	BAR-	09/01/2023	09/02/2025	3,562	1,000,000	280.73050000000 001	40,102			13,459		21,384			(20,189)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306768		N/A	Equity/Index	BAR-	08/04/2023	08/04/2025	2,829	800,000	282.78829999999 999	32,072			9,485		13,449			(16,146)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305138		N/A	Equity/Index	BAR-	06/01/2023	05/02/2025	12,611	3,592,368	286.04000000000 002	136,105			23,628		27,858			(71,470)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306405		N/A	Equity/Index	BAR-	07/19/2023	03/21/2025	13,602	3,921,833	283.33999999999 997	177,473			23,022		30,307			(106,659)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304954		N/A	Equity/Index	BAR-	05/19/2023	05/21/2025	2,817	800,000	283.98419999999 999	32,434			6,229		8,950			(16,284)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304495		N/A	Equity/Index	BAR-	04/28/2023	04/29/2025	3,144	900,000	286.21600000000 001	36,584			5,930		6,642			(18,393)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402844		N/A	Equity/Index	BAR-	05/15/2024	05/01/2026	8,440	2,389,215	277.27		117,977		80,138		85,062			(37,839)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400888		N/A	Equity/Index	BAR-	02/16/2024	02/18/2026	10,666	3,000,000	281.2706		120,849		68,559		81,092			(52,290)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306247		N/A	Equity/Index	BAR-	07/14/2023	07/14/2025	6,984	2,000,000	286.35019999999 997	80,396			21,454		22,430			(40,474)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2401568		N/A	Equity/Index	BAR-	03/22/2024	03/24/2026	4,224	1,200,000	284.10629999999 998		48,347		29,685		28,558			(18,661)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402906		N/A	Equity/Index	BAR-	05/17/2024	05/18/2026	7,088	2,000,000	282.16890000000 001		80,192		55,373		56,756			(24,819)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303789		N/A	Equity/Index	BAR-	03/15/2023	02/14/2025	13,970	3,957,301	282.12	165,553			10,406		24,569			(86,561)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2403827		N/A	Equity/Index	BAR-	06/21/2024	06/23/2026	6,051	1,700,000	280.92849999999 999		68,427		50,568		53,388			(17,859)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2401567		N/A	Equity/Index	BAR-	03/22/2024	03/23/2026	12,319	3,500,000	284.10629999999 998		140,931		86,458		83,184			(54,473)				.0003

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BXIIMWM7-EUROPEAN - 2 YR TA2402748		N/A	Equity/Index	BAR-	05/10/2024	05/08/2026	5,356	1,500,000	280.04730000000 001		59,987		40,764		47,331			(19,222)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2404377		N/A	Equity/Index	BAR-	07/12/2024	07/14/2026	3,889	1,100,000	282.8843		44,476		34,151		31,773			(10,325)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305663		N/A	Equity/Index	BAR-	06/22/2023	06/20/2025	5,275	1,500,000	284.33420000000 001	60,179			14,111		18,625			(30,380)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400664		N/A	Equity/Index	BAR-	02/08/2024	02/06/2026	3,544	1,000,000	282.39839999999 998		40,068		22,162		24,858			(17,906)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309454		N/A	Equity/Index	BAR-	12/28/2023	06/20/2025	7,622	2,183,814	285.29000000000 002	81,526			25,905		24,316			(55,620)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402750		N/A	Equity/Index	BAR-	05/10/2024	05/12/2026	8,927	2,500,000	280.04730000000 001		100,205		68,272		79,184			(31,933)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2401226		N/A	Equity/Index	BAR-	03/08/2024	03/09/2026	10,508	2,996,035	285.74		118,131		70,196		63,266			(47,935)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305938		N/A	Equity/Index	BAR-	06/30/2023	06/30/2025	3,161	900,000	284.74059999999 997	36,048			8,937		11,184			(18,173)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304748		N/A	Equity/Index	BAR-	05/12/2023	05/13/2025	3,086	880,000	285.1395	35,915			6,512		8,215			(18,056)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306771		N/A	Equity/Index	BAR-	08/04/2023	08/06/2025	2,829	800,000	282.78829999999 999	32,110			9,558		13,526			(16,121)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304747		N/A	Equity/Index	BAR-	05/12/2023	05/12/2025	2,806	800,000	285.1395	32,630			5,880		7,422			(16,427)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2401667		N/A	Equity/Index	BAR-	03/28/2024	03/31/2026	4,203	1,200,000	285.51609999999 999		48,336		30,144		26,467			(18,192)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2401597		N/A	Equity/Index	BAR-	03/25/2024	03/25/2026	5,648	1,600,000	283.31110000000 001		64,397		39,629		39,987			(24,768)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305550		N/A	Equity/Index	BAR-	06/16/2023	06/16/2025	4,199	1,200,000	285.80380000000 002	48,210			11,023		12,536			(24,304)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304156		N/A	Equity/Index	BAR-	04/06/2023	04/04/2025	10,462	3,000,000	286.73930000000 001	122,232			15,701		16,209			(61,791)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2403300		N/A	Equity/Index	BAR-	06/06/2024	06/05/2026	7,473	2,100,000	281.00790000000 001		84,225		60,409		64,602			(23,815)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400699		N/A	Equity/Index	BAR-	02/09/2024	02/11/2026	5,313	1,500,000	282.31479999999 999		60,657		33,782		37,708			(26,875)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305187		N/A	Equity/Index	BAR-	06/02/2023	06/02/2025	3,512	1,000,000	284.76760000000 002	40,408			8,448		10,905			(20,343)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400561		N/A	Equity/Index	BAR-	02/02/2024	02/03/2026	8,476	2,400,000	283.16430000000 003		97,229		53,155		56,586			(44,073)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400503		N/A	Equity/Index	BAR-	01/31/2024	01/02/2026	19,012	5,380,388	284.17		204,793		107,078		113,444			(97,716)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2307315		N/A	Equity/Index	BAR-	08/30/2023	08/29/2025	8,189	2,300,000	280.87939999999 998	92,060			30,349		48,195			(46,283)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305143		N/A	Equity/Index	BAR-	06/01/2023	04/17/2025	16,548	4,713,862	284.73	186,187			28,938		38,570			(99,918)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305188		N/A	Equity/Index	BAR-	06/02/2023	06/04/2025	3,863	1,100,000	284.76760000000 002	44,502			9,401		12,117			(22,342)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2403825		N/A	Equity/Index	BAR-	06/21/2024	06/18/2026	8,899	2,500,000	280.92849999999 999		100,335		73,968		78,155			(26,367)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303200		N/A	Equity/Index	BAR-	01/27/2023	01/27/2025	5,610	1,600,000	285.21100000000 001	64,752			2,316		2,587			(32,599)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2403292		N/A	Equity/Index	BAR-	06/05/2024	05/26/2026	13,246	3,720,707	279.88		154,287		109,591		119,981			(44,696)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400562		N/A	Equity/Index	BAR-	02/02/2024	02/04/2026	3,885	1,100,000	283.16430000000 003		44,590		24,405		25,973			(20,185)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2411221		N/A	Equity/Index	BAR-	12/26/2024	04/21/2026	2,790	783,441	275.16000000000 003		33,084		32,945		30,779			(139)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400506		N/A	Equity/Index	BAR-	01/31/2024	01/06/2026	9,590	2,713,966	282.52999999999 997		110,470		58,060		63,812			(52,411)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400509		N/A	Equity/Index	BAR-	01/31/2024	01/30/2026	11,440	3,237,515	284.51		123,881		67,046		69,985			(56,836)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303822		N/A	Equity/Index	BAR-	03/17/2023	03/19/2025	9,839	2,800,000	284.59120000000 001	113,985			12,040		17,743			(57,227)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303234		N/A	Equity/Index	BAR-	02/01/2023	01/31/2025	8,961	2,574,851	285.64999999999 998	110,720			4,563		4,404			(55,664)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2307880		N/A	Equity/Index	BAR-	09/29/2023	10/01/2025	2,209	600,000	271.62549999999 999	23,978			8,979		24,934			(12,038)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309452		N/A	Equity/Index	BAR-	12/28/2023	06/20/2025	7,622	2,183,814	285.29000000000 002	81,526			25,905		24,316			(55,620)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BXIIMWM7-EUROPEAN - 2 YR TA2304637		N/A	Equity/Index	BAR-	05/05/2023	05/07/2025	3,500	1,000,000	285.73500000000 001	40,815			7,054		8,336			(20,492)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402485		N/A	Equity/Index	BAR-	05/02/2024	04/02/2026	15,424	4,273,165	281.7		138,469		90,721		120,398			(47,748)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402242		N/A	Equity/Index	BAR-	04/26/2024	04/27/2026	13,032	3,600,000	276.245		143,773		95,124		137,616			(48,650)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305142		N/A	Equity/Index	BAR-	06/01/2023	04/25/2025	14,652	4,173,767	285.04000000000 002	163,717			27,049		34,887			(86,841)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304157		N/A	Equity/Index	BAR-	04/06/2023	04/08/2025	3,139	900,000	286.73930000000 001	36,760			4,898		5,082			(18,481)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402905		N/A	Equity/Index	BAR-	05/17/2024	05/15/2026	6,379	1,800,000	282.16890000000 001		72,049		49,658		50,919			(22,391)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303197		N/A	Equity/Index	BAR-	01/27/2023	01/28/2025	4,207	1,200,000	285.21100000000 001	48,593			1,802		2,046			(24,430)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303288		N/A	Equity/Index	BAR-	02/03/2023	02/04/2025	4,193	1,200,000	284.57432799999 998	51,643			2,412		3,294			(25,963)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304492		N/A	Equity/Index	BAR-	04/28/2023	04/30/2025	3,494	1,000,000	286.21600000000 001	40,674			6,640		7,438			(20,421)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400979		N/A	Equity/Index	BAR-	02/23/2024	02/24/2026	8,860	2,500,000	282.18029999999 999		100,593		57,896		64,451			(42,697)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400505		N/A	Equity/Index	BAR-	01/31/2024	12/26/2025	10,135	2,868,201	285.88		101,397		52,527		53,436			(48,869)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402845		N/A	Equity/Index	BAR-	05/15/2024	05/08/2026	10,725	3,036,058	279.98		136,167		92,918		95,087			(43,249)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305934		N/A	Equity/Index	BAR-	06/30/2023	07/01/2025	2,810	800,000	284.74059999999 997	32,062			7,982		9,982			(16,141)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306008		N/A	Equity/Index	BAR-	07/07/2023	07/09/2025	4,975	1,400,000	281.42110000000 002	56,032			14,527		24,607			(28,131)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400698		N/A	Equity/Index	BAR-	02/09/2024	02/10/2026	5,667	1,600,000	282.31479999999 999		64,662		35,973		40,168			(28,690)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400237		N/A	Equity/Index	BAR-	01/12/2024	01/12/2026	3,518	1,000,000	284.30450000000 002		40,551		21,002		21,177			(19,549)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303790		N/A	Equity/Index	BAR-	03/15/2023	02/07/2025	15,304	4,335,186	284.42	164,931			8,806		13,747			(87,107)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305297		N/A	Equity/Index	BAR-	06/08/2023	06/06/2025	9,131	2,600,000	284.73289999999 997	104,762			22,542		29,034			(52,887)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402590		N/A	Equity/Index	BAR-	05/07/2024	04/06/2026	9,651	2,696,573	281.14999999999 998		98,882		65,259		77,935			(33,623)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306007		N/A	Equity/Index	BAR-	07/07/2023	07/08/2025	3,198	900,000	281.42110000000 002	36,000			9,297		15,771			(18,099)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304086		N/A	Equity/Index	BAR-	03/31/2023	03/31/2025	2,802	800,000	285.55290000000 002	32,416			3,968		4,977			(16,319)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2404122		N/A	Equity/Index	BAR-	07/05/2024	07/06/2026	13,498	3,780,000	280.03730000000 002		152,198		115,352		125,715			(36,846)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309451		N/A	Equity/Index	BAR-	12/28/2023	05/23/2025	6,510	1,865,209	282.45	77,119			21,599		24,470			(55,519)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309371		N/A	Equity/Index	BAR-	12/22/2023	12/22/2025	4,206	1,200,000	285.36	48,604			23,766		22,802			(24,503)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306773		N/A	Equity/Index	BAR-	08/04/2023	08/01/2025	10,609	3,000,000	282.78829999999 999	120,054			35,154		49,995			(60,690)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402486		N/A	Equity/Index	BAR-	05/02/2024	04/13/2026	9,419	2,609,501	277.52999999999 997		101,160		66,820		92,318			(34,340)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402550		N/A	Equity/Index	BAR-	05/03/2024	05/04/2026	8,626	2,400,000	278.22120000000 001		96,209		64,580		83,207			(31,628)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304750		N/A	Equity/Index	BAR-	05/12/2023	05/14/2025	3,507	1,000,000	285.1395	40,837			7,450		9,394			(20,503)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309455		N/A	Equity/Index	BAR-	12/28/2023	06/27/2025	13,573	3,888,861	284.77	149,318			48,763		47,051			(100,555)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2403826		N/A	Equity/Index	BAR-	06/21/2024	06/22/2026	9,611	2,700,000	280.92849999999 999		108,616		80,229		84,716			(28,386)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400887		N/A	Equity/Index	BAR-	02/16/2024	02/17/2026	7,111	2,000,000	281.2706		80,520		45,632		53,995			(34,888)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402591		N/A	Equity/Index	BAR-	05/07/2024	04/08/2026	5,718	1,597,659	280.87		59,331		39,214		46,969			(20,116)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2308483		N/A	Equity/Index	BAR-	11/03/2023	11/03/2025	2,947	800,000	271.44970000000 001	32,068			13,498		34,548			(16,144)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2403722		N/A	Equity/Index	BAR-	06/18/2024	06/18/2026	3,779	1,060,000	280.47710000000 001		42,595		31,229		33,935			(11,366)				.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BXIIMWM7-EUROPEAN - 2 YR TA2305553		N/A	Equity/Index	BAR-	06/16/2023	06/17/2025	5,248	1,500,000	285.80380000000 002	60,297			13,851		15,747			(30,356)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2306438		N/A	Equity/Index	BAR-	07/20/2023	07/18/2025	3,840	1,100,000	286.43400000000 003	44,040			12,027		12,440			(22,232)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303286		N/A	Equity/Index	BAR-	02/03/2023	02/05/2025	4,892	1,400,000	284.57432799999 998	60,284			2,894		3,974			(30,266)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400980		N/A	Equity/Index	BAR-	02/23/2024	02/25/2026	5,670	1,600,000	282.18029999999 999		64,416		37,112		41,301			(27,304)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303201		N/A	Equity/Index	BAR-	01/27/2023	01/29/2025	3,857	1,100,000	285.21100000000 001	44,570			1,712		1,972			(22,377)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304719		N/A	Equity/Index	BAR-	05/11/2023	05/09/2025	4,546	1,300,000	285.96440000000 001	53,043			9,365		10,675			(26,777)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2411222		N/A	Equity/Index	BAR-	12/26/2024	04/20/2026	3,977	1,116,754	275.16000000000 003		47,119		46,921		43,841			(198)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309372		N/A	Equity/Index	BAR-	12/22/2023	12/23/2025	9,814	2,800,000	285.36	113,478			55,569		53,303			(57,129)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2304955		N/A	Equity/Index	BAR-	05/19/2023	05/20/2025	5,282	1,500,000	283.98419999999 999	60,777			11,604		16,693			(30,555)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309447		N/A	Equity/Index	BAR-	12/28/2023	05/16/2025	16,075	4,605,721	284.63	172,075			46,460		45,910			(125,615)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400697		N/A	Equity/Index	BAR-	02/09/2024	02/09/2026	5,667	1,600,000	282.31479999999 999		64,626		35,913		40,114			(28,713)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402551		N/A	Equity/Index	BAR-	05/03/2024	05/05/2026	7,189	2,000,000	278.22120000000 001		80,220		53,884		69,398			(26,336)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2307186		N/A	Equity/Index	BAR-	08/25/2023	08/27/2025	2,879	800,000	277.89920000000 001	31,977			10,440		20,944			(16,054)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402487		N/A	Equity/Index	BAR-	05/02/2024	04/17/2026	19,144	5,303,778	274.95		228,084		151,093		213,424			(76,990)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2308980		N/A	Equity/Index	BAR-	12/01/2023	11/21/2025	13,636	3,790,573	274.10000000000 002	176,049			79,554		140,530			(89,866)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305937		N/A	Equity/Index	BAR-	06/30/2023	07/02/2025	2,810	800,000	284.74059999999 997	32,080			8,020		10,023			(16,128)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2402907		N/A	Equity/Index	BAR-	05/17/2024	05/19/2026	6,379	1,800,000	282.16890000000 001		72,214		49,895		51,133			(22,319)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2309446		N/A	Equity/Index	BAR-	12/28/2023	04/11/2025	12,762	3,656,498	285.75	125,780			27,049		24,370			(98,730)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2303231		N/A	Equity/Index	BAR-	02/01/2023	01/17/2025	15,802	4,540,542	284.08999999999 997	205,235			4,599		5,564			(105,204)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2400507		N/A	Equity/Index	BAR-	01/31/2024	01/09/2026	14,347	4,060,195	283.51		159,365		84,078		90,278			(75,287)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2305315		N/A	Equity/Index	BAR-	06/09/2023	06/11/2025	3,517	1,000,000	284.37259999999 998	40,350			8,911		11,885			(20,258)				.0003
BXIIMWM7-EUROPEAN - 2 YR TA2401225		N/A	Equity/Index	BAR-	03/08/2024	03/06/2026	19,745	5,629,683	285.14		226,712		134,336		122,628			(92,376)				.0003
MSCI EAFE - CAPPED TA2409210		N/A	Equity/Index	BMO-	11/26/2024	10/28/2025	26	59,145	2368.9499999999 998		1,695		1,695		1,279							.0003
MSCI EAFE - CAPPED TA2411023		N/A	Equity/Index	BMO-	12/23/2024	12/05/2025	19	42,621	2355.89		976		976		1,032							.0003
MSCI EAFE - CAPPED TA2408707		N/A	Equity/Index	BMO-	11/19/2024	10/29/2025	45	102,224	2360.5500000000 002		3,012		3,012		2,291							.0003
MSCI EAFE - CAPPED TA2411020		N/A	Equity/Index	BMO-	12/23/2024	12/19/2025	61	136,835	2235.7800000000 002		4,855		4,855		4,552							.0003
MSCI EAFE - CAPPED TA2411582		N/A	Equity/Index	BMO-	12/31/2024	12/11/2025	12	27,150	2336.13		556		556		459							.0003
MSCI EAFE - CAPPED TA2410134		N/A	Equity/Index	BMO-	12/10/2024	12/05/2025	38	89,133	2358.2600000000 002		2,973		2,973		1,970							.0003
MSCI EAFE - CAPPED TA2410135		N/A	Equity/Index	BMO-	12/10/2024	12/05/2025	37	86,787	2354.96		2,913		2,913		1,940							.0003
MSCI EAFE - CAPPED TA2409534		N/A	Equity/Index	BMO-	12/03/2024	11/19/2025	57	130,775	2283.12		5,213		5,213		4,029							.0003
MSCI EAFE - CAPPED TA2410136		N/A	Equity/Index	BMO-	12/10/2024	11/28/2025	41	96,170	2315.77		3,636		3,636		2,553							.0003
MSCI EAFE - CAPPED TA2411022		N/A	Equity/Index	BMO-	12/23/2024	12/09/2025	20	44,864	2361.79		1,024		1,024		1,089							.0003
MSCI EAFE - CAPPED TA2410271		N/A	Equity/Index	BMO-	12/12/2024	12/10/2025	19	44,145	2334.9299999999 998		2,164		2,164		1,457							.0003
MSCI EAFE - CAPPED TA2410806		N/A	Equity/Index	BMO-	12/20/2024	11/18/2025	46	101,840	2276.84		3,463		3,463		3,563							.0003

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MSCI EAFE - CAPPED TA2411580		N/A	Equity/Index	BMO-	12/31/2024	12/12/2025	12	27,150	2337.98		978		978		952							.0003
MSCI EAFE - CAPPED TA2410137		N/A	Equity/Index	BMO-	12/10/2024	11/25/2025	38	89,133	2293.5500000000002		3,483		3,483		2,526							.0003
MSCI EAFE - CAPPED TA2410138		N/A	Equity/Index	BMO-	12/10/2024	11/26/2025	41	96,170	2285.0300000000002		3,583		3,583		2,646							.0003
MSCI EAFE - CAPPED TA2409209		N/A	Equity/Index	BMO-	11/26/2024	10/16/2025	44	100,091	2401.73		2,539		2,539		1,828							.0003
MSCI EAFE - CAPPED TA2411138		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	21	47,179	2247.61		2,316		2,316		2,147							.0003
MSCI EAFE - CAPPED TA2409211		N/A	Equity/Index	BMO-	11/26/2024	11/14/2025	18	40,946	2275.34		1,504		1,504		1,301							.0003
MSCI EAFE - CAPPED TA2411136		N/A	Equity/Index	RBC-	12/24/2024	12/23/2025	45	101,097	2243.19		3,839		3,839		3,620							.0003
MSCI EAFE - CAPPED TA2411581		N/A	Equity/Index	BMO-	12/31/2024	12/11/2025	15	33,938	2336.13		942		942		846							.0003
MSCI EAFE - CAPPED TA2409212		N/A	Equity/Index	BMO-	11/26/2024	11/05/2025	17	38,672	2350.3000000000002		1,179		1,179		913							.0003
MSCI EAFE - CAPPED TA2410272		N/A	Equity/Index	BMO-	12/12/2024	12/04/2025	11	25,558	2345.2600000000002		1,215		1,215		803							.0003
MSCI EAFE - CAPPED TA2408886		N/A	Equity/Index	RBC-	11/21/2024	11/13/2025	81	184,818	2276.84		6,603		6,603		5,536							.0003
MSCI EAFE - CAPPED TA2411578		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	12	27,150	2275.1999999999998		937		937		821							.0003
MSCI EAFE - CAPPED TA2409208		N/A	Equity/Index	BMO-	11/26/2024	11/20/2025	60	136,488	2273.08		5,194		5,194		4,491							.0003
MSCI EAFE - CAPPED TA2411583		N/A	Equity/Index	BMO-	12/31/2024	12/16/2025	19	42,988	2316.0500000000002		1,292		1,292		1,148							.0003
MSCI EAFE - CAPPED TA2410805		N/A	Equity/Index	BMO-	12/20/2024	12/05/2025	16	35,423	2354.96		865		865		839							.0003
MSCI EAFE - CAPPED TA2411024		N/A	Equity/Index	BMO-	12/23/2024	10/15/2025	21	47,107	2410.7600000000002		731		731		836							.0003
MSCI EAFE - CAPPED TA2411577		N/A	Equity/Index	BMO-	12/31/2024	12/30/2025	35	79,188	2259.6		2,855		2,855		2,495							.0003
MSCI EAFE - CAPPED TA2411416		N/A	Equity/Index	BMO-	12/30/2024	12/26/2025	20	45,294	2253.0500000000002		2,213		2,213		2,021							.0003
MSCI EAFE - CAPPED TA2411137		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	41	92,111	2235.7800000000002		4,649		4,649		4,325							.0003
MSCI EAFE - CAPPED TA2410273		N/A	Equity/Index	BMO-	12/12/2024	11/11/2025	13	30,205	2331.9		1,138		1,138		753							.0003
MSCI EAFE - CAPPED TA2410274		N/A	Equity/Index	BMO-	12/12/2024	11/11/2025	13	30,205	2331.9		1,138		1,138		753							.0003
MSCI EAFE - CAPPED TA2407998		N/A	Equity/Index	BMO-	11/04/2024	10/21/2025	50	117,210	2391.6799999999998		3,909		3,909		2,201							.0003
MSCI EAFE - CAPPED TA2408154		N/A	Equity/Index	RBC-	11/05/2024	11/04/2025	39	92,130	2343.2399999999998		3,530		3,530		2,270							.0003
MSCI EAFE - CAPPED TA2408708		N/A	Equity/Index	BMO-	11/19/2024	10/31/2025	48	109,039	2335.37		3,650		3,650		2,948							.0003
MSCI EAFE - CAPPED TA2411415		N/A	Equity/Index	BMO-	12/30/2024	12/24/2025	111	251,382	2246.7600000000002		9,377		9,377		8,118							.0003
MSCI EAFE - CAPPED TA2408200		N/A	Equity/Index	BMO-	11/07/2024	10/30/2025	62	145,955	2353.7800000000002		4,972		4,972		3,247							.0003
MSCI EAFE - CAPPED TA2411579		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	12	27,150	2275.1999999999998		1,229		1,229		1,141							.0003
MSCI EAFE - CAPPED TA2410804		N/A	Equity/Index	BMO-	12/20/2024	12/17/2025	37	81,915	2310.06		2,352		2,352		2,278							.0003
MSCI EAFE - CAPPED TA2411021		N/A	Equity/Index	BMO-	12/23/2024	12/16/2025	21	47,107	2316.0500000000002		1,320		1,320		1,341							.0003
MSCI EAFE - CAPPED TA2410803		N/A	Equity/Index	BMO-	12/20/2024	12/16/2025	50	110,696	2316.0500000000002		3,119		3,119		3,021							.0003
MSUMSGE INDEX 1 YR TA2408175		N/A	Equity/Index	MS-	11/07/2024	10/29/2025	1,636	299,306	182.47		8,160		8,160		5,275							.0003
MSUMSGE INDEX 1 YR TA2402855		N/A	Equity/Index	MS-	05/16/2024	04/30/2025	1,717	307,549	173.64		11,705		11,705		9,763							.0003
MSUMSGE INDEX 1 YR TA2408178		N/A	Equity/Index	MS-	11/07/2024	10/27/2025	1,196	218,808	181.56		6,340		6,340		4,142							.0003
MSUMSGE INDEX 1 YR TA2403988		N/A	Equity/Index	MS-	06/28/2024	06/27/2025	3,308	600,000	181.37		15,780		15,780		9,334							.0003

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MSUMSGE INDEX 1 YR TA2402887		N/A	Equity/Index	MS-	05/17/2024	05/19/2025	3,364	600,000	178.36		15,840		15,840		11,951							.0003
MSUMSGE INDEX 1 YR TA2410626		N/A	Equity/Index	MS-	12/17/2024	12/01/2025	3,175	583,756	182.11		17,266		17,266		10,960							.0003
MSUMSGE INDEX 1 YR TA2401657		N/A	Equity/Index	MS-	03/28/2024	03/24/2025	1,400	252,448	180.75		6,405		6,405		2,836							.0003
MSUMSGE INDEX 1 YR TA2401094		N/A	Equity/Index	MS-	02/29/2024	02/18/2025	1,445	257,904	176.5		7,780		7,780		4,657							.0003
MSUMSGE INDEX 1 YR TA2404727		N/A	Equity/Index	MS-	07/25/2024	07/23/2025	1,730	309,168	172.76		12,216		12,216		11,339							.0003
MSUMSGE INDEX 1 YR TA2410037		N/A	Equity/Index	MS-	12/09/2024	11/14/2025	1,509	276,947	179.07		9,876		9,876		6,538							.0003
MSUMSGE INDEX 1 YR TA2403923		N/A	Equity/Index	MS-	06/27/2024	06/24/2025	4,734	862,251	180.12		26,065		26,065		15,079							.0003
MSUMSGE INDEX 1 YR TA2403764		N/A	Equity/Index	MS-	06/21/2024	06/20/2025	2,293	415,216	181.76		10,410		10,410		6,069							.0003
MSUMSGE INDEX 1 YR TA2409460		N/A	Equity/Index	MS-	12/02/2024	11/18/2025	10,000	1,826,900	179.07		61,730		61,730		43,374							.0003
MSUMSGE INDEX 1 YR TA2404520		N/A	Equity/Index	MS-	07/18/2024	07/17/2025	2,877	526,491	183.17		13,732		13,732		7,027							.0003
MSUMSGE INDEX 1 YR TA2400927		N/A	Equity/Index	MS-	02/22/2024	02/05/2025	1,883	335,362	180.66		7,229		7,229		2,232							.0003
MSUMSGE INDEX 1 YR TA2405829		N/A	Equity/Index	MS-	08/30/2024	08/26/2025	2,600	465,764	179.51		12,020		12,020		9,897							.0003
MSUMSGE INDEX 1 YR TA2402179		N/A	Equity/Index	MS-	04/25/2024	02/07/2025	4,000	692,400	179.18		10,156		10,156		7,104							.0003
MSUMSGE INDEX 1 YR TA2404129		N/A	Equity/Index	MS-	07/05/2024	07/07/2025	1,616	300,000	185.62		7,920		7,920		2,873							.0003
MSUMSGE INDEX 1 YR TA2400181		N/A	Equity/Index	MS-	01/11/2024	01/09/2025	1,800	312,876	172.21		9,259		9,259		10,720							.0003
MSUMSGE INDEX 1 YR TA2400402		N/A	Equity/Index	MS-	01/25/2024	01/23/2025	1,675	296,040	174.74		9,006		9,006		6,431							.0003
MSUMSGE INDEX 1 YR TA2408565		N/A	Equity/Index	MS-	11/14/2024	10/22/2025	708	129,408	182.89		3,349		3,349		2,179							.0003
MSUMSGE INDEX 1 YR TA2403627		N/A	Equity/Index	MS-	06/14/2024	06/13/2025	3,302	600,000	181.72		15,780		15,780		8,644							.0003
MSUMSGE INDEX 1 YR TA2404475		N/A	Equity/Index	MS-	07/16/2024	07/11/2025	3,510	651,245	185.12		17,248		17,248		6,778							.0003
MSUMSGE INDEX 1 YR TA2403009		N/A	Equity/Index	MS-	05/22/2024	05/09/2025	2,241	401,273	175.3		13,632		13,632		10,917							.0003
MSUMSGE INDEX 1 YR TA2407784		N/A	Equity/Index	MS-	10/30/2024	11/17/2025	976	178,081	170.73		9,901		8,294		7,646		(1,607)					.0003
MSUMSGE INDEX 1 YR TA2407086		N/A	Equity/Index	MS-	10/09/2024	10/02/2025	1,426	258,762	179.99		7,586		7,586		5,470							.0003
MSUMSGE INDEX 1 YR TA2402174		N/A	Equity/Index	MS-	04/25/2024	04/17/2025	3,000	519,300	171.67		15,096		15,096		20,554							.0003
MSUMSGE INDEX 1 YR TA2403010		N/A	Equity/Index	MS-	05/22/2024	05/15/2025	1,682	301,179	178.44		8,249		8,249		5,887							.0003
MSUMSGE INDEX 1 YR TA2403230		N/A	Equity/Index	MS-	06/03/2024	05/28/2025	3,815	674,530	178.33		15,809		15,809		13,875							.0003
MSUMSGE INDEX 1 YR TA2400288		N/A	Equity/Index	MS-	01/18/2024	01/10/2025	3,112	539,839	173.73		13,898		13,898		14,019							.0003
MSUMSGE INDEX 1 YR TA2407779		N/A	Equity/Index	MS-	10/30/2024	10/08/2025	3,389	618,357	181.21		17,674		17,674		11,801							.0003
MSUMSGE INDEX 1 YR TA2408883		N/A	Equity/Index	MS-	11/21/2024	11/04/2025	6,044	1,089,008	178.98		31,066		31,066		26,062							.0003
MSUMSGE INDEX 1 YR TA2400067		N/A	Equity/Index	MS-	01/05/2024	01/03/2025	3,354	571,186	170.64		14,660		14,660		25,519							.0003
MSUMSGE INDEX 1 YR TA2403223		N/A	Equity/Index	MS-	06/03/2024	05/05/2025	2,157	381,379	171.58		14,314		14,314		15,007							.0003
MSUMSGE INDEX 1 YR TA2405348		N/A	Equity/Index	MS-	08/16/2024	08/12/2025	4,120	735,914	175.47		24,189		24,189		21,904							.0003
MSUMSGE INDEX 1 YR TA2400691		N/A	Equity/Index	MS-	02/09/2024	02/06/2025	1,607	286,319	176.46		8,512		8,512		4,897							.0003
MSUMSGE INDEX 1 YR TA2404174		N/A	Equity/Index	MS-	07/08/2024	06/20/2025	2,694	500,060	181.33		17,430		17,430		7,446							.0003
MSUMSGE INDEX 1 YR TA2401194		N/A	Equity/Index	MS-	03/07/2024	03/03/2025	2,564	459,418	169.86		22,291		22,291		20,501							.0003

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MSUMSGE INDEX 1 YR TA2404334		N/A	Equity/Index	MS-	07/12/2024	07/11/2025	4,326	800,000	184.92		21,104		21,104		8,547							.0003
MSUMSGE INDEX 1 YR TA2407106		N/A	Equity/Index	MS-	10/10/2024	08/25/2025	1,647	299,178	180.11		8,599		8,599		5,921							.0003
MSUMSGE INDEX 1 YR TA2402519		N/A	Equity/Index	MS-	05/03/2024	04/17/2025	1,800	313,434	173.59		8,507		8,507		10,166							.0003
MSUMSGE INDEX 1 YR TA2408157		N/A	Equity/Index	MS-	11/06/2024	10/21/2025	893	163,008	182.96		4,146		4,146		2,724							.0003
MSUMSGE INDEX 1 YR TA2409283		N/A	Equity/Index	MS-	11/27/2024	11/07/2025	2,528	457,416	183.43		9,955		9,955		7,632							.0003
MSUMSGE INDEX 1 YR TA2401347		N/A	Equity/Index	MS-	03/18/2024	02/26/2025	4,453	797,577	177.3		23,632		23,632		13,256							.0003
MSUMSGE INDEX 1 YR TA2406356		N/A	Equity/Index	MS-	09/19/2024	09/09/2025	6,287	1,134,363	176.39		39,633		39,633		31,665							.0003
MSUMSGE INDEX 1 YR TA2403924		N/A	Equity/Index	MS-	06/27/2024	06/25/2025	2,750	500,885	181.43		13,846		13,846		7,638							.0003
MSUMSGE INDEX 1 YR TA2410990		N/A	Equity/Index	MS-	12/23/2024	12/04/2025	3,626	650,287	184.51		11,505		11,505		10,394							.0003
MSUMSGE INDEX 1 YR TA2407503		N/A	Equity/Index	MS-	10/23/2024	10/15/2025	7,175	1,299,967	182.25		31,714		31,714		23,084							.0003
MSUMSGE INDEX 1 YR TA2406568		N/A	Equity/Index	MS-	09/25/2024	09/19/2025	807	145,889	168.7		8,370		8,370		7,213							.0003
MSUMSGE INDEX 1 YR TA2410270		N/A	Equity/Index	MS-	12/12/2024	11/25/2025	8,996	1,658,233	181.33		53,562		53,562		32,930							.0003
MSUMSGE INDEX 1 YR TA2400424		N/A	Equity/Index	MS-	01/26/2024	01/17/2025	800	140,504	172.75		4,537		4,537		4,355							.0003
MSUMSGE INDEX 1 YR TA2403762		N/A	Equity/Index	MS-	06/21/2024	06/17/2025	6,128	1,109,658	182.48		26,369		26,369		14,821							.0003
MSUMSGE INDEX 1 YR TA2404274		N/A	Equity/Index	MS-	07/10/2024	07/03/2025	6,482	1,205,587	184.78		38,373		38,373		12,701							.0003
MSUMSGE INDEX 1 YR TA2407502		N/A	Equity/Index	MS-	10/23/2024	10/14/2025	10,969	1,987,363	183.66		43,657		43,657		31,097							.0003
MSUMSGE INDEX 1 YR TA2406078		N/A	Equity/Index	MS-	09/10/2024	09/04/2025	7,417	1,308,730	177.48		32,190		32,190		34,018							.0003
MSUMSGE INDEX 1 YR TA2403297		N/A	Equity/Index	MS-	06/06/2024	06/06/2025	7,277	1,300,000	178.64		34,190		34,190		26,243							.0003
MSUMSGE INDEX 1 YR TA2402886		N/A	Equity/Index	MS-	05/17/2024	05/16/2025	6,728	1,200,000	178.36		31,560		31,560		23,869							.0003
MSUMSGE INDEX 1 YR TA2405272		N/A	Equity/Index	MS-	08/13/2024	08/05/2025	5,174	913,483	173.27		30,454		30,454		32,773							.0003
MSUMSGE INDEX 1 YR TA2401803		N/A	Equity/Index	MS-	04/05/2024	04/03/2025	2,937	520,466	178.44		12,515		12,515		8,946							.0003
MSUMSGE INDEX 1 YR TA2405315		N/A	Equity/Index	MS-	08/14/2024	08/11/2025	1,694	299,652	171.65		11,402		11,402		12,203							.0003
MSUMSGE INDEX 1 YR TA2403228		N/A	Equity/Index	MS-	06/03/2024	05/22/2025	1,401	247,711	178.39		5,754		5,754		5,025							.0003
MSUMSGE INDEX 1 YR TA2404914		N/A	Equity/Index	MS-	08/01/2024	07/01/2025	2,600	466,934	181.96		10,124		10,124		6,924							.0003
MSUMSGE INDEX 1 YR TA2400066		N/A	Equity/Index	MS-	01/05/2024	01/02/2025	2,370	403,611	171.72		9,532		9,532		15,516							.0003
MSUMSGE INDEX 1 YR TA2408797		N/A	Equity/Index	MS-	11/20/2024	10/31/2025	2,700	483,651	179.25		12,550		12,550		11,383							.0003
MSUMSGE INDEX 1 YR TA2403387		N/A	Equity/Index	MS-	06/07/2024	05/23/2025	2,100	374,241	178.04		9,883		9,883		7,860							.0003
MSUMSGE INDEX 1 YR TA2402521		N/A	Equity/Index	MS-	05/03/2024	04/24/2025	1,433	249,528	174.55		6,331		6,331		7,356							.0003
MSUMSGE INDEX 1 YR TA2403386		N/A	Equity/Index	MS-	06/07/2024	05/12/2025	2,000	356,420	175.3		11,390		11,390		9,743							.0003
MSUMSGE INDEX 1 YR TA2411190		N/A	Equity/Index	MS-	12/26/2024	12/11/2025	5,684	1,024,029	184.78		19,041		19,041		16,159							.0003
MSUMSGE INDEX 1 YR TA2402228		N/A	Equity/Index	MS-	04/26/2024	04/25/2025	8,875	1,546,203	168.06		62,187		62,187		83,761							.0003
MSUMSGE INDEX 1 YR TA2411347		N/A	Equity/Index	MS-	12/27/2024	12/05/2025	2,297	413,115	184.12		7,830		7,830		6,821							.0003
MSUMSGE INDEX 1 YR TA2401096		N/A	Equity/Index	MS-	02/29/2024	02/21/2025	9,870	1,761,598	178.55		46,004		46,004		22,923							.0003
MSUMSGE INDEX 1 YR TA2408570		N/A	Equity/Index	MS-	11/14/2024	10/23/2025	4,784	874,420	180.71		26,436		26,436		17,745							.0003

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MSUMSGE INDEX 1 YR TA2404292		N/A	Equity/Index	MS-	07/11/2024	06/25/2025	1,888	352,962	181.43		13,309		13,309		5,244							.0003
MSUMSGE INDEX 1 YR TA2400425		N/A	Equity/Index	MS-	01/26/2024	01/24/2025	3,260	572,554	176.26		14,429		14,429		9,239							.0003
MSUMSGE INDEX 1 YR TA2404751		N/A	Equity/Index	MS-	07/26/2024	07/25/2025	4,480	800,000	178.59		21,120		21,120		17,701							.0003
MSUMSGE INDEX 1 YR TA2400929		N/A	Equity/Index	MS-	02/22/2024	02/21/2025	3,000	534,300	171.33		22,227		22,227		20,396							.0003
MSUMSGE INDEX 1 YR TA2401801		N/A	Equity/Index	MS-	04/05/2024	03/21/2025	2,055	364,167	180.75		7,269		7,269		4,130							.0003
MSUMSGE INDEX 1 YR TA2404090		N/A	Equity/Index	MS-	07/03/2024	06/27/2025	5,555	1,020,287	181.89		30,297		30,297		14,809							.0003
MSUMSGE INDEX 1 YR TA2410994		N/A	Equity/Index	MS-	12/23/2024	12/05/2025	1,034	185,438	169.86		9,167		9,167		8,588							.0003
MSUMSGE INDEX 1 YR TA2402175		N/A	Equity/Index	MS-	04/25/2024	04/22/2025	5,700	986,670	172.66		26,750		26,750		35,396							.0003
MSUMSGE INDEX 1 YR TA2402231		N/A	Equity/Index	MS-	04/26/2024	04/04/2025	2,560	446,003	175.55		10,440		10,440		11,342							.0003
MSUMSGE INDEX 1 YR TA2409288		N/A	Equity/Index	MS-	11/27/2024	10/31/2025	1,489	269,420	164.69		19,372		19,372		16,939							.0003
MSUMSGE INDEX 1 YR TA2401800		N/A	Equity/Index	MS-	04/05/2024	03/28/2025	7,480	1,325,531	180.26		27,661		27,661		17,042							.0003
MSUMSGE INDEX 1 YR TA2401982		N/A	Equity/Index	MS-	04/16/2024	04/11/2025	20,443	3,576,503	177.05		80,116		80,116		76,976							.0003
MSUMSGE INDEX 1 YR TA2405522		N/A	Equity/Index	MS-	08/22/2024	08/19/2025	4,275	768,902	179.95		20,234		20,234		15,461							.0003
MSUMSGE INDEX 1 YR TA2410656		N/A	Equity/Index	MS-	12/18/2024	12/16/2025	5,419	995,687	184.75		24,548		24,548		15,555							.0003
MSUMSGE INDEX 1 YR TA2406381		N/A	Equity/Index	MS-	09/20/2024	09/12/2025	4,801	866,436	175.74		31,744		31,744		25,611							.0003
MSUMSGE INDEX 1 YR TA2402527		N/A	Equity/Index	MS-	05/03/2024	05/02/2025	1,785	310,822	173.56		8,522		8,522		10,280							.0003
MSUMSGE INDEX 1 YR TA2402042		N/A	Equity/Index	MS-	04/19/2024	04/16/2025	1,850	319,569	174.96		7,106		7,106		8,984							.0003
MSUMSGE INDEX 1 YR TA2402662		N/A	Equity/Index	MS-	05/09/2024	05/02/2025	5,564	971,196	174.28		25,939		25,939		29,789							.0003
MSUMSGE INDEX 1 YR TA2401659		N/A	Equity/Index	MS-	03/28/2024	03/27/2025	832	150,026	180.41		3,907		3,907		1,835							.0003
MSUMSGE INDEX 1 YR TA2406262		N/A	Equity/Index	MS-	09/16/2024	01/27/2025	1,729	308,505	175.1		8,771		8,771		6,281							.0003
MSUMSGE INDEX 1 YR TA2404965		N/A	Equity/Index	MS-	08/02/2024	08/04/2025	3,402	600,000	176.36		15,960		15,960		16,611							.0003
MSUMSGE INDEX 1 YR TA2406836		N/A	Equity/Index	MS-	10/04/2024	09/23/2025	5,737	1,038,397	180.58		28,203		28,203		20,620							.0003
MSUMSGE INDEX 1 YR TA2407102		N/A	Equity/Index	MS-	10/10/2024	07/18/2025	3,070	557,666	182.15		13,321		13,321		8,393							.0003
MSUMSGE INDEX 1 YR TA2402568		N/A	Equity/Index	MS-	05/06/2024	03/28/2025	3,697	647,049	177.14		14,078		14,078		13,116							.0003
MSUMSGE INDEX 1 YR TA2404913		N/A	Equity/Index	MS-	08/01/2024	07/31/2025	13,318	2,391,780	180.21		60,490		60,490		45,525							.0003
MSUMSGE INDEX 1 YR TA2400802		N/A	Equity/Index	MS-	02/15/2024	02/12/2025	2,765	489,654	178.34		11,765		11,765		6,168							.0003
MSUMSGE INDEX 1 YR TA2402911		N/A	Equity/Index	MS-	05/17/2024	05/12/2025	1,416	252,303	175.3		8,104		8,104		6,898							.0003
MSUMSGE INDEX 1 YR TA2408615		N/A	Equity/Index	MS-	11/15/2024	11/17/2025	3,351	600,000	179.07		15,840		15,840		14,508							.0003
MSUMSGE INDEX 1 YR TA2403571		N/A	Equity/Index	MS-	06/13/2024	06/06/2025	4,212	765,742	178.12		25,862		25,862		16,049							.0003
MSUMSGE INDEX 1 YR TA2400423		N/A	Equity/Index	MS-	01/26/2024	01/10/2025	1,650	289,790	173.97		8,560		8,560		7,071							.0003
MSUMSGE INDEX 1 YR TA2403231		N/A	Equity/Index	MS-	06/03/2024	05/29/2025	1,497	264,685	177.16		6,769		6,769		6,194							.0003
MSUMSGE INDEX 1 YR TA2404091		N/A	Equity/Index	MS-	07/03/2024	06/26/2025	3,517	645,967	181.99		19,045		19,045		9,228							.0003
MSUMSGE INDEX 1 YR TA2401804		N/A	Equity/Index	MS-	04/05/2024	04/01/2025	1,386	245,613	179.92		5,279		5,279		3,372							.0003
MSUMSGE INDEX 1 YR TA2402572		N/A	Equity/Index	MS-	05/06/2024	05/02/2025	5,337	934,082	171.52		31,440		31,440		37,388							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUMSGE INDEX 1 YR TA2404290		N/A	Equity/Index	MS-	07/11/2024	07/10/2025	2,896	541,407	188.02		13,261		13,261		3,939							.0003
MSUMSGE INDEX 1 YR TA2410802		N/A	Equity/Index	MS-	12/20/2024	12/04/2025	8,908	1,589,365	184.51		26,029		26,029		25,535							.0003
MSUMSGE INDEX 1 YR TA2410036		N/A	Equity/Index	MS-	12/09/2024	11/03/2025	1,149	210,876	179.25		7,387		7,387		4,841							.0003
MSUMSGE INDEX 1 YR TA2403569		N/A	Equity/Index	MS-	06/13/2024	05/16/2025	2,148	390,506	178.36		12,892		12,892		7,620							.0003
MSUMSGE INDEX 1 YR TA2400843		N/A	Equity/Index	MS-	02/16/2024	02/13/2025	3,234	574,164	176.3		16,513		16,513		10,651							.0003
MSUMSGE INDEX 1 YR TA2405162		N/A	Equity/Index	MS-	08/09/2024	08/07/2025	6,800	1,191,088	174.34		31,470		31,470		39,607							.0003
MSUMSGE INDEX 1 YR TA2411621		N/A	Equity/Index	MS-	12/31/2024	12/12/2025	1,033	184,866	183.98		3,140		3,140		3,041							.0003
MSUMSGE INDEX 1 YR TA2403755		N/A	Equity/Index	MS-	06/21/2024	06/23/2025	1,103	200,000	181.33		5,280		5,280		3,068							.0003
MSUMSGE INDEX 1 YR TA2403628		N/A	Equity/Index	MS-	06/14/2024	06/16/2025	2,201	400,000	181.72		10,560		10,560		5,776							.0003
MSUMSGE INDEX 1 YR TA2401912		N/A	Equity/Index	MS-	04/11/2024	04/10/2025	2,295	407,500	177.32		10,917		10,917		8,313							.0003
MSUMSGE INDEX 1 YR TA2401549		N/A	Equity/Index	MS-	03/22/2024	03/21/2025	1,870	337,816	180.76		8,767		8,767		3,717							.0003
MSUMSGE INDEX 1 YR TA2401805		N/A	Equity/Index	MS-	04/05/2024	04/02/2025	1,394	247,031	178.47		5,923		5,923		4,200							.0003
MSUMSGE INDEX 1 YR TA2400693		N/A	Equity/Index	MS-	02/09/2024	02/07/2025	1,097	195,452	178.01		5,211		5,211		2,501							.0003
MSUMSGE INDEX 1 YR TA2407463		N/A	Equity/Index	MS-	10/21/2024	09/24/2025	1,850	338,439	180.9		10,206		10,206		6,483							.0003
MSUMSGE INDEX 1 YR TA2402523		N/A	Equity/Index	MS-	05/03/2024	04/28/2025	2,188	380,996	172.35		11,375		11,375		14,077							.0003
MSUMSGE INDEX 1 YR TA2400844		N/A	Equity/Index	MS-	02/16/2024	02/14/2025	1,100	195,294	176.94		5,369		5,369		3,274							.0003
MSUMSGE INDEX 1 YR TA2406077		N/A	Equity/Index	MS-	09/10/2024	09/03/2025	4,741	836,549	177.97		19,770		19,770		20,814							.0003
MSUMSGE INDEX 1 YR TA2407105		N/A	Equity/Index	MS-	10/10/2024	08/25/2025	1,100	199,815	169.47		11,518		11,518		9,318							.0003
MSUMSGE INDEX 1 YR TA2400687		N/A	Equity/Index	MS-	02/09/2024	01/31/2025	2,296	409,078	174.29		14,081		14,081		9,967							.0003
MSUMSGE INDEX 1 YR TA2402525		N/A	Equity/Index	MS-	05/03/2024	04/30/2025	3,078	535,972	173.15		15,122		15,122		18,382							.0003
MSUMSGE INDEX 1 YR TA2403765		N/A	Equity/Index	MS-	06/21/2024	05/23/2025	4,027	729,209	178.04		23,421		23,421		15,072							.0003
MSUMSGE INDEX 1 YR TA2404049		N/A	Equity/Index	MS-	07/01/2024	05/23/2025	2,893	524,009	180.14		14,477		14,477		8,544							.0003
MSUMSGE INDEX 1 YR TA2404289		N/A	Equity/Index	MS-	07/11/2024	07/08/2025	3,793	709,101	185.62		20,440		20,440		6,787							.0003
MSUMSGE INDEX 1 YR TA2402522		N/A	Equity/Index	MS-	05/03/2024	04/25/2025	2,100	365,673	174.24		9,500		9,500		11,172							.0003
MSUMSGE INDEX 1 YR TA2401527		N/A	Equity/Index	MS-	03/21/2024	03/12/2025	1,729	313,295	178.92		9,629		9,629		4,340							.0003
MSUMSGE INDEX 1 YR TA2402277		N/A	Equity/Index	MS-	04/29/2024	02/27/2025	4,306	751,397	177.28		15,110		15,110		12,983							.0003
MSUMSGE INDEX 1 YR TA2404277		N/A	Equity/Index	MS-	07/10/2024	06/27/2025	4,047	752,702	177.29		37,933		37,933		17,367							.0003
MSUMSGE INDEX 1 YR TA2411346		N/A	Equity/Index	MS-	12/27/2024	12/16/2025	6,833	1,228,915	184.75		22,399		22,399		19,614							.0003
MSUMSGE INDEX 1 YR TA2406358		N/A	Equity/Index	MS-	09/19/2024	09/16/2025	2,066	372,768	178.76		11,121		11,121		8,604							.0003
MSUMSGE INDEX 1 YR TA2403244		N/A	Equity/Index	MS-	06/04/2024	06/02/2025	2,850	504,621	176.85		13,469		13,469		12,223							.0003
MSUMSGE INDEX 1 YR TA2400842		N/A	Equity/Index	MS-	02/16/2024	02/07/2025	1,700	301,818	178.01		7,652		7,652		3,876							.0003
MSUMSGE INDEX 1 YR TA2404652		N/A	Equity/Index	MS-	07/23/2024	07/16/2025	2,735	498,454	185.54		10,319		10,319		5,110							.0003
MSUMSGE INDEX 1 YR TA2401098		N/A	Equity/Index	MS-	02/29/2024	02/14/2025	1,550	276,644	177.34		7,849		7,849		4,296							.0003
MSUMSGE INDEX 1 YR TA2401195		N/A	Equity/Index	MS-	03/07/2024	03/04/2025	3,165	567,105	178.52		15,638		15,638		7,990							.0003

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MSUMSGE INDEX 1 YR TA2402567		N/A	Equity/Index	MS-	05/06/2024	03/26/2025	2,214	387,494	179.72		6,810		6,810		5,371							.0003
MSUMSGE INDEX 1 YR TA2402230		N/A	Equity/Index	MS-	04/26/2024	04/10/2025	1,886	328,579	173.25		9,181		9,181		10,935							.0003
MSUMSGE INDEX 1 YR TA2405523		N/A	Equity/Index	MS-	08/22/2024	08/20/2025	382	68,707	168.39		3,797		3,797		3,489							.0003
MSUMSGE INDEX 1 YR TA2405524		N/A	Equity/Index	MS-	08/22/2024	08/20/2025	947	170,327	179.93		4,492		4,492		3,441							.0003
MSUMSGE INDEX 1 YR TA2400551		N/A	Equity/Index	MS-	02/02/2024	01/27/2025	1,945	341,542	175.69		8,916		8,916		6,283							.0003
MSUMSGE INDEX 1 YR TA2403224		N/A	Equity/Index	MS-	06/03/2024	05/13/2025	2,932	518,407	179.82		10,711		10,711		8,644							.0003
MSUMSGE INDEX 1 YR TA2410404		N/A	Equity/Index	MS-	12/13/2024	11/19/2025	3,251	597,241	179.99		20,205		20,205		13,153							.0003
MSUMSGE INDEX 1 YR TA2400926		N/A	Equity/Index	MS-	02/22/2024	01/28/2025	2,569	457,539	176.6		13,259		13,259		6,948							.0003
MSUMSGE INDEX 1 YR TA2408568		N/A	Equity/Index	MS-	11/14/2024	10/28/2025	1,250	228,475	181.94		6,350		6,350		4,204							.0003
MSUMSGE INDEX 1 YR TA2405347		N/A	Equity/Index	MS-	08/16/2024	08/18/2025	1,676	300,000	179.05		7,980		7,980		6,560							.0003
MSUMSGE INDEX 1 YR TA2407676		N/A	Equity/Index	MS-	10/28/2024	10/21/2025	6,300	1,147,986	182.96		28,791		28,791		19,219							.0003
MSUMSGE INDEX 1 YR TA2409381		N/A	Equity/Index	MS-	11/29/2024	11/17/2025	594	107,722	179.07		3,327		3,327		2,572							.0003
MSUMSGE INDEX 1 YR TA2404273		N/A	Equity/Index	MS-	07/10/2024	07/01/2025	2,496	464,231	181.8		17,869		17,869		6,764							.0003
MSUMSGE INDEX 1 YR TA2405456		N/A	Equity/Index	MS-	08/20/2024	07/30/2025	1,096	197,335	178.46		5,778		5,778		4,409							.0003
MSUMSGE INDEX 1 YR TA2401251		N/A	Equity/Index	MS-	03/11/2024	03/07/2025	3,021	535,986	178.66		12,866		12,866		7,695							.0003
MSUMSGE INDEX 1 YR TA2405825		N/A	Equity/Index	MS-	08/30/2024	08/29/2025	8,005	1,440,000	179.88		38,160		38,160		29,712							.0003
MSUMSGE INDEX 1 YR TA2401658		N/A	Equity/Index	MS-	03/28/2024	03/25/2025	2,818	508,142	180.01		13,597		13,597		6,479							.0003
MSUMSGE INDEX 1 YR TA2408795		N/A	Equity/Index	MS-	11/20/2024	10/27/2025	613	109,807	181.56		2,380		2,380		2,123							.0003
MSUMSGE INDEX 1 YR TA2407101		N/A	Equity/Index	MS-	10/10/2024	03/19/2025	1,610	292,457	178.97		8,034		8,034		4,194							.0003
MSUMSGE INDEX 1 YR TA2406379		N/A	Equity/Index	MS-	09/20/2024	09/19/2025	10,099	1,822,000	180.42		48,465		48,465		36,714							.0003
MSUMSGE INDEX 1 YR TA2408280		N/A	Equity/Index	MS-	11/08/2024	11/10/2025	2,722	500,000	183.69		13,250		13,250		8,040							.0003
MSUMSGE INDEX 1 YR TA2401808		N/A	Equity/Index	MS-	04/05/2024	03/03/2025	2,300	407,583	180.75		7,990		7,990		3,848							.0003
MSUMSGE INDEX 1 YR TA2401910		N/A	Equity/Index	MS-	04/11/2024	04/04/2025	7,800	1,384,968	177.25		37,167		37,167		27,983							.0003
MSUMSGE INDEX 1 YR TA2407103		N/A	Equity/Index	MS-	10/10/2024	08/28/2025	1,987	360,939	179.04		11,246		11,246		7,927							.0003
MSUMSGE INDEX 1 YR TA2404915		N/A	Equity/Index	MS-	08/01/2024	07/18/2025	3,784	679,569	182.15		14,746		14,746		10,345							.0003
MSUMSGE INDEX 1 YR TA2408160		N/A	Equity/Index	MS-	11/06/2024	10/17/2025	10,442	1,906,083	182.52		49,996		49,996		32,996							.0003
MSUMSGE INDEX 1 YR TA2401909		N/A	Equity/Index	MS-	04/11/2024	04/03/2025	1,480	262,789	178.44		6,462		6,462		4,508							.0003
MSUMSGE INDEX 1 YR TA2402043		N/A	Equity/Index	MS-	04/19/2024	04/17/2025	12,034	2,078,753	173.59		51,337		51,337		67,967							.0003
MSUMSGE INDEX 1 YR TA2410657		N/A	Equity/Index	MS-	12/18/2024	12/17/2025	2,961	544,054	184.75		13,434		13,434		8,526							.0003
MSUMSGE INDEX 1 YR TA2406357		N/A	Equity/Index	MS-	09/19/2024	09/10/2025	2,906	524,330	176.85		17,782		17,782		14,120							.0003
MSUMSGE INDEX 1 YR TA2405163		N/A	Equity/Index	MS-	08/09/2024	08/08/2025	750	131,370	172.03		3,473		3,473		5,255							.0003
MSUMSGE INDEX 1 YR TA2403568		N/A	Equity/Index	MS-	06/13/2024	05/27/2025	762	138,532	178.04		4,690		4,690		2,849							.0003
MSUMSGE INDEX 1 YR TA2405351		N/A	Equity/Index	MS-	08/16/2024	08/15/2025	1,150	205,413	178.62		5,436		5,436		4,681							.0003
MSUMSGE INDEX 1 YR TA2411348		N/A	Equity/Index	MS-	12/27/2024	12/12/2025	2,492	448,186	184.05		8,610		8,610		7,540							.0003

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MSUMSGE INDEX 1 YR TA2401349		N/A	Equity/Index	MS-	03/18/2024	03/07/2025	5,991	1,073,048	184.05		19,339		19,339		5,612							.0003
MSUMSGE INDEX 1 YR TA2408279		N/A	Equity/Index	MS-	11/08/2024	11/07/2025	8,166	1,500,000	183.69		39,750		39,750		24,116							.0003
MSUMSGE INDEX 1 YR TA2403389		N/A	Equity/Index	MS-	06/07/2024	06/05/2025	1,968	350,717	178.57		8,982		8,982		7,122							.0003
MSUMSGE INDEX 1 YR TA2403225		N/A	Equity/Index	MS-	06/03/2024	05/16/2025	1,425	251,954	177.79		6,096		6,096		5,389							.0003
MSUMSGE INDEX 1 YR TA2405830		N/A	Equity/Index	MS-	08/30/2024	08/27/2025	4,000	716,560	179.76		18,172		18,172		14,927							.0003
MSUMSGE INDEX 1 YR TA2411623		N/A	Equity/Index	MS-	12/31/2024	12/10/2025	1,258	225,132	182.66		4,232		4,232		4,117							.0003
MSUMSGE INDEX 1 YR TA2407250		N/A	Equity/Index	MS-	10/15/2024	10/03/2025	5,070	925,376	180.99		27,185		27,185		17,902							.0003
MSUMSGE INDEX 1 YR TA2400954		N/A	Equity/Index	MS-	02/23/2024	02/20/2025	1,720	308,104	176.25		9,911		9,911		5,883							.0003
MSUMSGE INDEX 1 YR TA2409971		N/A	Equity/Index	MS-	12/06/2024	11/20/2025	8,140	1,504,598	180.07		54,579		54,579		32,790							.0003
MSUMSGE INDEX 1 YR TA2404651		N/A	Equity/Index	MS-	07/23/2024	07/18/2025	2,353	428,834	182.15		11,370		11,370		6,433							.0003
MSUMSGE INDEX 1 YR TA2404276		N/A	Equity/Index	MS-	07/10/2024	06/06/2025	1,691	314,509	178.35		14,921		14,921		6,289							.0003
MSUMSGE INDEX 1 YR TA2405271		N/A	Equity/Index	MS-	08/13/2024	07/29/2025	3,062	540,604	179.06		11,770		11,770		11,611							.0003
MSUMSGE INDEX 1 YR TA2401653		N/A	Equity/Index	MS-	03/28/2024	03/05/2025	1,495	269,578	178.01		8,224		8,224		4,147							.0003
MSUMSGE INDEX 1 YR TA2402040		N/A	Equity/Index	MS-	04/19/2024	04/09/2025	1,077	186,041	178.16		3,183		3,183		3,483							.0003
MSUMSGE INDEX 1 YR TA2403922		N/A	Equity/Index	MS-	06/27/2024	06/18/2025	1,910	347,887	182.78		8,708		8,708		4,487							.0003
MSUMSGE INDEX 1 YR TA2402038		N/A	Equity/Index	MS-	04/19/2024	04/11/2025	4,000	690,960	175.38		14,808		14,808		18,383							.0003
MSUMSGE INDEX 1 YR TA2406624		N/A	Equity/Index	MS-	09/27/2024	09/29/2025	3,361	610,000	181.49		16,196		16,196		11,245							.0003
MSUMSGE INDEX 1 YR TA2410249		N/A	Equity/Index	MS-	12/11/2024	12/05/2025	2,277	420,949	184.12		11,633		11,633		6,761							.0003
MSUMSGE INDEX 1 YR TA2408567		N/A	Equity/Index	MS-	11/14/2024	10/29/2025	1,216	222,260	182.47		5,957		5,957		3,921							.0003
MSUMSGE INDEX 1 YR TA2402664		N/A	Equity/Index	MS-	05/09/2024	05/06/2025	4,170	727,874	174.78		18,782		18,782		21,256							.0003
MSUMSGE INDEX 1 YR TA2411349		N/A	Equity/Index	MS-	12/27/2024	12/12/2025	11,352	2,041,657	183.98		39,437		39,437		34,544							.0003
MSUMSGE INDEX 1 YR TA2403754		N/A	Equity/Index	MS-	06/21/2024	06/20/2025	5,515	1,000,000	181.33		26,300		26,300		15,311							.0003
MSUMSGE INDEX 1 YR TA2403086		N/A	Equity/Index	MS-	05/24/2024	05/23/2025	8,425	1,500,000	178.04		39,450		39,450		31,533							.0003
MSUMSGE INDEX 1 YR TA2411099		N/A	Equity/Index	MS-	12/24/2024	12/09/2025	6,021	1,082,877	183.27		22,007		22,007		19,225							.0003
MSUMSGE INDEX 1 YR TA2405826		N/A	Equity/Index	MS-	08/30/2024	09/02/2025	1,334	240,000	179.88		6,384		6,384		4,944							.0003
MSUMSGE INDEX 1 YR TA2402526		N/A	Equity/Index	MS-	05/03/2024	05/01/2025	6,574	1,144,731	173.1		32,436		32,436		39,541							.0003
MSUMSGE INDEX 1 YR TA2409645		N/A	Equity/Index	MS-	12/04/2024	12/04/2025	2,183	401,912	183.27		11,295		11,295		6,925							.0003
MSUMSGE INDEX 1 YR TA2411620		N/A	Equity/Index	MS-	12/31/2024	12/05/2025	912	163,212	184.13		2,713		2,713		2,628							.0003
MSUMSGE INDEX 1 YR TA2404519		N/A	Equity/Index	MS-	07/18/2024	07/15/2025	4,044	740,052	185.18		16,698		16,698		7,825							.0003
MSUMSGE INDEX 1 YR TA2405459		N/A	Equity/Index	MS-	08/20/2024	07/30/2025	1,096	197,335	178.46		5,778		5,778		4,409							.0003
MSUMSGE INDEX 1 YR TA2400553		N/A	Equity/Index	MS-	02/02/2024	01/30/2025	2,863	502,743	176.46		12,425		12,425		8,217							.0003
MSUMSGE INDEX 1 YR TA2402850		N/A	Equity/Index	MS-	05/16/2024	05/09/2025	3,003	537,897	174.86		18,916		18,916		15,310							.0003
MSUMSGE INDEX 1 YR TA2411622		N/A	Equity/Index	MS-	12/31/2024	12/09/2025	900	161,064	183.27		2,877		2,877		2,799							.0003
MSUMSGE INDEX 1 YR TA2408566		N/A	Equity/Index	MS-	11/14/2024	10/17/2025	748	136,719	182.52		3,626		3,626		2,364							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUMSGE INDEX 1 YR TA2405349		N/A	Equity/Index	MS-	08/16/2024	08/13/2025	1,532	273,646	176.82		8,204		8,204		7,274							.0003
MSUMSGE INDEX 1 YR TA2405675		N/A	Equity/Index	MS-	08/27/2024	08/15/2025	2,900	520,434	178.62		14,567		14,567		11,804							.0003
MSUMSGE INDEX 1 YR TA2403226		N/A	Equity/Index	MS-	06/03/2024	05/20/2025	3,464	612,470	177.4		15,300		15,300		13,739							.0003
MSUMSGE INDEX 1 YR TA2400289		N/A	Equity/Index	MS-	01/18/2024	01/16/2025	4,096	710,533	173.67		18,440		18,440		18,907							.0003
MSUMSGE INDEX 1 YR TA2402571		N/A	Equity/Index	MS-	05/06/2024	04/25/2025	2,971	519,984	174.24		14,395		14,395		15,805							.0003
MSUMSGE INDEX 1 YR TA2401916		N/A	Equity/Index	MS-	04/12/2024	04/14/2025	5,091	900,000	176.8		23,670		23,670		19,798							.0003
MSUMSGE INDEX 1 YR TA2402726		N/A	Equity/Index	MS-	05/10/2024	04/01/2025	1,806	316,502	179.92		5,593		5,593		4,394							.0003
MSUMSGE INDEX 1 YR TA2402956		N/A	Equity/Index	MS-	05/21/2024	05/16/2025	2,896	517,863	178.36		14,040		14,040		10,274							.0003
MSUMSGE INDEX 1 YR TA2408793		N/A	Equity/Index	MS-	11/20/2024	11/06/2025	6,565	1,175,988	182.85		23,365		23,365		20,760							.0003
MSUMSGE INDEX 1 YR TA2407786		N/A	Equity/Index	MS-	10/30/2024	10/31/2025	633	115,497	165.1		8,648		8,648		7,033							.0003
MSUMSGE INDEX 1 YR TA2407968		N/A	Equity/Index	MS-	11/04/2024	10/16/2025	3,500	627,900	182.54		13,034		13,034		11,011							.0003
MSUMSGE INDEX 1 YR TA2402663		N/A	Equity/Index	MS-	05/09/2024	05/05/2025	1,844	321,870	174.33		8,580		8,580		9,819							.0003
MSUMSGE INDEX 1 YR TA2403388		N/A	Equity/Index	MS-	06/07/2024	06/03/2025	2,795	498,097	177.32		13,936		13,936		11,457							.0003
MSUMSGE INDEX 1 YR TA2406163		N/A	Equity/Index	MS-	09/13/2024	09/15/2025	4,252	760,000	178.76		20,140		20,140		17,667							.0003
MSUMSGE INDEX 1 YR TA2401380		N/A	Equity/Index	MS-	03/20/2024	03/17/2025	999	179,131	177.12		5,491		5,491		3,365							.0003
MSUMSGE INDEX 1 YR TA2411350		N/A	Equity/Index	MS-	12/27/2024	12/24/2025	4,911	883,243	180.33		22,615		22,615		20,144							.0003
MSUMSGE INDEX 1 YR TA2403570		N/A	Equity/Index	MS-	06/13/2024	06/05/2025	1,211	220,160	178.57		7,214		7,214		4,383							.0003
MSUMSGE INDEX 1 YR TA2409282		N/A	Equity/Index	MS-	11/27/2024	11/11/2025	1,540	278,648	183.69		5,957		5,957		4,561							.0003
MSUMSGE INDEX 1 YR TA2400550		N/A	Equity/Index	MS-	02/02/2024	01/24/2025	2,800	491,680	175.69		12,813		12,813		8,970							.0003
MSUMSGE INDEX 1 YR TA2406623		N/A	Equity/Index	MS-	09/27/2024	09/26/2025	7,053	1,280,000	181.49		34,010		34,010		23,592							.0003
MSUMSGE INDEX 1 YR TA2403925		N/A	Equity/Index	MS-	06/27/2024	06/04/2025	2,226	405,444	177.42		14,594		14,594		9,061							.0003
MSUMSGE INDEX 1 YR TA2400689		N/A	Equity/Index	MS-	02/09/2024	02/04/2025	876	156,077	176.85		4,511		4,511		2,414							.0003
MSUMSGE INDEX 1 YR TA2405962		N/A	Equity/Index	MS-	09/06/2024	09/05/2025	3,646	640,000	175.52		16,960		16,960		19,688							.0003
MSUMSGE INDEX 1 YR TA2405673		N/A	Equity/Index	MS-	08/27/2024	08/21/2025	5,876	1,054,507	180.39		26,084		26,084		20,524							.0003
MSUMSGE INDEX 1 YR TA2402176		N/A	Equity/Index	MS-	04/25/2024	04/24/2025	5,000	865,500	174.55		20,400		20,400		25,666							.0003
MSUMSGE INDEX 1 YR TA2401807		N/A	Equity/Index	MS-	04/05/2024	03/18/2025	3,065	543,149	178.58		12,778		12,778		8,396							.0003
MSUMSGE INDEX 1 YR TA2403008		N/A	Equity/Index	MS-	05/22/2024	05/01/2025	951	170,286	173.1		6,686		6,686		5,720							.0003
MSUMSGE INDEX 1 YR TA2403384		N/A	Equity/Index	MS-	06/07/2024	06/09/2025	2,242	400,000	178.41		10,520		10,520		8,293							.0003
MSUMSGE INDEX 1 YR TA2406835		N/A	Equity/Index	MS-	10/04/2024	09/05/2025	2,820	510,420	177.14		17,487		17,487		13,335							.0003
MSUMSGE INDEX 1 YR TA2404650		N/A	Equity/Index	MS-	07/23/2024	07/18/2025	7,389	1,346,645	181.33		37,810		37,810		21,991							.0003
MSUMSGE INDEX 1 YR TA2402180		N/A	Equity/Index	MS-	04/25/2024	01/09/2025	2,000	346,200	172.21		9,070		9,070		11,912							.0003
MSUMSGE INDEX 1 YR TA2404728		N/A	Equity/Index	MS-	07/25/2024	07/23/2025	4,600	822,066	181.89		17,158		17,158		13,046							.0003
MSUMSGE INDEX 1 YR TA2402910		N/A	Equity/Index	MS-	05/17/2024	05/14/2025	2,367	421,752	176.31		12,645		12,645		10,435							.0003
MSUMSGE INDEX 1 YR TA2410631		N/A	Equity/Index	MS-	12/17/2024	12/22/2025	570	104,800	174.66		5,010		4,820		3,483			(190)				.0003

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MSUMSGE INDEX 1 YR TA2404476		N/A	Equity/Index	MS-	07/16/2024	07/11/2025	6,210	1,152,203	184.92		30,938		30,938		12,269							.0003
MSUMSGE INDEX 1 YR TA2402908		N/A	Equity/Index	MS-	05/17/2024	05/16/2025	5,557	990,146	178.55		25,351		25,351		19,295							.0003
MSUMSGE INDEX 1 YR TA2408796		N/A	Equity/Index	MS-	11/20/2024	11/05/2025	5,083	910,518	180.23		22,035		22,035		19,886							.0003
MSUMSGE INDEX 1 YR TA2409287		N/A	Equity/Index	MS-	11/27/2024	10/10/2025	3,647	659,888	166.06		44,428		44,428		38,452							.0003
MSUMSGE INDEX 1 YR TA2402178		N/A	Equity/Index	MS-	04/25/2024	03/14/2025	2,000	346,200	171.28		10,192		10,192		13,899							.0003
MSUMSGE INDEX 1 YR TA2402909		N/A	Equity/Index	MS-	05/17/2024	05/15/2025	1,333	237,514	178.44		6,126		6,126		4,666							.0003
MSUMSGE INDEX 1 YR TA2402958		N/A	Equity/Index	MS-	05/21/2024	05/09/2025	1,053	188,297	164.22		12,359		12,359		13,142							.0003
MSUMSGE INDEX 1 YR TA2402570		N/A	Equity/Index	MS-	05/06/2024	04/17/2025	2,454	429,499	177.38		9,333		9,333		9,024							.0003
MSUMSGE INDEX 1 YR TA2405738		N/A	Equity/Index	MS-	08/29/2024	08/29/2025	4,750	850,000	178.94		22,610		22,610		19,166							.0003
MSUMSGE INDEX 1 YR TA2401528		N/A	Equity/Index	MS-	03/21/2024	03/17/2025	1,696	307,315	169.39		17,114		17,114		14,234							.0003
MSUMSGE INDEX 1 YR TA2405455		N/A	Equity/Index	MS-	08/20/2024	08/08/2025	6,775	1,219,839	175.53		43,895		43,895		35,800							.0003
MSUMSGE INDEX 1 YR TA2409114		N/A	Equity/Index	MS-	11/25/2024	10/31/2025	1,786	324,338	179.19		10,050		10,050		7,565							.0003
MSUMSGE INDEX 1 YR TA2408420		N/A	Equity/Index	MS-	11/11/2024	10/03/2025	3,132	575,474	179.97		19,418		19,418		12,063							.0003
MSUMSGE INDEX 1 YR TA2400552		N/A	Equity/Index	MS-	02/02/2024	01/29/2025	2,651	465,516	177.05		11,002		11,002		6,607							.0003
MSUMSGE INDEX 1 YR TA2403011		N/A	Equity/Index	MS-	05/22/2024	05/20/2025	1,002	179,418	179.03		4,724		4,724		3,314							.0003
MSUMSGE INDEX 1 YR TA2407359		N/A	Equity/Index	MS-	10/18/2024	10/20/2025	3,659	670,000	183.09		17,844		17,844		11,008							.0003
MSUMSGE INDEX 1 YR TA2402957		N/A	Equity/Index	MS-	05/21/2024	05/16/2025	2,013	359,965	178.55		9,628		9,628		6,989							.0003
MSUMSGE INDEX 1 YR TA2407139		N/A	Equity/Index	MS-	10/11/2024	10/10/2025	9,918	1,810,349	182.53		47,974		47,974		30,967							.0003
MSUMSGE INDEX 1 YR TA2402728		N/A	Equity/Index	MS-	05/10/2024	05/09/2025	1,100	192,775	174.86		5,215		5,215		5,608							.0003
MSUMSGE INDEX 1 YR TA2408569		N/A	Equity/Index	MS-	11/14/2024	10/24/2025	1,433	261,924	181.56		7,472		7,472		4,964							.0003
MSUMSGE INDEX 1 YR TA2408682		N/A	Equity/Index	MS-	11/18/2024	10/30/2025	1,042	186,831	181.97		4,013		4,013		3,513							.0003
MSUMSGE INDEX 1 YR TA2409669		N/A	Equity/Index	MS-	12/05/2024	11/28/2025	5,605	1,034,431	182.11		32,318		32,318		19,339							.0003
MSUMSGE INDEX 1 YR TA2409644		N/A	Equity/Index	MS-	12/04/2024	11/13/2025	6,959	1,281,221	183.14		36,006		36,006		21,696							.0003
MSUMSGE INDEX 1 YR TA2403012		N/A	Equity/Index	MS-	05/22/2024	04/25/2025	1,400	250,684	173.32		9,694		9,694		8,189							.0003
MSUMSGE INDEX 1 YR TA2403229		N/A	Equity/Index	MS-	06/03/2024	05/23/2025	1,923	340,006	178.04		8,115		8,115		7,197							.0003
MSUMSGE INDEX 1 YR TA2402725		N/A	Equity/Index	MS-	05/10/2024	05/09/2025	6,275	1,100,000	175.3		28,930		28,930		30,568							.0003
MSUMSGE INDEX 1 YR TA2402569		N/A	Equity/Index	MS-	05/06/2024	04/11/2025	3,336	583,867	177.21		12,794		12,794		12,315							.0003
MSUMSGE INDEX 1 YR TA2410403		N/A	Equity/Index	MS-	12/13/2024	11/26/2025	5,256	965,580	180.97		30,674		30,674		19,835							.0003
MSUMSGE INDEX 1 YR TA2407785		N/A	Equity/Index	MS-	10/30/2024	10/10/2025	564	102,907	166.58		7,198		7,198		5,761							.0003
MSUMSGE INDEX 1 YR TA2401095		N/A	Equity/Index	MS-	02/29/2024	02/21/2025	2,242	400,152	176.09		12,432		12,432		7,933							.0003
MSUMSGE INDEX 1 YR TA2402037		N/A	Equity/Index	MS-	04/19/2024	04/03/2025	1,696	292,967	178.44		4,862		4,862		5,166							.0003
MSUMSGE INDEX 1 YR TA2408179		N/A	Equity/Index	MS-	11/07/2024	10/24/2025	2,263	414,016	181.3		12,222		12,222		8,011							.0003
MSUMSGE INDEX 1 YR TA2401193		N/A	Equity/Index	MS-	03/07/2024	02/28/2025	5,500	985,490	178.09		27,957		27,957		14,653							.0003
MSUMSGE INDEX 1 YR TA2407104		N/A	Equity/Index	MS-	10/10/2024	02/25/2025	1,766	320,794	178.55		8,872		8,872		4,196							.0003

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MSUMSGE INDEX 1 YR TA2404128		N/A	Equity/Index	MS-	07/05/2024	07/03/2025	7,004	1,300,000	185.62		34,190		34,190		12,436							.0003
MSUMSGE INDEX 1 YR TA2408159		N/A	Equity/Index	MS-	11/06/2024	10/16/2025	4,350	794,049	182.54		20,767		20,767		13,685							.0003
MSUMSGE INDEX 1 YR TA2400928		N/A	Equity/Index	MS-	02/22/2024	02/14/2025	9,408	1,675,565	174.98		54,764		54,764		38,737							.0003
MSUMSGE INDEX 1 YR TA2408177		N/A	Equity/Index	MS-	11/07/2024	10/24/2025	6,894	1,261,257	181.56		36,573		36,573		23,880							.0003
MSUMSGE INDEX 1 YR TA2400692		N/A	Equity/Index	MS-	02/09/2024	02/07/2025	1,183	210,775	177.52		5,819		5,819		2,978							.0003
MSUMSGE INDEX 1 YR TA2407140		N/A	Equity/Index	MS-	10/11/2024	10/13/2025	2,678	488,864	182.53		12,955		12,955		8,364							.0003
MSUMSGE INDEX 1 YR TA2406162		N/A	Equity/Index	MS-	09/13/2024	09/12/2025	10,685	1,910,000	178.76		50,615		50,615		44,415							.0003
MSUMSGE INDEX 1 YR TA2401252		N/A	Equity/Index	MS-	03/11/2024	03/07/2025	2,306	409,131	179.83		9,000		9,000		4,826							.0003
MSUMSGE INDEX 1 YR TA2408794		N/A	Equity/Index	MS-	11/20/2024	10/30/2025	842	150,827	181.97		3,184		3,184		2,838							.0003
MSUMSGE INDEX 1 YR TA2402851		N/A	Equity/Index	MS-	05/16/2024	05/09/2025	2,171	388,870	175.3		13,282		13,282		10,576							.0003
MSUMSGE INDEX 1 YR TA2403567		N/A	Equity/Index	MS-	06/13/2024	05/19/2025	3,414	620,665	178.36		20,515		20,515		12,129							.0003
MSUMSGE INDEX 1 YR TA2404964		N/A	Equity/Index	MS-	08/02/2024	08/01/2025	14,743	2,600,000	176.36		68,900		68,900		72,018							.0003
MSUMSGE INDEX 1 YR TA2400690		N/A	Equity/Index	MS-	02/09/2024	02/05/2025	2,960	527,383	176.76		15,345		15,345		8,414							.0003
MSUMSGE INDEX 1 YR TA2400953		N/A	Equity/Index	MS-	02/23/2024	02/03/2025	970	173,756	176.85		5,328		5,328		2,635							.0003
MSUMSGE INDEX 1 YR TA2400179		N/A	Equity/Index	MS-	01/11/2024	01/03/2025	1,680	292,018	170.03		10,050		10,050		13,807							.0003
MSUMSGE INDEX 1 YR TA2400841		N/A	Equity/Index	MS-	02/16/2024	01/17/2025	1,200	213,048	173.91		7,166		7,166		5,324							.0003
MSUMSGE INDEX 1 YR TA2401529		N/A	Equity/Index	MS-	03/21/2024	01/06/2025	2,406	435,967	167.58		27,390		27,390		25,534							.0003
MSUMSGE INDEX 1 YR TA2407249		N/A	Equity/Index	MS-	10/15/2024	10/07/2025	5,717	1,043,467	180.01		32,793		32,793		21,989							.0003
MSUMSGE INDEX 1 YR TA2409286		N/A	Equity/Index	MS-	11/27/2024	11/07/2025	2,140	387,212	166.9		24,687		24,687		21,349							.0003
MSUMSGE INDEX 1 YR TA2401654		N/A	Equity/Index	MS-	03/28/2024	03/10/2025	2,560	461,619	178.66		13,484		13,484		6,566							.0003
MSUMSGE INDEX 1 YR TA2400401		N/A	Equity/Index	MS-	01/25/2024	01/17/2025	4,231	747,787	178.36		17,449		17,449		6,301							.0003
MSUMSGE INDEX 1 YR TA2401348		N/A	Equity/Index	MS-	03/18/2024	02/28/2025	3,594	643,721	180.75		14,850		14,850		5,931							.0003
MSUMSGE INDEX 1 YR TA2409461		N/A	Equity/Index	MS-	12/02/2024	11/19/2025	5,000	913,450	179.99		29,075		29,075		20,230							.0003
MSUMSGE INDEX 1 YR TA2400840		N/A	Equity/Index	MS-	02/16/2024	01/30/2025	1,100	195,294	176.46		5,514		5,514		3,157							.0003
MSUMSGE INDEX 1 YR TA2401656		N/A	Equity/Index	MS-	03/28/2024	03/21/2025	2,041	368,033	180.76		9,313		9,313		4,095							.0003
MSUMSGE INDEX 1 YR TA2403013		N/A	Equity/Index	MS-	05/22/2024	04/23/2025	980	175,479	173.87		6,540		6,540		5,390							.0003
MSUMSGE INDEX 1 YR TA2402665		N/A	Equity/Index	MS-	05/09/2024	05/08/2025	3,070	535,869	174.72		13,904		13,904		15,834							.0003
MSUMSGE INDEX 1 YR TA2402039		N/A	Equity/Index	MS-	04/19/2024	04/08/2025	5,740	991,528	177.81		17,438		17,438		19,314							.0003
MSUMSGE INDEX 1 YR TA2403246		N/A	Equity/Index	MS-	06/04/2024	05/30/2025	4,381	775,700	176.85		20,670		20,670		18,783							.0003
MSUMSGE INDEX 1 YR TA2405457		N/A	Equity/Index	MS-	08/20/2024	07/25/2025	3,761	677,168	178.05		20,358		20,358		15,631							.0003
MSUMSGE INDEX 1 YR TA2403763		N/A	Equity/Index	MS-	06/21/2024	06/18/2025	1,614	292,263	182.78		6,798		6,798		3,792							.0003
MSUMSGE INDEX 1 YR TA2409115		N/A	Equity/Index	MS-	11/25/2024	11/11/2025	5,358	973,013	183.69		21,936		21,936		15,868							.0003
MSUMSGE INDEX 1 YR TA2401802		N/A	Equity/Index	MS-	04/05/2024	03/27/2025	1,200	212,652	180.41		4,384		4,384		2,646							.0003
MSUMSGE INDEX 1 YR TA2400955		N/A	Equity/Index	MS-	02/23/2024	02/21/2025	3,415	611,729	176.09		19,899		19,899		12,084							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUMSGE INDEX 1 YR TA2404050		N/A	Equity/Index	MS-	07/01/2024	05/30/2025	1,559	282,382	177.71		9,298		9,298		6,108							.0003
MSUMSGE INDEX 1 YR TA2403036		N/A	Equity/Index	MS-	05/23/2024	05/23/2025	3,384	600,000	177.3		15,780		15,780		13,718							.0003
MSUMSGE INDEX 1 YR TA2403759		N/A	Equity/Index	MS-	06/21/2024	06/11/2025	2,182	395,117	179.79		11,331		11,331		7,016							.0003
MSUMSGE INDEX 1 YR TA2400608		N/A	Equity/Index	MS-	02/05/2024	01/14/2025	1,792	316,270	174.47		9,537		9,537		6,953							.0003
MSUMSGE INDEX 1 YR TA2411189		N/A	Equity/Index	MS-	12/26/2024	12/05/2025	3,633	654,521	184.62		12,247		12,247		10,354							.0003
MSUMSGE INDEX 1 YR TA2408419		N/A	Equity/Index	MS-	11/11/2024	10/23/2025	4,767	875,889	180.71		28,335		28,335		17,682							.0003
MSUMSGE INDEX 1 YR TA2406567		N/A	Equity/Index	MS-	09/25/2024	09/19/2025	8,859	1,601,530	180.31		44,029		44,029		32,518							.0003
MSUMSGE INDEX 1 YR TA2409668		N/A	Equity/Index	MS-	12/05/2024	12/02/2025	6,312	1,164,911	182.89		34,501		34,501		20,524							.0003
MSUMSGE INDEX 1 YR TA2408176		N/A	Equity/Index	MS-	11/07/2024	10/28/2025	3,650	667,768	181.94		18,867		18,867		12,275							.0003
MSUMSGE INDEX 1 YR TA2407778		N/A	Equity/Index	MS-	10/30/2024	10/10/2025	2,896	528,404	181.9		14,416		14,416		9,552							.0003
MSUMSGE INDEX 1 YR TA2405963		N/A	Equity/Index	MS-	09/06/2024	09/08/2025	3,703	650,000	175.52		17,225		17,225		19,978							.0003
MSUMSGE INDEX 1 YR TA2402524		N/A	Equity/Index	MS-	05/03/2024	04/29/2025	7,744	1,348,463	174.4		34,709		34,709		40,616							.0003
MSUMSGE INDEX 1 YR TA2401911		N/A	Equity/Index	MS-	04/11/2024	04/07/2025	5,500	976,580	177.66		25,487		25,487		18,760							.0003
MSUMSGE INDEX 1 YR TA2406781		N/A	Equity/Index	MS-	10/03/2024	03/21/2025	4,613	829,510	160.66		76,156		76,156		74,813							.0003
MSUMSGE INDEX 1 YR TA2403232		N/A	Equity/Index	MS-	06/03/2024	05/30/2025	8,596	1,519,859	175.83		42,808		42,808		40,878							.0003
MSUMSGE INDEX 1 YR TA2407087		N/A	Equity/Index	MS-	10/09/2024	10/08/2025	1,140	206,864	181.21		5,586		5,586		3,970							.0003
MSUMSGE INDEX 1 YR TA2401350		N/A	Equity/Index	MS-	03/18/2024	03/11/2025	5,239	938,357	173.19		36,830		36,830		29,119							.0003
MSUMSGE INDEX 1 YR TA2401351		N/A	Equity/Index	MS-	03/18/2024	03/14/2025	5,747	1,029,345	180.6		24,264		24,264		11,191							.0003
MSUMSGE INDEX 1 YR TA2408792		N/A	Equity/Index	MS-	11/20/2024	11/07/2025	2,808	502,997	183.43		9,572		9,572		8,478							.0003
MSUMSGE INDEX 1 YR TA2407358		N/A	Equity/Index	MS-	10/18/2024	10/17/2025	8,739	1,600,000	183.09		42,523		42,523		26,280							.0003
MSUMSGE INDEX 1 YR TA2401915		N/A	Equity/Index	MS-	04/12/2024	04/11/2025	10,747	1,900,000	176.8		49,970		49,970		41,727							.0003
MSUMSGE INDEX 1 YR TA2403245		N/A	Equity/Index	MS-	06/04/2024	05/22/2025	2,647	468,678	178.39		11,094		11,094		9,494							.0003
MSUMSGE INDEX 1 YR TA2406355		N/A	Equity/Index	MS-	09/19/2024	09/16/2025	1,003	180,971	169.65		9,629		9,629		8,396							.0003
MSUMSGE INDEX 1 YR TA2409380		N/A	Equity/Index	MS-	11/29/2024	11/12/2025	4,687	849,987	183.4		19,198		19,198		14,262							.0003
MSUMSGE INDEX 1 YR TA2405674		N/A	Equity/Index	MS-	08/27/2024	08/22/2025	3,371	604,960	180.11		15,281		15,281		12,117							.0003
MSUMSGE INDEX 1 YR TA2400607		N/A	Equity/Index	MS-	02/05/2024	01/31/2025	3,896	687,605	175.49		19,429		19,429		13,678							.0003
MSUMSGE INDEX 1 YR TA2402729		N/A	Equity/Index	MS-	05/10/2024	01/17/2025	2,704	473,876	175.59		11,100		11,100		8,457							.0003
MSUMSGE INDEX 1 YR TA2410269		N/A	Equity/Index	MS-	12/12/2024	11/26/2025	3,806	701,560	182.01		21,675		21,675		13,224							.0003
MSUMSGE INDEX 1 YR TA2400686		N/A	Equity/Index	MS-	02/09/2024	01/21/2025	920	163,916	175.59		5,144		5,144		2,894							.0003
MSUMSGE INDEX 1 YR TA2408683		N/A	Equity/Index	MS-	11/18/2024	11/14/2025	5,330	955,669	181.99		20,808		20,808		18,314							.0003
MSUMSGE INDEX 1 YR TA2407085		N/A	Equity/Index	MS-	10/09/2024	10/01/2025	3,038	551,275	180.18		15,919		15,919		11,441							.0003
MSUMSGE INDEX 1 YR TA2402041		N/A	Equity/Index	MS-	04/19/2024	04/15/2025	2,091	361,199	175.45		7,724		7,724		9,575							.0003
MSUMSGE INDEX 1 YR TA2408614		N/A	Equity/Index	MS-	11/15/2024	11/14/2025	3,630	650,000	179.07		17,160		17,160		15,727							.0003
MSUMSGE INDEX 1 YR TA2400688		N/A	Equity/Index	MS-	02/09/2024	01/31/2025	1,503	267,790	176.85		7,725		7,725		4,038							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUMSGE INDEX 1 YR TA2410991		N/A	Equity/Index	MS-	12/23/2024	12/03/2025	1,416	253,945	183.27		4,946		4,946		4,478							.0003
MSUMSGE INDEX 1 YR TA2406837		N/A	Equity/Index	MS-	10/04/2024	09/30/2025	11,236	2,033,716	181.48		52,056		52,056		37,726							.0003
MSUMSGE INDEX 1 YR TA2408882		N/A	Equity/Index	MS-	11/21/2024	10/31/2025	2,702	486,846	179.13		13,732		13,732		11,500							.0003
MSUMSGE INDEX 1 YR TA2410402		N/A	Equity/Index	MS-	12/13/2024	11/21/2025	8,559	1,572,374	180.87		50,207		50,207		32,365							.0003
MSUMSGE INDEX 1 YR TA2402520		N/A	Equity/Index	MS-	05/03/2024	04/21/2025	787	137,040	168.77		5,234		5,234		6,988							.0003
MSUMSGE INDEX 1 YR TA2405350		N/A	Equity/Index	MS-	08/16/2024	08/14/2025	902	161,115	177.1		4,738		4,738		4,189							.0003
MSUMSGE INDEX 1 YR TA2406380		N/A	Equity/Index	MS-	09/20/2024	09/22/2025	2,555	461,000	180.42		12,263		12,263		9,289							.0003
MSUMSGE INDEX 1 YR TA2400554		N/A	Equity/Index	MS-	02/02/2024	01/31/2025	683	119,935	174.29		3,471		3,471		2,965							.0003
MSUMSGE INDEX 1 YR TA2401655		N/A	Equity/Index	MS-	03/28/2024	03/14/2025	2,320	418,342	177.12		13,616		13,616		7,786							.0003
MSUMSGE INDEX 1 YR TA2408158		N/A	Equity/Index	MS-	11/06/2024	10/22/2025	2,720	496,509	182.89		12,711		12,711		8,371							.0003
MSUMSGE INDEX 1 YR TA2404335		N/A	Equity/Index	MS-	07/12/2024	07/14/2025	2,704	500,000	184.92		13,220		13,220		5,358							.0003
MSUMSGE INDEX 1 YR TA2405316		N/A	Equity/Index	MS-	08/14/2024	07/14/2025	6,064	1,072,661	184.92		14,596		14,596		12,016							.0003
MSUMSGE INDEX 1 YR TA2401097		N/A	Equity/Index	MS-	02/29/2024	02/26/2025	4,200	749,616	178.38		19,870		19,870		10,410							.0003
MSUMSGE INDEX 1 YR TA2411395		N/A	Equity/Index	MS-	12/30/2024	12/10/2025	9,324	1,665,173	182.66		32,149		32,149		31,344							.0003
MSUMSGE INDEX 1 YR TA2402229		N/A	Equity/Index	MS-	04/26/2024	04/23/2025	1,884	328,230	173.87		8,823		8,823		10,363							.0003
MSUMSGE INDEX 1 YR TA2403760		N/A	Equity/Index	MS-	06/21/2024	06/12/2025	3,556	643,920	181.58		16,276		16,276		9,411							.0003
MSUMSGE INDEX 1 YR TA2400180		N/A	Equity/Index	MS-	01/11/2024	01/08/2025	2,708	470,705	171.9		14,236		14,236		16,990							.0003
MSUMSGE INDEX 1 YR TA2402177		N/A	Equity/Index	MS-	04/25/2024	03/24/2025	3,800	657,780	180.26		9,424		9,424		8,320							.0003
MSUMSGE INDEX 1 YR TA2405498		N/A	Equity/Index	MS-	08/22/2024	08/22/2025	5,592	1,000,000	178.83		26,500		26,500		22,562							.0003
MSUMSGE INDEX 1 YR TA2400290		N/A	Equity/Index	MS-	01/18/2024	01/17/2025	519	90,031	172.75		2,501		2,501		2,825							.0003
MSUMSGE INDEX 1 YR TA2403383		N/A	Equity/Index	MS-	06/07/2024	06/06/2025	3,924	700,000	178.41		18,410		18,410		14,499							.0003
MSUMSGE INDEX 1 YR TA2403761		N/A	Equity/Index	MS-	06/21/2024	06/13/2025	4,960	898,157	181.66		22,583		22,583		13,075							.0003
MSUMSGE INDEX 1 YR TA2402912		N/A	Equity/Index	MS-	05/17/2024	05/02/2025	1,800	320,724	174.33		10,973		10,973		9,587							.0003
MSUMSGE INDEX 1 YR TA2400801		N/A	Equity/Index	MS-	02/15/2024	02/10/2025	1,120	198,341	179.18		4,470		4,470		2,024							.0003
MSUMSGE INDEX 1 YR TA2403227		N/A	Equity/Index	MS-	06/03/2024	05/21/2025	1,006	177,871	179.42		3,818		3,818		3,197							.0003
MSUMSGE INDEX 1 YR TA2401379		N/A	Equity/Index	MS-	03/20/2024	03/14/2025	1,242	222,703	177.12		6,817		6,817		4,168							.0003
MSUMSGE INDEX 1 YR TA2403989		N/A	Equity/Index	MS-	06/28/2024	06/30/2025	2,757	500,000	181.37		13,200		13,200		7,792							.0003
MSUMSGE INDEX 1 YR TA2405346		N/A	Equity/Index	MS-	08/16/2024	08/15/2025	8,936	1,600,000	179.05		42,400		42,400		34,988							.0003
MSUMSGE INDEX 1 YR TA2404275		N/A	Equity/Index	MS-	07/10/2024	07/02/2025	1,600	297,584	183.29		10,429		10,429		3,696							.0003
MSUMSGE INDEX 1 YR TA2404752		N/A	Equity/Index	MS-	07/26/2024	07/28/2025	5,039	900,000	178.59		23,850		23,850		19,917							.0003
MSUMSGE INDEX 1 YR TA2402727		N/A	Equity/Index	MS-	05/10/2024	04/29/2025	704	123,376	174.4		3,433		3,433		3,692							.0003
MSUMSGE INDEX 1 YR TA2405521		N/A	Equity/Index	MS-	08/22/2024	08/19/2025	836	150,363	168.39		8,312		8,312		7,633							.0003
MSUMSGE INDEX 1 YR TA2403572		N/A	Equity/Index	MS-	06/13/2024	06/10/2025	4,890	889,002	179.11		28,142		28,142		16,854							.0003
MSUMSGE INDEX 2 YR TA2306306		N/A	Equity/Index	MS-	07/17/2023	07/14/2025	1,992	346,947	172.89	11,472			3,066		12,828			(5,783)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUMSGE INDEX 2 YR TA2303555		N/A	Equity/Index	MS-	02/27/2023	02/21/2025	2,807	450,888	161.830000000001	12,977			915		43,552			(6,569)				.0003
MSUMSGE INDEX 2 YR TA2404291		N/A	Equity/Index	MS-	07/11/2024	07/08/2026	2,791	521,777	185.62		17,338		13,206		9,564			(4,131)				.0003
MSUMSGE INDEX 2 YR TA2407782		N/A	Equity/Index	MS-	10/30/2024	10/05/2026	606	110,571	180.99		3,714		3,387		2,872			(327)				.0003
MSUMSGE INDEX 2 YR TA2307224		N/A	Equity/Index	MS-	08/29/2023	08/15/2025	6,260	1,065,890	168.79	35,306			11,160		55,673			(18,073)				.0003
MSUMSGE INDEX 2 YR TA2402528		N/A	Equity/Index	MS-	05/03/2024	03/27/2026	1,964	341,991	180.26		7,510		4,905		8,796			(2,605)				.0003
MSUMSGE INDEX 2 YR TA2407467		N/A	Equity/Index	MS-	10/21/2024	10/09/2026	1,078	197,209	182.53		6,328		5,701		4,711			(627)				.0003
MSUMSGE INDEX 2 YR TA2309318		N/A	Equity/Index	MS-	12/21/2023	11/28/2025	777	135,587	170.96	5,032			2,369		6,006			(2,620)				.0003
MSUMSGE INDEX 2 YR TA2307966		N/A	Equity/Index	MS-	10/05/2023	09/17/2025	1,992	325,533	170.57	6,639			2,429		15,657			(3,432)				.0003
MSUMSGE INDEX 2 YR TA2308196		N/A	Equity/Index	MS-	10/18/2023	09/29/2025	800	132,744	165	4,280			1,634		9,000			(2,206)				.0003
MSUMSGE INDEX 2 YR TA2308459		N/A	Equity/Index	MS-	11/02/2023	10/31/2025	4,129	680,996	162.28	24,155			10,095		53,715			(12,194)				.0003
MSUMSGE INDEX 2 YR TA2409285		N/A	Equity/Index	MS-	11/27/2024	11/04/2026	1,641	296,923	178.98		10,200		9,723		8,764			(477)				.0003
MSUMSGE INDEX 2 YR TA2406582		N/A	Equity/Index	MS-	09/26/2024	06/29/2026	640	116,333	181.37		3,670		3,120		2,831			(551)				.0003
MSUMSGE INDEX 2 YR TA2308400		N/A	Equity/Index	MS-	10/30/2023	10/24/2025	2,178	352,226	161.99	10,677			4,371		28,856			(5,405)				.0003
MSUMSGE INDEX 2 YR TA2308917		N/A	Equity/Index	MS-	11/29/2023	11/24/2025	1,480	254,841	171.34	8,275			3,737		11,152			(4,183)				.0003
MSUMSGE INDEX 2 YR TA2308601		N/A	Equity/Index	MS-	11/10/2023	10/17/2025	2,822	470,258	164.39	16,249			6,680		32,785			(8,460)				.0003
MSUMSGE INDEX 2 YR TA2304707		N/A	Equity/Index	MS-	05/11/2023	04/25/2025	4,700	769,954	162.729999999999	25,674			4,116		65,218			(13,216)				.0003
MSUMSGE INDEX 2 YR TA2309156		N/A	Equity/Index	MS-	12/12/2023	12/08/2025	2,140	367,117	170.12	12,316			5,793		17,465			(6,217)				.0003
MSUMSGE INDEX 2 YR TA2402181		N/A	Equity/Index	MS-	04/25/2024	04/02/2026	2,020	349,662	177.66		8,391		5,443		10,724			(2,948)				.0003
MSUMSGE INDEX 2 YR TA2306989		N/A	Equity/Index	MS-	08/18/2023	08/15/2025	1,705	286,065	169.8	7,925			2,474		14,122			(4,006)				.0003
MSUMSGE INDEX 2 YR TA2304108		N/A	Equity/Index	MS-	04/03/2023	03/14/2025	3,130	512,068	158.32	21,206			2,153		58,230			(10,947)				.0003
MSUMSGE INDEX 2 YR TA2406577		N/A	Equity/Index	MS-	09/26/2024	03/03/2026	586	106,517	180.75		3,323		2,712		2,480			(611)				.0003
MSUMSGE INDEX 2 YR TA2307744		N/A	Equity/Index	MS-	09/25/2023	09/22/2025	1,197	198,211	167.98	5,372			1,954		11,196			(2,708)				.0003
MSUMSGE INDEX 2 YR TA2304373		N/A	Equity/Index	MS-	04/20/2023	03/31/2025	2,500	408,575	161.770000000001	13,925			1,753		37,555			(7,209)				.0003
MSUMSGE INDEX 2 YR TA2400070		N/A	Equity/Index	MS-	01/05/2024	12/29/2025	665	113,250	174.43		2,824		1,420		4,133			(1,404)				.0003
MSUMSGE INDEX 2 YR TA2409284		N/A	Equity/Index	MS-	11/27/2024	10/23/2026	2,331	421,771	181.05		13,028		12,408		11,116			(620)				.0003
MSUMSGE INDEX 2 YR TA2309224		N/A	Equity/Index	MS-	12/15/2023	11/11/2025	1,000	174,520	168.39	7,351			3,331		9,094			(3,882)				.0003
MSUMSGE INDEX 2 YR TA2401662		N/A	Equity/Index	MS-	03/28/2024	03/25/2026	3,991	719,657	180.01		22,617		14,034		18,113			(8,583)				.0003
MSUMSGE INDEX 2 YR TA2304187		N/A	Equity/Index	MS-	04/10/2023	03/28/2025	1,910	309,248	160.62	10,379			1,247		30,858			(5,305)				.0003
MSUMSGE INDEX 2 YR TA2306607		N/A	Equity/Index	MS-	07/28/2023	06/27/2025	1,050	183,351	171.6	6,565			1,670		7,492			(3,452)				.0003
MSUMSGE INDEX 2 YR TA2303928		N/A	Equity/Index	MS-	03/23/2023	03/20/2025	8,713	1,402,967	159.85	47,033			5,067		148,234			(23,776)				.0003
MSUMSGE INDEX 2 YR TA2404726		N/A	Equity/Index	MS-	07/25/2024	07/17/2026	3,100	554,001	181.65		14,880		11,599		13,641			(3,281)				.0003
MSUMSGE INDEX 2 YR TA2308599		N/A	Equity/Index	MS-	11/10/2023	10/24/2025	1,789	298,119	162.669999999999	11,285			4,705		22,843			(5,817)				.0003
MSUMSGE INDEX 2 YR TA2303755		N/A	Equity/Index	MS-	03/10/2023	02/28/2025	1,400	223,188	160.5	6,457			522		23,386			(3,296)				.0003
MSUMSGE INDEX 2 YR TA2305294		N/A	Equity/Index	MS-	06/08/2023	05/12/2025	1,000	170,120	164.15	7,163			1,340		12,507			(3,745)				.0003

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MSUMSGE INDEX 2 YR TA2402183		N/A	Equity/Index	MS-	04/25/2024	04/16/2026	2,920	505,452	174.96		14,109		9,249		18,360			(4,861)				.0003
MSUMSGE INDEX 2 YR TA2304708		N/A	Equity/Index	MS-	05/11/2023	05/01/2025	3,103	508,333	164.49	15,420			2,581		38,163			(7,871)				.0003
MSUMSGE INDEX 2 YR TA2308367		N/A	Equity/Index	MS-	10/27/2023	10/03/2025	710	114,963	163.550000000001	3,213			1,257		8,693			(1,673)				.0003
MSUMSGE INDEX 2 YR TA2309154		N/A	Equity/Index	MS-	12/12/2023	11/18/2025	2,367	406,059	170.8	13,085			5,958		18,469			(6,793)				.0003
MSUMSGE INDEX 2 YR TA2308763		N/A	Equity/Index	MS-	11/20/2023	11/14/2025	2,516	429,758	170.22	13,712			6,012		20,405			(6,941)				.0003
MSUMSGE INDEX 2 YR TA2407535		N/A	Equity/Index	MS-	10/24/2024	08/24/2026	767	138,942	180.11		4,539		4,077		3,755			(462)				.0003
MSUMSGE INDEX 2 YR TA2401382		N/A	Equity/Index	MS-	03/20/2024	03/06/2026	4,960	889,378	178.66		28,411		17,070		24,264			(11,340)				.0003
MSUMSGE INDEX 2 YR TA2407466		N/A	Equity/Index	MS-	10/21/2024	10/09/2026	1,022	186,965	181.9		6,185		5,573		4,625			(612)				.0003
MSUMSGE INDEX 2 YR TA2306834		N/A	Equity/Index	MS-	08/09/2023	08/04/2025	800	137,576	171.91	4,272			1,269		5,634			(2,160)				.0003
MSUMSGE INDEX 2 YR TA2403573		N/A	Equity/Index	MS-	06/13/2024	05/12/2026	1,598	290,516	175.3		12,268		8,730		9,936			(3,538)				.0003
MSUMSGE INDEX 2 YR TA2308283		N/A	Equity/Index	MS-	10/24/2023	10/20/2025	1,852	303,413	163.32	9,586			3,861		22,819			(4,839)				.0003
MSUMSGE INDEX 2 YR TA2406578		N/A	Equity/Index	MS-	09/26/2024	03/04/2026	544	98,883	180.29		3,169		2,587		2,380			(582)				.0003
MSUMSGE INDEX 2 YR TA2306994		N/A	Equity/Index	MS-	08/18/2023	07/22/2025	1,320	221,470	172.76	5,148			1,486		8,640			(2,692)				.0003
MSUMSGE INDEX 2 YR TA2402959		N/A	Equity/Index	MS-	05/21/2024	04/24/2026	3,116	557,203	174.24		21,497		14,659		20,509			(6,839)				.0003
MSUMSGE INDEX 2 YR TA2303754		N/A	Equity/Index	MS-	03/10/2023	03/07/2025	1,190	189,710	161.09	5,319			478		19,057			(2,689)				.0003
MSUMSGE INDEX 2 YR TA2307691		N/A	Equity/Index	MS-	09/22/2023	09/15/2025	2,600	431,288	169.3	11,024			3,935		22,277			(5,604)				.0003
MSUMSGE INDEX 2 YR TA2405932		N/A	Equity/Index	MS-	09/04/2024	08/14/2026	788	139,831	178.66		4,142		3,451		4,176			(690)				.0003
MSUMSGE INDEX 2 YR TA2400184		N/A	Equity/Index	MS-	01/11/2024	01/08/2026	3,857	670,424	171.9		23,038		11,854		28,349			(11,184)				.0003
MSUMSGE INDEX 2 YR TA2407783		N/A	Equity/Index	MS-	10/30/2024	10/01/2026	1,147	209,282	180.18		7,316		6,668		5,681			(648)				.0003
MSUMSGE INDEX 2 YR TA2404725		N/A	Equity/Index	MS-	07/25/2024	07/15/2026	5,733	1,024,544	185.18		22,835		17,785		20,313			(5,050)				.0003
MSUMSGE INDEX 2 YR TA2406046		N/A	Equity/Index	MS-	09/09/2024	09/03/2026	1,849	326,256	177.97		9,572		8,076		10,246			(1,496)				.0003
MSUMSGE INDEX 2 YR TA2307140		N/A	Equity/Index	MS-	08/25/2023	08/15/2025	648	109,512	168.79	3,408			1,074		5,763			(1,740)				.0003
MSUMSGE INDEX 2 YR TA2406383		N/A	Equity/Index	MS-	09/20/2024	06/12/2026	1,217	219,632	181.72		6,361		5,347		5,239			(1,015)				.0003
MSUMSGE INDEX 2 YR TA2307035		N/A	Equity/Index	MS-	08/21/2023	06/23/2025	1,750	295,925	171.28	7,953			2,054		12,759			(4,345)				.0003
MSUMSGE INDEX 2 YR TA2401550		N/A	Equity/Index	MS-	03/22/2024	03/16/2026	3,200	578,080	177.12		21,203		12,928		17,362			(8,275)				.0003
MSUMSGE INDEX 2 YR TA2306744		N/A	Equity/Index	MS-	08/04/2023	07/24/2025	6,760	1,170,224	173.31	35,738			10,182		42,424			(18,268)				.0003
MSUMSGE INDEX 2 YR TA2406579		N/A	Equity/Index	MS-	09/26/2024	03/19/2026	596	108,335	178.97		3,760		3,089		2,883			(671)				.0003
MSUMSGE INDEX 2 YR TA2404907		N/A	Equity/Index	MS-	07/31/2024	06/25/2026	1,887	339,660	181.43		9,854		7,678		8,313			(2,176)				.0003
MSUMSGE INDEX 2 YR TA2305548		N/A	Equity/Index	MS-	06/16/2023	06/12/2025	1,800	314,766	172.22	11,138			2,499		12,119			(5,646)				.0003
MSUMSGE INDEX 2 YR TA2402853		N/A	Equity/Index	MS-	05/16/2024	05/06/2026	2,086	373,644	174.78		14,275		9,769		13,346			(4,506)				.0003
MSUMSGE INDEX 2 YR TA2401806		N/A	Equity/Index	MS-	04/05/2024	04/01/2026	2,120	375,685	179.92		10,136		6,387		9,732			(3,748)				.0003
MSUMSGE INDEX 2 YR TA2400930		N/A	Equity/Index	MS-	02/22/2024	02/20/2026	1,812	322,717	176.25		10,993		6,293		10,269			(4,701)				.0003
MSUMSGE INDEX 2 YR TA2400068		N/A	Equity/Index	MS-	01/05/2024	12/02/2025	1,070	182,221	171.22		5,353		2,588		8,130			(2,765)				.0003
MSUMSGE INDEX 2 YR TA2404903		N/A	Equity/Index	MS-	07/31/2024	07/23/2026	3,017	543,060	181.89		15,547		12,248		13,129			(3,299)				.0003

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MSUMSGE INDEX 2 YR TA2402913		N/A	Equity/Index	MS-	05/17/2024	04/08/2026	944	168,202	177.81		5,250		3,530		4,967			(1,719)				.0003
MSUMSGE INDEX 2 YR TA2307225		N/A	Equity/Index	MS-	08/29/2023	08/25/2025	1,435	244,337	169.47	7,831			2,549		12,155			(3,953)				.0003
MSUMSGE INDEX 2 YR TA2410449		N/A	Equity/Index	MS-	12/16/2024	10/30/2026	779	143,632	181.97		5,022		4,912		3,545			(110)				.0003
MSUMSGE INDEX 2 YR TA2405931		N/A	Equity/Index	MS-	09/04/2024	08/28/2026	3,519	624,447	178.96		18,292		15,302		18,440			(2,990)				.0003
MSUMSGE INDEX 2 YR TA2400556		N/A	Equity/Index	MS-	02/02/2024	01/29/2026	1,354	237,762	177.05		6,878		3,739		7,188			(3,139)				.0003
MSUMSGE INDEX 2 YR TA2402530		N/A	Equity/Index	MS-	05/03/2024	04/29/2026	4,104	714,630	174.4		21,800		14,584		26,778			(7,216)				.0003
MSUMSGE INDEX 2 YR TA2400073		N/A	Equity/Index	MS-	01/05/2024	11/21/2025	800	136,240	171.45		3,938		1,871		5,994			(2,067)				.0003
MSUMSGE INDEX 2 YR TA2306188		N/A	Equity/Index	MS-	07/13/2023	07/10/2025	1,511	261,569	171.28	8,915			2,340		11,088			(4,507)				.0003
MSUMSGE INDEX 2 YR TA2402575		N/A	Equity/Index	MS-	05/06/2024	02/06/2026	1,429	250,104	178.85		6,088		3,820		6,765			(2,267)				.0003
MSUMSGE INDEX 2 YR TA2410993		N/A	Equity/Index	MS-	12/23/2024	12/04/2026	1,352	242,468	184.12		5,907		5,840		5,550			(67)				.0003
MSUMSGE INDEX 2 YR TA2308079		N/A	Equity/Index	MS-	10/11/2023	09/08/2025	838	139,527	170.1	3,494			1,255		6,790			(1,837)				.0003
MSUMSGE INDEX 2 YR TA2407781		N/A	Equity/Index	MS-	10/30/2024	09/30/2026	911	166,221	181.48		5,448		4,965		4,197			(483)				.0003
MSUMSGE INDEX 2 YR TA2303554		N/A	Equity/Index	MS-	02/27/2023	01/27/2025	1,086	174,444	160.85	5,266			196		18,393			(2,761)				.0003
MSUMSGE INDEX 2 YR TA2403014		N/A	Equity/Index	MS-	05/22/2024	05/15/2026	890	159,363	178.52		5,054		3,498		4,586			(1,556)				.0003
MSUMSGE INDEX 2 YR TA2308916		N/A	Equity/Index	MS-	11/29/2023	11/21/2025	1,680	289,279	171.25	9,428			4,237		12,753			(4,786)				.0003
MSUMSGE INDEX 2 YR TA2401661		N/A	Equity/Index	MS-	03/28/2024	03/20/2026	1,633	294,463	180.76		8,903		5,501		7,034			(3,402)				.0003
MSUMSGE INDEX 2 YR TA2307799		N/A	Equity/Index	MS-	09/27/2023	09/26/2025	2,740	451,908	164.54	14,262			5,250		31,741			(7,170)				.0003
MSUMSGE INDEX 2 YR TA2401384		N/A	Equity/Index	MS-	03/20/2024	03/18/2026	1,413	253,365	178.58		8,152		4,952		7,001			(3,200)				.0003
MSUMSGE INDEX 2 YR TA2305090		N/A	Equity/Index	MS-	05/26/2023	05/07/2025	1,800	304,866	163.729999999999	12,622			2,249		23,224			(6,534)				.0003
MSUMSGE INDEX 2 YR TA2306718		N/A	Equity/Index	MS-	08/03/2023	07/31/2025	2,165	373,224	175.03	10,035			2,925		11,836			(5,073)				.0003
MSUMSGE INDEX 2 YR TA2403931		N/A	Equity/Index	MS-	06/27/2024	05/26/2026	888	161,740	178.04		6,086		4,453		4,717			(1,633)				.0003
MSUMSGE INDEX 2 YR TA2303315		N/A	Equity/Index	MS-	02/07/2023	01/24/2025	2,000	326,300	160	12,040			387		35,683			(6,163)				.0003
MSUMSGE INDEX 2 YR TA2307036		N/A	Equity/Index	MS-	08/21/2023	07/03/2025	640	108,224	173.75	2,541			684		3,823			(1,368)				.0003
MSUMSGE INDEX 2 YR TA2309222		N/A	Equity/Index	MS-	12/15/2023	11/21/2025	2,313	403,665	170.9	15,037			6,930		17,941			(7,829)				.0003
MSUMSGE INDEX 2 YR TA2403926		N/A	Equity/Index	MS-	06/27/2024	06/01/2026	506	92,163	176.85		3,673		2,696		2,890			(977)				.0003
MSUMSGE INDEX 2 YR TA2308602		N/A	Equity/Index	MS-	11/10/2023	11/07/2025	2,920	486,589	166.37	15,199			6,508		30,068			(7,683)				.0003
MSUMSGE INDEX 2 YR TA2410632		N/A	Equity/Index	MS-	12/17/2024	05/01/2026	559	102,778	174.34		5,016		4,876		3,666			(141)				.0003
MSUMSGE INDEX 2 YR TA2403930		N/A	Equity/Index	MS-	06/27/2024	05/20/2026	706	128,591	179.03		4,607		3,361		3,533			(1,247)				.0003
MSUMSGE INDEX 2 YR TA2400292		N/A	Equity/Index	MS-	01/18/2024	01/09/2026	650	112,756	172.65		3,660		1,901		4,561			(1,758)				.0003
MSUMSGE INDEX 2 YR TA2306996		N/A	Equity/Index	MS-	08/18/2023	07/25/2025	1,900	318,782	173.63	7,062			2,059		11,631			(3,677)				.0003
MSUMSGE INDEX 2 YR TA2410038		N/A	Equity/Index	MS-	12/09/2024	10/27/2026	1,356	248,867	181.56		8,537		8,264		6,291			(274)				.0003
MSUMSGE INDEX 2 YR TA2406047		N/A	Equity/Index	MS-	09/09/2024	09/04/2026	1,794	316,551	177.48		9,532		8,044		10,217			(1,488)				.0003
MSUMSGE INDEX 2 YR TA2400071		N/A	Equity/Index	MS-	01/05/2024	01/02/2026	2,067	352,010	171.55		10,269		5,191		15,506			(5,078)				.0003
MSUMSGE INDEX 2 YR TA2308518		N/A	Equity/Index	MS-	11/06/2023	10/06/2025	1,687	279,215	165.04	9,336			3,718		18,900			(4,895)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUMSGE INDEX 2 YR TA2309221		N/A	Equity/Index	MS-	12/15/2023	11/07/2025	505	88,133	166.15	4,136			1,861		5,268			(2,197)				.0003
MSUMSGE INDEX 2 YR TA2307037		N/A	Equity/Index	MS-	08/21/2023	07/28/2025	3,510	593,541	174.73	13,338			3,935		19,580			(6,924)				.0003
MSUMSGE INDEX 2 YR TA2406043		N/A	Equity/Index	MS-	09/09/2024	08/20/2026	2,570	453,477	179.93		11,951		10,046		12,709			(1,905)				.0003
MSUMSGE INDEX 2 YR TA2306473		N/A	Equity/Index	MS-	07/21/2023	07/18/2025	1,000	173,520	173.1	5,482			1,499		6,353			(2,771)				.0003
MSUMSGE INDEX 2 YR TA2406044		N/A	Equity/Index	MS-	09/09/2024	08/21/2026	2,652	467,945	180.3		12,101		10,175		12,857			(1,926)				.0003
MSUMSGE INDEX 2 YR TA2306611		N/A	Equity/Index	MS-	07/28/2023	07/24/2025	984	171,826	173.31	5,674			1,601		6,175			(2,872)				.0003
MSUMSGE INDEX 2 YR TA2401660		N/A	Equity/Index	MS-	03/28/2024	03/11/2026	1,000	180,320	177.79		6,300		3,862		5,188			(2,438)				.0003
MSUMSGE INDEX 2 YR TA2400956		N/A	Equity/Index	MS-	02/23/2024	01/30/2026	610	109,269	175.21		4,096		2,296		3,661			(1,800)				.0003
MSUMSGE INDEX 2 YR TA2405352		N/A	Equity/Index	MS-	08/16/2024	07/23/2026	1,273	227,383	181.89		5,991		4,840		5,539			(1,150)				.0003
MSUMSGE INDEX 2 YR TA2307989		N/A	Equity/Index	MS-	10/06/2023	10/03/2025	2,180	356,801	163.85	10,911			4,150		26,235			(5,523)				.0003
MSUMSGE INDEX 2 YR TA2307904		N/A	Equity/Index	MS-	10/02/2023	09/18/2025	1,915	316,415	169.71	7,585			2,758		15,983			(3,883)				.0003
MSUMSGE INDEX 2 YR TA2306182		N/A	Equity/Index	MS-	07/13/2023	06/20/2025	1,971	341,200	171.82	11,260			2,719		13,762			(5,854)				.0003
MSUMSGE INDEX 2 YR TA2406565		N/A	Equity/Index	MS-	09/25/2024	09/11/2026	1,679	303,530	178.47		10,784		9,321		9,066			(1,463)				.0003
MSUMSGE INDEX 2 YR TA2306988		N/A	Equity/Index	MS-	08/18/2023	08/07/2025	4,003	671,623	172.84	15,671			4,771		26,305			(8,011)				.0003
MSUMSGE INDEX 2 YR TA2306026		N/A	Equity/Index	MS-	07/07/2023	06/30/2025	1,901	326,307	172.81	9,524			2,381		12,249			(4,841)				.0003
MSUMSGE INDEX 2 YR TA2402854		N/A	Equity/Index	MS-	05/16/2024	05/13/2026	2,234	400,154	175.18		15,010		10,318		14,000			(4,692)				.0003
MSUMSGE INDEX 2 YR TA2304975		N/A	Equity/Index	MS-	05/22/2023	05/16/2025	992	167,350	170.7	4,775			892		7,532			(2,417)				.0003
MSUMSGE INDEX 2 YR TA2303867		N/A	Equity/Index	MS-	03/20/2023	03/13/2025	5,181	827,665	159.24	26,786			2,634		91,806			(13,578)				.0003
MSUMSGE INDEX 2 YR TA2403574		N/A	Equity/Index	MS-	06/13/2024	06/03/2026	850	154,530	177.32		5,947		4,284		4,733			(1,662)				.0003
MSUMSGE INDEX 2 YR TA2308829		N/A	Equity/Index	MS-	11/24/2023	10/24/2025	2,350	402,367	163.96	17,390			7,396		27,924			(9,145)				.0003
MSUMSGE INDEX 2 YR TA2405164		N/A	Equity/Index	MS-	08/09/2024	08/05/2026	7,100	1,243,636	173.27		43,104		34,638		50,207			(8,466)				.0003
MSUMSGE INDEX 2 YR TA2307044		N/A	Equity/Index	MS-	08/21/2023	08/05/2025	5,256	888,790	171.91	23,470			7,110		37,053			(12,048)				.0003
MSUMSGE INDEX 2 YR TA2309020		N/A	Equity/Index	MS-	12/05/2023	11/26/2025	1,800	304,974	170.93	8,752			3,999		13,946			(4,449)				.0003
MSUMSGE INDEX 2 YR TA2400291		N/A	Equity/Index	MS-	01/18/2024	12/15/2025	1,214	210,593	174.56		6,138		3,082		7,434			(3,056)				.0003
MSUMSGE INDEX 2 YR TA2400803		N/A	Equity/Index	MS-	02/15/2024	02/06/2026	1,850	327,617	177.52		9,973		5,578		9,581			(4,396)				.0003
MSUMSGE INDEX 2 YR TA2400183		N/A	Equity/Index	MS-	01/11/2024	01/05/2026	1,261	219,187	170.11		8,232		4,219		10,327			(4,013)				.0003
MSUMSGE INDEX 2 YR TA2406566		N/A	Equity/Index	MS-	09/25/2024	09/18/2026	1,143	206,632	180.37		6,700		5,800		5,576			(900)				.0003
MSUMSGE INDEX 2 YR TA2401196		N/A	Equity/Index	MS-	03/07/2024	02/27/2026	2,410	431,824	178.09		14,166		8,326		12,175			(5,840)				.0003
MSUMSGE INDEX 2 YR TA2410628		N/A	Equity/Index	MS-	12/17/2024	11/25/2026	1,390	255,565	181.33		9,002		8,823		6,605			(178)				.0003
MSUMSGE INDEX 2 YR TA2402574		N/A	Equity/Index	MS-	05/06/2024	01/30/2026	1,814	317,486	175.87		9,110		5,679		10,428			(3,431)				.0003
MSUMSGE INDEX 2 YR TA2406581		N/A	Equity/Index	MS-	09/26/2024	06/26/2026	680	123,604	181.84		3,801		3,228		2,926			(573)				.0003
MSUMSGE INDEX 2 YR TA2304466		N/A	Equity/Index	MS-	04/27/2023	04/04/2025	1,440	233,338	162.550000000000001	7,069			934		20,532			(3,675)				.0003
MSUMSGE INDEX 2 YR TA2306186		N/A	Equity/Index	MS-	07/13/2023	07/03/2025	1,230	212,925	173.17	6,576			1,678		7,722			(3,357)				.0003
MSUMSGE INDEX 2 YR TA2308267		N/A	Equity/Index	MS-	10/23/2023	10/17/2025	6,011	979,312	165.5	26,052			10,413		65,446			(13,188)				.0003

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MSUMSGE INDEX 2 YR TA2407534		N/A	Equity/Index	MS-	10/24/2024	07/01/2026	588	106,516	181.96		3,110		2,766		2,517			(344)				.0003
MSUMSGE INDEX 2 YR TA2306470		N/A	Equity/Index	MS-	07/21/2023	07/08/2025	610	105,847	171.4	3,639			958		4,424			(1,865)				.0003
MSUMSGE INDEX 2 YR TA2304536		N/A	Equity/Index	MS-	05/01/2023	04/08/2025	4,239	697,739	162.860000000001	23,721			3,259		59,028			(12,298)				.0003
MSUMSGE INDEX 2 YR TA2406580		N/A	Equity/Index	MS-	09/26/2024	06/22/2026	874	158,867	181.33		5,011		4,251		3,858			(760)				.0003
MSUMSGE INDEX 2 YR TA2309062		N/A	Equity/Index	MS-	12/06/2023	12/04/2025	850	145,367	170.13	4,742			2,198		6,936			(2,387)				.0003
MSUMSGE INDEX 2 YR TA2304973		N/A	Equity/Index	MS-	05/22/2023	05/02/2025	1,307	220,491	163.449999999999	9,150			1,562		17,234			(4,724)				.0003
MSUMSGE INDEX 2 YR TA2406564		N/A	Equity/Index	MS-	09/25/2024	09/09/2026	758	137,031	176.39		5,380		4,648		4,570			(732)				.0003
MSUMSGE INDEX 2 YR TA2307606		N/A	Equity/Index	MS-	09/18/2023	09/11/2025	5,676	962,423	170.57	28,142			9,861		44,589			(14,266)				.0003
MSUMSGE INDEX 2 YR TA2306610		N/A	Equity/Index	MS-	07/28/2023	07/14/2025	2,000	349,240	173.95	11,137			3,030		11,781			(5,717)				.0003
MSUMSGE INDEX 2 YR TA2407464		N/A	Equity/Index	MS-	10/21/2024	09/25/2026	1,708	312,462	181.3		10,612		9,540		7,939			(1,072)				.0003
MSUMSGE INDEX 2 YR TA2402573		N/A	Equity/Index	MS-	05/06/2024	01/16/2026	2,125	371,918	175.59		10,784		6,631		12,365			(4,153)				.0003
MSUMSGE INDEX 2 YR TA2308915		N/A	Equity/Index	MS-	11/29/2023	11/07/2025	700	120,533	166.15	5,068			2,222		7,303			(2,624)				.0003
MSUMSGE INDEX 2 YR TA2305547		N/A	Equity/Index	MS-	06/16/2023	05/16/2025	1,432	250,414	166.46	11,694			2,272		15,231			(6,158)				.0003
MSUMSGE INDEX 2 YR TA2407533		N/A	Equity/Index	MS-	10/24/2024	07/06/2026	658	119,197	185.62		2,840		2,528		2,247			(312)				.0003
MSUMSGE INDEX 2 YR TA2402914		N/A	Equity/Index	MS-	05/17/2024	04/10/2026	860	153,235	176.8		5,039		3,393		4,829			(1,645)				.0003
MSUMSGE INDEX 2 YR TA2304254		N/A	Equity/Index	MS-	04/13/2023	04/11/2025	3,500	569,485	162.860000000001	17,755			2,449		48,658			(8,963)				.0003
MSUMSGE INDEX 2 YR TA2308720		N/A	Equity/Index	MS-	11/17/2023	10/06/2025	1,200	204,816	164.93	8,489			3,445		13,532			(4,536)				.0003
MSUMSGE INDEX 2 YR TA2309433		N/A	Equity/Index	MS-	12/28/2023	12/05/2025	1,263	221,581	170.01	9,075			4,363		10,392			(4,712)				.0003
MSUMSGE INDEX 2 YR TA2305727		N/A	Equity/Index	MS-	06/23/2023	06/13/2025	1,476	252,504	173.71	6,790			1,544		8,732			(3,466)				.0003
MSUMSGE INDEX 2 YR TA2307045		N/A	Equity/Index	MS-	08/21/2023	08/08/2025	1,235	208,839	171.17	5,749			1,758		9,238			(2,939)				.0003
MSUMSGE INDEX 2 YR TA2403575		N/A	Equity/Index	MS-	06/13/2024	06/05/2026	4,852	882,094	178.54		32,043		23,110		25,195			(8,933)				.0003
MSUMSGE INDEX 2 YR TA2303664		N/A	Equity/Index	MS-	03/06/2023	02/07/2025	2,173	353,677	163.389999999999	10,430			550		30,885			(5,438)				.0003
MSUMSGE INDEX 2 YR TA2308831		N/A	Equity/Index	MS-	11/24/2023	11/20/2025	1,991	340,899	171.19	10,258			4,583		15,164			(5,193)				.0003
MSUMSGE INDEX 2 YR TA2402529		N/A	Equity/Index	MS-	05/03/2024	04/24/2026	1,380	240,299	174.04		7,458		4,972		9,189			(2,486)				.0003
MSUMSGE INDEX 2 YR TA2410448		N/A	Equity/Index	MS-	12/16/2024	11/13/2026	650	119,847	182.86		4,022		3,935		2,836			(87)				.0003
MSUMSGE INDEX 2 YR TA2304107		N/A	Equity/Index	MS-	04/03/2023	03/06/2025	3,053	499,471	162.31	16,691			1,524		45,326			(8,714)				.0003
MSUMSGE INDEX 2 YR TA2403390		N/A	Equity/Index	MS-	06/07/2024	05/22/2026	1,784	317,927	177.91		9,951		7,082		9,571			(2,869)				.0003
MSUMSGE INDEX 2 YR TA2308723		N/A	Equity/Index	MS-	11/17/2023	09/26/2025	950	162,146	164.65	6,812			2,704		10,934			(3,693)				.0003
MSUMSGE INDEX 2 YR TA2410450		N/A	Equity/Index	MS-	12/16/2024	11/23/2026	2,809	517,923	180.87		19,149		18,742		13,653			(407)				.0003
MSUMSGE INDEX 2 YR TA2305906		N/A	Equity/Index	MS-	06/30/2023	06/18/2025	1,382	239,443	174.17	7,039			1,656		7,867			(3,608)				.0003
MSUMSGE INDEX 2 YR TA2403927		N/A	Equity/Index	MS-	06/27/2024	06/05/2026	752	136,969	178.41		5,071		3,730		3,935			(1,341)				.0003
MSUMSGE INDEX 2 YR TA2410630		N/A	Equity/Index	MS-	12/17/2024	11/18/2026	2,248	413,317	179.07		16,210		15,886		11,997			(324)				.0003
MSUMSGE INDEX 2 YR TA2308046		N/A	Equity/Index	MS-	10/09/2023	09/12/2025	3,062	505,291	171.97	10,294			3,725		21,777			(5,367)				.0003
MSUMSGE INDEX 2 YR TA2306995		N/A	Equity/Index	MS-	08/18/2023	07/18/2025	1,400	234,892	175.76	4,578			1,302		7,098			(2,407)				.0003

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MSUMSGE INDEX 2 YR TA2406563		N/A	Equity/Index	MS-	09/25/2024	09/04/2026	1,187	214,586	177.48		7,987		6,893		6,760			(1,094)				.0003
MSUMSGE INDEX 2 YR TA2307864		N/A	Equity/Index	MS-	09/29/2023	09/02/2025	1,797	297,727	172.2	6,306			2,198		12,499			(3,297)				.0003
MSUMSGE INDEX 2 YR TA2306717		N/A	Equity/Index	MS-	08/03/2023	07/17/2025	930	160,323	174.61	4,385			1,217		5,204			(2,260)				.0003
MSUMSGE INDEX 2 YR TA2401385		N/A	Equity/Index	MS-	03/20/2024	03/13/2026	1,070	191,862	177.12		6,624		4,006		5,810			(2,619)				.0003
MSUMSGE INDEX 2 YR TA2306609		N/A	Equity/Index	MS-	07/28/2023	07/11/2025	630	110,011	172.76	3,725			1,002		4,106			(1,920)				.0003
MSUMSGE INDEX 2 YR TA2306474		N/A	Equity/Index	MS-	07/21/2023	07/18/2025	1,292	224,188	175.76	6,170			1,687		6,550			(3,119)				.0003
MSUMSGE INDEX 2 YR TA2403929		N/A	Equity/Index	MS-	06/27/2024	06/24/2026	614	111,834	180.12		3,827		2,841		2,922			(986)				.0003
MSUMSGE INDEX 2 YR TA2305228		N/A	Equity/Index	MS-	06/05/2023	05/13/2025	1,217	208,630	164.15	9,344			1,747		15,218			(4,844)				.0003
MSUMSGE INDEX 2 YR TA2309319		N/A	Equity/Index	MS-	12/21/2023	12/01/2025	1,084	189,158	171.22	6,933			3,280		8,229			(3,594)				.0003
MSUMSGE INDEX 2 YR TA2410627		N/A	Equity/Index	MS-	12/17/2024	11/27/2026	1,343	246,924	181.69		8,555		8,386		6,260			(169)				.0003
MSUMSGE INDEX 2 YR TA2408571		N/A	Equity/Index	MS-	11/14/2024	10/21/2026	3,012	550,533	182.96		16,979		15,847		12,915			(1,132)				.0003
MSUMSGE INDEX 2 YR TA2307333		N/A	Equity/Index	MS-	08/31/2023	08/15/2025	1,800	310,176	169.9	10,948			3,485		14,802			(5,643)				.0003
MSUMSGE INDEX 2 YR TA2307865		N/A	Equity/Index	MS-	09/29/2023	09/26/2025	2,264	375,100	164.65	12,241			4,531		26,057			(6,188)				.0003
MSUMSGE INDEX 2 YR TA2305366		N/A	Equity/Index	MS-	06/12/2023	05/23/2025	1,286	221,475	166.15	9,335			1,870		13,962			(4,819)				.0003
MSUMSGE INDEX 2 YR TA2304710		N/A	Equity/Index	MS-	05/11/2023	05/05/2025	3,348	548,469	163.729999999999	17,367			2,987		43,222			(8,816)				.0003
MSUMSGE INDEX 2 YR TA2306720		N/A	Equity/Index	MS-	08/03/2023	08/01/2025	635	109,468	174.36	3,051			892		3,679			(1,540)				.0003
MSUMSGE INDEX 2 YR TA2304278		N/A	Equity/Index	MS-	04/14/2023	03/31/2025	2,530	414,085	163.830000000001	12,825			1,601		33,188			(6,583)				.0003
MSUMSGE INDEX 2 YR TA2408884		N/A	Equity/Index	MS-	11/21/2024	10/22/2026	1,992	358,919	182.89		9,701		9,146		8,584			(555)				.0003
MSUMSGE INDEX 2 YR TA2309022		N/A	Equity/Index	MS-	12/05/2023	12/01/2025	690	116,907	171.22	3,309			1,524		5,238			(1,670)				.0003
MSUMSGE INDEX 2 YR TA2400427		N/A	Equity/Index	MS-	01/26/2024	01/16/2026	1,345	236,222	175.33		7,486		3,968		7,962			(3,519)				.0003
MSUMSGE INDEX 2 YR TA2406045		N/A	Equity/Index	MS-	09/09/2024	08/26/2026	2,731	481,885	179.47		13,038		10,977		13,885			(2,061)				.0003
MSUMSGE INDEX 2 YR TA2307742		N/A	Equity/Index	MS-	09/25/2023	08/29/2025	1,075	178,009	173.89	3,391			1,159		6,592			(1,768)				.0003
MSUMSGE INDEX 2 YR TA2408885		N/A	Equity/Index	MS-	11/21/2024	10/16/2026	2,236	402,882	182.56		11,061		10,423		9,789			(638)				.0003
MSUMSGE INDEX 2 YR TA2306719		N/A	Equity/Index	MS-	08/03/2023	07/21/2025	1,008	173,769	172.76	5,249			1,478		6,589			(2,691)				.0003
MSUMSGE INDEX 2 YR TA2308047		N/A	Equity/Index	MS-	10/09/2023	10/06/2025	2,538	418,821	164.93	12,865			4,926		28,621			(6,486)				.0003
MSUMSGE INDEX 2 YR TA2404906		N/A	Equity/Index	MS-	07/31/2024	07/02/2026	1,067	192,060	183.29		5,074		3,965		4,218			(1,109)				.0003
MSUMSGE INDEX 2 YR TA2308600		N/A	Equity/Index	MS-	11/10/2023	10/30/2025	1,200	199,968	161.979999999999	7,849			3,311		15,867			(4,012)				.0003
MSUMSGE INDEX 2 YR TA2308516		N/A	Equity/Index	MS-	11/06/2023	10/17/2025	2,750	455,153	165.4	14,966			6,100		30,119			(7,725)				.0003
MSUMSGE INDEX 2 YR TA2305293		N/A	Equity/Index	MS-	06/08/2023	06/06/2025	2,712	461,365	171.34	13,479			2,900		19,630			(6,805)				.0003
MSUMSGE INDEX 2 YR TA2305904		N/A	Equity/Index	MS-	06/30/2023	06/04/2025	2,055	356,045	171.09	12,232			2,691		15,155			(6,396)				.0003
MSUMSGE INDEX 2 YR TA2307605		N/A	Equity/Index	MS-	09/18/2023	08/29/2025	2,732	463,238	170.99	13,185			4,463		20,827			(6,806)				.0003
MSUMSGE INDEX 2 YR TA2305152		N/A	Equity/Index	MS-	06/01/2023	05/30/2025	2,326	395,448	169.93	12,421			2,553		18,877			(6,270)				.0003
MSUMSGE INDEX 2 YR TA2307415		N/A	Equity/Index	MS-	09/05/2023	08/29/2025	2,772	476,978	171.92	14,830			4,930		19,742			(7,518)				.0003
MSUMSGE INDEX 2 YR TA2402915		N/A	Equity/Index	MS-	05/17/2024	05/07/2026	1,600	285,088	175.33		10,142		6,955		9,923			(3,187)				.0003

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MSUMSGE INDEX 2 YR TA2309061		N/A	Equity/Index	MS-	12/06/2023	11/07/2025	1,240	212,065	166.15	8,436			3,736		12,936			(4,411)				.0003
MSUMSGE INDEX 2 YR TA2308721		N/A	Equity/Index	MS-	11/17/2023	11/10/2025	1,431	244,243	168.39	8,532			3,709		13,009			(4,337)				.0003
MSUMSGE INDEX 2 YR TA2307039		N/A	Equity/Index	MS-	08/21/2023	07/08/2025	1,500	253,650	171.4	6,813			1,870		10,879			(3,640)				.0003
MSUMSGE INDEX 2 YR TA2304106		N/A	Equity/Index	MS-	04/03/2023	02/28/2025	2,574	421,106	160.47	15,532			1,296		43,074			(8,179)				.0003
MSUMSGE INDEX 2 YR TA2400182		N/A	Equity/Index	MS-	01/11/2024	12/12/2025	922	160,262	174.44		4,796		2,377		5,697			(2,419)				.0003
MSUMSGE INDEX 2 YR TA2309434		N/A	Equity/Index	MS-	12/28/2023	12/19/2025	3,274	574,391	174.88	18,511			9,088		19,724			(9,423)				.0003
MSUMSGE INDEX 2 YR TA2308155		N/A	Equity/Index	MS-	10/16/2023	10/09/2025	5,854	973,345	166.06	30,265			11,779		61,713			(15,342)				.0003
MSUMSGE INDEX 2 YR TA2309320		N/A	Equity/Index	MS-	12/21/2023	12/05/2025	1,840	321,080	169.85	12,602			5,999		15,292			(6,496)				.0003
MSUMSGE INDEX 2 YR TA2400069		N/A	Equity/Index	MS-	01/05/2024	12/26/2025	634	107,970	175.24		2,570		1,287		3,735			(1,283)				.0003
MSUMSGE INDEX 2 YR TA2306654		N/A	Equity/Index	MS-	07/31/2023	07/09/2025	1,663	291,058	174.22	9,321			2,492		9,547			(4,825)				.0003
MSUMSGE INDEX 2 YR TA2400804		N/A	Equity/Index	MS-	02/15/2024	02/09/2026	1,289	228,269	179.18		6,390		3,585		5,963			(2,804)				.0003
MSUMSGE INDEX 2 YR TA2306837		N/A	Equity/Index	MS-	08/09/2023	08/08/2025	2,635	453,141	172.03	13,995			4,210		18,464			(7,036)				.0003
MSUMSGE INDEX 2 YR TA2400846		N/A	Equity/Index	MS-	02/16/2024	02/13/2026	1,900	337,326	176.3		11,187		6,313		10,715			(4,874)				.0003
MSUMSGE INDEX 2 YR TA2410992		N/A	Equity/Index	MS-	12/23/2024	12/04/2026	2,924	524,390	184.51		12,512		12,371		11,752			(141)				.0003
MSUMSGE INDEX 2 YR TA2401383		N/A	Equity/Index	MS-	03/20/2024	03/12/2026	708	126,951	178.92		4,010		2,423		3,418			(1,587)				.0003
MSUMSGE INDEX 2 YR TA2403872		N/A	Equity/Index	MS-	06/25/2024	06/17/2026	2,830	512,032	182.48		14,691		10,840		11,652			(3,851)				.0003
MSUMSGE INDEX 2 YR TA2303314		N/A	Equity/Index	MS-	02/07/2023	01/31/2025	4,300	701,545	162.69999999999999	22,360			929		64,590			(11,335)				.0003
MSUMSGE INDEX 2 YR TA2404904		N/A	Equity/Index	MS-	07/31/2024	07/22/2026	1,645	296,100	182.13		8,371		6,592		7,048			(1,779)				.0003
MSUMSGE INDEX 2 YR TA2306997		N/A	Equity/Index	MS-	08/18/2023	08/06/2025	2,533	424,987	171.91	10,441			3,169		17,876			(5,345)				.0003
MSUMSGE INDEX 2 YR TA2308195		N/A	Equity/Index	MS-	10/18/2023	10/16/2025	5,748	953,766	166.24	28,889			11,445		59,861			(14,544)				.0003
MSUMSGE INDEX 2 YR TA2400426		N/A	Equity/Index	MS-	01/26/2024	01/23/2026	1,193	209,527	176.26		6,346		3,392		6,653			(2,954)				.0003
MSUMSGE INDEX 2 YR TA2307460		N/A	Equity/Index	MS-	09/07/2023	08/11/2025	3,179	539,794	174.64	12,675			4,020		18,077			(6,627)				.0003
MSUMSGE INDEX 2 YR TA2407780		N/A	Equity/Index	MS-	10/30/2024	02/24/2026	615	112,213	178.55		4,064		3,540		3,000			(524)				.0003
MSUMSGE INDEX 2 YR TA2406261		N/A	Equity/Index	MS-	09/16/2024	04/27/2026	1,633	291,376	174.24		11,088		9,086		10,736			(2,002)				.0003
MSUMSGE INDEX 2 YR TA2308598		N/A	Equity/Index	MS-	11/10/2023	10/10/2025	1,000	166,640	166.06	5,256			2,130		10,544			(2,764)				.0003
MSUMSGE INDEX 2 YR TA2305949		N/A	Equity/Index	MS-	07/03/2023	05/23/2025	1,500	260,505	165.99	11,746			2,428		16,472			(6,258)				.0003
MSUMSGE INDEX 2 YR TA2407465		N/A	Equity/Index	MS-	10/21/2024	10/02/2026	1,356	248,067	179.97		8,998		8,099		6,800			(900)				.0003
MSUMSGE INDEX 2 YR TA2304880		N/A	Equity/Index	MS-	05/18/2023	05/16/2025	2,898	483,853	164.57	17,200			3,203		35,208			(8,683)				.0003
MSUMSGE INDEX 2 YR TA2305726		N/A	Equity/Index	MS-	06/23/2023	06/20/2025	2,334	399,284	173.44	10,923			2,565		14,182			(5,522)				.0003
MSUMSGE INDEX 2 YR TA2401099		N/A	Equity/Index	MS-	02/29/2024	02/06/2026	1,741	310,734	176.46		10,624		6,051		9,672			(4,572)				.0003
MSUMSGE INDEX 2 YR TA2411624		N/A	Equity/Index	MS-	12/31/2024	12/11/2026	5,409	967,995	184.78		21,490		21,490		20,728							.0003
MSUMSGE INDEX 2 YR TA2307689		N/A	Equity/Index	MS-	09/22/2023	08/22/2025	2,300	381,524	169.38	9,607			3,216		19,639			(5,052)				.0003
MSUMSGE INDEX 2 YR TA2403391		N/A	Equity/Index	MS-	06/07/2024	05/28/2026	1,262	224,901	178.33		6,903		4,929		6,604			(1,974)				.0003
MSUMSGE INDEX 2 YR TA2400555		N/A	Equity/Index	MS-	02/02/2024	01/28/2026	765	134,334	175.69		4,165		2,261		4,438			(1,904)				.0003

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MSUMSGE INDEX 2 YR TA2304881		N/A	Equity/Index	MS-	05/18/2023	05/08/2025	2,568	428,756	163.729999999999	15,896			2,816		33,123			(8,114)				.0003
MSUMSGE INDEX 2 YR TA2308336		N/A	Equity/Index	MS-	10/26/2023	10/23/2025	1,950	315,822	163.25	9,052			3,688		24,115			(4,576)				.0003
MSUMSGE INDEX 2 YR TA2401100		N/A	Equity/Index	MS-	02/29/2024	02/20/2026	2,200	392,656	176.09		13,713		7,926		12,597			(5,787)				.0003
MSUMSGE INDEX 2 YR TA2402182		N/A	Equity/Index	MS-	04/25/2024	04/09/2026	1,204	208,412	178.16		4,883		3,185		6,206			(1,699)				.0003
MSUMSGE INDEX 2 YR TA2403928		N/A	Equity/Index	MS-	06/27/2024	06/25/2026	1,529	278,492	181.43		8,948		6,646		6,736			(2,302)				.0003
MSUMSGE INDEX 2 YR TA2306612		N/A	Equity/Index	MS-	07/28/2023	07/25/2025	1,840	321,301	173.63	10,442			2,957		11,264			(5,279)				.0003
MSUMSGE INDEX 2 YR TA2400845		N/A	Equity/Index	MS-	02/16/2024	02/02/2026	1,463	259,741	176.85		8,355		4,659		7,877			(3,696)				.0003
MSUMSGE INDEX 2 YR TA2401381		N/A	Equity/Index	MS-	03/20/2024	03/02/2026	1,377	246,910	180.75		7,090		4,244		5,818			(2,846)				.0003
MSUMSGE INDEX 2 YR TA2307497		N/A	Equity/Index	MS-	09/11/2023	09/05/2025	1,682	286,663	170.99	8,577			2,930		12,816			(4,342)				.0003
MSUMSGE INDEX 2 YR TA2303552		N/A	Equity/Index	MS-	02/27/2023	01/13/2025	1,309	210,265	158.94	7,046			124		25,016			(3,770)				.0003
MSUMSGE INDEX 2 YR TA2303864		N/A	Equity/Index	MS-	03/20/2023	02/24/2025	2,573	411,037	160.03	12,659			970		44,344			(6,572)				.0003
MSUMSGE INDEX 2 YR TA2405458		N/A	Equity/Index	MS-	08/20/2024	08/07/2026	1,660	298,883	175.27		11,832		9,635		10,568			(2,198)				.0003
MSUMSGE INDEX 2 YR TA2308830		N/A	Equity/Index	MS-	11/24/2023	11/04/2025	750	128,415	165.81	5,069			2,201		7,980			(2,624)				.0003
MSUMSGE INDEX 2 YR TA2304372		N/A	Equity/Index	MS-	04/20/2023	04/17/2025	5,125	837,579	163.57	25,984			3,804		67,697			(13,135)				.0003
MSUMSGE INDEX 2 YR TA2305227		N/A	Equity/Index	MS-	06/05/2023	05/30/2025	2,804	480,690	168.25	17,601			3,627		25,991			(8,910)				.0003
MSUMSGE INDEX 2 YR TA2407536		N/A	Equity/Index	MS-	10/24/2024	09/23/2026	1,376	249,262	180.58		8,006		7,226		6,643			(780)				.0003
MSUMSGE INDEX 2 YR TA2307141		N/A	Equity/Index	MS-	08/25/2023	08/21/2025	940	158,860	169.41	4,792			1,538		8,005			(2,426)				.0003
MSUMSGE INDEX 2 YR TA2307802		N/A	Equity/Index	MS-	09/27/2023	09/25/2025	8,428	1,390,030	165.93	40,665			14,935		89,797			(20,472)				.0003
MSUMSGE INDEX 2 YR TA2402576		N/A	Equity/Index	MS-	05/06/2024	02/27/2026	2,628	459,953	179.56		10,872		6,952		12,041			(3,921)				.0003
MSUMSGE INDEX 2 YR TA2304450		N/A	Equity/Index	MS-	04/26/2023	04/24/2025	3,423	552,198	163.04	15,746			2,447		46,578			(7,927)				.0003
MSUMSGE INDEX 2 YR TA2304974		N/A	Equity/Index	MS-	05/22/2023	04/22/2025	1,619	273,125	163.32	11,396			1,810		21,648			(5,967)				.0003
MSUMSGE INDEX 2 YR TA2403576		N/A	Equity/Index	MS-	06/13/2024	06/10/2026	3,616	657,389	179.11		23,262		16,822		18,177			(6,440)				.0003
MSUMSGE INDEX 2 YR TA2403873		N/A	Equity/Index	MS-	06/25/2024	06/18/2026	3,672	664,375	181.95		19,583		14,457		15,641			(5,126)				.0003
MSUMSGE INDEX 2 YR TA2309363		N/A	Equity/Index	MS-	12/22/2023	12/12/2025	482	84,249	173.77	2,761			1,330		3,116			(1,411)				.0003
MSUMSGE INDEX 2 YR TA2309223		N/A	Equity/Index	MS-	12/15/2023	11/25/2025	860	150,087	171.34	5,473			2,539		6,484			(2,833)				.0003
MSUMSGE INDEX 2 YR TA2308722		N/A	Equity/Index	MS-	11/17/2023	11/14/2025	3,967	677,088	170.15	21,620			9,466		32,318			(10,930)				.0003
MSUMSGE INDEX 2 YR TA2306788		N/A	Equity/Index	MS-	08/07/2023	07/21/2025	2,782	479,645	174.4	13,315			3,759		15,864			(6,844)				.0003
MSUMSGE INDEX 2 YR TA2410447		N/A	Equity/Index	MS-	12/16/2024	11/12/2026	1,017	187,514	183.4		6,129		5,997		4,304			(132)				.0003
MSUMSGE INDEX 2 YR TA2410451		N/A	Equity/Index	MS-	12/16/2024	11/03/2026	641	118,188	179.25		4,710		4,607		3,372			(103)				.0003
MSUMSGE INDEX 2 YR TA2309435		N/A	Equity/Index	MS-	12/28/2023	12/26/2025	3,575	627,198	175.19	19,938			9,886		21,131			(10,052)				.0003
MSUMSGE INDEX 2 YR TA2400557		N/A	Equity/Index	MS-	02/02/2024	01/30/2026	1,700	298,520	176.46		8,905		4,846		9,400			(4,059)				.0003
MSUMSGE INDEX 2 YR TA2400293		N/A	Equity/Index	MS-	01/18/2024	01/16/2026	1,223	212,154	173.67		6,547		3,431		8,066			(3,115)				.0003
MSUMSGE INDEX 2 YR TA2309019		N/A	Equity/Index	MS-	12/05/2023	11/03/2025	888	150,454	165.81	5,624			2,469		9,447			(2,953)				.0003
MSUMSGE INDEX 2 YR TA2406382		N/A	Equity/Index	MS-	09/20/2024	07/29/2026	1,340	241,830	179.06		8,138		6,930		6,889			(1,207)				.0003

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MSUMSGE INDEX 2 YR TA2404905		N/A	Equity/Index	MS-	07/31/2024	07/10/2026	1,999	359,820	186.51		8,050		6,310		6,499			(1,740)				.0003
MSUMSGE INDEX 2 YR TA2307860		N/A	Equity/Index	MS-	09/29/2023	08/12/2025	1,200	198,816	171.4	4,361			1,432		8,818			(2,351)				.0003
MSUMSGE INDEX 2 YR TA2402852		N/A	Equity/Index	MS-	05/16/2024	05/01/2026	1,750	313,460	173.56		12,688		8,655		12,005			(4,033)				.0003
MSUMSGE INDEX 2 YR TA2410629		N/A	Equity/Index	MS-	12/17/2024	10/30/2026	618	113,625	179.13		4,436		4,345		3,273			(91)				.0003
MSUMSGE INDEX 2 YR TA2307412		N/A	Equity/Index	MS-	09/05/2023	08/06/2025	1,199	206,312	172.09	6,315			1,960		8,345			(3,307)				.0003
MSUMSGE INDEX 2 YR TA2305905		N/A	Equity/Index	MS-	06/30/2023	06/26/2025	2,800	485,122	170.35	17,375			4,235		22,065			(8,808)				.0003
MSUSMSDA-EUROPEAN TA2308293		N/A	Equity/Index	MS-	10/24/2023	10/16/2025	1,980	2,358,061	1235.47	65,399			26,123		36,734			(33,199)				.0003
MSUSMSDA-EUROPEAN TA2406130		N/A	Equity/Index	MS-	09/12/2024	09/17/2025	1,080	1,345,453	1256.81		36,587		25,680		11,762			(10,907)				.0003
MSUSMSDA-EUROPEAN TA2409279		N/A	Equity/Index	MS-	11/27/2024	08/11/2025	268	327,617	1276.45		3,200		3,200		1,541							.0003
MSUSMSDA-EUROPEAN TA2404329		N/A	Equity/Index	MS-	07/12/2024	07/10/2026	1,931	2,400,000	1292.3059699999999		65,760		50,340		28,700			(15,420)				.0003
MSUSMSDA-EUROPEAN TA2405646		N/A	Equity/Index	MS-	08/26/2024	03/28/2025	500	615,750	1278.8599999999999		5,713		5,713		384							.0003
MSUSMSDA-EUROPEAN TA2401112		N/A	Equity/Index	MS-	03/01/2024	02/27/2026	4,237	5,200,000	1275.04197		143,520		83,654		59,083			(59,866)				.0003
MSUSMSDA-EUROPEAN TA2406223		N/A	Equity/Index	MS-	09/13/2024	05/23/2025	2,367	2,959,105	1258.3900000001		66,705		66,705		11,606							.0003
MSUSMSDA-EUROPEAN TA2402793		N/A	Equity/Index	MS-	05/14/2024	05/14/2026	2,790	3,430,000	1277.1699999999		94,325		64,525		45,529			(29,800)				.0003
MSUSMSDA-EUROPEAN TA2402275		N/A	Equity/Index	MS-	04/29/2024	04/29/2026	1,800	2,200,000	1269.9904799999		60,500		40,139		31,489			(20,361)				.0003
MSUSMSDA-EUROPEAN TA2402724		N/A	Equity/Index	MS-	05/10/2024	05/12/2026	4,071	5,000,000	1276.0998		137,500		93,681		67,014			(43,819)				.0003
MSUSMSDA-EUROPEAN TA2400892		N/A	Equity/Index	MS-	02/20/2024	02/20/2026	2,551	3,100,000	1262.2635		85,870		48,883		42,755			(36,987)				.0003
MSUSMSDA-EUROPEAN TA2406076		N/A	Equity/Index	MS-	09/10/2024	05/28/2025	281	350,306	1257.27		7,723		7,723		1,501							.0003
MSUSMSDA-EUROPEAN TA2401546		N/A	Equity/Index	MS-	03/22/2024	03/20/2026	1,298	1,600,000	1280.65203		44,160		27,021		17,532			(17,139)				.0003
MSUSMSDA-EUROPEAN TA2408103		N/A	Equity/Index	MS-	11/05/2024	07/07/2025	842	1,030,482	1271.48		10,719		10,719		4,237							.0003
MSUSMSDA-EUROPEAN TA2306360		N/A	Equity/Index	MS-	07/18/2023	07/18/2025	1,620	2,000,000	1285.8208139999999	53,400			14,504		5,954			(26,810)				.0003
MSUSMSDA-EUROPEAN TA2400006		N/A	Equity/Index	MS-	01/02/2024	01/02/2026	1,649	2,000,000	1259.7387100000001		56,000		28,115		25,247			(27,885)				.0003
MSUSMSDA-EUROPEAN TA2302990		N/A	Equity/Index	MS-	01/06/2023	01/06/2025	4,011	4,900,000	1269.0786840000001	135,730			933					(68,332)				.0003
MSUSMSDA-EUROPEAN TA2308488		N/A	Equity/Index	MS-	11/03/2023	11/03/2025	836	1,000,000	1246.1019799999999	26,500			11,154		13,514			(13,341)				.0003
MSUSMSDA-EUROPEAN TA2409222		N/A	Equity/Index	MS-	11/26/2024	07/18/2025	262	320,193	1282.3599999999999		2,424		2,424		1,064							.0003
MSUSMSDA-EUROPEAN TA2403626		N/A	Equity/Index	MS-	06/14/2024	06/16/2026	3,146	3,850,000	1270.89328		107,030		77,960		59,955			(29,070)				.0003
MSUSMSDA-EUROPEAN TA2400171		N/A	Equity/Index	MS-	01/11/2024	01/09/2026	2,138	2,600,000	1262.7922000001		72,540		37,372		31,793			(35,168)				.0003
MSUSMSDA-EUROPEAN TA2410068		N/A	Equity/Index	MS-	12/09/2024	04/23/2025	203	248,811	1273.46		1,315		1,315		376							.0003
MSUSMSDA-EUROPEAN TA2410596		N/A	Equity/Index	MS-	12/17/2024	10/02/2025	1,196	1,460,436	1243.05		28,493		28,493		18,404							.0003
MSUSMSDA-EUROPEAN TA2304172		N/A	Equity/Index	MS-	04/06/2023	02/14/2025	7,600	9,339,336	1263.5	283,860			18,503		2,343			(153,915)				.0003
MSUSMSDA-EUROPEAN TA2409982		N/A	Equity/Index	MS-	12/06/2024	12/18/2025	1,201	1,473,891	1259.01		30,199		28,342		17,879			(1,857)				.0003
MSUSMSDA-EUROPEAN TA2305510		N/A	Equity/Index	MS-	06/15/2023	01/31/2025	5,228	6,418,677	1283.6600000001	136,555			6,932		37			(84,567)				.0003
MSUSMSDA-EUROPEAN TA2400522		N/A	Equity/Index	MS-	01/31/2024	01/09/2026	3,059	3,726,933	1260.32		107,616		56,776		47,408			(50,840)				.0003
MSUSMSDA-EUROPEAN TA2304501		N/A	Equity/Index	MS-	04/28/2023	03/25/2025	4,752	5,845,815	1264.02	181,384			21,724		7,177			(95,796)				.0003

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MSUSMSDA-EUROPEAN TA2306011		N/A	Equity/Index	MS-	07/07/2023	07/08/2025	2,390	2,900,000	1264.1960799999999	76,647			19,793		14,841			(38,534)				.0003
MSUSMSDA-EUROPEAN TA2407840		N/A	Equity/Index	MS-	10/30/2024	04/24/2025	1,246	1,535,894	1286.23		9,763		9,763		1,356							.0003
MSUSMSDA-EUROPEAN TA2304058		N/A	Equity/Index	MS-	03/31/2023	04/02/2025	1,636	2,000,000	1276.3078399999999	52,200			6,516		1,658			(26,207)				.0003
MSUSMSDA-EUROPEAN TA2309211		N/A	Equity/Index	MS-	12/15/2023	12/17/2025	1,239	1,500,000	1257.2772299999999	42,000			20,165		18,926			(21,086)				.0003
MSUSMSDA-EUROPEAN TA2401622		N/A	Equity/Index	MS-	03/26/2024	03/16/2026	4,441	5,463,762	1269.67		162,791		99,533		70,323			(63,257)				.0003
MSUSMSDA-EUROPEAN TA2307512		N/A	Equity/Index	MS-	09/12/2023	09/12/2025	1,238	1,500,000	1261.9778799999999	39,750			13,850		11,782			(19,957)				.0003
MSUSMSDA-EUROPEAN TA2309346		N/A	Equity/Index	MS-	12/21/2023	10/21/2025	3,436	4,174,912	1237.74	140,635			61,964		62,010			(77,402)				.0003
MSUSMSDA-EUROPEAN TA2407301		N/A	Equity/Index	MS-	10/17/2024	04/07/2025	1,806	2,227,791	1287.8499999999999		13,427		13,427		1,176							.0003
MSUSMSDA-EUROPEAN TA2411413		N/A	Equity/Index	MS-	12/30/2024	01/07/2026	1,567	1,883,393	1253.46		27,736		27,661		26,991			(75)				.0003
MSUSMSDA-EUROPEAN TA2408106		N/A	Equity/Index	MS-	11/05/2024	08/08/2025	862	1,054,959	1271.23		12,658		12,658		5,546							.0003
MSUSMSDA-EUROPEAN TA2303046		N/A	Equity/Index	MS-	01/11/2023	01/10/2025	1,632	2,000,000	1273.2966180000001	55,600			687					(27,953)				.0003
MSUSMSDA-EUROPEAN TA2404127		N/A	Equity/Index	MS-	07/05/2024	07/06/2026	1,190	1,470,000	1283.9696100000001	40,278			30,485		19,644			(9,793)				.0003
MSUSMSDA-EUROPEAN TA2307468		N/A	Equity/Index	MS-	09/08/2023	09/09/2025	2,475	3,000,000	1262.98352	79,470			27,400		22,486			(39,953)				.0003
MSUSMSDA-EUROPEAN TA2409433		N/A	Equity/Index	MS-	11/29/2024	08/08/2025	205	251,375	1266.98		3,126		3,126		1,398							.0003
MSUSMSDA-EUROPEAN TA2406225		N/A	Equity/Index	MS-	09/13/2024	05/28/2025	1,650	2,062,748	1257.27		47,898		47,898		8,816							.0003
MSUSMSDA-EUROPEAN TA2406227		N/A	Equity/Index	MS-	09/13/2024	06/13/2025	1,500	1,875,225	1267.9100000001		38,080		38,080		6,745							.0003
MSUSMSDA-EUROPEAN TA2308095		N/A	Equity/Index	MS-	10/11/2023	09/26/2025	2,950	3,518,141	1233.45	100,920			37,880		53,299			(51,732)				.0003
MSUSMSDA-EUROPEAN TA2401651		N/A	Equity/Index	MS-	03/28/2024	03/30/2026	3,237	4,000,000	1283.59212		110,800		69,040		42,733			(41,760)				.0003
MSUSMSDA-EUROPEAN TA2400848		N/A	Equity/Index	MS-	02/16/2024	02/18/2026	2,221	2,700,000	1263.0249799999999		74,790		42,429		36,513			(32,361)				.0003
MSUSMSDA-EUROPEAN TA2401790		N/A	Equity/Index	MS-	04/04/2024	02/27/2026	3,911	4,803,568	1268.29		138,015		84,409		60,765			(53,606)				.0003
MSUSMSDA-EUROPEAN TA2401369		N/A	Equity/Index	MS-	03/19/2024	03/19/2026	4,401	5,400,000	1274.75108		149,040		90,489		65,071			(58,551)				.0003
MSUSMSDA-EUROPEAN TA2304500		N/A	Equity/Index	MS-	04/28/2023	03/18/2025	1,628	2,002,733	1255.78	67,025			7,425		3,095			(35,760)				.0003
MSUSMSDA-EUROPEAN TA2306528		N/A	Equity/Index	MS-	07/24/2023	07/24/2025	1,136	1,400,000	1284.164352	37,240			10,421		4,617			(18,697)				.0003
MSUSMSDA-EUROPEAN TA2403380		N/A	Equity/Index	MS-	06/07/2024	06/05/2026	1,233	1,500,000	1263.9806799999999		41,400		29,694		25,324			(11,706)				.0003
MSUSMSDA-EUROPEAN TA2403293		N/A	Equity/Index	MS-	06/05/2024	05/27/2026	6,598	8,100,563	1272.7		227,387		161,382		117,638			(66,005)				.0003
MSUSMSDA-EUROPEAN TA2405101		N/A	Equity/Index	MS-	08/08/2024	03/27/2025	1,220	1,480,165	1273.51		10,956		10,956		1,204							.0003
MSUSMSDA-EUROPEAN TA2303241		N/A	Equity/Index	MS-	02/01/2023	01/31/2025	1,051	1,300,000	1284.746288	36,140			1,489		7			(18,169)				.0003
MSUSMSDA-EUROPEAN TA2308750		N/A	Equity/Index	MS-	11/17/2023	08/19/2025	3,500	4,178,720	1251.8900000001	90,650			32,731		36,455			(52,085)				.0003
MSUSMSDA-EUROPEAN TA2400116		N/A	Equity/Index	MS-	01/08/2024	01/08/2026	2,474	3,000,000	1259.2921100001		83,700		42,711		38,847			(40,989)				.0003
MSUSMSDA-EUROPEAN TA2305589		N/A	Equity/Index	MS-	06/16/2023	06/18/2025	5,713	7,000,000	1277.834083	184,100			42,485		19,849			(92,556)				.0003
MSUSMSDA-EUROPEAN TA2405644		N/A	Equity/Index	MS-	08/26/2024	03/28/2025	1,168	1,438,392	1272.47		15,359		15,359		1,251							.0003
MSUSMSDA-EUROPEAN TA2405103		N/A	Equity/Index	MS-	08/08/2024	03/24/2025	2,771	3,361,916	1274.97		23,504		23,504		2,314							.0003
MSUSMSDA-EUROPEAN TA2308265		N/A	Equity/Index	MS-	10/23/2023	10/23/2025	1,343	1,600,000	1241.8080399999999	42,240			17,093		22,721			(21,207)				.0003
MSUSMSDA-EUROPEAN TA2409220		N/A	Equity/Index	MS-	11/26/2024	05/15/2025	326	398,408	1275.9000000001		2,378		2,378		790							.0003

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MSUSMSDA-EUROPEAN TA2401624		N/A	Equity/Index	MS-	03/26/2024	03/12/2026	4,412	5,428,084	1277.05		149,576		91,128		61,725			(58,448)				.0003
MSUSMSDA-EUROPEAN TA2401829		N/A	Equity/Index	MS-	04/05/2024	04/07/2026	5,265	6,500,000	1282.6675		179,400		113,604		71,903			(65,796)				.0003
MSUSMSDA-EUROPEAN TA2308490		N/A	Equity/Index	MS-	11/03/2023	11/04/2025	3,345	4,000,000	1246.1019799999999	106,000			44,701		54,301			(53,291)				.0003
MSUSMSDA-EUROPEAN TA2410795		N/A	Equity/Index	MS-	12/20/2024	10/10/2025	440	529,848	1239.0999999999		8,314		8,314		7,507							.0003
MSUSMSDA-EUROPEAN TA2405820		N/A	Equity/Index	MS-	08/30/2024	06/06/2025	740	910,629	1263.71		14,384		14,384		3,536							.0003
MSUSMSDA-EUROPEAN TA2401917		N/A	Equity/Index	MS-	04/12/2024	04/10/2026	2,771	3,400,000	1274.8861400000001		93,160		59,705		43,136			(33,455)				.0003
MSUSMSDA-EUROPEAN TA2308710		N/A	Equity/Index	MS-	11/17/2023	11/17/2025	1,843	2,200,000	1241.9155800000001	59,620			26,243		33,488			(30,015)				.0003
MSUSMSDA-EUROPEAN TA2401769		N/A	Equity/Index	MS-	04/03/2024	04/02/2026	2,665	3,290,000	1282.7506100000001		90,804		56,955		36,043			(33,849)				.0003
MSUSMSDA-EUROPEAN TA2406226		N/A	Equity/Index	MS-	09/13/2024	05/29/2025	542	677,581	1268.1600000001		13,190		13,190		2,064							.0003
MSUSMSDA-EUROPEAN TA2400526		N/A	Equity/Index	MS-	01/31/2024	05/30/2025	2,983	3,634,338	1260.2		78,184		24,119		14,833			(54,065)				.0003
MSUSMSDA-EUROPEAN TA2402849		N/A	Equity/Index	MS-	05/16/2024	05/15/2026	4,529	5,588,000	1282.06366		153,670		105,767		68,974			(47,903)				.0003
MSUSMSDA-EUROPEAN TA2401197		N/A	Equity/Index	MS-	03/07/2024	03/06/2026	3,579	4,400,000	1277.0470499999		121,440		71,859		49,304			(49,581)				.0003
MSUSMSDA-EUROPEAN TA2400420		N/A	Equity/Index	MS-	01/26/2024	01/26/2026	1,807	2,200,000	1264.53124		61,160		32,809		27,245			(28,351)				.0003
MSUSMSDA-EUROPEAN TA2409481		N/A	Equity/Index	MS-	12/02/2024	10/01/2025	700	856,989	1235.1600000001		20,633		20,633		12,439							.0003
MSUSMSDA-EUROPEAN TA2202988		N/A	Equity/Index	MS-	12/30/2022	01/02/2025	6,035	7,300,000	1256.7469410000001	202,210			277					(101,521)				.0003
MSUSMSDA-EUROPEAN TA2402599		N/A	Equity/Index	MS-	05/07/2024	05/07/2026	2,232	2,730,000	1270.6450500000001		75,075		50,634		39,413			(24,441)				.0003
MSUSMSDA-EUROPEAN TA2306601		N/A	Equity/Index	MS-	07/28/2023	07/30/2025	810	1,000,000	1286.2656400000001	26,600			7,663		3,268			(13,355)				.0003
MSUSMSDA-EUROPEAN TA2405095		N/A	Equity/Index	MS-	08/07/2024	04/10/2025	2,093	2,529,307	1283.5899999999		14,490		14,490		1,835							.0003
MSUSMSDA-EUROPEAN TA2308291		N/A	Equity/Index	MS-	10/24/2023	10/20/2025	3,088	3,677,623	1237.74	99,898			40,235		55,499			(50,431)				.0003
MSUSMSDA-EUROPEAN TA2307357		N/A	Equity/Index	MS-	09/01/2023	09/04/2025	984	1,200,000	1271.3985700000001	31,680			10,690		7,174			(15,905)				.0003
MSUSMSDA-EUROPEAN TA2411025		N/A	Equity/Index	MS-	12/23/2024	07/25/2025	143	172,332	1281.51		758		758		631							.0003
MSUSMSDA-EUROPEAN TA2408112		N/A	Equity/Index	MS-	11/05/2024	09/12/2025	1,067	1,305,848	1258.71		21,864		21,864		10,905							.0003
MSUSMSDA-EUROPEAN TA2401720		N/A	Equity/Index	MS-	04/01/2024	04/01/2026	4,862	6,000,000	1282.17921		166,200		103,875		66,143			(62,325)				.0003
MSUSMSDA-EUROPEAN TA2401650		N/A	Equity/Index	MS-	03/28/2024	03/27/2026	7,122	8,800,000	1283.59212		243,760		151,508		93,653			(92,252)				.0003
MSUSMSDA-EUROPEAN TA2409217		N/A	Equity/Index	MS-	11/26/2024	04/25/2025	494	603,722	1272.01		3,412		3,412		1,008							.0003
MSUSMSDA-EUROPEAN TA2401627		N/A	Equity/Index	MS-	03/26/2024	03/17/2026	3,387	4,167,026	1269.67		124,324		76,081		53,814			(48,243)				.0003
MSUSMSDA-EUROPEAN TA2306252		N/A	Equity/Index	MS-	07/14/2023	07/16/2025	976	1,200,000	1280.4951000001	31,920			8,582		4,108			(16,026)				.0003
MSUSMSDA-EUROPEAN TA2305509		N/A	Equity/Index	MS-	06/15/2023	01/31/2025	1,838	2,256,605	1279.99	50,159			2,546		21			(31,063)				.0003
MSUSMSDA-EUROPEAN TA2303172		N/A	Equity/Index	MS-	01/26/2023	01/24/2025	5,834	7,200,000	1281.98308	200,880			6,373		9			(101,410)				.0003
MSUSMSDA-EUROPEAN TA2303887		N/A	Equity/Index	MS-	03/20/2023	02/28/2025	1,738	2,106,578	1252.03	62,255			5,093		2,370			(32,137)				.0003
MSUSMSDA-EUROPEAN TA2407302		N/A	Equity/Index	MS-	10/17/2024	04/14/2025	385	474,917	1287.1600000001		3,074		3,074		315							.0003
MSUSMSDA-EUROPEAN TA2302992		N/A	Equity/Index	MS-	01/06/2023	01/08/2025	3,766	4,600,000	1269.0786840001	127,420			1,224					(63,972)				.0003
MSUSMSDA-EUROPEAN TA2401548		N/A	Equity/Index	MS-	03/22/2024	03/24/2026	3,488	4,300,000	1280.65203		119,110		73,135		47,529			(45,975)				.0003
MSUSMSDA-EUROPEAN TA2303885		N/A	Equity/Index	MS-	03/20/2023	02/21/2025	7,220	8,751,145	1257.25	243,097			17,661		5,303			(126,743)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUSMSDA-EUROPEAN TA2403233		N/A	Equity/Index	MS-	06/04/2024	06/04/2026	4,279	5,230,502	1269.90184		144,362		102,776		80,809			(41,586)				.0003
MSUSMSDA-EUROPEAN TA2411358		N/A	Equity/Index	MS-	12/27/2024	02/17/2026	576	694,391	1263.27		10,272		10,222		9,400			(50)				.0003
MSUSMSDA-EUROPEAN TA2401785		N/A	Equity/Index	MS-	04/04/2024	04/02/2026	6,340	7,786,915	1281.5		202,562		127,580		87,460			(74,981)				.0003
MSUSMSDA-EUROPEAN TA2403382		N/A	Equity/Index	MS-	06/07/2024	06/09/2026	4,109	5,000,000	1263.9806799999		138,500		99,553		84,867			(38,947)				.0003
MSUSMSDA-EUROPEAN TA2305897		N/A	Equity/Index	MS-	06/30/2023	07/02/2025	1,803	2,200,000	1271.8413660000 001	58,080			14,520		8,599			(29,200)				.0003
MSUSMSDA-EUROPEAN TA2402722		N/A	Equity/Index	MS-	05/10/2024	05/08/2026	2,605	3,200,000	1276.0998		87,680		59,584		42,613			(28,096)				.0003
MSUSMSDA-EUROPEAN TA2304056		N/A	Equity/Index	MS-	03/31/2023	04/01/2025	1,636	2,000,000	1276.3078399999 999	52,200			6,453		1,613			(26,243)				.0003
MSUSMSDA-EUROPEAN TA2410792		N/A	Equity/Index	MS-	12/20/2024	11/28/2025	1,329	1,600,382	1253.1300000000 001		22,648		22,648		20,550							.0003
MSUSMSDA-EUROPEAN TA2402846		N/A	Equity/Index	MS-	05/15/2024	05/15/2026	1,860	2,300,000	1284.6196		63,250		43,354		27,281			(19,896)				.0003
MSUSMSDA-EUROPEAN TA2409438		N/A	Equity/Index	MS-	11/29/2024	08/29/2025	319	391,164	1265.08		5,443		5,443		2,619							.0003
MSUSMSDA-EUROPEAN TA2409978		N/A	Equity/Index	MS-	12/06/2024	01/29/2026	990	1,214,948	1269.28		23,356		22,065		13,971			(1,291)				.0003
MSUSMSDA-EUROPEAN TA2305164		N/A	Equity/Index	MS-	06/02/2023	06/03/2025	2,470	3,000,000	1266.661533	79,500			16,708		10,429			(39,968)				.0003
MSUSMSDA-EUROPEAN TA2400620		N/A	Equity/Index	MS-	02/06/2024	02/06/2026	1,638	2,000,000	1268.5202300000 001		55,600		30,584		23,992			(25,016)				.0003
MSUSMSDA-EUROPEAN TA2306251		N/A	Equity/Index	MS-	07/14/2023	07/15/2025	2,278	2,800,000	1280.4951000000 001	74,480			19,950		9,501			(37,445)				.0003
MSUSMSDA-EUROPEAN TA2304771		N/A	Equity/Index	MS-	05/12/2023	04/04/2025	2,400	2,940,936	1276.6600000000 001	76,050			10,265		2,521			(40,398)				.0003
MSUSMSDA-EUROPEAN TA2304772		N/A	Equity/Index	MS-	05/12/2023	04/17/2025	5,000	6,126,950	1273.97	165,500			24,990		8,055			(86,286)				.0003
MSUSMSDA-EUROPEAN TA2308530		N/A	Equity/Index	MS-	11/07/2023	11/07/2025	2,516	3,000,000	1241.9470899999 999	80,100			34,062		44,554			(40,215)				.0003
MSUSMSDA-EUROPEAN TA2410798		N/A	Equity/Index	MS-	12/20/2024	10/10/2025	1,991	2,397,562	1238.32		38,150		38,150		34,460							.0003
MSUSMSDA-EUROPEAN TA2400951		N/A	Equity/Index	MS-	02/23/2024	02/24/2026	3,928	4,800,000	1269.69164		132,480		76,249		59,019			(56,231)				.0003
MSUSMSDA-EUROPEAN TA2411117		N/A	Equity/Index	MS-	12/24/2024	04/02/2026	3,244	3,922,515	1276.1199999999 999		56,688		55,952		48,652			(736)				.0003
MSUSMSDA-EUROPEAN TA2304176		N/A	Equity/Index	MS-	04/06/2023	02/13/2025	3,476	4,271,517	1268.73	122,807			7,835		644			(66,688)				.0003
MSUSMSDA-EUROPEAN TA2400682		N/A	Equity/Index	MS-	02/09/2024	02/11/2026	2,946	3,600,000	1269.3305		100,080		55,737		43,112			(44,343)				.0003
MSUSMSDA-EUROPEAN TA2410800		N/A	Equity/Index	MS-	12/20/2024	10/02/2025	208	250,474	1236.24		4,033		4,033		3,639							.0003
MSUSMSDA-EUROPEAN TA2309369		N/A	Equity/Index	MS-	12/22/2023	12/23/2025	2,879	3,500,000	1262.75065	98,000			47,989		40,714			(49,337)				.0003
MSUSMSDA-EUROPEAN TA2401625		N/A	Equity/Index	MS-	03/26/2024	02/26/2026	3,349	4,120,275	1267.06		123,852		74,488		52,863			(49,364)				.0003
MSUSMSDA-EUROPEAN TA2309345		N/A	Equity/Index	MS-	12/21/2023	11/14/2025	4,462	5,421,553	1239.42	184,013			84,662		84,253			(97,749)				.0003
MSUSMSDA-EUROPEAN TA2403990		N/A	Equity/Index	MS-	06/28/2024	06/26/2026	2,209	2,700,000	1264.78035		78,030		58,227		46,625			(19,803)				.0003
MSUSMSDA-EUROPEAN TA2411035		N/A	Equity/Index	MS-	12/23/2024	11/04/2025	1,039	1,252,120	1242.6300000000 001		20,076		20,076		17,949							.0003
MSUSMSDA-EUROPEAN TA2401789		N/A	Equity/Index	MS-	04/04/2024	03/06/2026	3,681	4,521,078	1272.76		124,963		76,914		54,301			(48,049)				.0003
MSUSMSDA-EUROPEAN TA2401243		N/A	Equity/Index	MS-	03/08/2024	03/06/2026	1,467	1,800,000	1274.69913		49,860		29,544		20,983			(20,316)				.0003
MSUSMSDA-EUROPEAN TA2402502		N/A	Equity/Index	MS-	05/03/2024	05/01/2026	1,393	1,700,000	1267.9852100000 001		46,580		31,203		25,235			(15,377)				.0003
MSUSMSDA-EUROPEAN TA2401828		N/A	Equity/Index	MS-	04/05/2024	04/06/2026	3,321	4,100,000	1282.6675		113,160		71,601		45,196			(41,559)				.0003
MSUSMSDA-EUROPEAN TA2402723		N/A	Equity/Index	MS-	05/10/2024	05/11/2026	2,280	2,800,000	1276.0998		76,720		52,237		37,423			(24,483)				.0003
MSUSMSDA-EUROPEAN TA2408110		N/A	Equity/Index	MS-	11/05/2024	08/18/2025	1,978	2,420,775	1262.74		35,040		35,040		15,871							.0003

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MSUSMSDA-EUROPEAN TA2401640		N/A	Equity/Index	MS-	03/27/2024	03/27/2026	2,105	2,600,000	1283.135		72,020		44,702		27,882			(27,318)				.0003
MSUSMSDA-EUROPEAN TA2403941		N/A	Equity/Index	MS-	06/27/2024	06/26/2026	3,514	4,300,000	1266.60195		124,700		92,669		72,370			(32,031)				.0003
MSUSMSDA-EUROPEAN TA2309350		N/A	Equity/Index	MS-	12/21/2023	10/31/2025	2,000	2,430,100	1237.31	83,120			37,312		37,605			(45,070)				.0003
MSUSMSDA-EUROPEAN TA2400366		N/A	Equity/Index	MS-	01/23/2024	01/23/2026	1,398	1,700,000	1262.8410699999		47,430		25,179		21,571			(22,251)				.0003
MSUSMSDA-EUROPEAN TA2308093		N/A	Equity/Index	MS-	10/11/2023	09/23/2025	5,020	5,986,802	1240.1400000000	159,234			59,349		78,652			(81,969)				.0003
MSUSMSDA-EUROPEAN TA2409431		N/A	Equity/Index	MS-	11/29/2024	07/09/2025	282	345,794	1260.56		4,322		4,322		1,945							.0003
MSUSMSDA-EUROPEAN TA2401626		N/A	Equity/Index	MS-	03/26/2024	03/11/2026	3,248	3,996,014	1273.4000000000		114,117		69,463		47,988			(44,655)				.0003
MSUSMSDA-EUROPEAN TA2409981		N/A	Equity/Index	MS-	12/06/2024	02/06/2026	2,079	2,551,390	1268.82		50,160		47,439		30,305			(2,721)				.0003
MSUSMSDA-EUROPEAN TA2400523		N/A	Equity/Index	MS-	01/31/2024	01/23/2026	3,070	3,740,335	1263.93		105,516		56,636		46,517			(48,880)				.0003
MSUSMSDA-EUROPEAN TA2303206		N/A	Equity/Index	MS-	01/27/2023	01/29/2025	4,137	5,100,000	1280.870199	141,780			5,446		29			(71,182)				.0003
MSUSMSDA-EUROPEAN TA2305773		N/A	Equity/Index	MS-	06/27/2023	06/27/2025	1,895	2,300,000	1264.84888	60,950			14,799		10,586			(30,600)				.0003
MSUSMSDA-EUROPEAN TA2401245		N/A	Equity/Index	MS-	03/08/2024	03/10/2026	5,053	6,200,000	1274.69913		172,360		102,516		72,807			(69,844)				.0003
MSUSMSDA-EUROPEAN TA2303119		N/A	Equity/Index	MS-	01/20/2023	01/17/2025	6,653	8,200,000	1280.341776	228,288			5,045		1			(115,405)				.0003
MSUSMSDA-EUROPEAN TA2308394		N/A	Equity/Index	MS-	10/30/2023	10/30/2025	1,762	2,100,000	1242.15778	55,440			22,967		30,288			(27,834)				.0003
MSUSMSDA-EUROPEAN TA2409429		N/A	Equity/Index	MS-	11/29/2024	08/08/2025	730	895,141	1271.23		10,232		10,232		4,697							.0003
MSUSMSDA-EUROPEAN TA2308096		N/A	Equity/Index	MS-	10/11/2023	09/19/2025	1,430	1,705,404	1248.3699999999	41,341			15,262		18,798			(21,402)				.0003
MSUSMSDA-EUROPEAN TA2410205		N/A	Equity/Index	MS-	12/10/2024	05/20/2026	1,093	1,339,701	1287.07		24,133		23,168		15,617			(965)				.0003
MSUSMSDA-EUROPEAN TA2401913		N/A	Equity/Index	MS-	04/11/2024	04/10/2026	5,266	6,500,000	1282.27271		178,100		113,984		73,200			(64,116)				.0003
MSUSMSDA-EUROPEAN TA2410793		N/A	Equity/Index	MS-	12/20/2024	11/28/2025	318	382,936	1251.3399999999		5,588		5,588		5,074							.0003
MSUSMSDA-EUROPEAN TA2409224		N/A	Equity/Index	MS-	11/26/2024	06/12/2025	595	727,155	1266.24		6,615		6,615		2,789							.0003
MSUSMSDA-EUROPEAN TA2308988		N/A	Equity/Index	MS-	12/01/2023	12/02/2025	2,310	2,800,000	1259.2679499999	77,840			35,819		32,353			(39,134)				.0003
MSUSMSDA-EUROPEAN TA2307313		N/A	Equity/Index	MS-	08/30/2023	08/29/2025	1,476	1,800,000	1268.2280000000	49,032			16,164		11,258			(24,651)				.0003
MSUSMSDA-EUROPEAN TA2400220		N/A	Equity/Index	MS-	01/12/2024	01/15/2026	821	1,000,000	1265.2197000000		28,100		14,609		11,920			(13,491)				.0003
MSUSMSDA-EUROPEAN TA2406224		N/A	Equity/Index	MS-	09/13/2024	05/27/2025	940	1,175,141	1266.23		23,504		23,504		3,730							.0003
MSUSMSDA-EUROPEAN TA2400517		N/A	Equity/Index	MS-	01/31/2024	12/05/2025	3,091	3,765,920	1250.46		116,253		58,472		51,240			(57,780)				.0003
MSUSMSDA-EUROPEAN TA2405817		N/A	Equity/Index	MS-	08/30/2024	04/17/2026	2,067	2,543,609	1264.49		71,020		56,600		38,176			(14,420)				.0003
MSUSMSDA-EUROPEAN TA2409436		N/A	Equity/Index	MS-	11/29/2024	08/29/2025	254	311,460	1267.01		4,181		4,181		1,994							.0003
MSUSMSDA-EUROPEAN TA2409975		N/A	Equity/Index	MS-	12/06/2024	10/15/2025	292	358,348	1249.06		7,451		7,451		4,196							.0003
MSUSMSDA-EUROPEAN TA2408100		N/A	Equity/Index	MS-	11/05/2024	08/01/2025	1,002	1,226,298	1281.23		11,751		11,751		4,718							.0003
MSUSMSDA-EUROPEAN TA2400326		N/A	Equity/Index	MS-	01/19/2024	01/16/2026	2,058	2,500,000	1261.8854699999		69,500		36,478		31,719			(33,022)				.0003
MSUSMSDA-EUROPEAN TA2306464		N/A	Equity/Index	MS-	07/21/2023	07/22/2025	1,788	2,200,000	1282.0514410000	58,520			16,238		7,580			(29,421)				.0003
MSUSMSDA-EUROPEAN TA2308987		N/A	Equity/Index	MS-	12/01/2023	12/03/2025	825	1,000,000	1259.2679499999	27,800			12,813		11,610			(13,957)				.0003
MSUSMSDA-EUROPEAN TA2402961		N/A	Equity/Index	MS-	05/21/2024	05/13/2025	2,248	2,783,024	1273.18		51,573		51,573		5,853							.0003
MSUSMSDA-EUROPEAN TA2308752		N/A	Equity/Index	MS-	11/17/2023	08/21/2025	1,098	1,310,924	1254.52	27,669			10,046		10,951			(15,848)				.0003

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MSUSMSDA-EUROPEAN TA2402244		N/A	Equity/Index	MS-	04/26/2024	04/24/2026	3,209	3,920,000	1268.96441		107,016		70,654		56,440			(36,362)				.0003
MSUSMSDA-EUROPEAN TA2306466		N/A	Equity/Index	MS-	07/21/2023	07/23/2025	1,300	1,600,000	1282.0514410000 001	42,560			11,851		5,560			(21,368)				.0003
MSUSMSDA-EUROPEAN TA2401652		N/A	Equity/Index	MS-	03/28/2024	03/31/2026	4,290	5,300,000	1283.59212		147,340		91,885		56,831			(55,455)				.0003
MSUSMSDA-EUROPEAN TA2410801		N/A	Equity/Index	MS-	12/20/2024	12/04/2025	708	852,574	1250.21		12,879		12,879		11,734							.0003
MSUSMSDA-EUROPEAN TA2304399		N/A	Equity/Index	MS-	04/21/2023	04/21/2025	816	1,000,000	1277.995682	26,500			4,010		1,197			(13,341)				.0003
MSUSMSDA-EUROPEAN TA2409427		N/A	Equity/Index	MS-	11/29/2024	08/01/2025	415	508,881	1270.51		5,729		5,729		2,594							.0003
MSUSMSDA-EUROPEAN TA2400328		N/A	Equity/Index	MS-	01/19/2024	01/21/2026	2,881	3,500,000	1261.8854699999 999		97,650		51,571		44,803			(46,079)				.0003
MSUSMSDA-EUROPEAN TA2400422		N/A	Equity/Index	MS-	01/26/2024	01/28/2026	1,889	2,300,000	1264.53124		64,170		34,506		28,718			(29,664)				.0003
MSUSMSDA-EUROPEAN TA2303143		N/A	Equity/Index	MS-	01/23/2023	01/23/2025	4,544	5,600,000	1280.24828	156,352			4,718		7			(78,498)				.0003
MSUSMSDA-EUROPEAN TA2402960		N/A	Equity/Index	MS-	05/21/2024	05/21/2026	3,692	4,570,480	1286.2819999999 999		125,688		87,188		53,565			(38,501)				.0003
MSUSMSDA-EUROPEAN TA2401847		N/A	Equity/Index	MS-	04/08/2024	04/08/2026	2,591	3,200,000	1282.9168299999 999		88,320		56,049		35,415			(32,271)				.0003
MSUSMSDA-EUROPEAN TA2406075		N/A	Equity/Index	MS-	09/10/2024	08/03/2026	584	728,038	1264.57		26,780		22,440		13,163			(4,341)				.0003
MSUSMSDA-EUROPEAN TA2409276		N/A	Equity/Index	MS-	11/27/2024	07/03/2025	688	841,046	1267.8699999999 999		8,260		8,260		3,708							.0003
MSUSMSDA-EUROPEAN TA2303058		N/A	Equity/Index	MS-	01/13/2023	01/13/2025	6,179	7,600,000	1277.8781670000 001	211,356			3,493					(106,551)				.0003
MSUSMSDA-EUROPEAN TA2302991		N/A	Equity/Index	MS-	01/06/2023	01/07/2025	3,029	3,700,000	1269.0786840000 001	102,490			845					(51,527)				.0003
MSUSMSDA-EUROPEAN TA2411412		N/A	Equity/Index	MS-	12/30/2024	02/19/2026	299	359,371	1263.27		5,043		5,031		4,918			(12)				.0003
MSUSMSDA-EUROPEAN TA2409544		N/A	Equity/Index	MS-	12/03/2024	12/19/2025	807	988,293	1261.6400000000 001		18,883		17,491		11,526			(1,391)				.0003
MSUSMSDA-EUROPEAN TA2410799		N/A	Equity/Index	MS-	12/20/2024	01/08/2026	479	576,812	1259.78		8,133		7,941		7,459			(192)				.0003
MSUSMSDA-EUROPEAN TA2400217		N/A	Equity/Index	MS-	01/12/2024	01/12/2026	1,149	1,400,000	1265.2197000000 001		39,200		20,302		16,477			(18,898)				.0003
MSUSMSDA-EUROPEAN TA2308294		N/A	Equity/Index	MS-	10/24/2023	10/14/2025	1,800	2,143,692	1238.33	57,510			22,876		31,434			(29,275)				.0003
MSUSMSDA-EUROPEAN TA2402246		N/A	Equity/Index	MS-	04/26/2024	04/28/2026	2,350	2,870,000	1268.96441		78,638		52,065		41,592			(26,573)				.0003
MSUSMSDA-EUROPEAN TA2309368		N/A	Equity/Index	MS-	12/22/2023	12/24/2025	1,645	2,000,000	1262.75065	56,000			27,462		23,373			(28,154)				.0003
MSUSMSDA-EUROPEAN TA2409274		N/A	Equity/Index	MS-	11/27/2024	06/11/2025	273	333,729	1263.53		3,240		3,240		1,376							.0003
MSUSMSDA-EUROPEAN TA2304177		N/A	Equity/Index	MS-	04/06/2023	03/06/2025	2,880	3,539,117	1257.4000000000 001	116,669			10,744		3,539			(61,440)				.0003
MSUSMSDA-EUROPEAN TA2405102		N/A	Equity/Index	MS-	08/08/2024	03/26/2025	600	727,950	1264.02		6,629		6,629		929							.0003
MSUSMSDA-EUROPEAN TA2409979		N/A	Equity/Index	MS-	12/06/2024	10/10/2025	426	522,796	1247.03		11,097		11,097		6,263							.0003
MSUSMSDA-EUROPEAN TA2408096		N/A	Equity/Index	MS-	11/05/2024	07/18/2025	1,945	2,380,388	1283.5899999999 999		20,342		20,342		7,623							.0003
MSUSMSDA-EUROPEAN TA2402561		N/A	Equity/Index	MS-	05/06/2024	05/06/2026	2,124	2,600,000	1271.8814600000 001		71,500		48,125		36,719			(23,375)				.0003
MSUSMSDA-EUROPEAN TA2304770		N/A	Equity/Index	MS-	05/12/2023	04/25/2025	3,500	4,288,865	1269.1500000000 001	122,831			19,722		8,019			(63,318)				.0003
MSUSMSDA-EUROPEAN TA2304102		N/A	Equity/Index	MS-	04/03/2023	04/03/2025	1,631	2,000,000	1280.6146470000 001	52,200			6,588		1,368			(26,207)				.0003
MSUSMSDA-EUROPEAN TA2303888		N/A	Equity/Index	MS-	03/20/2023	02/28/2025	2,466	2,988,965	1263.27	78,517			6,423		1,680			(40,532)				.0003
MSUSMSDA-EUROPEAN TA2411352		N/A	Equity/Index	MS-	12/27/2024	01/16/2026	397	478,599	1258.45		7,108		7,071		6,476			(37)				.0003
MSUSMSDA-EUROPEAN TA2401788		N/A	Equity/Index	MS-	04/04/2024	03/13/2026	6,064	7,447,926	1272.23		208,629		129,207		91,852			(79,421)				.0003
MSUSMSDA-EUROPEAN TA2307787		N/A	Equity/Index	MS-	09/26/2023	09/26/2025	2,104	2,500,000	1238.1314500000 001	66,250			24,355		34,810			(33,261)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUSMSDA-EUROPEAN TA2400525		N/A	Equity/Index	MS-	01/31/2024	05/16/2025	4,381	5,337,591	1274.07		92,965		26,760		11,525			(66,205)				.0003
MSUSMSDA-EUROPEAN TA2411031		N/A	Equity/Index	MS-	12/23/2024	04/07/2026	97	116,897	1282.79		1,451		1,427		1,322			(25)				.0003
MSUSMSDA-EUROPEAN TA2308094		N/A	Equity/Index	MS-	10/11/2023	09/25/2025	889	1,060,213	1241.3499999999	27,923			10,457		13,762			(14,334)				.0003
MSUSMSDA-EUROPEAN TA2408098		N/A	Equity/Index	MS-	11/05/2024	07/11/2025	946	1,157,762	1276.97		11,006		11,006		4,213							.0003
MSUSMSDA-EUROPEAN TA2305506		N/A	Equity/Index	MS-	06/15/2023	01/17/2025	6,184	7,592,406	1279.95	165,669			4,594		1			(105,087)				.0003
MSUSMSDA-EUROPEAN TA2308749		N/A	Equity/Index	MS-	11/17/2023	08/15/2025	2,400	2,865,408	1262.44	54,504			19,460		19,202			(31,514)				.0003
MSUSMSDA-EUROPEAN TA2405096		N/A	Equity/Index	MS-	08/07/2024	04/30/2025	730	882,176	1278.1600000000001		6,336		6,336		1,267							.0003
MSUSMSDA-EUROPEAN TA2305508		N/A	Equity/Index	MS-	06/15/2023	01/03/2025	4,636	5,691,849	1258.8900000000001	155,770			553					(101,264)				.0003
MSUSMSDA-EUROPEAN TA2304342		N/A	Equity/Index	MS-	04/18/2023	04/17/2025	2,444	3,000,000	1280.603439	79,200			11,532		2,928			(39,818)				.0003
MSUSMSDA-EUROPEAN TA2304773		N/A	Equity/Index	MS-	05/12/2023	04/29/2025	3,310	4,056,041	1278.1600000000001	106,172			17,547		5,640			(54,424)				.0003
MSUSMSDA-EUROPEAN TA2305162		N/A	Equity/Index	MS-	06/02/2023	06/04/2025	823	1,000,000	1266.661533	26,530			5,604		3,513			(13,320)				.0003
MSUSMSDA-EUROPEAN TA2400218		N/A	Equity/Index	MS-	01/12/2024	01/13/2026	2,791	3,400,000	1265.2197000000001		95,200		49,368		40,181			(45,832)				.0003
MSUSMSDA-EUROPEAN TA2404126		N/A	Equity/Index	MS-	07/05/2024	07/02/2026	2,380	2,940,000	1283.9696100000001		80,556		60,862		39,147			(19,694)				.0003
MSUSMSDA-EUROPEAN TA2309139		N/A	Equity/Index	MS-	12/11/2023	12/11/2025	1,336	1,600,000	1243.45346	44,480			20,989		25,344			(22,332)				.0003
MSUSMSDA-EUROPEAN TA2303060		N/A	Equity/Index	MS-	01/13/2023	01/14/2025	5,366	6,600,000	1277.8781670000001	183,810			3,287					(92,537)				.0003
MSUSMSDA-EUROPEAN TA2303265		N/A	Equity/Index	MS-	02/03/2023	02/04/2025	3,585	4,400,000	1275.0127319999	122,320			5,713		141			(61,496)				.0003
MSUSMSDA-EUROPEAN TA2409129		N/A	Equity/Index	MS-	11/25/2024	05/19/2025	286	349,017	1283.22		1,671		1,671		560							.0003
MSUSMSDA-EUROPEAN TA2409439		N/A	Equity/Index	MS-	11/29/2024	08/25/2025	229	280,804	1262.6099999999		4,016		4,016		1,926							.0003
MSUSMSDA-EUROPEAN TA2403381		N/A	Equity/Index	MS-	06/07/2024	06/08/2026	1,562	1,900,000	1263.9806799999		52,630		37,810		32,173			(14,820)				.0003
MSUSMSDA-EUROPEAN TA2306546		N/A	Equity/Index	MS-	07/25/2023	07/25/2025	1,216	1,500,000	1284.9665379999	39,750			11,178		4,875			(19,957)				.0003
MSUSMSDA-EUROPEAN TA2306465		N/A	Equity/Index	MS-	07/21/2023	07/21/2025	813	1,000,000	1282.0514410000001	26,500			7,327		3,416			(13,341)				.0003
MSUSMSDA-EUROPEAN TA2400477		N/A	Equity/Index	MS-	01/30/2024	01/30/2026	2,865	3,500,000	1269.1642899999		97,650		52,777		40,667			(44,873)				.0003
MSUSMSDA-EUROPEAN TA2306649		N/A	Equity/Index	MS-	07/31/2023	07/31/2025	809	1,000,000	1287.072435	26,600			7,699		3,220			(13,355)				.0003
MSUSMSDA-EUROPEAN TA2405823		N/A	Equity/Index	MS-	08/30/2024	06/24/2025	1,306	1,607,137	1259.21		28,686		28,686		8,349							.0003
MSUSMSDA-EUROPEAN TA2410070		N/A	Equity/Index	MS-	12/09/2024	02/06/2026	1,800	2,206,206	1268.76		42,064		39,876		26,264			(2,188)				.0003
MSUSMSDA-EUROPEAN TA2408094		N/A	Equity/Index	MS-	11/05/2024	05/07/2025	1,065	1,303,400	1278.19		8,412		8,412		2,087							.0003
MSUSMSDA-EUROPEAN TA2409273		N/A	Equity/Index	MS-	11/27/2024	07/24/2025	244	298,278	1280.71		2,447		2,447		1,092							.0003
MSUSMSDA-EUROPEAN TA2401023		N/A	Equity/Index	MS-	02/27/2024	02/27/2026	3,033	3,700,000	1267.35411		102,490		59,329		47,826			(43,161)				.0003
MSUSMSDA-EUROPEAN TA2403566		N/A	Equity/Index	MS-	06/13/2024	06/12/2026	3,848	4,700,000	1268.4654399999		130,519		94,483		75,387			(36,036)				.0003
MSUSMSDA-EUROPEAN TA2405516		N/A	Equity/Index	MS-	08/22/2024	04/09/2025	765	937,508	1287.8499999999		6,700		6,700		528							.0003
MSUSMSDA-EUROPEAN TA2304992		N/A	Equity/Index	MS-	05/23/2023	05/23/2025	1,808	2,200,000	1268.1908249999	58,520			11,399		6,413			(29,380)				.0003
MSUSMSDA-EUROPEAN TA2405248		N/A	Equity/Index	MS-	08/12/2024	03/20/2025	1,951	2,368,729	1270.25		18,372		18,372		1,853							.0003
MSUSMSDA-EUROPEAN TA2405815		N/A	Equity/Index	MS-	08/30/2024	04/17/2026	4,528	5,572,066	1267.74		150,003		119,545		79,749			(30,457)				.0003
MSUSMSDA-EUROPEAN TA2409976		N/A	Equity/Index	MS-	12/06/2024	04/06/2026	234	287,169	1282.79		5,215		4,967		3,179			(248)				.0003

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MSUSMSDA-EUROPEAN TA2407303		N/A	Equity/Index	MS-	10/17/2024	04/15/2025	345	425,575	1287.1600000000 001		2,782		2,782		290							.0003
MSUSMSDA-EUROPEAN TA2402768		N/A	Equity/Index	MS-	05/13/2024	05/13/2026	2,203	2,700,000	1273.3568399999 999		74,250		50,690		37,862			(23,560)				.0003
MSUSMSDA-EUROPEAN TA2303160		N/A	Equity/Index	MS-	01/25/2023	01/24/2025	2,025	2,500,000	1282.6271360000 001	69,650			2,200		3			(35,016)				.0003
MSUSMSDA-EUROPEAN TA2308333		N/A	Equity/Index	MS-	10/26/2023	10/24/2025	1,007	1,200,000	1241.55015	31,680			12,934		17,187			(15,993)				.0003
MSUSMSDA-EUROPEAN TA2405818		N/A	Equity/Index	MS-	08/30/2024	06/05/2025	831	1,022,612	1262.17		16,532		16,532		4,123							.0003
MSUSMSDA-EUROPEAN TA2308820		N/A	Equity/Index	MS-	11/24/2023	11/25/2025	3,429	4,100,000	1242.1190099999 999	113,160			50,984		63,606			(56,891)				.0003
MSUSMSDA-EUROPEAN TA2411359		N/A	Equity/Index	MS-	12/27/2024	01/05/2026	816	983,721	1253.46		15,317		15,234		13,937			(83)				.0003
MSUSMSDA-EUROPEAN TA2411027		N/A	Equity/Index	MS-	12/23/2024	07/01/2025	162	195,229	1268.06		1,023		1,023		854							.0003
MSUSMSDA-EUROPEAN TA2309213		N/A	Equity/Index	MS-	12/15/2023	12/16/2025	2,974	3,600,000	1257.2772299999 999	100,440			48,151		45,209			(50,496)				.0003
MSUSMSDA-EUROPEAN TA2305950		N/A	Equity/Index	MS-	07/03/2023	07/03/2025	2,295	2,800,000	1271.6537880000 001	74,088			18,624		11,102			(37,248)				.0003
MSUSMSDA-EUROPEAN TA2406230		N/A	Equity/Index	MS-	09/13/2024	06/27/2025	1,500	1,875,225	1261.0899999999 999		43,799		43,799		9,317							.0003
MSUSMSDA-EUROPEAN TA2308996		N/A	Equity/Index	MS-	12/04/2023	12/04/2025	914	1,100,000	1249.8469399999 999	30,580			14,136		15,246			(15,353)				.0003
MSUSMSDA-EUROPEAN TA2411414		N/A	Equity/Index	MS-	12/30/2024	01/16/2026	1,371	1,647,819	1255.3900000000 001		24,069		24,006		23,509			(63)				.0003
MSUSMSDA-EUROPEAN TA2304499		N/A	Equity/Index	MS-	04/28/2023	03/12/2025	1,010	1,242,482	1251.53	43,137			4,441		2,038			(23,218)				.0003
MSUSMSDA-EUROPEAN TA2401378		N/A	Equity/Index	MS-	03/20/2024	03/20/2026	2,677	3,300,000	1280.76631		91,080		55,424		36,091			(35,656)				.0003
MSUSMSDA-EUROPEAN TA2401787		N/A	Equity/Index	MS-	04/04/2024	03/26/2026	4,224	5,188,001	1278.28		138,408		86,674		60,176			(51,734)				.0003
MSUSMSDA-EUROPEAN TA2409643		N/A	Equity/Index	MS-	12/04/2024	04/09/2026	4,262	5,234,546	1284.82		93,878		88,705		56,737			(5,173)				.0003
MSUSMSDA-EUROPEAN TA2303987		N/A	Equity/Index	MS-	03/24/2023	02/25/2025	6,710	8,163,185	1248.97	259,140			20,361		9,857			(135,493)				.0003
MSUSMSDA-EUROPEAN TA2411594		N/A	Equity/Index	MS-	12/31/2024	12/09/2025	1,760	2,113,197	1246.8		31,506		31,506		31,510							.0003
MSUSMSDA-EUROPEAN TA2303061		N/A	Equity/Index	MS-	01/13/2023	01/16/2025	3,984	4,900,000	1277.8781670000 001	136,857			2,816					(68,710)				.0003
MSUSMSDA-EUROPEAN TA2404458		N/A	Equity/Index	MS-	07/16/2024	07/16/2026	1,682	2,100,000	1298.1483900000 001		57,960		44,603		23,312			(13,357)				.0003
MSUSMSDA-EUROPEAN TA2307988		N/A	Equity/Index	MS-	10/06/2023	10/07/2025	2,613	3,100,000	1236.6641	81,530			31,289		45,984			(41,045)				.0003
MSUSMSDA-EUROPEAN TA2304666		N/A	Equity/Index	MS-	05/09/2023	05/09/2025	2,035	2,500,000	1279.5595960000 001	67,500			11,852		3,908			(33,889)				.0003
MSUSMSDA-EUROPEAN TA2400520		N/A	Equity/Index	MS-	01/31/2024	12/30/2025	3,398	4,139,953	1264.19	113,527			59,125		47,781			(54,402)				.0003
MSUSMSDA-EUROPEAN TA2308753		N/A	Equity/Index	MS-	11/17/2023	08/26/2025	3,400	4,059,328	1254.28	86,462			31,819		34,906			(49,138)				.0003
MSUSMSDA-EUROPEAN TA2409226		N/A	Equity/Index	MS-	11/26/2024	07/17/2025	348	425,294	1278.6199999999 999		3,479		3,479		1,558							.0003
MSUSMSDA-EUROPEAN TA2303765		N/A	Equity/Index	MS-	03/13/2023	03/13/2025	1,322	1,600,000	1259.1741509999 999	43,680			4,254		1,840			(21,930)				.0003
MSUSMSDA-EUROPEAN TA2308363		N/A	Equity/Index	MS-	10/27/2023	10/29/2025	922	1,100,000	1243.05492	29,150			12,036		15,531			(14,635)				.0003
MSUSMSDA-EUROPEAN TA2409128		N/A	Equity/Index	MS-	11/25/2024	04/24/2025	559	682,170	1275.19		3,319		3,319		982							.0003
MSUSMSDA-EUROPEAN TA2303988		N/A	Equity/Index	MS-	03/24/2023	03/10/2025	3,065	3,728,787	1258.68	108,624			10,360		3,995			(55,759)				.0003
MSUSMSDA-EUROPEAN TA2406222		N/A	Equity/Index	MS-	09/13/2024	05/20/2025	1,977	2,471,547	1272.2		43,767		43,767		5,875							.0003
MSUSMSDA-EUROPEAN TA2409218		N/A	Equity/Index	MS-	11/26/2024	05/09/2025	604	738,154	1276.1199999999 999		4,182		4,182		1,325							.0003
MSUSMSDA-EUROPEAN TA2409973		N/A	Equity/Index	MS-	12/06/2024	12/31/2025	2,221	2,725,656	1264.33		53,058		49,905		31,296			(3,153)				.0003
MSUSMSDA-EUROPEAN TA2304497		N/A	Equity/Index	MS-	04/28/2023	03/21/2025	1,557	1,915,390	1259.43	62,052			7,115		2,665			(32,963)				.0003

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MSUSMSDA-EUROPEAN TA2308986		N/A	Equity/Index	MS-	12/01/2023	12/01/2025	1,237	1,500,000	1259.2679499999999	41,700			19,158		17,244			(20,993)				.0003
MSUSMSDA-EUROPEAN TA2408097		N/A	Equity/Index	MS-	11/05/2024	07/18/2025	1,229	1,504,112	1282.3599999999		13,188		13,188		4,989							.0003
MSUSMSDA-EUROPEAN TA2409124		N/A	Equity/Index	MS-	11/25/2024	04/08/2025	244	297,763	1276.79		1,169		1,169		282							.0003
MSUSMSDA-EUROPEAN TA2409437		N/A	Equity/Index	MS-	11/29/2024	08/29/2025	205	251,375	1266.6199999999		3,398		3,398		1,624							.0003
MSUSMSDA-EUROPEAN TA2404499		N/A	Equity/Index	MS-	07/17/2024	07/17/2026	808	1,000,000	1286.9123199999		27,600		21,277		13,150			(6,323)				.0003
MSUSMSDA-EUROPEAN TA2408102		N/A	Equity/Index	MS-	11/05/2024	07/11/2025	1,821	2,228,631	1272.8		23,104		23,104		9,128							.0003
MSUSMSDA-EUROPEAN TA2410203		N/A	Equity/Index	MS-	12/10/2024	02/06/2026	314	384,873	1268.76		7,319		6,955		4,582			(364)				.0003
MSUSMSDA-EUROPEAN TA2304400		N/A	Equity/Index	MS-	04/21/2023	04/23/2025	816	1,000,000	1277.995682	26,600			4,087		1,247			(13,355)				.0003
MSUSMSDA-EUROPEAN TA2304644		N/A	Equity/Index	MS-	05/08/2023	05/08/2025	1,627	2,000,000	1280.559724	54,000			9,407		2,953			(27,111)				.0003
MSUSMSDA-EUROPEAN TA2411353		N/A	Equity/Index	MS-	12/27/2024	05/15/2026	185	223,025	1286.49		2,871		2,860		2,639			(11)				.0003
MSUSMSDA-EUROPEAN TA2305896		N/A	Equity/Index	MS-	06/30/2023	07/01/2025	2,868	3,500,000	1271.8413660000001	92,400			23,005		13,561			(46,518)				.0003
MSUSMSDA-EUROPEAN TA2307078		N/A	Equity/Index	MS-	08/22/2023	08/22/2025	1,659	2,000,000	1256.4196899999999	52,600			16,812		15,957			(26,408)				.0003
MSUSMSDA-EUROPEAN TA2400747		N/A	Equity/Index	MS-	02/13/2024	02/13/2026	2,727	3,300,000	1257.2180900000001		91,410		51,160		48,729			(40,250)				.0003
MSUSMSDA-EUROPEAN TA2400025		N/A	Equity/Index	MS-	01/04/2024	01/02/2026	1,657	2,000,000	1253.27862		55,800		28,169		28,270			(27,631)				.0003
MSUSMSDA-EUROPEAN TA2404330		N/A	Equity/Index	MS-	07/12/2024	07/13/2026	1,046	1,300,000	1292.3059699999999		35,750		27,402		15,613			(8,348)				.0003
MSUSMSDA-EUROPEAN TA2407841		N/A	Equity/Index	MS-	10/30/2024	04/04/2025	769	947,916	1276.6600000000001		6,776		6,776		808							.0003
MSUSMSDA-EUROPEAN TA2303264		N/A	Equity/Index	MS-	02/03/2023	02/03/2025	5,133	6,300,000	1275.0127319999999	175,140			7,950		175			(88,172)				.0003
MSUSMSDA-EUROPEAN TA2308412		N/A	Equity/Index	MS-	10/31/2023	10/31/2025	1,260	1,500,000	1240.6483700000001	39,750			16,522		22,333			(19,957)				.0003
MSUSMSDA-EUROPEAN TA2409432		N/A	Equity/Index	MS-	11/29/2024	08/08/2025	506	620,467	1267.04		7,704		7,704		3,446							.0003
MSUSMSDA-EUROPEAN TA2401114		N/A	Equity/Index	MS-	03/01/2024	03/03/2026	2,607	3,200,000	1275.04197		88,640		51,869		36,648			(36,771)				.0003
MSUSMSDA-EUROPEAN TA2303204		N/A	Equity/Index	MS-	01/27/2023	01/27/2025	4,299	5,300,000	1280.870199	147,340			5,269		19			(74,177)				.0003
MSUSMSDA-EUROPEAN TA2308751		N/A	Equity/Index	MS-	11/17/2023	08/22/2025	1,933	2,307,847	1263.29	43,918			15,989		15,846			(25,115)				.0003
MSUSMSDA-EUROPEAN TA2308295		N/A	Equity/Index	MS-	10/24/2023	10/09/2025	2,318	2,760,599	1238.32	73,712			29,010		39,935			(37,785)				.0003
MSUSMSDA-EUROPEAN TA2308754		N/A	Equity/Index	MS-	11/17/2023	09/25/2025	2,096	2,502,456	1252.0999999999999	56,927			22,551		26,220			(30,913)				.0003
MSUSMSDA-EUROPEAN TA2411360		N/A	Equity/Index	MS-	12/27/2024	02/18/2026	226	272,452	1263.27		4,044		4,024		3,702			(19)				.0003
MSUSMSDA-EUROPEAN TA2401547		N/A	Equity/Index	MS-	03/22/2024	03/23/2026	4,624	5,700,000	1280.65203		157,320		96,513		62,735			(60,807)				.0003
MSUSMSDA-EUROPEAN TA2409426		N/A	Equity/Index	MS-	11/29/2024	07/03/2025	451	553,025	1266.32		5,999		5,999		2,539							.0003
MSUSMSDA-EUROPEAN TA2405822		N/A	Equity/Index	MS-	08/30/2024	06/06/2025	972	1,196,124	1257.8699999999999		20,915		20,915		5,549							.0003
MSUSMSDA-EUROPEAN TA2308711		N/A	Equity/Index	MS-	11/17/2023	11/19/2025	1,340	1,600,000	1241.9155800000001	43,520			19,223		24,550			(21,850)				.0003
MSUSMSDA-EUROPEAN TA2407842		N/A	Equity/Index	MS-	10/30/2024	04/03/2025	560	690,290	1274.1199999999999		5,229		5,229		649							.0003
MSUSMSDA-EUROPEAN TA2400524		N/A	Equity/Index	MS-	01/31/2024	05/02/2025	5,507	6,709,453	1277.94		107,331		28,543		9,999			(78,788)				.0003
MSUSMSDA-EUROPEAN TA2411034		N/A	Equity/Index	MS-	12/23/2024	02/25/2026	188	226,563	1269.81		3,107		3,049		2,829			(58)				.0003
MSUSMSDA-EUROPEAN TA2303883		N/A	Equity/Index	MS-	03/20/2023	02/28/2025	2,252	2,729,582	1250.8499999999999	81,658			6,680		3,290			(42,153)				.0003
MSUSMSDA-EUROPEAN TA2304401		N/A	Equity/Index	MS-	04/21/2023	04/22/2025	4,079	5,000,000	1277.995682	132,500			20,203		6,111			(66,614)				.0003

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MSUSMSDA-EUROPEAN TA2309367		N/A	Equity/Index	MS-	12/22/2023	12/22/2025	1,480	1,800,000	1262.75065	50,400			24,645		20,844			(25,408)				.0003
MSUSMSDA-EUROPEAN TA2304498		N/A	Equity/Index	MS-	04/28/2023	04/11/2025	2,240	2,755,603	1273.2	79,408			11,184		3,285			(40,934)				.0003
MSUSMSDA-EUROPEAN TA2405645		N/A	Equity/Index	MS-	08/26/2024	03/28/2025	491	604,667	1275.43		6,055		6,055		452							.0003
MSUSMSDA-EUROPEAN TA2306779		N/A	Equity/Index	MS-	08/04/2023	08/05/2025	2,457	3,000,000	1257.836	92,100			27,326		21,570			(46,303)				.0003
MSUSMSDA-EUROPEAN TA2409278		N/A	Equity/Index	MS-	11/27/2024	06/06/2025	362	442,527	1257.8699999999		4,770		4,770		2,067							.0003
MSUSMSDA-EUROPEAN TA2403877		N/A	Equity/Index	MS-	06/25/2024	06/25/2026	2,126	2,600,000	1270.4835599999		72,020		53,348		41,464			(18,672)				.0003
MSUSMSDA-EUROPEAN TA2304057		N/A	Equity/Index	MS-	03/31/2023	03/31/2025	1,636	2,000,000	1276.3078399999	52,000			6,366		1,569			(26,179)				.0003
MSUSMSDA-EUROPEAN TA2304502		N/A	Equity/Index	MS-	04/28/2023	03/28/2025	1,120	1,377,802	1264.47	42,736			5,281		1,784			(22,473)				.0003
MSUSMSDA-EUROPEAN TA2400849		N/A	Equity/Index	MS-	02/16/2024	02/19/2026	2,632	3,200,000	1263.0249799999		88,640		50,339		43,461			(38,301)				.0003
MSUSMSDA-EUROPEAN TA2409543		N/A	Equity/Index	MS-	12/03/2024	07/25/2025	204	249,829	1278.57		2,206		2,206		977							.0003
MSUSMSDA-EUROPEAN TA2401244		N/A	Equity/Index	MS-	03/08/2024	03/09/2026	4,401	5,400,000	1274.69913	150,120			89,205		63,208			(60,915)				.0003
MSUSMSDA-EUROPEAN TA2409980		N/A	Equity/Index	MS-	12/06/2024	09/16/2026	2,306	2,829,969	1313.72		46,187		44,542		29,483			(1,644)				.0003
MSUSMSDA-EUROPEAN TA2303655		N/A	Equity/Index	MS-	03/03/2023	03/05/2025	2,062	2,500,000	1259.8186740000001	68,250			5,898		2,126			(34,265)				.0003
MSUSMSDA-EUROPEAN TA2303886		N/A	Equity/Index	MS-	03/20/2023	02/07/2025	4,409	5,344,017	1268.6500000000001	129,272			6,952		476			(68,770)				.0003
MSUSMSDA-EUROPEAN TA2401623		N/A	Equity/Index	MS-	03/26/2024	03/04/2026	3,043	3,743,803	1273.1400000000001		106,397		64,351		44,289			(42,046)				.0003
MSUSMSDA-EUROPEAN TA2405254		N/A	Equity/Index	MS-	08/13/2024	03/17/2025	1,731	2,110,608	1266.6500000000001		19,395		19,395		1,818							.0003
MSUSMSDA-EUROPEAN TA2305304		N/A	Equity/Index	MS-	06/09/2023	06/09/2025	1,233	1,500,000	1268.3923	39,300			8,595		5,249			(19,785)				.0003
MSUSMSDA-EUROPEAN TA2403037		N/A	Equity/Index	MS-	05/23/2024	05/22/2026	4,903	6,000,000	1271.5074199999		164,400		114,898		88,342			(49,502)				.0003
MSUSMSDA-EUROPEAN TA2401113		N/A	Equity/Index	MS-	03/01/2024	03/02/2026	2,770	3,400,000	1275.04197		93,840		54,858		38,786			(38,982)				.0003
MSUSMSDA-EUROPEAN TA2411356		N/A	Equity/Index	MS-	12/27/2024	05/15/2026	1,274	1,535,858	1284.6199999999		20,320		20,238		18,684			(81)				.0003
MSUSMSDA-EUROPEAN TA2408099		N/A	Equity/Index	MS-	11/05/2024	07/25/2025	1,084	1,326,653	1281.51		12,243		12,243		4,786							.0003
MSUSMSDA-EUROPEAN TA2411357		N/A	Equity/Index	MS-	12/27/2024	09/16/2026	217	261,602	1313.72		3,001		2,992		2,774			(10)				.0003
MSUSMSDA-EUROPEAN TA2400548		N/A	Equity/Index	MS-	02/02/2024	02/04/2026	1,635	2,000,000	1270.74326		55,800		30,541		22,904			(25,259)				.0003
MSUSMSDA-EUROPEAN TA2400847		N/A	Equity/Index	MS-	02/16/2024	02/13/2026	2,879	3,500,000	1263.0249799999		96,600		54,513		46,952			(42,087)				.0003
MSUSMSDA-EUROPEAN TA2305305		N/A	Equity/Index	MS-	06/09/2023	06/10/2025	1,645	2,000,000	1268.3923	52,600			11,560		7,071			(26,445)				.0003
MSUSMSDA-EUROPEAN TA2304173		N/A	Equity/Index	MS-	04/06/2023	02/10/2025	9,987	12,272,625	1266.93	357,834			21,331		1,683			(195,182)				.0003
MSUSMSDA-EUROPEAN TA2408092		N/A	Equity/Index	MS-	11/05/2024	04/22/2025	1,527	1,868,819	1273.46		12,198		12,198		2,776							.0003
MSUSMSDA-EUROPEAN TA2304966		N/A	Equity/Index	MS-	05/22/2023	05/22/2025	2,125	2,600,000	1275.0795900000001	69,420			13,427		5,857			(34,853)				.0003
MSUSMSDA-EUROPEAN TA2402504		N/A	Equity/Index	MS-	05/03/2024	05/05/2026	4,753	5,800,000	1267.9852100000001		159,500		107,137		86,638			(52,363)				.0003
MSUSMSDA-EUROPEAN TA2305408		N/A	Equity/Index	MS-	06/13/2023	06/13/2025	1,230	1,500,000	1271.753976	39,450			8,821		4,909			(19,806)				.0003
MSUSMSDA-EUROPEAN TA2409225		N/A	Equity/Index	MS-	11/26/2024	07/31/2025	253	309,194	1283.74		2,430		2,430		1,104							.0003
MSUSMSDA-EUROPEAN TA2402962		N/A	Equity/Index	MS-	05/21/2024	05/21/2025	849	1,051,062	1272.2		20,136		20,136		2,556							.0003
MSUSMSDA-EUROPEAN TA2303990		N/A	Equity/Index	MS-	03/24/2023	03/11/2025	4,273	5,198,404	1253.49	159,938			15,456		7,583			(81,985)				.0003
MSUSMSDA-EUROPEAN TA2307922		N/A	Equity/Index	MS-	10/03/2023	10/03/2025	1,694	2,000,000	1230.28242	52,600			19,842		33,183			(26,408)				.0003

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MSUSMSDA-EUROPEAN TA2402660		N/A	Equity/Index	MS-	05/09/2024	05/08/2026	4,076	5,000,000	1274.58286		137,000		92,971		68,154			(44,029)				.0003
MSUSMSDA-EUROPEAN TA2405821		N/A	Equity/Index	MS-	08/30/2024	06/06/2025	973	1,197,354	1274.6600000000 001		15,524		15,524		3,278							.0003
MSUSMSDA-EUROPEAN TA2400730		N/A	Equity/Index	MS-	02/12/2024	02/12/2026	2,784	3,400,000	1268.4890700000 001		94,520		52,770		41,456			(41,750)				.0003
MSUSMSDA-EUROPEAN TA2303881		N/A	Equity/Index	MS-	03/20/2023	02/07/2025	1,705	2,066,579	1270.56	48,951			2,633		153			(26,041)				.0003
MSUSMSDA-EUROPEAN TA2308755		N/A	Equity/Index	MS-	11/17/2023	09/16/2025	3,480	4,154,842	1256.81	88,322			34,266		37,601			(48,611)				.0003
MSUSMSDA-EUROPEAN TA2408107		N/A	Equity/Index	MS-	11/05/2024	08/12/2025	1,454	1,779,478	1265.6400000000 001		23,967		23,967		11,022							.0003
MSUSMSDA-EUROPEAN TA2303120		N/A	Equity/Index	MS-	01/20/2023	01/22/2025	6,329	7,800,000	1280.341776	217,932			6,278		7			(109,414)				.0003
MSUSMSDA-EUROPEAN TA2411355		N/A	Equity/Index	MS-	12/27/2024	01/02/2026	1,445	1,742,005	1253.76		26,887		26,741		24,452			(146)				.0003
MSUSMSDA-EUROPEAN TA2303656		N/A	Equity/Index	MS-	03/03/2023	03/04/2025	3,300	4,000,000	1259.8186740000 001	109,200			9,300		3,279			(54,900)				.0003
MSUSMSDA-EUROPEAN TA2305588		N/A	Equity/Index	MS-	06/16/2023	06/16/2025	816	1,000,000	1277.834083	26,200			5,991		2,775			(13,208)				.0003
MSUSMSDA-EUROPEAN TA2309212		N/A	Equity/Index	MS-	12/15/2023	12/15/2025	826	1,000,000	1257.2772299999 999	27,900			13,355		12,506			(14,046)				.0003
MSUSMSDA-EUROPEAN TA2408109		N/A	Equity/Index	MS-	11/05/2024	08/28/2025	1,099	1,345,011	1268.03		18,351		18,351		8,356							.0003
MSUSMSDA-EUROPEAN TA2307987		N/A	Equity/Index	MS-	10/06/2023	10/06/2025	1,180	1,400,000	1236.6641	36,680			14,046		20,674			(18,492)				.0003
MSUSMSDA-EUROPEAN TA2306600		N/A	Equity/Index	MS-	07/28/2023	07/28/2025	1,620	2,000,000	1286.2656400000 001	53,000			15,164		6,426			(26,682)				.0003
MSUSMSDA-EUROPEAN TA2403838		N/A	Equity/Index	MS-	06/24/2024	06/24/2026	1,227	1,500,000	1270.0680400000 001		41,550		30,721		23,976			(10,829)				.0003
MSUSMSDA-EUROPEAN TA2409434		N/A	Equity/Index	MS-	11/29/2024	08/14/2025	270	331,079	1267.5		4,163		4,163		1,891							.0003
MSUSMSDA-EUROPEAN TA2404087		N/A	Equity/Index	MS-	07/02/2024	07/02/2026	2,855	3,500,000	1274.0965200000 001		95,900		71,958		53,784			(23,942)				.0003
MSUSMSDA-EUROPEAN TA2405884		N/A	Equity/Index	MS-	09/03/2024	09/24/2025	820	1,010,060	1240.1400000000 001		29,068		20,083		12,922			(8,985)				.0003
MSUSMSDA-EUROPEAN TA2403712		N/A	Equity/Index	MS-	06/18/2024	06/18/2026	2,938	3,600,000	1272.67967		99,720		73,009		54,948			(26,711)				.0003
MSUSMSDA-EUROPEAN TA2411361		N/A	Equity/Index	MS-	12/27/2024	12/08/2025	384	462,927	1246.8		7,519		7,519		6,805							.0003
MSUSMSDA-EUROPEAN TA2304174		N/A	Equity/Index	MS-	04/06/2023	02/19/2025	5,190	6,377,783	1263.5	194,521			14,017		2,201			(104,698)				.0003
MSUSMSDA-EUROPEAN TA2308489		N/A	Equity/Index	MS-	11/03/2023	11/05/2025	1,254	1,500,000	1246.1019799999 999	39,900			16,858		20,454			(20,032)				.0003
MSUSMSDA-EUROPEAN TA2402882		N/A	Equity/Index	MS-	05/17/2024	05/15/2026	1,777	2,200,000	1286.4898000000 001		60,500		41,698		25,342			(18,802)				.0003
MSUSMSDA-EUROPEAN TA2411354		N/A	Equity/Index	MS-	12/27/2024	11/26/2025	159	191,681	1245.54		3,094		3,094		2,794							.0003
MSUSMSDA-EUROPEAN TA2305758		N/A	Equity/Index	MS-	06/26/2023	06/26/2025	1,322	1,600,000	1261.197486	42,400			10,236		8,123			(21,287)				.0003
MSUSMSDA-EUROPEAN TA2308821		N/A	Equity/Index	MS-	11/24/2023	11/24/2025	1,505	1,800,000	1242.1190999999 999	49,680			22,346		27,812			(25,011)				.0003
MSUSMSDA-EUROPEAN TA2411595		N/A	Equity/Index	MS-	12/31/2024	11/06/2025	1,177	1,413,200	1239.1300000000 001		21,979		21,979		21,935							.0003
MSUSMSDA-EUROPEAN TA2403007		N/A	Equity/Index	MS-	05/22/2024	05/22/2026	2,192	2,700,000	1279.5077200000 001		74,250		51,608		35,228			(22,642)				.0003
MSUSMSDA-EUROPEAN TA2400519		N/A	Equity/Index	MS-	01/31/2024	12/26/2025	4,351	5,301,041	1266.23		141,799		73,457		58,433			(68,342)				.0003
MSUSMSDA-EUROPEAN TA2410204		N/A	Equity/Index	MS-	12/10/2024	12/19/2025	1,067	1,307,833	1258.8599999999 999		26,120		24,650		15,992			(1,471)				.0003
MSUSMSDA-EUROPEAN TA2405249		N/A	Equity/Index	MS-	08/12/2024	03/20/2025	472	573,060	1259.3399999999 999		5,684		5,684		791							.0003
MSUSMSDA-EUROPEAN TA2400547		N/A	Equity/Index	MS-	02/02/2024	02/03/2026	3,433	4,200,000	1270.74326		116,760		63,833		47,887			(52,927)				.0003
MSUSMSDA-EUROPEAN TA2404288		N/A	Equity/Index	MS-	07/11/2024	07/10/2026	3,184	3,944,753	1287.7941000000 001		108,481		82,702		50,434			(25,779)				.0003
MSUSMSDA-EUROPEAN TA2304178		N/A	Equity/Index	MS-	04/06/2023	03/19/2025	1,900	2,334,834	1255.78	79,173			8,611		3,703			(40,928)				.0003

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MSUSMSDA-EUROPEAN TA2401786		N/A	Equity/Index	MS-	04/04/2024	03/20/2026	4,787	5,879,489	1281.92		150,050		93,491		63,363			(56,559)				.0003
MSUSMSDA-EUROPEAN TA2402245		N/A	Equity/Index	MS-	04/26/2024	04/27/2026	4,413	5,390,000	1268.96441		147,686		97,712		77,870			(49,974)				.0003
MSUSMSDA-EUROPEAN TA2308201		N/A	Equity/Index	MS-	10/18/2023	10/17/2025	1,010	1,200,000	1236.2167999999	32,400			12,862		18,556			(16,289)				.0003
MSUSMSDA-EUROPEAN TA2302978		N/A	Equity/Index	MS-	01/04/2023	01/03/2025	2,962	3,600,000	1262.6790599999	99,720			274					(50,134)				.0003
MSUSMSDA-EUROPEAN TA2308292		N/A	Equity/Index	MS-	10/24/2023	09/30/2025	3,100	3,691,914	1235.1600000001	100,905			38,931		54,841			(52,385)				.0003
MSUSMSDA-EUROPEAN TA2409435		N/A	Equity/Index	MS-	11/29/2024	08/13/2025	733	898,819	1265.6400000001		11,660		11,660		5,329							.0003
MSUSMSDA-EUROPEAN TA2406129		N/A	Equity/Index	MS-	09/12/2024	09/18/2025	1,192	1,484,982	1267.3800000001		35,030		24,616		10,396			(10,414)				.0003
MSUSMSDA-EUROPEAN TA2400950		N/A	Equity/Index	MS-	02/23/2024	02/23/2026	818	1,000,000	1269.69164		27,600		15,869		12,239			(11,731)				.0003
MSUSMSDA-EUROPEAN TA2308588		N/A	Equity/Index	MS-	11/10/2023	11/12/2025	2,865	3,400,000	1235.84193	91,120			39,373		57,065			(45,747)				.0003
MSUSMSDA-EUROPEAN TA2408104		N/A	Equity/Index	MS-	11/05/2024	08/14/2025	1,475	1,805,179	1278.48		19,260		19,260		8,223							.0003
MSUSMSDA-EUROPEAN TA2405515		N/A	Equity/Index	MS-	08/22/2024	04/09/2025	1,348	1,651,974	1276.79		15,132		15,132		1,597							.0003
MSUSMSDA-EUROPEAN TA2408111		N/A	Equity/Index	MS-	11/05/2024	09/12/2025	942	1,152,867	1259.53		19,032		19,032		9,458							.0003
MSUSMSDA-EUROPEAN TA2401279		N/A	Equity/Index	MS-	03/13/2024	03/13/2026	3,909	4,800,000	1275.7276400001		132,480		79,342		56,030			(53,138)				.0003
MSUSMSDA-EUROPEAN TA2401628		N/A	Equity/Index	MS-	03/26/2024	03/18/2026	3,311	4,073,523	1271.8699999999		119,033		72,908		51,008			(46,125)				.0003
MSUSMSDA-EUROPEAN TA2408090		N/A	Equity/Index	MS-	11/05/2024	05/05/2025	1,365	1,670,555	1289.26		7,836		7,836		1,642							.0003
MSUSMSDA-EUROPEAN TA2409430		N/A	Equity/Index	MS-	11/29/2024	07/08/2025	366	448,797	1260.56		5,575		5,575		2,506							.0003
MSUSMSDA-EUROPEAN TA2308587		N/A	Equity/Index	MS-	11/10/2023	11/11/2025	1,264	1,500,000	1235.84193	40,050			17,274		25,067			(20,135)				.0003
MSUSMSDA-EUROPEAN TA2405094		N/A	Equity/Index	MS-	08/07/2024	04/10/2025	491	593,354	1272.57		4,379		4,379		725							.0003
MSUSMSDA-EUROPEAN TA2303059		N/A	Equity/Index	MS-	01/13/2023	01/15/2025	3,902	4,800,000	1277.8781670001	133,872			2,574					(67,304)				.0003
MSUSMSDA-EUROPEAN TA2307358		N/A	Equity/Index	MS-	09/01/2023	09/03/2025	2,706	3,300,000	1271.3985700001	87,120			29,319		19,541			(43,799)				.0003
MSUSMSDA-EUROPEAN TA2409977		N/A	Equity/Index	MS-	12/06/2024	04/08/2026	946	1,160,950	1283.04		21,092		20,092		12,904			(1,000)				.0003
MSUSMSDA-EUROPEAN TA2305163		N/A	Equity/Index	MS-	06/02/2023	06/02/2025	1,152	1,400,000	1266.661533	36,960			7,728		4,815			(18,607)				.0003
MSUSMSDA-EUROPEAN TA2306303		N/A	Equity/Index	MS-	07/17/2023	07/17/2025	1,056	1,300,000	1282.193397	34,580			9,345		4,271			(17,361)				.0003
MSUSMSDA-EUROPEAN TA2305587		N/A	Equity/Index	MS-	06/16/2023	06/17/2025	2,448	3,000,000	1277.834083	78,600			18,055		8,416			(39,570)				.0003
MSUSMSDA-EUROPEAN TA2308364		N/A	Equity/Index	MS-	10/27/2023	10/27/2025	1,341	1,600,000	1243.05492	42,240			17,372		22,386			(21,265)				.0003
MSUSMSDA-EUROPEAN TA2410797		N/A	Equity/Index	MS-	12/20/2024	01/28/2026	226	272,149	1264.77		3,720		3,636		3,422			(83)				.0003
MSUSMSDA-EUROPEAN TA2303027		N/A	Equity/Index	MS-	01/09/2023	01/09/2025	3,350	4,100,000	1271.3227079999	113,980			1,251					(57,225)				.0003
MSUSMSDA-EUROPEAN TA2303654		N/A	Equity/Index	MS-	03/03/2023	03/03/2025	2,178	2,640,000	1259.8186740001	71,808			6,025		2,084			(36,151)				.0003
MSUSMSDA-EUROPEAN TA2309347		N/A	Equity/Index	MS-	12/21/2023	11/20/2025	3,319	4,032,751	1239.98	136,842			63,597		63,088			(72,064)				.0003
MSUSMSDA-EUROPEAN TA2400249		N/A	Equity/Index	MS-	01/16/2024	01/16/2026	2,721	3,300,000	1259.9223300001		92,730		48,337		43,319			(44,393)				.0003
MSUSMSDA-EUROPEAN TA2305613		N/A	Equity/Index	MS-	06/20/2023	06/20/2025	1,641	2,000,000	1271.4065700001	52,600			12,266		7,098			(26,408)				.0003
MSUSMSDA-EUROPEAN TA2400461		N/A	Equity/Index	MS-	01/29/2024	01/29/2026	1,965	2,400,000	1269.03963		66,960		36,098		27,836			(30,862)				.0003
MSUSMSDA-EUROPEAN TA2308822		N/A	Equity/Index	MS-	11/24/2023	11/26/2025	836	1,000,000	1242.1190099999	27,700			12,501		15,575			(13,907)				.0003
MSUSMSDA-EUROPEAN TA2406228		N/A	Equity/Index	MS-	09/13/2024	06/20/2025	2,000	2,500,300	1264.1600000001		54,821		54,821		10,736							.0003

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MSUSMSDA-EUROPEAN TA2303263		N/A	Equity/Index	MS-	02/03/2023	02/05/2025	2,770	3,400,000	1275.0127319999999	94,520			4,538		124			(47,454)				.0003
MSUSMSDA-EUROPEAN TA2410796		N/A	Equity/Index	MS-	12/20/2024	02/12/2026	506	609,325	1268.73		8,147		7,971		7,504			(176)				.0003
MSUSMSDA-EUROPEAN TA2306253		N/A	Equity/Index	MS-	07/14/2023	07/14/2025	976	1,200,000	1280.4951000000001	31,920			8,518		4,036			(16,070)				.0003
MSUSMSDA-EUROPEAN TA2411032		N/A	Equity/Index	MS-	12/23/2024	01/27/2026	100	120,512	1264.77		1,663		1,629		1,509			(33)				.0003
MSUSMSDA-EUROPEAN TA2411030		N/A	Equity/Index	MS-	12/23/2024	02/10/2026	156	187,999	1269.57		2,494		2,445		2,264			(48)				.0003
MSUSMSDA-EUROPEAN TA2402933		N/A	Equity/Index	MS-	05/20/2024	05/20/2026	2,987	3,700,000	1287.0716399999999	101,750			70,442		42,676			(31,308)				.0003
MSUSMSDA-EUROPEAN TA2403916		N/A	Equity/Index	MS-	06/26/2024	06/26/2026	819	1,000,000	1268.9930400000001	27,600			20,482		16,332			(7,118)				.0003
MSUSMSDA-EUROPEAN TA2400421		N/A	Equity/Index	MS-	01/26/2024	01/27/2026	2,957	3,600,000	1264.53124	100,440			53,945		44,788			(46,495)				.0003
MSUSMSDA-EUROPEAN TA2411029		N/A	Equity/Index	MS-	12/23/2024	02/04/2026	93	112,076	1270.99		1,431		1,403		1,298			(28)				.0003
MSUSMSDA-EUROPEAN TA2303205		N/A	Equity/Index	MS-	01/27/2023	01/28/2025	5,110	6,300,000	1280.870199	175,140			6,496		28			(88,051)				.0003
MSUSMSDA-EUROPEAN TA2409974		N/A	Equity/Index	MS-	12/06/2024	02/03/2026	205	251,580	1270.99		4,769		4,509		2,847			(261)				.0003
MSUSMSDA-EUROPEAN TA2401918		N/A	Equity/Index	MS-	04/12/2024	04/13/2026	4,726	5,800,000	1274.8861400000001	159,500			102,457		73,897			(57,043)				.0003
MSUSMSDA-EUROPEAN TA2309344		N/A	Equity/Index	MS-	12/21/2023	11/07/2025	2,560	3,110,528	1236.99	107,443			48,838		49,408			(57,660)				.0003
MSUSMSDA-EUROPEAN TA2304534		N/A	Equity/Index	MS-	05/01/2023	05/01/2025	1,141	1,400,000	1278.5467470000001	37,660			6,199		1,985			(18,907)				.0003
MSUSMSDA-EUROPEAN TA2408108		N/A	Equity/Index	MS-	11/05/2024	09/11/2025	1,090	1,333,997	1272.79		17,440		17,440		8,055							.0003
MSUSMSDA-EUROPEAN TA2401144		N/A	Equity/Index	MS-	03/05/2024	03/05/2026	5,401	6,600,000	1269.6293000000001	182,820			107,482		83,369			(75,338)				.0003
MSUSMSDA-EUROPEAN TA2404047		N/A	Equity/Index	MS-	07/01/2024	07/01/2026	1,227	1,500,000	1270.5496700000001	41,100			30,783		24,161			(10,317)				.0003
MSUSMSDA-EUROPEAN TA2308756		N/A	Equity/Index	MS-	11/17/2023	09/05/2025	2,000	2,387,840	1259.48	48,500			18,317		19,314			(27,142)				.0003
MSUSMSDA-EUROPEAN TA2402883		N/A	Equity/Index	MS-	05/17/2024	05/18/2026	1,615	2,000,000	1286.4898000000001		55,000		37,978		23,127			(17,022)				.0003
MSUSMSDA-EUROPEAN TA2303297		N/A	Equity/Index	MS-	02/06/2023	02/06/2025	5,239	6,400,000	1268.8942	177,664			8,774		496			(89,198)				.0003
MSUSMSDA-EUROPEAN TA2409127		N/A	Equity/Index	MS-	11/25/2024	04/30/2025	257	313,627	1278.1600000001		1,475		1,475		446							.0003
MSUSMSDA-EUROPEAN TA2403991		N/A	Equity/Index	MS-	06/28/2024	06/29/2026	2,291	2,800,000	1264.78035		81,200		60,677		48,509			(20,523)				.0003
MSUSMSDA-EUROPEAN TA2306777		N/A	Equity/Index	MS-	08/04/2023	08/06/2025	1,146	1,400,000	1257.836	43,120			12,835		10,124			(21,649)				.0003
MSUSMSDA-EUROPEAN TA2305898		N/A	Equity/Index	MS-	06/30/2023	06/30/2025	819	1,000,000	1271.8413660000001	26,400			6,545		3,840			(13,309)				.0003
MSUSMSDA-EUROPEAN TA2411033		N/A	Equity/Index	MS-	12/23/2024	01/22/2026	174	209,691	1263.17		2,935		2,876		2,661			(60)				.0003
MSUSMSDA-EUROPEAN TA2400952		N/A	Equity/Index	MS-	02/23/2024	02/25/2026	1,227	1,500,000	1269.69164		41,550		23,938		18,503			(17,612)				.0003
MSUSMSDA-EUROPEAN TA2405824		N/A	Equity/Index	MS-	08/30/2024	06/23/2025	1,428	1,757,268	1270.1099999999999		25,935		25,935		6,608							.0003
MSUSMSDA-EUROPEAN TA2406229		N/A	Equity/Index	MS-	09/13/2024	06/25/2025	1,000	1,250,150	1259.21		29,927		29,927		6,444							.0003
MSUSMSDA-EUROPEAN TA2409221		N/A	Equity/Index	MS-	11/26/2024	06/09/2025	205	250,533	1272.8599999999999		1,898		1,898		757							.0003
MSUSMSDA-EUROPEAN TA2305364		N/A	Equity/Index	MS-	06/12/2023	06/12/2025	821	1,000,000	1271.2364009999999	26,300			5,844		3,294			(13,204)				.0003
MSUSMSDA-EUROPEAN TA2403757		N/A	Equity/Index	MS-	06/21/2024	06/22/2026	1,717	2,100,000	1270.73288		57,960		42,753		33,085			(15,207)				.0003
MSUSMSDA-EUROPEAN TA2304179		N/A	Equity/Index	MS-	04/06/2023	03/14/2025	5,600	6,881,616	1265.71	210,504			21,559		5,625			(109,594)				.0003
MSUSMSDA-EUROPEAN TA2409281		N/A	Equity/Index	MS-	11/27/2024	08/07/2025	700	855,715	1273.83		8,675		8,675		4,187							.0003
MSUSMSDA-EUROPEAN TA2403756		N/A	Equity/Index	MS-	06/21/2024	06/18/2026	1,553	1,900,000	1270.73288		52,440		38,606		29,835			(13,834)				.0003

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MSUSMSDA-EUROPEAN TA2405253		N/A	Equity/Index	MS-	08/13/2024	03/28/2025	792	965,686	1261.54		10,541		10,541		1,451							.0003
MSUSMSDA-EUROPEAN TA2403678		N/A	Equity/Index	MS-	06/17/2024	06/17/2026	2,044	2,500,000	1270.3635899999999		69,250		50,536		39,325			(18,714)				.0003
MSUSMSDA-EUROPEAN TA2407839		N/A	Equity/Index	MS-	10/30/2024	04/28/2025	1,346	1,659,160	1289.23		9,960		9,960		1,400							.0003
MSUSMSDA-EUROPEAN TA2303884		N/A	Equity/Index	MS-	03/20/2023	02/07/2025	2,458	2,979,268	1269.68	71,257			3,832		240			(37,907)				.0003
MSUSMSDA-EUROPEAN TA2404268		N/A	Equity/Index	MS-	07/10/2024	07/10/2026	1,316	1,633,219	1290.6841899999999		44,750		34,069		20,007			(10,681)				.0003
MSUSMSDA-EUROPEAN TA2410067		N/A	Equity/Index	MS-	12/09/2024	04/16/2025	180	220,621	1276.1099999999999		1,009		1,009		258							.0003
MSUSMSDA-EUROPEAN TA2400546		N/A	Equity/Index	MS-	02/02/2024	02/02/2026	490	600,000	1270.74326		16,680		9,109		6,812			(7,571)				.0003
MSUSMSDA-EUROPEAN TA2400532		N/A	Equity/Index	MS-	02/01/2024	01/30/2026	1,631	2,000,000	1273.6519000000001		55,800		30,324		21,479			(25,476)				.0003
MSUSMSDA-EUROPEAN TA2305507		N/A	Equity/Index	MS-	06/15/2023	01/03/2025	4,086	5,016,587	1259.02	137,085			487					(89,118)				.0003
MSUSMSDA-EUROPEAN TA2400680		N/A	Equity/Index	MS-	02/09/2024	02/09/2026	1,146	1,400,000	1269.3305		38,780		21,550		16,632			(17,230)				.0003
MSUSMSDA-EUROPEAN TA2402503		N/A	Equity/Index	MS-	05/03/2024	05/04/2026	1,803	2,200,000	1267.9852100000001		60,500		40,611		32,768			(19,889)				.0003
MSUSMSDA-EUROPEAN TA2308297		N/A	Equity/Index	MS-	10/24/2023	10/03/2025	1,466	1,745,918	1226.6199999999999	52,439			20,368		30,653			(27,108)				.0003
MSUSMSDA-EUROPEAN TA2308586		N/A	Equity/Index	MS-	11/10/2023	11/10/2025	1,264	1,500,000	1235.84193	40,050			17,243		24,976			(20,163)				.0003
MSUSMSDA-EUROPEAN TA2405819		N/A	Equity/Index	MS-	08/30/2024	06/05/2025	2,377	2,925,089	1273.0999999999999		38,867		38,867		8,333							.0003
MSUSMSDA-EUROPEAN TA2408105		N/A	Equity/Index	MS-	11/05/2024	08/01/2025	991	1,212,835	1272.7		13,765		13,765		5,852							.0003
MSUSMSDA-EUROPEAN TA2409428		N/A	Equity/Index	MS-	11/29/2024	07/10/2025	444	544,442	1262.52		6,568		6,568		2,927							.0003
MSUSMSDA-EUROPEAN TA2307986		N/A	Equity/Index	MS-	10/06/2023	10/08/2025	1,348	1,600,000	1236.6641	42,080			16,185		23,844			(21,156)				.0003
MSUSMSDA-EUROPEAN TA2408095		N/A	Equity/Index	MS-	11/05/2024	05/09/2025	1,029	1,259,342	1276.1199999999999		8,747		8,747		2,257							.0003
MSUSMSDA-EUROPEAN TA2308362		N/A	Equity/Index	MS-	10/27/2023	10/28/2025	3,520	4,200,000	1243.05492	110,880			45,692		59,036			(55,745)				.0003
MSUSMSDA-EUROPEAN TA2409223		N/A	Equity/Index	MS-	11/26/2024	06/13/2025	366	447,292	1267		4,027		4,027		1,692							.0003
MSUSMSDA-EUROPEAN TA2404089		N/A	Equity/Index	MS-	07/03/2024	07/02/2026	1,107	1,361,957	1278.61619		37,318		28,078		19,610			(9,240)				.0003
MSUSMSDA-EUROPEAN TA2401827		N/A	Equity/Index	MS-	04/05/2024	04/02/2026	2,268	2,800,000	1282.6675		77,000		48,564		30,717			(28,436)				.0003
MSUSMSDA-EUROPEAN TA2403758		N/A	Equity/Index	MS-	06/21/2024	06/23/2026	3,188	3,900,000	1270.73288		108,030		79,726		61,590			(28,304)				.0003
MSUSMSDA-EUROPEAN TA2304805		N/A	Equity/Index	MS-	05/15/2023	05/15/2025	2,036	2,500,000	1279.95	67,250			12,361		4,241			(33,763)				.0003
MSUSMSDA-EUROPEAN TA2410794		N/A	Equity/Index	MS-	12/20/2024	11/28/2025	489	588,854	1251.02		8,640		8,640		7,847							.0003
MSUSMSDA-EUROPEAN TA2306778		N/A	Equity/Index	MS-	08/04/2023	08/04/2025	901	1,100,000	1257.836	33,770			9,987		7,864			(17,001)				.0003
MSUSMSDA-EUROPEAN TA2308712		N/A	Equity/Index	MS-	11/17/2023	11/18/2025	2,513	3,000,000	1241.9155800000001	81,300			35,848		45,841			(40,873)				.0003
MSUSMSDA-EUROPEAN TA2400352		N/A	Equity/Index	MS-	01/22/2024	01/22/2026	1,316	1,600,000	1262.8099099999999		44,640		23,637		20,249			(21,003)				.0003
MSUSMSDA-EUROPEAN TA2403294		N/A	Equity/Index	MS-	06/05/2024	05/28/2026	3,206	3,936,102	1274.5		108,644		77,151		55,912			(31,493)				.0003
MSUSMSDA-EUROPEAN TA2409972		N/A	Equity/Index	MS-	12/06/2024	12/29/2025	263	322,759	1264.33		6,256		5,883		3,671			(374)				.0003
MSUSMSDA-EUROPEAN TA2403992		N/A	Equity/Index	MS-	06/28/2024	06/30/2026	2,046	2,500,000	1264.78035		72,500		54,201		43,398			(18,299)				.0003
MSUSMSDA-EUROPEAN TA2306785		N/A	Equity/Index	MS-	08/07/2023	08/07/2025	1,387	1,700,000	1277.3902399999999	45,390			13,573		7,565			(22,788)				.0003
MSUSMSDA-EUROPEAN TA2409277		N/A	Equity/Index	MS-	11/27/2024	07/03/2025	583	712,688	1266.32		7,246		7,246		3,282							.0003
MSUSMSDA-EUROPEAN TA2408101		N/A	Equity/Index	MS-	11/05/2024	07/10/2025	2,094	2,562,742	1273.46		26,050		26,050		10,218							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSUSMSDA - EUROPEAN TA2409219		N/A	Equity/Index	MS-	11/26/2024	05/19/2025	205	250,533	1280		1,367		1,367		453							.0003
MSUSMSDA - EUROPEAN TA2308296		N/A	Equity/Index	MS-	10/24/2023	10/13/2025	1,780	2,119,873	1238.33	56,782			22,539		30,950			(28,945)				.0003
MSUSMSDA - EUROPEAN TA2409126		N/A	Equity/Index	MS-	11/25/2024	05/12/2025	528	644,340	1284.21		2,817		2,817		888							.0003
MSUSMSDA - EUROPEAN TA2411026		N/A	Equity/Index	MS-	12/23/2024	07/29/2025	132	159,076	1282.56		695		695		585							.0003
MSUSMSDA - EUROPEAN TA2411351		N/A	Equity/Index	MS-	12/27/2024	02/05/2026	2,175	2,622,050	1264.9100000000 001		36,862		36,678		33,651			(183)				.0003
MSUSMSDA - EUROPEAN TA2400327		N/A	Equity/Index	MS-	01/19/2024	01/20/2026	1,482	1,800,000	1261.8854699999 999		50,220		26,490		22,943			(23,730)				.0003
MSUSMSDA - EUROPEAN TA2400518		N/A	Equity/Index	MS-	01/31/2024	12/10/2025	2,228	2,714,484	1246.8		87,382		44,272		39,817			(43,110)				.0003
MSUSMSDA - EUROPEAN TA2410248		N/A	Equity/Index	MS-	12/11/2024	12/19/2025	1,067	1,312,495	1258.8599999999 999		27,864		26,366		15,992			(1,498)				.0003
MSUSMSDA - EUROPEAN TA2409275		N/A	Equity/Index	MS-	11/27/2024	07/11/2025	470	574,552	1272.8		5,264		5,264		2,356							.0003
MSUSMSDA - EUROPEAN TA2409280		N/A	Equity/Index	MS-	11/27/2024	07/11/2025	626	765,254	1266		8,125		8,125		3,786							.0003
MSUSMSDA - EUROPEAN TA2411411		N/A	Equity/Index	MS-	12/30/2024	04/10/2026	2,249	2,703,096	1275.01		35,775		35,698		34,949			(77)				.0003
MSUSMSDA - EUROPEAN TA2405930		N/A	Equity/Index	MS-	09/04/2024	04/11/2025	3,228	3,990,002	1287.75		35,104		35,104		2,368							.0003
MSUSMSDA - EUROPEAN TA2309349		N/A	Equity/Index	MS-	12/21/2023	11/21/2025	3,000	3,645,150	1241.73	121,710			56,658		55,556			(64,003)				.0003
MSUSMSDA - EUROPEAN TA2303991		N/A	Equity/Index	MS-	03/24/2023	03/14/2025	2,985	3,631,461	1251.58	114,385			11,486		6,324			(58,389)				.0003
MSUSMSDA - EUROPEAN TA2403218		N/A	Equity/Index	MS-	06/03/2024	06/03/2026	2,040	2,500,000	1273.19273		68,750		48,851		36,674			(19,899)				.0003
MSUSMSDA - EUROPEAN TA2303121		N/A	Equity/Index	MS-	01/20/2023	01/21/2025	2,759	3,400,000	1280.341776	94,860			2,606		2			(47,691)				.0003
MSUSMSDA - EUROPEAN TA2309309		N/A	Equity/Index	MS-	12/21/2023	12/19/2025	1,070	1,300,000	1261.95093	36,270			17,634		15,198			(18,335)				.0003
MSUSMSDA - EUROPEAN TA2403298		N/A	Equity/Index	MS-	06/06/2024	06/05/2026	6,502	8,000,000	1273.4536499999 999		231,200		165,143		117,211			(66,057)				.0003
MSUSMSDA - EUROPEAN TA2403523		N/A	Equity/Index	MS-	06/11/2024	06/11/2026	4,428	5,400,000	1266.60653		149,580		107,927		88,736			(41,653)				.0003
MSUSMSDA - EUROPEAN TA2411028		N/A	Equity/Index	MS-	12/23/2024	07/07/2025	120	144,614	1260.56		953		953		816							.0003
MSUSMSDA - EUROPEAN TA2304175		N/A	Equity/Index	MS-	04/06/2023	02/24/2025	2,210	2,715,781	1248.97	96,268			7,589		3,131			(51,436)				.0003
MSUSMSDA - EUROPEAN TA2307359		N/A	Equity/Index	MS-	09/01/2023	08/29/2025	1,066	1,300,000	1271.3985700000 001	34,190			11,349		7,541			(17,308)				.0003
MSUSMSDA - EUROPEAN TA2405816		N/A	Equity/Index	MS-	08/30/2024	04/17/2026	3,301	4,062,145	1266.9000000000 001		110,421		88,000		58,860			(22,420)				.0003
MSUSMSDA - EUROPEAN TA2400219		N/A	Equity/Index	MS-	01/12/2024	01/14/2026	1,314	1,600,000	1265.2197000000 001		44,800		23,262		18,997			(21,538)				.0003
MSUSMSDA - EUROPEAN TA2306010		N/A	Equity/Index	MS-	07/07/2023	07/09/2025	1,319	1,600,000	1264.1960799999 999	42,288			10,964		8,250			(21,231)				.0003
MSUSMSDA - EUROPEAN TA2306602		N/A	Equity/Index	MS-	07/28/2023	07/29/2025	2,106	2,600,000	1286.2656400000 001	69,160			19,855		8,426			(34,770)				.0003
MSUSMSDA - EUROPEAN TA2303053		N/A	Equity/Index	MS-	01/12/2023	01/10/2025	8,128	10,000,000	1278.2521710000 001	278,000			3,456					(140,536)				.0003
MSUSMSDA - EUROPEAN TA2308151		N/A	Equity/Index	MS-	10/16/2023	10/16/2025	1,175	1,400,000	1241.7187699999 999	36,820			14,546		19,463			(18,486)				.0003
MSUSMSDA - EUROPEAN TA2400521		N/A	Equity/Index	MS-	01/31/2024	01/06/2026	2,742	3,340,716	1253.46		103,017		54,142		47,027			(48,875)				.0003
MSUSMSDA - EUROPEAN TA2402884		N/A	Equity/Index	MS-	05/17/2024	05/19/2026	3,957	4,900,000	1286.4898000000 001		135,240		93,442		56,817			(41,798)				.0003
MSUSMSDA - EUROPEAN TA2409125		N/A	Equity/Index	MS-	11/25/2024	04/28/2025	385	469,831	1278.1600000000 001		2,150		2,150		644							.0003
MSUSMSDA - EUROPEAN TA2400681		N/A	Equity/Index	MS-	02/09/2024	02/10/2026	3,683	4,500,000	1269.3305		125,100		69,595		53,651			(55,505)				.0003
MSUSMSDA - EUROPEAN TA2405487		N/A	Equity/Index	MS-	08/21/2024	04/16/2025	1,040	1,276,413	1276.1099999999 999		12,835		12,835		1,493							.0003
MSUSMSDA - EUROPEAN TA2404331		N/A	Equity/Index	MS-	07/12/2024	07/14/2026	1,528	1,900,000	1292.3059699999 999		52,250		40,066		22,867			(12,185)				.0003

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MSUSMSDA-EUROPEAN TA2303989		N/A	Equity/Index	MS-	03/24/2023	03/07/2025	6,200	7,542,734	1249.68	240,436			22,012		12,020			(123,943)				.0003
MSUSMSDA-EUROPEAN TA2406221		N/A	Equity/Index	MS-	09/13/2024	05/14/2025	1,491	1,863,974	1273.18		31,861		31,861		3,938							.0003
MSUSMSDA-EUROPEAN TA2405514		N/A	Equity/Index	MS-	08/22/2024	04/08/2025	1,171	1,435,061	1276.79		13,088		13,088		1,354							.0003
MSUSMSDA-EUROPEAN TA2303210		N/A	Equity/Index	MS-	01/30/2023	01/30/2025	4,229	5,200,000	1277.566497	144,612			5,753		55			(72,604)				.0003
MSUSMSDA-EUROPEAN TA2309348		N/A	Equity/Index	MS-	12/21/2023	10/24/2025	2,000	2,430,100	1236.55	83,180			36,858		37,328			(45,575)				.0003
MSUSMSDA-EUROPEAN TA2306672		N/A	Equity/Index	MS-	08/01/2023	08/01/2025	1,216	1,500,000	1284.685252	39,750			11,560		5,213			(19,957)				.0003
MSUSMSDA-EUROPEAN TA2309157		N/A	Equity/Index	MS-	12/12/2023	12/12/2025	1,837	2,200,000	1243.900059999999	61,160			28,944		34,711			(30,706)				.0003
MSUSMSDA-EUROPEAN TA2305303		N/A	Equity/Index	MS-	06/09/2023	06/11/2025	822	1,000,000	1268.3923	26,300			5,808		3,571			(13,204)				.0003
MSUSMSDA-EUROPEAN TA2305119		N/A	Equity/Index	MS-	05/30/2023	05/30/2025	1,240	1,500,000	1260.5326239999	39,750			8,124		6,104			(19,957)				.0003
MSUSMSDA-EUROPEAN TA2303882		N/A	Equity/Index	MS-	03/20/2023	02/21/2025	1,008	1,221,767	1255.42	34,595			2,513		837			(18,036)				.0003
MSUSMSDA-EUROPEAN TA2401586		N/A	Equity/Index	MS-	03/25/2024	03/25/2026	1,868	2,300,000	1278.94823		63,480		39,065		26,235			(24,415)				.0003
MSUSMSDA-EUROPEAN TA2408093		N/A	Equity/Index	MS-	11/05/2024	05/06/2025	1,562	1,911,654	1278.19		12,220		12,220		3,009							.0003
MSUSMSDA-EUROPEAN TA2308075		N/A	Equity/Index	MS-	10/10/2023	10/10/2025	1,678	2,000,000	1242.0164600001	52,800			20,425		27,122			(26,509)				.0003
MSUSMSDA-EUROPEAN TA2411235		N/A	Equity/Index	MS-	12/26/2024	05/21/2026	1,300	1,572,441	1286.28		22,048		21,832		18,862			(216)				.0003
MSUSMSDA-EUROPEAN TA2410069		N/A	Equity/Index	MS-	12/09/2024	01/14/2026	186	227,975	1265.5899999999		4,341		4,102		2,673			(239)				.0003
MSUSMSDA-EUROPEAN TA2401919		N/A	Equity/Index	MS-	04/12/2024	04/14/2026	3,586	4,400,000	1274.8861400001		121,000		77,786		56,248			(43,214)				.0003
MSUSMSDA-EUROPEAN TA2408091		N/A	Equity/Index	MS-	11/05/2024	04/15/2025	1,546	1,892,072	1276.1099999999		10,975		10,975		2,171							.0003
MXUSCAST 1 YR TA2408461		N/A	Equity/Index	BOA-	11/12/2024	11/11/2025	248	70,702	285.27999999999		2,304		2,304		2,568							.0003
MXUSCAST 1 YR TA2410660		N/A	Equity/Index	BOA-	12/18/2024	12/16/2025	288	83,039	289.720000000003		2,552		2,552		2,493							.0003
MXUSCAST 1 YR TA2410341		N/A	Equity/Index	BOA-	12/13/2024	12/03/2025	34	9,866	289.040000000002		339		339		299							.0003
MXUSCAST 1 YR TA2408558		N/A	Equity/Index	BOA-	11/14/2024	11/12/2025	131	37,241	285.08999999999		1,176		1,176		1,371							.0003
MXUSCAST 1 YR TA2411095		N/A	Equity/Index	BOA-	12/24/2024	12/23/2025	1,287	375,135	289.220000000003		13,578		13,578		11,527							.0003
MXUSCAST 1 YR TA2409456		N/A	Equity/Index	BOA-	12/02/2024	11/19/2025	781	225,373	285.26		8,536		8,536		8,167							.0003
MXUSCAST 1 YR TA2410263		N/A	Equity/Index	BOA-	12/12/2024	12/09/2025	760	221,160	289.08999999999		7,934		7,934		6,730							.0003
MXUSCAST 1 YR TA2409531		N/A	Equity/Index	BOA-	12/03/2024	11/20/2025	52	15,030	287.100000000002		535		535		497							.0003
MXUSCAST 1 YR TA2411185		N/A	Equity/Index	BOA-	12/26/2024	12/17/2025	79	22,859	288.95999999998		758		758		711							.0003
MXUSCAST 1 YR TA2407887		N/A	Equity/Index	BOA-	11/01/2024	10/28/2025	302	85,040	283.98		2,473		2,473		3,283							.0003
MXUSCAST 1 YR TA2408034		N/A	Equity/Index	BOA-	11/05/2024	10/15/2025	112	31,489	282.18		959		959		1,312							.0003
MXUSCAST 1 YR TA2411186		N/A	Equity/Index	BOA-	12/26/2024	12/19/2025	65	18,808	288.33		644		644		605							.0003
MXUSCAST 1 YR TA2410266		N/A	Equity/Index	BOA-	12/12/2024	11/18/2025	107	31,137	284.24		1,360		1,360		1,174							.0003
MXUSCAST 1 YR TA2411399		N/A	Equity/Index	BOA-	12/30/2024	12/18/2025	175	50,419	288.33		1,619		1,619		1,628							.0003
MXUSCAST 1 YR TA2409532		N/A	Equity/Index	BOA-	12/03/2024	11/26/2025	38	10,984	287.5		386		386		359							.0003
MXUSCAST 1 YR TA2408559		N/A	Equity/Index	BOA-	11/14/2024	11/04/2025	119	33,829	280.350000000002		1,326		1,326		1,548							.0003
MXUSCAST 1 YR TA2409270		N/A	Equity/Index	BOA-	11/27/2024	11/26/2025	106	30,475	289.24		921		921		915							.0003

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MXUSCAST 1 YR TA2410658		N/A	Equity/Index	BOA	12/18/2024	12/12/2025	338	97,456	290.19		2,914		2,914		2,842							.0003
MXUSCAST 1 YR TA2410018		N/A	Equity/Index	BOA	12/09/2024	12/04/2025	140	40,473	290.08999999997		1,266		1,266		1,170							.0003
MXUSCAST 1 YR TA2410264		N/A	Equity/Index	BOA	12/12/2024	12/10/2025	228	66,348	289.86		2,298		2,298		1,944							.0003
MXUSCAST 1 YR TA2409528		N/A	Equity/Index	BOA	12/03/2024	12/02/2025	581	167,932	288.57		5,653		5,653		5,234							.0003
MXUSCAST 1 YR TA2407408		N/A	Equity/Index	BOA	10/18/2024	10/10/2025	474	134,521	283.44		4,475		4,475		5,191							.0003
MXUSCAST 1 YR TA2410019		N/A	Equity/Index	BOA	12/09/2024	12/05/2025	205	59,263	287.89		2,056		2,056		1,918							.0003
MXUSCAST 1 YR TA2408777		N/A	Equity/Index	BOA	11/20/2024	05/16/2025	260	74,646	235		13,153		13,153		13,679							.0003
MXUSCAST 1 YR TA2409206		N/A	Equity/Index	BOA	11/26/2024	10/31/2025	107	30,949	279.93		1,507		1,507		1,414							.0003
MXUSCAST 1 YR TA2411513		N/A	Equity/Index	BOA	12/31/2024	12/11/2025	40	11,551	292.10000000002		314		314		304							.0003
MXUSCAST 1 YR TA2411514		N/A	Equity/Index	BOA	12/31/2024	12/30/2025	345	99,629	288.11		3,384		3,384		3,290							.0003
MXUSCAST 1 YR TA2411187		N/A	Equity/Index	BOA	12/26/2024	12/24/2025	235	67,997	291.48		2,019		2,019		1,881							.0003
MXUSCAST 1 YR TA2411398		N/A	Equity/Index	BOA	12/30/2024	12/17/2025	240	69,146	288.95999999998		2,148		2,148		2,161							.0003
MXUSCAST 1 YR TA2409207		N/A	Equity/Index	BOA	11/26/2024	11/06/2025	69	19,958	281.14999999998		927		927		866							.0003
MXUSCAST 1 YR TA2409457		N/A	Equity/Index	BOA	12/02/2024	11/28/2025	970	279,913	287.87		9,477		9,477		9,007							.0003
MXUSCAST 1 YR TA2409459		N/A	Equity/Index	BOA	12/02/2024	10/24/2025	86	24,817	283.97000000003		971		971		931							.0003
MXUSCAST 1 YR TA2411396		N/A	Equity/Index	BOA	12/30/2024	12/26/2025	166	47,826	291.48		1,330		1,330		1,332							.0003
MXUSCAST 1 YR TA2410781		N/A	Equity/Index	BOA	12/20/2024	12/18/2025	84	24,185	288.33		780		780		781							.0003
MXUSCAST 1 YR TA2407888		N/A	Equity/Index	BOA	11/01/2024	10/30/2025	677	190,636	282.61		5,951		5,951		7,884							.0003
MXUSCAST 1 YR TA2409205		N/A	Equity/Index	BOA	11/26/2024	11/25/2025	86	24,875	288.5		847		847		770							.0003
MXUSCAST 1 YR TA2409111		N/A	Equity/Index	BOA	11/25/2024	11/07/2025	426	122,901	286.12		4,413		4,413		4,210							.0003
MXUSCAST 1 YR TA2409112		N/A	Equity/Index	BOA	11/25/2024	11/21/2025	359	103,572	288.44		3,385		3,385		3,209							.0003
MXUSCAST 1 YR TA2410265		N/A	Equity/Index	BOA	12/12/2024	12/11/2025	98	28,518	292.10000000002		891		891		745							.0003
MXUSCAST 1 YR TA2411397		N/A	Equity/Index	BOA	12/30/2024	12/26/2025	425	122,447	289.35000000002		3,778		3,778		3,796							.0003
MXUSCAST 2 YR TA2408776		N/A	Equity/Index	BOA	11/20/2024	11/18/2026	250	71,775	284.24		3,510		3,312		3,544			(198)				.0003
MXUSCAST 2 YR TA2410340		N/A	Equity/Index	BOA	12/13/2024	12/10/2026	35	10,157	289.86		459		449		415			(10)				.0003
MXUSCAST 2 YR TA2411401		N/A	Equity/Index	BOA	12/30/2024	12/24/2026	154	44,369	289.35000000002		1,896		1,893		1,871			(3)				.0003
MXUSCAST 2 YR TA2410661		N/A	Equity/Index	BOA	12/18/2024	12/17/2026	200	57,666	288.95999999998		2,526		2,481		2,453			(45)				.0003
MXUSCAST 2 YR TA2411515		N/A	Equity/Index	BOA	12/31/2024	12/30/2026	127	36,675	288.11		1,675		1,675		1,614							.0003
MXUSCAST 2 YR TA2410268		N/A	Equity/Index	BOA	12/12/2024	11/12/2026	57	16,587	285.08999999997		884		859		783			(24)				.0003
MXUSCAST 2 YR TA2409203		N/A	Equity/Index	BOA	11/26/2024	11/25/2026	203	58,716	288.5		2,686		2,557		2,499			(129)				.0003
MXUSCAST 2 YR TA2409530		N/A	Equity/Index	BOA	12/03/2024	11/20/2026	71	20,522	287.10000000002		972		934		915			(38)				.0003
MXUSCAST 2 YR TA2410782		N/A	Equity/Index	BOA	12/20/2024	12/16/2026	444	127,836	289.72000000003		5,372		5,306		5,303			(67)				.0003
MXUSCAST 2 YR TA2408460		N/A	Equity/Index	BOA	11/12/2024	11/11/2026	355	101,207	285.27999999997		4,491		4,188		4,844			(302)				.0003
MXUSCAST 2 YR TA2410975		N/A	Equity/Index	BOA	12/23/2024	12/18/2026	355	102,673	287.92		4,768		4,715		4,513			(53)				.0003

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MXUSCAST 2 YR TA2408557		N/A	Equity/Index	BOA	11/14/2024	11/12/2026	165	46,906	285.08999999999997		2,039		1,908		2,267			(132)				.0003
MXUSCAST 2 YR TA2410784		N/A	Equity/Index	BOA	12/20/2024	12/11/2026	97	27,928	290.19		1,152		1,138		1,136			(14)				.0003
MXUSCAST 2 YR TA2410783		N/A	Equity/Index	BOA	12/20/2024	12/18/2026	95	27,352	288.33		1,205		1,190		1,191			(15)				.0003
MXUSCAST 2 YR TA2411400		N/A	Equity/Index	BOA	12/30/2024	12/18/2026	239	68,858	288.33		3,033		3,029		2,996			(4)				.0003
MXUSCAST 2 YR TA2409458		N/A	Equity/Index	BOA	12/02/2024	11/27/2026	328	94,651	287.5		4,372		4,197		4,184			(175)				.0003
MXUSCAST 2 YR TA2411096		N/A	Equity/Index	BOA	12/24/2024	12/23/2026	253	73,744	289.22000000000003		3,522		3,493		3,086			(29)				.0003
MXUSCAST 2 YR TA2409113		N/A	Equity/Index	BOA	11/25/2024	11/20/2026	72	20,772	287.77		946		899		907			(47)				.0003
MXUSCAST 2 YR TA2409529		N/A	Equity/Index	BOA	12/03/2024	12/02/2026	198	57,230	288.57		2,602		2,502		2,441			(100)				.0003
MXUSCAST 2 YR TA2411188		N/A	Equity/Index	BOA	12/26/2024	12/24/2026	232	67,129	291.48		2,791		2,772		2,619			(19)				.0003
MXUSCAST 2 YR TA2410659		N/A	Equity/Index	BOA	12/18/2024	12/16/2026	610	175,881	289.72000000000003		7,509		7,375		7,285			(134)				.0003
MXUSCAST 2 YR TA2410267		N/A	Equity/Index	BOA	12/12/2024	12/03/2026	82	23,862	289.04000000000002		1,133		1,103		995			(30)				.0003
MXUSCAST 2 YR TA2408180		N/A	Equity/Index	BOA	11/07/2024	10/30/2026	321	91,845	281.58999999999997		4,735		4,380		4,926			(355)				.0003
MXUSCAST 2 YR TA2409204		N/A	Equity/Index	BOA	11/26/2024	11/06/2026	96	27,767	286.12		1,357		1,290		1,269			(67)				.0003
NASDAQ 100 - CAPPED TA2410611		N/A	Equity/Index	BAR	12/17/2024	12/05/2025	4	87,854	21622		4,050		4,050		3,300							.0003
NASDAQ 100 - CAPPED TA2411409		N/A	Equity/Index	RBC	12/30/2024	12/02/2025	10	210,788	21165		8,970		8,970		8,599							.0003
NASDAQ 100 - CAPPED TA2409521		N/A	Equity/Index	BMO	12/02/2024	11/28/2025	62	1,312,571	20930		54,233		54,233		52,466							.0003
NASDAQ 100 - CAPPED TA2408016		N/A	Equity/Index	RBC	11/04/2024	10/31/2025	18	360,594	19890		14,137		14,137		16,287							.0003
NASDAQ 100 - CAPPED TA2410505		N/A	Equity/Index	RBC	12/16/2024	12/12/2025	27	595,269	21780		22,823		22,823		18,262							.0003
NASDAQ 100 - CAPPED TA2410614		N/A	Equity/Index	BAR	12/17/2024	12/11/2025	4	87,854	21764		4,904		4,904		3,910							.0003
NASDAQ 100 - CAPPED TA2411405		N/A	Equity/Index	RBC	12/30/2024	11/21/2025	21	442,655	20776		17,826		17,826		17,357							.0003
NASDAQ 100 - CAPPED TA2409369		N/A	Equity/Index	RBC	11/27/2024	11/26/2025	30	622,084	20923		23,552		23,552		24,375							.0003
NASDAQ 100 - CAPPED TA2410423		N/A	Equity/Index	RBC	12/13/2024	11/28/2025	8	174,242	20744		8,237		8,237		7,258							.0003
NASDAQ 100 - CAPPED TA2411297		N/A	Equity/Index	RBC	12/27/2024	12/12/2025	2	42,946	21780		1,837		1,837		1,610							.0003
NASDAQ 100 - CAPPED TA2410060		N/A	Equity/Index	BAR	12/09/2024	12/05/2025	5	107,340	21622		4,114		4,114		3,693							.0003
NASDAQ 100 - CAPPED TA2411091		N/A	Equity/Index	RBC	12/23/2024	11/28/2025	2	43,006	20744		2,070		2,070		1,865							.0003
NASDAQ 100 - CAPPED TA2410972		N/A	Equity/Index	BMO	12/20/2024	12/17/2025	11	235,580	22001		8,096		8,096		7,139							.0003
NASDAQ 100 - CAPPED TA2411228		N/A	Equity/Index	RBC	12/26/2024	12/16/2025	7	152,378	22097		5,438		5,438		4,500							.0003
NASDAQ 100 - CAPPED TA2410609		N/A	Equity/Index	BAR	12/17/2024	12/05/2025	34	746,759	21425		34,164		34,164		28,221							.0003
NASDAQ 100 - CAPPED TA2409368		N/A	Equity/Index	RBC	11/27/2024	11/25/2025	44	912,390	20805		41,229		41,229		42,887							.0003
NASDAQ 100 - CAPPED TA2411087		N/A	Equity/Index	RBC	12/23/2024	12/12/2025	7	150,522	21780		3,185		3,185		2,786							.0003
NASDAQ 100 - CAPPED TA2409447		N/A	Equity/Index	BMO	11/29/2024	11/18/2025	9	188,460	20539		7,948		7,948		7,640							.0003
NASDAQ 100 - CAPPED TA2409166		N/A	Equity/Index	BAR	11/25/2024	10/31/2025	5	104,219	20033		3,908		3,908		3,933							.0003
NASDAQ 100 - CAPPED TA2411084		N/A	Equity/Index	RBC	12/23/2024	12/12/2025	4	86,013	21615		3,347		3,347		2,958							.0003
NASDAQ 100 - CAPPED TA2407694		N/A	Equity/Index	BAR	10/28/2024	10/23/2025	14	285,586	20067		11,516		11,516		12,512							.0003

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NASDAQ 100 - CAPPED TA2410333		N/A	Equity/Index	RBC-	12/12/2024	11/21/2025	9	194,537	20741		7,758		7,758		6,996							.0003
NASDAQ 100 - CAPPED TA2408730		N/A	Equity/Index	RBC-	11/19/2024	11/03/2025	4	82,727	20033		4,306		4,306		4,479							.0003
NASDAQ 100 - CAPPED TA2408550		N/A	Equity/Index	BNP-	11/13/2024	11/12/2025	42	887,146	21071		34,519		34,519		33,482							.0003
NASDAQ 100 - CAPPED TA2411299		N/A	Equity/Index	RBC-	12/27/2024	12/12/2025	2	42,946	21615		2,429		2,429		2,124							.0003
NASDAQ 100 - CAPPED TA2411404		N/A	Equity/Index	RBC-	12/30/2024	12/09/2025	12	252,946	21441		9,060		9,060		8,538							.0003
NASDAQ 100 - CAPPED TA2410013		N/A	Equity/Index	BNP-	12/06/2024	12/04/2025	17	367,413	21492		20,322		20,322		17,409							.0003
NASDAQ 100 - CAPPED TA2409169		N/A	Equity/Index	BAR-	11/25/2024	11/12/2025	7	145,906	21071		5,134		5,134		5,233							.0003
NASDAQ 100 - CAPPED TA2410061		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	11	236,148	21622		8,492		8,492		7,628							.0003
NASDAQ 100 - CAPPED TA2409172		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	4	83,375	20667		3,095		3,095		3,140							.0003
NASDAQ 100 - CAPPED TA2407504		N/A	Equity/Index	BMO-	10/23/2024	10/15/2025	9	181,689	20160		6,966		6,966		7,983							.0003
NASDAQ 100 - CAPPED TA2408560		N/A	Equity/Index	BMO-	11/14/2024	11/04/2025	20	419,685	19964		18,030		18,030		17,991							.0003
NASDAQ 100 - CAPPED TA2409171		N/A	Equity/Index	BAR-	11/25/2024	11/14/2025	11	229,281	20394		9,926		9,926		10,053							.0003
NASDAQ 100 - CAPPED TA2408163		N/A	Equity/Index	BMO-	11/06/2024	10/23/2025	15	311,175	20067		12,868		12,868		13,406							.0003
NASDAQ 100 - CAPPED TA2409448		N/A	Equity/Index	BMO-	11/29/2024	11/12/2025	5	104,700	21071		4,119		4,119		3,970							.0003
NASDAQ 100 - CAPPED TA2408874		N/A	Equity/Index	BAR-	11/21/2024	11/07/2025	14	287,280	21117		11,419		11,419		12,416							.0003
NASDAQ 100 - CAPPED TA2408089		N/A	Equity/Index	BAR-	11/05/2024	11/04/2025	20	406,400	19964		16,242		16,242		17,998							.0003
NASDAQ 100 - CAPPED TA2411229		N/A	Equity/Index	RBC-	12/26/2024	12/16/2025	5	108,842	22097		4,505		4,505		3,717							.0003
NASDAQ 100 - CAPPED TA2411584		N/A	Equity/Index	BMO-	12/31/2024	12/30/2025	89	1,870,083	21197		65,561		65,561		65,634							.0003
NASDAQ 100 - CAPPED TA2410334		N/A	Equity/Index	RBC-	12/12/2024	11/21/2025	32	691,689	20741		29,489		29,489		26,559							.0003
NASDAQ 100 - CAPPED TA2411295		N/A	Equity/Index	RBC-	12/27/2024	12/18/2025	33	708,610	21209		27,058		27,058		24,269							.0003
NASDAQ 100 - CAPPED TA2408873		N/A	Equity/Index	BAR-	11/21/2024	11/18/2025	17	348,840	20539		14,808		14,808		15,822							.0003
NASDAQ 100 - CAPPED TA2411233		N/A	Equity/Index	RBC-	12/26/2024	12/05/2025	10	217,683	21622		9,547		9,547		8,024							.0003
NASDAQ 100 - CAPPED TA2411086		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	4	86,013	21615		3,749		3,749		3,309							.0003
NASDAQ 100 - CAPPED TA2411590		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	3	63,037	21768		2,880		2,880		2,940							.0003
NASDAQ 100 - CAPPED TA2410613		N/A	Equity/Index	BAR-	12/17/2024	12/11/2025	15	329,453	21764		12,493		12,493		10,183							.0003
NASDAQ 100 - CAPPED TA2411227		N/A	Equity/Index	RBC-	12/26/2024	12/24/2025	38	827,196	21798		30,655		30,655		25,773							.0003
NASDAQ 100 - CAPPED TA2411403		N/A	Equity/Index	RBC-	12/30/2024	12/26/2025	6	126,473	21473		4,724		4,724		4,554							.0003
NASDAQ 100 - CAPPED TA2408015		N/A	Equity/Index	RBC-	11/04/2024	10/30/2025	15	300,495	20388		11,055		11,055		12,987							.0003
NASDAQ 100 - CAPPED TA2411589		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	13	273,158	21768		10,365		10,365		10,490							.0003
NASDAQ 100 - CAPPED TA2409527		N/A	Equity/Index	BMO-	12/02/2024	11/14/2025	5	105,853	20394		3,331		3,331		3,199							.0003
NASDAQ 100 - CAPPED TA2410337		N/A	Equity/Index	RBC-	12/12/2024	11/14/2025	15	324,229	20897		14,921		14,921		13,345							.0003
NASDAQ 100 - CAPPED TA2411089		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	12	258,038	21780		10,724		10,724		9,412							.0003
NASDAQ 100 - CAPPED TA2408728		N/A	Equity/Index	RBC-	11/19/2024	11/18/2025	61	1,261,583	20539		49,730		49,730		51,842							.0003
NASDAQ 100 - CAPPED TA2411298		N/A	Equity/Index	RBC-	12/27/2024	12/12/2025	12	257,676	21615		10,961		10,961		9,669							.0003

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NASDAQ 100 - CAPPED TA2408690		N/A	Equity/Index	RBC-	11/18/2024	11/11/2025	10	205,261	21107		7,279		7,279		7,924							.0003
NASDAQ 100 - CAPPED TA2410973		N/A	Equity/Index	BMO-	12/20/2024	12/16/2025	21	449,743	22097		15,247		15,247		13,383							.0003
NASDAQ 100 - CAPPED TA2411092		N/A	Equity/Index	RBC-	12/23/2024	11/28/2025	22	473,070	20930		14,781		14,781		13,209							.0003
NASDAQ 100 - CAPPED TA2410066		N/A	Equity/Index	BAR-	12/09/2024	12/02/2025	5	107,340	21165		4,753		4,753		4,308							.0003
NASDAQ 100 - CAPPED TA2409170		N/A	Equity/Index	BAR-	11/25/2024	11/14/2025	9	187,594	20897		6,767		6,767		6,885							.0003
NASDAQ 100 - CAPPED TA2408652		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	22	448,646	20897		16,248		16,248		17,886							.0003
NASDAQ 100 - CAPPED TA2409526		N/A	Equity/Index	BMO-	12/02/2024	11/19/2025	9	190,535	20685		7,850		7,850		7,593							.0003
NASDAQ 100 - CAPPED TA2410065		N/A	Equity/Index	BAR-	12/09/2024	11/28/2025	15	322,020	20744		12,751		12,751		11,687							.0003
NASDAQ 100 - CAPPED TA2409708		N/A	Equity/Index	BMO-	12/05/2024	12/03/2025	4	85,808	21229		3,442		3,442		3,159							.0003
NASDAQ 100 - CAPPED TA2408451		N/A	Equity/Index	RBC-	11/11/2024	10/24/2025	13	273,975	20352		11,345		11,345		11,298							.0003
NASDAQ 100 - CAPPED TA2408017		N/A	Equity/Index	RBC-	11/04/2024	10/31/2025	5	100,165	20033		3,869		3,869		4,472							.0003
NASDAQ 100 - CAPPED TA2409167		N/A	Equity/Index	BAR-	11/25/2024	11/03/2025	5	104,219	20033		2,905		2,905		2,914							.0003
NASDAQ 100 - CAPPED TA2410336		N/A	Equity/Index	RBC-	12/12/2024	11/14/2025	10	216,153	20394		10,391		10,391		9,441							.0003
NASDAQ 100 - CAPPED TA2409537		N/A	Equity/Index	RBC-	12/03/2024	11/28/2025	6	126,942	20744		5,694		5,694		5,443							.0003
NASDAQ 100 - CAPPED TA2408562		N/A	Equity/Index	BMO-	11/14/2024	10/31/2025	7	146,890	19890		6,352		6,352		6,338							.0003
NASDAQ 100 - CAPPED TA2408452		N/A	Equity/Index	RBC-	11/11/2024	10/28/2025	12	252,900	20351		10,479		10,479		10,434							.0003
NASDAQ 100 - CAPPED TA2411153		N/A	Equity/Index	RBC-	12/24/2024	11/21/2025	34	738,990	20755		32,992		32,992		29,117							.0003
NASDAQ 100 - CAPPED TA2411407		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	8	168,630	21111		7,445		7,445		7,142							.0003
NASDAQ 100 - CAPPED TA2411150		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	58	1,260,630	21289		48,585		48,585		42,263							.0003
NASDAQ 100 - CAPPED TA2411085		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	4	86,013	21615		3,651		3,651		3,223							.0003
NASDAQ 100 - CAPPED TA2407836		N/A	Equity/Index	RBC-	10/30/2024	10/24/2025	9	184,644	20352		7,311		7,311		7,822							.0003
NASDAQ 100 - CAPPED TA2408840		N/A	Equity/Index	RBC-	11/20/2024	10/31/2025	5	102,679	20033		2,935		2,935		3,041							.0003
NASDAQ 100 - CAPPED TA2409520		N/A	Equity/Index	BMO-	12/02/2024	11/07/2025	21	444,581	21117		12,982		12,982		12,447							.0003
NASDAQ 100 - CAPPED TA2409536		N/A	Equity/Index	RBC-	12/03/2024	12/02/2025	4	84,628	21165		3,104		3,104		2,955							.0003
NASDAQ 100 - CAPPED TA2410059		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	11	236,148	21622		12,361		12,361		11,014							.0003
NASDAQ 100 - CAPPED TA2408731		N/A	Equity/Index	RBC-	11/19/2024	10/31/2025	6	124,090	20033		5,668		5,668		5,880							.0003
NASDAQ 100 - CAPPED TA2411230		N/A	Equity/Index	RBC-	12/26/2024	12/16/2025	5	108,842	22097		5,628		5,628		4,606							.0003
NASDAQ 100 - CAPPED TA2410328		N/A	Equity/Index	RBC-	12/12/2024	12/11/2025	21	453,921	21764		17,455		17,455		15,169							.0003
NASDAQ 100 - CAPPED TA2408457		N/A	Equity/Index	RBC-	11/11/2024	11/04/2025	3	63,225	19964		2,964		2,964		2,958							.0003
NASDAQ 100 - CAPPED TA2410329		N/A	Equity/Index	RBC-	12/12/2024	12/10/2025	22	475,536	21368		17,957		17,957		15,818							.0003
NASDAQ 100 - CAPPED TA2411234		N/A	Equity/Index	RBC-	12/26/2024	12/08/2025	10	217,683	21622		9,555		9,555		8,036							.0003
NASDAQ 100 - CAPPED TA2409525		N/A	Equity/Index	BMO-	12/02/2024	11/25/2025	9	190,535	20805		10,456		10,456		10,178							.0003
NASDAQ 100 - CAPPED TA2411088		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	6	129,019	21780		4,619		4,619		4,058							.0003
NASDAQ 100 - CAPPED TA2411232		N/A	Equity/Index	RBC-	12/26/2024	12/05/2025	7	152,378	21622		6,125		6,125		5,157							.0003

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NASDAQ 100 - CAPPED TA2410011		N/A	Equity/Index	BNP	12/06/2024	12/04/2025	11	237,738	21492		8,943		8,943		7,774							.0003
NASDAQ 100 - CAPPED TA2409168		N/A	Equity/Index	BAR	11/25/2024	11/03/2025	2	41,688	20033		1,944		1,944		1,961							.0003
NASDAQ 100 - CAPPED TA2408561		N/A	Equity/Index	BMO	11/14/2024	11/13/2025	61	1,280,039	21036		48,747		48,747		48,685							.0003
NASDAQ 100 - CAPPED TA2408689		N/A	Equity/Index	RBC	11/18/2024	11/14/2025	39	800,518	20394		31,430		31,430		33,648							.0003
NASDAQ 100 - CAPPED TA2408230		N/A	Equity/Index	RBC	11/07/2024	11/06/2025	9	189,549	20781		7,469		7,469		7,445							.0003
NASDAQ 100 - CAPPED TA2408836		N/A	Equity/Index	RBC	11/20/2024	11/11/2025	11	225,894	21107		8,139		8,139		8,717							.0003
NASDAQ 100 - CAPPED TA2408875		N/A	Equity/Index	BAR	11/21/2024	11/13/2025	8	164,160	21036		5,574		5,574		6,009							.0003
NASDAQ 100 - CAPPED TA2410331		N/A	Equity/Index	RBC	12/12/2024	12/10/2025	9	194,537	21368		7,837		7,837		6,901							.0003
NASDAQ 100 - CAPPED TA2408521		N/A	Equity/Index	RBC	11/12/2024	11/11/2025	59	1,243,919	21107		47,710		47,710		46,752							.0003
NASDAQ 100 - CAPPED TA2410425		N/A	Equity/Index	RBC	12/13/2024	12/10/2025	14	304,924	21368		17,310		17,310		14,698							.0003
NASDAQ 100 - CAPPED TA2411151		N/A	Equity/Index	RBC	12/24/2024	12/19/2025	8	173,880	21289		7,154		7,154		6,219							.0003
NASDAQ 100 - CAPPED TA2410610		N/A	Equity/Index	BAR	12/17/2024	12/05/2025	8	175,708	21622		6,756		6,756		5,548							.0003
NASDAQ 100 - CAPPED TA2410761		N/A	Equity/Index	RBC	12/19/2024	11/25/2025	55	1,162,645	20805		52,062		52,062		49,539							.0003
NASDAQ 100 - CAPPED TA2410507		N/A	Equity/Index	RBC	12/16/2024	12/12/2025	5	110,235	21615		4,202		4,202		3,469							.0003
NASDAQ 100 - CAPPED TA2411149		N/A	Equity/Index	RBC	12/24/2024	12/19/2025	5	108,675	21111		6,309		6,309		5,482							.0003
NASDAQ 100 - CAPPED TA2410010		N/A	Equity/Index	BNP	12/06/2024	11/26/2025	29	626,763	20923		24,960		24,960		22,112							.0003
NASDAQ 100 - CAPPED TA2411591		N/A	Equity/Index	BMO	12/31/2024	12/24/2025	6	126,073	21798		5,714		5,714		5,838							.0003
NASDAQ 100 - CAPPED TA2409173		N/A	Equity/Index	BAR	11/25/2024	11/21/2025	44	917,125	20761		35,700		35,700		36,310							.0003
NASDAQ 100 - CAPPED TA2411410		N/A	Equity/Index	RBC	12/30/2024	12/02/2025	3	63,236	21165		3,431		3,431		3,307							.0003
NASDAQ 100 - CAPPED TA2409370		N/A	Equity/Index	RBC	11/27/2024	11/17/2025	17	352,514	20394		10,574		10,574		10,790							.0003
NASDAQ 100 - CAPPED TA2410259		N/A	Equity/Index	BAR	12/11/2024	12/09/2025	12	261,120	21441		14,611		14,611		12,434							.0003
NASDAQ 100 - CAPPED TA2411588		N/A	Equity/Index	BMO	12/31/2024	12/26/2025	10	210,122	21768		6,753		6,753		6,783							.0003
NASDAQ 100 - CAPPED TA2408162		N/A	Equity/Index	BMO	11/06/2024	10/22/2025	14	290,430	20384		11,602		11,602		12,124							.0003
NASDAQ 100 - CAPPED TA2410424		N/A	Equity/Index	RBC	12/13/2024	11/28/2025	16	348,484	20930		13,885		13,885		12,169							.0003
NASDAQ 100 - CAPPED TA2410327		N/A	Equity/Index	RBC	12/12/2024	12/11/2025	46	994,302	21764		35,883		35,883		31,194							.0003
NASDAQ 100 - CAPPED TA2410257		N/A	Equity/Index	BAR	12/11/2024	12/09/2025	19	413,440	21441		15,782		15,782		13,556							.0003
NASDAQ 100 - CAPPED TA2408837		N/A	Equity/Index	RBC	11/20/2024	11/12/2025	7	143,751	21071		3,900		3,900		4,137							.0003
NASDAQ 100 - CAPPED TA2410338		N/A	Equity/Index	RBC	12/12/2024	11/26/2025	27	583,612	20744		23,261		23,261		20,987							.0003
NASDAQ 100 - CAPPED TA2411587		N/A	Equity/Index	BMO	12/31/2024	12/26/2025	10	210,122	21473		10,145		10,145		10,327							.0003
NASDAQ 100 - CAPPED TA2411302		N/A	Equity/Index	RBC	12/27/2024	12/23/2025	5	107,365	21503		3,978		3,978		3,539							.0003
NASDAQ 100 - CAPPED TA2408229		N/A	Equity/Index	RBC	11/07/2024	11/05/2025	8	168,488	20227		7,044		7,044		7,031							.0003
NASDAQ 100 - CAPPED TA2408838		N/A	Equity/Index	RBC	11/20/2024	11/14/2025	6	123,215	20897		4,509		4,509		4,807							.0003
NASDAQ 100 - CAPPED TA2410969		N/A	Equity/Index	BMO	12/20/2024	12/19/2025	39	835,237	21111		31,733		31,733		28,994							.0003
NASDAQ 100 - CAPPED TA2411148		N/A	Equity/Index	RBC	12/24/2024	12/19/2025	6	130,410	21111		6,131		6,131		5,357							.0003

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NASDAQ 100 - CAPPED TA2411296		N/A	Equity/Index	RBC-	12/27/2024	12/12/2025	5	107,365	21780		3,846		3,846		3,382							.0003
NASDAQ 100 - CAPPED TA2410064		N/A	Equity/Index	BAR-	12/09/2024	11/28/2025	12	257,616	20930		11,708		11,708		10,668							.0003
NASDAQ 100 - CAPPED TA2410506		N/A	Equity/Index	RBC-	12/16/2024	12/12/2025	30	661,410	21780		27,001		27,001		21,613							.0003
NASDAQ 100 - CAPPED TA2408729		N/A	Equity/Index	RBC-	11/19/2024	11/05/2025	21	434,315	20227		17,770		17,770		18,456							.0003
NASDAQ 100 - CAPPED TA2407837		N/A	Equity/Index	RBC-	10/30/2024	10/28/2025	41	841,156	20351		33,328		33,328		35,648							.0003
NASDAQ 100 - CAPPED TA2410332		N/A	Equity/Index	RBC-	12/12/2024	12/04/2025	10	216,153	21492		8,490		8,490		7,520							.0003
NASDAQ 100 - CAPPED TA2411152		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	16	347,760	21289		19,808		19,808		17,088							.0003
NASDAQ 100 - CAPPED TA2408835		N/A	Equity/Index	RBC-	11/20/2024	11/07/2025	6	123,215	21102		4,661		4,661		5,002							.0003
NASDAQ 100 - CAPPED TA2408872		N/A	Equity/Index	BAR-	11/21/2024	11/20/2025	29	595,080	20667		22,755		22,755		24,318							.0003
NASDAQ 100 - CAPPED TA2411300		N/A	Equity/Index	RBC-	12/27/2024	12/11/2025	17	365,041	21764		13,105		13,105		11,528							.0003
NASDAQ 100 - CAPPED TA2409446		N/A	Equity/Index	BMO-	11/29/2024	11/20/2025	14	293,160	20667		15,406		15,406		15,004							.0003
NASDAQ 100 - CAPPED TA2408454		N/A	Equity/Index	RBC-	11/11/2024	10/30/2025	26	547,950	20388		22,618		22,618		22,510							.0003
NASDAQ 100 - CAPPED TA2411408		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	5	105,394	21111		4,216		4,216		3,998							.0003
NASDAQ 100 - CAPPED TA2408161		N/A	Equity/Index	BMO-	11/06/2024	11/04/2025	16	331,920	19964		13,853		13,853		14,393							.0003
NASDAQ 100 - CAPPED TA2407505		N/A	Equity/Index	BMO-	10/23/2024	10/21/2025	7	141,314	20361		5,274		5,274		6,077							.0003
NASDAQ 100 - CAPPED TA2410422		N/A	Equity/Index	RBC-	12/13/2024	12/05/2025	8	174,242	21425		6,665		6,665		5,696							.0003
NASDAQ 100 - CAPPED TA2411147		N/A	Equity/Index	RBC-	12/24/2024	12/19/2025	5	108,675	21111		4,253		4,253		3,726							.0003
NASDAQ 100 - CAPPED TA2411402		N/A	Equity/Index	RBC-	12/30/2024	12/26/2025	136	2,866,717	21473		99,447		99,447		96,782							.0003
NASDAQ 100 - CAPPED TA2410759		N/A	Equity/Index	RBC-	12/19/2024	12/18/2025	29	613,031	21209		24,678		24,678		22,757							.0003
NASDAQ 100 - CAPPED TA2411593		N/A	Equity/Index	BMO-	12/31/2024	12/10/2025	6	126,073	21368		4,283		4,283		4,304							.0003
NASDAQ 100 - CAPPED TA2410971		N/A	Equity/Index	BMO-	12/20/2024	12/17/2025	18	385,494	22001		14,109		14,109		12,427							.0003
NASDAQ 100 - CAPPED TA2411585		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	5	105,061	21473		3,538		3,538		3,547							.0003
NASDAQ 100 - CAPPED TA2410608		N/A	Equity/Index	BAR-	12/17/2024	12/16/2025	15	329,453	22097		12,858		12,858		10,234							.0003
NASDAQ 100 - CAPPED TA2410612		N/A	Equity/Index	BAR-	12/17/2024	11/28/2025	25	549,088	20930		26,203		26,203		22,226							.0003
NASDAQ 100 - CAPPED TA2411406		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	4	84,315	21289		3,045		3,045		2,915							.0003
NASDAQ 100 - CAPPED TA2410335		N/A	Equity/Index	RBC-	12/12/2024	11/21/2025	9	194,537	20741		11,753		11,753		10,521							.0003
NASDAQ 100 - CAPPED TA2408732		N/A	Equity/Index	RBC-	11/19/2024	10/14/2025	3	62,045	20439		2,473		2,473		2,586							.0003
NASDAQ 100 - CAPPED TA2411301		N/A	Equity/Index	RBC-	12/27/2024	12/23/2025	7	150,311	21503		8,195		8,195		7,231							.0003
NASDAQ 100 - CAPPED TA2409535		N/A	Equity/Index	RBC-	12/03/2024	12/02/2025	142	3,004,294	21165		117,397		117,397		111,894							.0003
NASDAQ 100 - CAPPED TA2411586		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	3	63,037	21473		2,257		2,257		2,269							.0003
NASDAQ 100 - CAPPED TA2411592		N/A	Equity/Index	BMO-	12/31/2024	12/10/2025	7	147,085	21368		5,314		5,314		5,352							.0003
NASDAQ 100 - CAPPED TA2411294		N/A	Equity/Index	RBC-	12/27/2024	12/26/2025	60	1,288,381	21768		46,347		46,347		40,921							.0003
NASDAQ 100 - CAPPED TA2410062		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	13	279,084	21425		10,977		10,977		9,903							.0003
NASDAQ 100 - CAPPED TA2411083		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	7	150,522	21615		5,495		5,495		4,857							.0003

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NASDAQ 100 - CAPPED TA2410760		N/A	Equity/Index	RBC-	12/19/2024	12/18/2025	30	634,170	21209		23,998		23,998		22,063							.0003
NASDAQ 100 - CAPPED TA2410330		N/A	Equity/Index	RBC-	12/12/2024	12/02/2025	20	432,305	21165		17,610		17,610		15,760							.0003
NASDAQ 100 - CAPPED TA2410258		N/A	Equity/Index	BAR-	12/11/2024	12/09/2025	32	696,320	21441		28,348		28,348		24,333							.0003
NASDAQ 100 - CAPPED TA2410063		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	4	85,872	21425		3,167		3,167		2,859							.0003
NASDAQ 100 - CAPPED TA2408453		N/A	Equity/Index	RBC-	11/11/2024	10/29/2025	5	105,375	20551		4,278		4,278		4,253							.0003
NASDAQ 100 - CAPPED TA2408839		N/A	Equity/Index	RBC-	11/20/2024	11/19/2025	19	390,180	20685		16,594		16,594		17,675							.0003
NASDAQ 100 - CAPPED TA2410012		N/A	Equity/Index	BNP-	12/06/2024	12/04/2025	14	302,575	21492		12,150		12,150		10,540							.0003
NASDAQ 100 - CAPPED TA2408691		N/A	Equity/Index	RBC-	11/18/2024	10/29/2025	11	225,787	20551		8,678		8,678		9,358							.0003
NASDAQ 100 - CAPPED TA2411094		N/A	Equity/Index	RBC-	12/23/2024	11/28/2025	7	150,522	20930		8,775		8,775		7,831							.0003
NASDAQ 100 - CAPPED TA2410758		N/A	Equity/Index	RBC-	12/19/2024	12/17/2025	55	1,162,645	22001		40,109		40,109		35,972							.0003
NASDAQ 100 - CAPPED TA2409524		N/A	Equity/Index	BMO-	12/02/2024	11/21/2025	43	910,332	20741		38,019		38,019		36,789							.0003
NASDAQ 100 - CAPPED TA2411231		N/A	Equity/Index	RBC-	12/26/2024	12/16/2025	4	87,073	22097		4,586		4,586		3,749							.0003
NASDAQ 100 - CAPPED TA2411093		N/A	Equity/Index	RBC-	12/23/2024	11/28/2025	12	258,038	20930		10,188		10,188		9,127							.0003
NASDAQ 100 - CAPPED TA2409371		N/A	Equity/Index	RBC-	11/27/2024	11/19/2025	34	705,029	20685		27,561		27,561		28,431							.0003
NASDAQ 100 - CAPPED TA2411146		N/A	Equity/Index	RBC-	12/24/2024	12/23/2025	201	4,368,735	21503		165,132		165,132		142,280							.0003
NASDAQ 100 - CAPPED TA2410607		N/A	Equity/Index	BAR-	12/17/2024	12/16/2025	45	988,358	22097		36,174		36,174		28,873							.0003
NASDAQ 100 - CAPPED TA2410970		N/A	Equity/Index	BMO-	12/20/2024	12/18/2025	8	171,331	21209		9,524		9,524		8,591							.0003
NASDAQ 100 - CAPPED TA2411090		N/A	Equity/Index	RBC-	12/23/2024	12/12/2025	2	43,006	21780		2,240		2,240		1,955							.0003
NASDAQ 100 - CAPPED TA2409523		N/A	Equity/Index	BMO-	12/02/2024	11/26/2025	21	444,581	20744		17,904		17,904		17,306							.0003
NASDAQ 100 - CAPPED TA2408455		N/A	Equity/Index	RBC-	11/11/2024	11/07/2025	12	252,900	21117		9,599		9,599		9,487							.0003
NASDAQ 100 - CAPPED TA2407838		N/A	Equity/Index	RBC-	10/30/2024	10/16/2025	7	143,612	20174		5,801		5,801		6,201							.0003
NASDAQ 100 - CAPPED TA2409445		N/A	Equity/Index	BMO-	11/29/2024	11/13/2025	9	188,460	21036		7,474		7,474		7,205							.0003
NASDAQ 100 - CAPPED TA2409522		N/A	Equity/Index	BMO-	12/02/2024	11/26/2025	18	381,069	20923		14,323		14,323		13,828							.0003
NASDAQ 100 - CAPPED TA2408456		N/A	Equity/Index	RBC-	11/11/2024	10/31/2025	4	84,300	20033		3,589		3,589		3,578							.0003
RUSSELL 2000 - CAPPED TA2410625		N/A	Equity/Index	RBC-	12/17/2024	12/16/2025	120	280,090	2361.9899999999998		9,396		9,396		7,453							.0003
RUSSELL 2000 - CAPPED TA2408722		N/A	Equity/Index	SG-	11/19/2024	11/13/2025	132	305,026	2369.37		9,986		9,986		7,858							.0003
RUSSELL 2000 - CAPPED TA2410014		N/A	Equity/Index	BNP-	12/06/2024	12/05/2025	113	272,353	2396.17		9,860		9,860		6,463							.0003
RUSSELL 2000 - CAPPED TA2410325		N/A	Equity/Index	RBC-	12/12/2024	11/14/2025	10	23,611	2336.94		1,248		1,248		882							.0003
RUSSELL 2000 - CAPPED TA2408721		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	49	113,229	2303.84		4,063		4,063		3,336							.0003
RUSSELL 2000 - CAPPED TA2410015		N/A	Equity/Index	BNP-	12/06/2024	11/04/2025	57	137,381	2219.0300000000002		6,427		6,427		4,834							.0003
RUSSELL 2000 - CAPPED TA2410623		N/A	Equity/Index	RBC-	12/17/2024	12/11/2025	28	65,354	2394.16		2,084		2,084		1,623							.0003
RUSSELL 2000 - CAPPED TA2411239		N/A	Equity/Index	RBC-	12/26/2024	12/19/2025	28	63,826	2242.37		3,215		3,215		2,916							.0003
RUSSELL 2000 - CAPPED TA2411238		N/A	Equity/Index	RBC-	12/26/2024	12/19/2025	67	152,727	2242.37		5,651		5,651		5,098							.0003
RUSSELL 2000 - CAPPED TA2411050		N/A	Equity/Index	BNP-	12/23/2024	12/05/2025	44	98,447	2396.17		2,893		2,893		2,726							.0003

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RUSSELL 2000 - CAPPED TA2411598		N/A	Equity/Index	BMO-	12/31/2024	12/30/2025	392	874,223	2227.7800000000002		32,701		32,701		30,388							.0003
RUSSELL 2000 - CAPPED TA2410324		N/A	Equity/Index	RBC-	12/12/2024	11/14/2025	28	66,110	2336.94		2,682		2,682		1,938							.0003
RUSSELL 2000 - CAPPED TA2408834		N/A	Equity/Index	BNP-	11/20/2024	11/19/2025	84	194,510	2324.83		6,972		6,972		5,479							.0003
RUSSELL 2000 - CAPPED TA2410157		N/A	Equity/Index	RBC-	12/10/2024	12/09/2025	121	290,461	2392.84		10,375		10,375		7,014							.0003
RUSSELL 2000 - CAPPED TA2408724		N/A	Equity/Index	SG-	11/19/2024	10/31/2025	48	110,918	2210.13		4,835		4,835		4,144							.0003
RUSSELL 2000 - CAPPED TA2408726		N/A	Equity/Index	SG-	11/19/2024	10/16/2025	24	55,459	2286.6799999999998		2,026		2,026		1,655							.0003
RUSSELL 2000 - CAPPED TA2409699		N/A	Equity/Index	BAR-	12/05/2024	11/12/2025	32	77,120	2391.85		2,856		2,856		1,825							.0003
RUSSELL 2000 - CAPPED TA2408018		N/A	Equity/Index	BNP-	11/04/2024	10/21/2025	65	144,658	2239.71		4,772		4,772		4,873							.0003
RUSSELL 2000 - CAPPED TA2409654		N/A	Equity/Index	BAR-	12/04/2024	12/02/2025	112	271,837	2434.14		9,653		9,653		5,929							.0003
RUSSELL 2000 - CAPPED TA2411052		N/A	Equity/Index	BNP-	12/23/2024	12/05/2025	28	62,648	2409		1,656		1,656		1,556							.0003
RUSSELL 2000 - CAPPED TA2409542		N/A	Equity/Index	BMO-	12/03/2024	11/25/2025	80	193,672	2442.0300000000002		6,657		6,657		4,193							.0003
RUSSELL 2000 - CAPPED TA2410624		N/A	Equity/Index	RBC-	12/17/2024	12/11/2025	26	60,686	2394.16		2,590		2,590		2,004							.0003
RUSSELL 2000 - CAPPED TA2409653		N/A	Equity/Index	BAR-	12/04/2024	11/28/2025	62	150,481	2434.73		5,342		5,342		3,270							.0003
RUSSELL 2000 - CAPPED TA2410326		N/A	Equity/Index	RBC-	12/12/2024	11/28/2025	35	82,638	2426.19		2,988		2,988		2,009							.0003
RUSSELL 2000 - CAPPED TA2410526		N/A	Equity/Index	RBC-	12/16/2024	12/12/2025	50	118,435	2346.9		4,368		4,368		3,191							.0003
RUSSELL 2000 - CAPPED TA2410161		N/A	Equity/Index	RBC-	12/10/2024	11/25/2025	35	84,018	2442.0300000000002		3,043		3,043		1,925							.0003
RUSSELL 2000 - CAPPED TA2410159		N/A	Equity/Index	RBC-	12/10/2024	11/21/2025	117	280,859	2364.02		11,451		11,451		7,787							.0003
RUSSELL 2000 - CAPPED TA2411236		N/A	Equity/Index	RBC-	12/26/2024	12/19/2025	73	166,404	2221.5		6,309		6,309		5,714							.0003
RUSSELL 2000 - CAPPED TA2411120		N/A	Equity/Index	BAR-	12/24/2024	12/02/2025	30	67,476	2434.14		2,315		2,315		2,131							.0003
RUSSELL 2000 - CAPPED TA2411051		N/A	Equity/Index	BNP-	12/23/2024	12/05/2025	126	281,917	2409		8,106		8,106		7,570							.0003
RUSSELL 2000 - CAPPED TA2411306		N/A	Equity/Index	BMO-	12/27/2024	12/23/2025	125	280,574	2237.44		9,969		9,969		9,547							.0003
RUSSELL 2000 - CAPPED TA2411307		N/A	Equity/Index	BMO-	12/27/2024	12/17/2025	78	175,078	2334.08		5,353		5,353		5,073							.0003
RUSSELL 2000 - CAPPED TA2411118		N/A	Equity/Index	BAR-	12/24/2024	12/23/2025	438	985,145	2237.44		35,951		35,951		33,653							.0003
RUSSELL 2000 - CAPPED TA2408231		N/A	Equity/Index	RBC-	11/07/2024	10/30/2025	49	116,816	2233.04		4,774		4,774		3,731							.0003
RUSSELL 2000 - CAPPED TA2410527		N/A	Equity/Index	RBC-	12/16/2024	12/10/2025	35	82,905	2382.77		2,202		2,202		1,568							.0003
RUSSELL 2000 - CAPPED TA2410528		N/A	Equity/Index	RBC-	12/16/2024	12/10/2025	30	71,061	2382.77		2,510		2,510		1,779							.0003
RUSSELL 2000 - CAPPED TA2408441		N/A	Equity/Index	RBC-	11/11/2024	11/07/2025	67	163,292	2399.64		6,001		6,001		3,699							.0003
RUSSELL 2000 - CAPPED TA2407777		N/A	Equity/Index	BMO-	10/30/2024	10/28/2025	153	344,801	2244.0700000000002		12,234		12,234		11,404							.0003
RUSSELL 2000 - CAPPED TA2410165		N/A	Equity/Index	RBC-	12/10/2024	11/05/2025	18	43,209	2260.84		1,775		1,775		1,314							.0003
RUSSELL 2000 - CAPPED TA2410162		N/A	Equity/Index	RBC-	12/10/2024	10/31/2025	40	96,020	2210.13		4,500		4,500		3,435							.0003
RUSSELL 2000 - CAPPED TA2411121		N/A	Equity/Index	BAR-	12/24/2024	12/02/2025	24	53,981	2434.14		1,292		1,292		1,183							.0003
RUSSELL 2000 - CAPPED TA2410160		N/A	Equity/Index	RBC-	12/10/2024	11/14/2025	51	122,426	2303.84		4,483		4,483		3,217							.0003
RUSSELL 2000 - CAPPED TA2408439		N/A	Equity/Index	RBC-	11/11/2024	10/29/2025	48	116,986	2238.09		4,993		4,993		3,624							.0003
RUSSELL 2000 - CAPPED TA2410323		N/A	Equity/Index	RBC-	12/12/2024	12/09/2025	62	146,387	2392.84		5,119		5,119		3,594							.0003

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RUSSELL 2000 - CAPPED TA2410164		N/A	Equity/Index	RBC-	12/10/2024	11/19/2025	23	55,212	2324.83		1,594		1,594		1,134							.0003
RUSSELL 2000 - CAPPED TA2409652		N/A	Equity/Index	BAR-	12/04/2024	11/26/2025	81	196,596	2426.19		7,049		7,049		4,348							.0003
RUSSELL 2000 - CAPPED TA2411119		N/A	Equity/Index	BAR-	12/24/2024	12/17/2025	208	467,832	2334.08		14,776		14,776		13,721							.0003
RUSSELL 2000 - CAPPED TA2410966		N/A	Equity/Index	BMO-	12/20/2024	12/12/2025	60	135,585	2361.08		4,054		4,054		3,693							.0003
RUSSELL 2000 - CAPPED TA2411304		N/A	Equity/Index	BMO-	12/27/2024	12/12/2025	63	141,409	2346.9		5,657		5,657		5,446							.0003
RUSSELL 2000 - CAPPED TA2410965		N/A	Equity/Index	BMO-	12/20/2024	12/12/2025	271	612,392	2346.9		18,745		18,745		17,147							.0003
RUSSELL 2000 - CAPPED TA2411240		N/A	Equity/Index	RBC-	12/26/2024	12/24/2025	183	417,149	2259.85		15,132		15,132		13,596							.0003
RUSSELL 2000 - CAPPED TA2411309		N/A	Equity/Index	BMO-	12/27/2024	12/26/2025	73	163,855	2280.19		5,487		5,487		5,231							.0003
RUSSELL 2000 - CAPPED TA2408232		N/A	Equity/Index	RBC-	11/07/2024	11/04/2025	102	243,168	2219.0300000000002		10,053		10,053		7,943							.0003
RUSSELL 2000 - CAPPED TA2411308		N/A	Equity/Index	BMO-	12/27/2024	11/18/2025	68	152,632	2306.34		5,192		5,192		4,971							.0003
RUSSELL 2000 - CAPPED TA2409698		N/A	Equity/Index	BAR-	12/05/2024	11/03/2025	62	149,420	2210.13		5,803		5,803		4,356							.0003
RUSSELL 2000 - CAPPED TA2407473		N/A	Equity/Index	BMO-	10/22/2024	10/09/2025	325	726,144	2200.59		26,384		26,384		25,833							.0003
RUSSELL 2000 - CAPPED TA2408727		N/A	Equity/Index	SG-	11/19/2024	10/15/2025	22	50,838	2249.8200000000002		1,945		1,945		1,624							.0003
RUSSELL 2000 - CAPPED TA2409651		N/A	Equity/Index	BAR-	12/04/2024	11/26/2025	68	165,044	2424.31		5,931		5,931		3,666							.0003
RUSSELL 2000 - CAPPED TA2408720		N/A	Equity/Index	SG-	11/19/2024	11/18/2025	324	748,699	2306.34		26,772		26,772		21,971							.0003
RUSSELL 2000 - CAPPED TA2408440		N/A	Equity/Index	RBC-	11/11/2024	10/31/2025	60	146,232	2207.08		6,360		6,360		4,747							.0003
RUSSELL 2000 - CAPPED TA2409697		N/A	Equity/Index	BAR-	12/05/2024	11/20/2025	24	57,840	2325.5300000000002		3,344		3,344		2,234							.0003
RUSSELL 2000 - CAPPED TA2408725		N/A	Equity/Index	SG-	11/19/2024	10/24/2025	37	85,500	2208		3,424		3,424		2,935							.0003
RUSSELL 2000 - CAPPED TA2411303		N/A	Equity/Index	BMO-	12/27/2024	12/12/2025	47	105,496	2346.9		1,852		1,852		1,669							.0003
RUSSELL 2000 - CAPPED TA2408438		N/A	Equity/Index	RBC-	11/11/2024	10/28/2025	46	112,111	2244.0700000000002		4,767		4,767		3,438							.0003
RUSSELL 2000 - CAPPED TA2410158		N/A	Equity/Index	RBC-	12/10/2024	12/02/2025	73	175,237	2434.14		6,444		6,444		4,127							.0003
RUSSELL 2000 - CAPPED TA2409695		N/A	Equity/Index	BAR-	12/05/2024	12/04/2025	64	154,240	2426.56		5,492		5,492		3,460							.0003
RUSSELL 2000 - CAPPED TA2411243		N/A	Equity/Index	RBC-	12/26/2024	12/03/2025	16	36,472	2416.35		993		993		874							.0003
RUSSELL 2000 - CAPPED TA2409264		N/A	Equity/Index	BMO-	11/26/2024	11/25/2025	175	423,920	2442.0300000000002		14,872		14,872		8,852							.0003
RUSSELL 2000 - CAPPED TA2410321		N/A	Equity/Index	RBC-	12/12/2024	12/10/2025	42	99,165	2382.77		3,513		3,513		2,490							.0003
RUSSELL 2000 - CAPPED TA2409696		N/A	Equity/Index	BAR-	12/05/2024	11/20/2025	24	57,840	2325.5300000000002		2,304		2,304		1,581							.0003
RUSSELL 2000 - CAPPED TA2410322		N/A	Equity/Index	RBC-	12/12/2024	12/10/2025	31	73,194	2382.77		3,532		3,532		2,449							.0003
RUSSELL 2000 - CAPPED TA2411241		N/A	Equity/Index	RBC-	12/26/2024	12/18/2025	54	123,093	2231.5100000000002		4,613		4,613		4,166							.0003
RUSSELL 2000 - CAPPED TA2411599		N/A	Equity/Index	BMO-	12/31/2024	12/26/2025	165	367,976	2244.59		13,454		13,454		12,478							.0003
RUSSELL 2000 - CAPPED TA2411242		N/A	Equity/Index	RBC-	12/26/2024	12/03/2025	53	120,814	2416.35		2,487		2,487		2,199							.0003
RUSSELL 2000 - CAPPED TA2408723		N/A	Equity/Index	SG-	11/19/2024	11/11/2025	242	559,214	2434.98		16,437		16,437		12,318							.0003
RUSSELL 2000 - CAPPED TA2411237		N/A	Equity/Index	RBC-	12/26/2024	12/19/2025	21	47,870	2221.5		2,480		2,480		2,257							.0003
RUSSELL 2000 - CAPPED TA2410163		N/A	Equity/Index	RBC-	12/10/2024	12/04/2025	41	98,421	2426.56		4,571		4,571		2,894							.0003
RUSSELL 2000 - CAPPED TA2411305		N/A	Equity/Index	BMO-	12/27/2024	12/12/2025	33	74,072	2361.08		2,321		2,321		2,203							.0003

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S&P 500 - ASIAN CAPPED TA2408318		N/A	Equity/Index	RBC-	11/08/2024	10/31/2025	245	1,469,302	5796.02		62,159		62,159		56,162							.0003
S&P 500 - ASIAN CAPPED TA2410492		N/A	Equity/Index	BMO-	12/16/2024	12/09/2025	39	236,945	6052.85		8,131		8,131		5,416							.0003
S&P 500 - ASIAN CAPPED TA2411002		N/A	Equity/Index	RBC-	12/23/2024	12/18/2025	22	129,965	5872.16		4,231		4,231		4,229							.0003
S&P 500 - ASIAN CAPPED TA2403808		N/A	Equity/Index	RBC-	06/21/2024	06/13/2025	260	1,422,418	5412.2		46,657		46,657		73,556							.0003
S&P 500 - ASIAN CAPPED TA2410030		N/A	Equity/Index	BMO-	12/09/2024	11/21/2025	35	212,884	5948.71		9,610		9,610		6,620							.0003
S&P 500 - ASIAN CAPPED TA2403308		N/A	Equity/Index	RBC-	06/06/2024	05/23/2025	355	1,901,103	5309.69		61,525		61,525		104,926							.0003
S&P 500 - ASIAN CAPPED TA2408804		N/A	Equity/Index	RBC-	11/20/2024	11/07/2025	85	498,889	5995.54		11,990		11,990		12,023							.0003
S&P 500 - ASIAN CAPPED TA2408807		N/A	Equity/Index	RBC-	11/20/2024	11/12/2025	20	117,386	5983.99		3,102		3,102		3,100							.0003
S&P 500 - ASIAN CAPPED TA2408809		N/A	Equity/Index	RBC-	11/20/2024	11/14/2025	133	780,614	5870.62		26,028		26,028		27,361							.0003
S&P 500 - ASIAN CAPPED TA2410999		N/A	Equity/Index	RBC-	12/23/2024	12/16/2025	37	218,578	6074.08		5,672		5,672		5,160							.0003
S&P 500 - ASIAN CAPPED TA2406690		N/A	Equity/Index	RBC-	09/27/2024	09/05/2025	245	1,408,505	5482.79		64,981		64,981		74,176							.0003
S&P 500 - ASIAN CAPPED TA2407912		N/A	Equity/Index	RBC-	11/01/2024	10/31/2025	58	335,000	5728.8		10,944		10,944		13,759							.0003
S&P 500 - ASIAN CAPPED TA2408991		N/A	Equity/Index	RBC-	11/22/2024	11/24/2025	51	302,000	5969.34		9,927		9,927		8,496							.0003
S&P 500 - ASIAN CAPPED TA2409465		N/A	Equity/Index	CIBC-	12/02/2024	11/20/2025	43	259,677	5917.11		7,958		7,958		6,564							.0003
S&P 500 - ASIAN CAPPED TA2404998		N/A	Equity/Index	RBC-	08/02/2024	07/25/2025	180	960,244	5431.45		30,413		30,413		60,263							.0003
S&P 500 - ASIAN CAPPED TA2409992		N/A	Equity/Index	CIBC-	12/06/2024	12/05/2025	33	200,000	6090.27		5,480		5,480		3,581							.0003
S&P 500 - ASIAN CAPPED TA2404136		N/A	Equity/Index	BMO-	07/05/2024	07/03/2025	18	100,000	5567.19		3,330		3,330		4,644							.0003
S&P 500 - ASIAN CAPPED TA2403307		N/A	Equity/Index	RBC-	06/06/2024	05/16/2025	335	1,793,999	5270.58		55,741		55,741		88,384							.0003
S&P 500 - ASIAN CAPPED TA2408319		N/A	Equity/Index	RBC-	11/08/2024	10/20/2025	100	599,715	5864.67		22,506		22,506		19,052							.0003
S&P 500 - ASIAN CAPPED TA2402171		N/A	Equity/Index	BMO-	04/25/2024	04/25/2025	238	1,200,000	5048.42		38,759		38,759		75,122							.0003
S&P 500 - ASIAN CAPPED TA2406173		N/A	Equity/Index	CIBC-	09/13/2024	09/12/2025	36	205,000	5626.02		6,376		6,376		8,972							.0003
S&P 500 - ASIAN CAPPED TA2404371		N/A	Equity/Index	BMO-	07/12/2024	06/30/2025	80	450,830	5460.48		20,093		20,093		26,433							.0003
S&P 500 - ASIAN CAPPED TA2410997		N/A	Equity/Index	RBC-	12/23/2024	12/15/2025	64	378,080	6051.09		9,265		9,265		8,717							.0003
S&P 500 - ASIAN CAPPED TA2404820		N/A	Equity/Index	RBC-	07/26/2024	07/18/2025	350	1,911,231	5546.53		48,993		48,993		86,096							.0003
S&P 500 - ASIAN CAPPED TA2409464		N/A	Equity/Index	CIBC-	12/02/2024	11/19/2025	34	205,326	5916.98		9,831		9,831		7,105							.0003
S&P 500 - ASIAN CAPPED TA2402892		N/A	Equity/Index	BMO-	05/17/2024	05/19/2025	189	1,000,000	5303.27		30,300		30,300		57,102							.0003
S&P 500 - ASIAN CAPPED TA2410491		N/A	Equity/Index	BMO-	12/16/2024	12/08/2025	30	182,265	6090.27		4,791		4,791		3,200							.0003
S&P 500 - ASIAN CAPPED TA2401092		N/A	Equity/Index	RBC-	02/29/2024	02/14/2025	120	609,097	5012.5		23,912		23,912		47,253							.0003
S&P 500 - ASIAN CAPPED TA2407394		N/A	Equity/Index	BMO-	10/18/2024	10/03/2025	190	1,113,054	5722.3		37,918		37,918		40,211							.0003
S&P 500 - ASIAN CAPPED TA2410495		N/A	Equity/Index	BMO-	12/16/2024	12/11/2025	41	249,096	6084.19		10,107		10,107		5,928							.0003
S&P 500 - ASIAN CAPPED TA2409467		N/A	Equity/Index	CIBC-	12/02/2024	11/26/2025	36	217,404	5998.74		4,433		4,433		3,371							.0003
S&P 500 - ASIAN CAPPED TA2408812		N/A	Equity/Index	RBC-	11/20/2024	11/19/2025	45	264,118	5916.98		7,023		7,023		7,174							.0003
S&P 500 - ASIAN CAPPED TA2407913		N/A	Equity/Index	RBC-	11/01/2024	11/03/2025	56	318,000	5728.8		10,408		10,408		13,054							.0003
S&P 500 - ASIAN CAPPED TA2411004		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	32	189,040	5867.08		8,925		8,925		8,616							.0003

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S&P 500 - ASIAN CAPPED TA2404821		N/A	Equity/Index	RBC-	07/26/2024	07/24/2025	250	1,365,165	5515.04		32,735		32,735		54,780							.0003
S&P 500 - ASIAN CAPPED TA2403405		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	75	400,000	5346.99		11,580		11,580		20,824							.0003
S&P 500 - ASIAN CAPPED TA2411007		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	19	112,243	5930.85		4,654		4,654		4,409							.0003
S&P 500 - ASIAN CAPPED TA2402741		N/A	Equity/Index	RBC-	05/10/2024	05/09/2025	385	2,010,543	5186.55		67,556		67,556		125,040							.0003
S&P 500 - ASIAN CAPPED TA2406693		N/A	Equity/Index	RBC-	09/27/2024	09/26/2025	350	2,012,150	5721.7		61,341		61,341		75,453							.0003
S&P 500 - ASIAN CAPPED TA2404135		N/A	Equity/Index	BMO-	07/05/2024	07/03/2025	36	200,000	5567.19		6,639		6,639		9,121							.0003
S&P 500 - ASIAN CAPPED TA2402109		N/A	Equity/Index	RBC-	04/19/2024	04/17/2025	305	1,521,233	5033.25		45,960		45,960		97,394							.0003
S&P 500 - ASIAN CAPPED TA2408808		N/A	Equity/Index	RBC-	11/20/2024	11/13/2025	29	170,209	5985.38		3,848		3,848		3,945							.0003
S&P 500 - ASIAN CAPPED TA2410032		N/A	Equity/Index	BMO-	12/09/2024	12/03/2025	37	225,048	6049.88		6,460		6,460		4,420							.0003
S&P 500 - ASIAN CAPPED TA2408990		N/A	Equity/Index	RBC-	11/22/2024	11/21/2025	68	403,000	5969.34		13,222		13,222		11,135							.0003
S&P 500 - ASIAN CAPPED TA2400599		N/A	Equity/Index	RBC-	02/02/2024	01/31/2025	320	1,585,146	4916.49		45,802		45,802		79,622							.0003
S&P 500 - ASIAN CAPPED TA2405965		N/A	Equity/Index	BMO-	09/06/2024	08/27/2025	385	2,099,790	5624.79		49,869		49,869		98,841							.0003
S&P 500 - ASIAN CAPPED TA2400564		N/A	Equity/Index	BMO-	02/02/2024	02/03/2025	20	100,000	4958.6099999999997		2,870		2,870		5,447							.0003
S&P 500 - ASIAN CAPPED TA2409471		N/A	Equity/Index	CIBC-	12/02/2024	11/28/2025	84	507,276	6032.38		15,830		15,830		11,657							.0003
S&P 500 - ASIAN CAPPED TA2408803		N/A	Equity/Index	RBC-	11/20/2024	11/07/2025	82	481,281	5995.54		11,534		11,534		11,668							.0003
S&P 500 - ASIAN CAPPED TA2402108		N/A	Equity/Index	RBC-	04/19/2024	04/11/2025	330	1,645,925	5171.41		37,973		37,973		112,801							.0003
S&P 500 - ASIAN CAPPED TA2410493		N/A	Equity/Index	BMO-	12/16/2024	12/11/2025	26	157,963	6084.19		3,565		3,565		2,473							.0003
S&P 500 - ASIAN CAPPED TA2403404		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	75	400,000	5346.99		11,568		11,568		20,677							.0003
S&P 500 - ASIAN CAPPED TA2401825		N/A	Equity/Index	RBC-	04/05/2024	04/04/2025	115	600,000	5204.34		19,560		19,560		38,694							.0003
S&P 500 - ASIAN CAPPED TA2403807		N/A	Equity/Index	RBC-	06/21/2024	06/06/2025	175	957,397	5322.24		31,574		31,574		44,975							.0003
S&P 500 - ASIAN CAPPED TA2401826		N/A	Equity/Index	RBC-	04/05/2024	04/07/2025	38	200,000	5204.34		6,530		6,530		12,875							.0003
S&P 500 - ASIAN CAPPED TA2411001		N/A	Equity/Index	RBC-	12/23/2024	12/18/2025	18	106,335	5872.16		2,434		2,434		2,441							.0003
S&P 500 - ASIAN CAPPED TA2400563		N/A	Equity/Index	BMO-	02/02/2024	01/31/2025	40	200,000	4958.6099999999997		5,739		5,739		10,895							.0003
S&P 500 - ASIAN CAPPED TA2402891		N/A	Equity/Index	BMO-	05/17/2024	05/16/2025	113	600,000	5303.27		18,180		18,180		34,110							.0003
S&P 500 - ASIAN CAPPED TA2406691		N/A	Equity/Index	RBC-	09/27/2024	09/12/2025	135	776,115	5457.32		26,399		26,399		30,029							.0003
S&P 500 - ASIAN CAPPED TA2402510		N/A	Equity/Index	BMO-	05/03/2024	04/25/2025	288	1,471,824	5043.6499999999996		48,036		48,036		87,232							.0003
S&P 500 - ASIAN CAPPED TA2407662		N/A	Equity/Index	RBC-	10/25/2024	10/17/2025	340	1,978,001	5856.5		61,492		61,492		64,251							.0003
S&P 500 - ASIAN CAPPED TA2410033		N/A	Equity/Index	BMO-	12/09/2024	12/04/2025	22	133,813	6086.49		4,212		4,212		2,641							.0003
S&P 500 - ASIAN CAPPED TA2406174		N/A	Equity/Index	CIBC-	09/13/2024	09/12/2025	54	305,000	5626.02		9,485		9,485		13,350							.0003
S&P 500 - ASIAN CAPPED TA2404370		N/A	Equity/Index	BMO-	07/12/2024	06/27/2025	450	2,535,921	5467.01		107,955		107,955		142,212							.0003
S&P 500 - ASIAN CAPPED TA2400862		N/A	Equity/Index	BNP-	02/16/2024	02/19/2025	240	1,200,000	5005.57		33,358		4,491		63,300			(28,868)				.0003
S&P 500 - ASIAN CAPPED TA2410035		N/A	Equity/Index	BMO-	12/09/2024	12/05/2025	37	225,048	6090.27		7,955		7,955		4,807							.0003
S&P 500 - ASIAN CAPPED TA2407396		N/A	Equity/Index	BMO-	10/18/2024	10/15/2025	195	1,142,345	5832.53		38,372		38,372		40,117							.0003
S&P 500 - ASIAN CAPPED TA2405384		N/A	Equity/Index	BMO-	08/16/2024	08/15/2025	54	300,000	5554.25		9,330		9,330		14,262							.0003

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S&P 500 - ASIAN CAPPED TA2407663		N/A	Equity/Index	RBC-	10/25/2024	10/24/2025	335	1,948,913	5834.02		61,607		61,607		67,664							.0003
S&P 500 - ASIAN CAPPED TA2401386		N/A	Equity/Index	BMO-	03/20/2024	03/07/2025	304	1,573,756	5113.7700000000004		44,764		44,764		74,597							.0003
S&P 500 - ASIAN CAPPED TA2411005		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	25	147,688	5930.85		3,191		3,191		3,177							.0003
S&P 500 - ASIAN CAPPED TA2405564		N/A	Equity/Index	RBC-	08/23/2024	08/15/2025	250	1,408,638	5430.29		52,775		52,775		65,419							.0003
S&P 500 - ASIAN CAPPED TA2409468		N/A	Equity/Index	CIBC-	12/02/2024	11/26/2025	40	241,560	5998.74		7,712		7,712		5,908							.0003
S&P 500 - ASIAN CAPPED TA2405964		N/A	Equity/Index	BMO-	09/06/2024	08/22/2025	150	818,100	5595.58		21,482		21,482		42,205							.0003
S&P 500 - ASIAN CAPPED TA2400598		N/A	Equity/Index	RBC-	02/02/2024	01/24/2025	250	1,238,395	4863.09		37,858		37,858		60,358							.0003
S&P 500 - ASIAN CAPPED TA2403309		N/A	Equity/Index	RBC-	06/06/2024	05/30/2025	340	1,820,775	5281.22		57,606		57,606		91,713							.0003
S&P 500 - ASIAN CAPPED TA2410497		N/A	Equity/Index	BMO-	12/16/2024	12/12/2025	40	243,020	6051.09		8,876		8,876		5,898							.0003
S&P 500 - ASIAN CAPPED TA2408320		N/A	Equity/Index	RBC-	11/08/2024	11/06/2025	275	1,649,216	5816.21		60,591		60,591		55,552							.0003
S&P 500 - ASIAN CAPPED TA2411008		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	23	135,873	5930.85		5,738		5,738		5,409							.0003
S&P 500 - ASIAN CAPPED TA2408810		N/A	Equity/Index	RBC-	11/20/2024	11/17/2025	46	269,987	5870.62		9,031		9,031		9,484							.0003
S&P 500 - ASIAN CAPPED TA2402511		N/A	Equity/Index	BMO-	05/03/2024	04/29/2025	254	1,298,067	5095.9799999999996		33,307		33,307		61,870							.0003
S&P 500 - ASIAN CAPPED TA2400600		N/A	Equity/Index	RBC-	02/02/2024	01/14/2025	150	743,037	4783.83		23,691		23,691		33,758							.0003
S&P 500 - ASIAN CAPPED TA2400808		N/A	Equity/Index	RBC-	02/15/2024	02/14/2025	250	1,251,608	4999.78		33,633		33,633		62,339							.0003
S&P 500 - ASIAN CAPPED TA2401690		N/A	Equity/Index	RBC-	03/28/2024	03/21/2025	216	1,134,540	5222.8999999999996		43,146		43,146		86,688							.0003
S&P 500 - ASIAN CAPPED TA2409472		N/A	Equity/Index	CIBC-	12/02/2024	11/28/2025	50	301,950	6032.38		12,485		12,485		8,159							.0003
S&P 500 - ASIAN CAPPED TA2404999		N/A	Equity/Index	RBC-	08/02/2024	07/31/2025	340	1,813,795	5470.84		45,115		45,115		86,971							.0003
S&P 500 - ASIAN CAPPED TA2406878		N/A	Equity/Index	RBC-	10/04/2024	09/25/2025	125	714,830	5722.26		24,786		24,786		31,915							.0003
S&P 500 - ASIAN CAPPED TA2411006		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	49	289,468	5930.85		9,909		9,909		9,714							.0003
S&P 500 - ASIAN CAPPED TA2406175		N/A	Equity/Index	CIBC-	09/13/2024	09/15/2025	36	205,000	5626.02		6,396		6,396		8,873							.0003
S&P 500 - ASIAN CAPPED TA2408805		N/A	Equity/Index	RBC-	11/20/2024	11/10/2025	45	264,118	5995.54		5,927		5,927		6,001							.0003
S&P 500 - ASIAN CAPPED TA2402107		N/A	Equity/Index	RBC-	04/19/2024	04/04/2025	230	1,147,160	5193.4799999999996		20,610		20,610		60,163							.0003
S&P 500 - ASIAN CAPPED TA2400338		N/A	Equity/Index	BMO-	01/19/2024	01/17/2025	270	1,293,354	4776.83		41,359		41,359		77,887							.0003
S&P 500 - ASIAN CAPPED TA2400807		N/A	Equity/Index	RBC-	02/15/2024	02/07/2025	206	1,031,325	4979.54		32,801		32,801		62,310							.0003
S&P 500 - ASIAN CAPPED TA2407395		N/A	Equity/Index	BMO-	10/18/2024	10/07/2025	180	1,054,472	5713.39		44,806		44,806		48,431							.0003
S&P 500 - ASIAN CAPPED TA2404373		N/A	Equity/Index	BMO-	07/12/2024	07/11/2025	170	958,015	5606.78		29,487		29,487		39,923							.0003
S&P 500 - ASIAN CAPPED TA2411003		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	27	159,503	5867.08		6,044		6,044		6,016							.0003
S&P 500 - ASIAN CAPPED TA2407151		N/A	Equity/Index	CIBC-	10/11/2024	10/10/2025	52	300,000	5815.03		9,780		9,780		10,870							.0003
S&P 500 - ASIAN CAPPED TA2410498		N/A	Equity/Index	BMO-	12/16/2024	12/12/2025	59	358,455	6051.09		13,092		13,092		8,736							.0003
S&P 500 - ASIAN CAPPED TA2410998		N/A	Equity/Index	RBC-	12/23/2024	12/16/2025	32	189,040	6074.08		3,316		3,316		3,164							.0003
S&P 500 - ASIAN CAPPED TA2403809		N/A	Equity/Index	RBC-	06/21/2024	06/20/2025	385	2,106,273	5468.2		61,777		61,777		100,271							.0003
S&P 500 - ASIAN CAPPED TA2401201		N/A	Equity/Index	RBC-	03/07/2024	03/07/2025	97	500,000	5157.3599999999997		13,720		13,720		25,978							.0003
S&P 500 - ASIAN CAPPED TA2409466		N/A	Equity/Index	CIBC-	12/02/2024	11/25/2025	31	187,209	5987.37		5,638		5,638		4,478							.0003

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S&P 500 - ASIAN CAPPED TA2400175		N/A	Equity/Index	BMO	01/11/2024	01/10/2025	115	550,000	4780.24		16,940		16,940		32,948							.0003
S&P 500 - ASIAN CAPPED TA2405563		N/A	Equity/Index	RBC	08/23/2024	08/08/2025	325	1,831,229	5299.67		91,926		91,926		110,967							.0003
S&P 500 - ASIAN CAPPED TA2402740		N/A	Equity/Index	RBC	05/10/2024	05/02/2025	301	1,571,879	5087.4399999999996		65,814		65,814		108,445							.0003
S&P 500 - ASIAN CAPPED TA2410031		N/A	Equity/Index	BMO	12/09/2024	12/02/2025	44	267,625	6047.15		9,066		9,066		5,930							.0003
S&P 500 - ASIAN CAPPED TA2408989		N/A	Equity/Index	RBC	11/22/2024	11/21/2025	68	403,000	5969.34		13,202		13,202		11,011							.0003
S&P 500 - ASIAN CAPPED TA2401091		N/A	Equity/Index	RBC	02/29/2024	02/06/2025	100	507,581	4951.09		20,590		20,590		35,043							.0003
S&P 500 - ASIAN CAPPED TA2401388		N/A	Equity/Index	BMO	03/20/2024	03/18/2025	294	1,521,988	5132.96		49,057		49,057		87,676							.0003
S&P 500 - ASIAN CAPPED TA2406879		N/A	Equity/Index	RBC	10/04/2024	09/30/2025	215	1,229,508	5758.53		39,958		39,958		50,695							.0003
S&P 500 - ASIAN CAPPED TA2401093		N/A	Equity/Index	RBC	02/29/2024	02/28/2025	448	2,273,963	5060.92		64,803		64,803		121,334							.0003
S&P 500 - ASIAN CAPPED TA2410494		N/A	Equity/Index	BMO	12/16/2024	12/11/2025	38	230,869	6084.19		7,066		7,066		4,641							.0003
S&P 500 - ASIAN CAPPED TA2406692		N/A	Equity/Index	RBC	09/27/2024	09/19/2025	350	2,012,150	5667.4		69,734		69,734		84,124							.0003
S&P 500 - ASIAN CAPPED TA2405385		N/A	Equity/Index	BMO	08/16/2024	08/18/2025	54	300,000	5554.25		9,359		9,359		14,092							.0003
S&P 500 - ASIAN CAPPED TA2401824		N/A	Equity/Index	RBC	04/05/2024	04/04/2025	58	300,000	5204.34		10,065		10,065		19,303							.0003
S&P 500 - ASIAN CAPPED TA2404137		N/A	Equity/Index	BMO	07/05/2024	07/07/2025	18	100,000	5567.19		3,339		3,339		4,608							.0003
S&P 500 - ASIAN CAPPED TA2408806		N/A	Equity/Index	RBC	11/20/2024	11/11/2025	33	193,686	6001.35		5,459		5,459		5,263							.0003
S&P 500 - ASIAN CAPPED TA2405562		N/A	Equity/Index	RBC	08/23/2024	08/01/2025	120	676,146	5359.36		32,725		32,725		39,216							.0003
S&P 500 - ASIAN CAPPED TA2407150		N/A	Equity/Index	CIBC	10/11/2024	10/10/2025	205	1,193,000	5815.03		38,773		38,773		43,533							.0003
S&P 500 - ASIAN CAPPED TA2409473		N/A	Equity/Index	CIBC	12/02/2024	11/04/2025	65	392,535	5712.69		11,135		11,135		9,991							.0003
S&P 500 - ASIAN CAPPED TA2411000		N/A	Equity/Index	RBC	12/23/2024	12/17/2025	21	124,058	6050.61		2,598		2,598		2,485							.0003
S&P 500 - ASIAN CAPPED TA2401691		N/A	Equity/Index	RBC	03/28/2024	03/28/2025	498	2,615,745	5239.8		87,329		87,329		169,857							.0003
S&P 500 - ASIAN CAPPED TA2401387		N/A	Equity/Index	BMO	03/20/2024	03/14/2025	580	3,002,561	5141.8100000000004		95,868		95,868		174,688							.0003
S&P 500 - ASIAN CAPPED TA2405565		N/A	Equity/Index	RBC	08/23/2024	08/21/2025	130	732,492	5603.6		28,904		28,904		40,325							.0003
S&P 500 - ASIAN CAPPED TA2407152		N/A	Equity/Index	CIBC	10/11/2024	10/13/2025	86	500,000	5815.03		16,299		16,299		18,131							.0003
S&P 500 - ASIAN CAPPED TA2401389		N/A	Equity/Index	BMO	03/20/2024	02/21/2025	200	1,035,366	5043.7		35,344		35,344		55,307							.0003
S&P 500 - ASIAN CAPPED TA2409470		N/A	Equity/Index	CIBC	12/02/2024	11/28/2025	30	181,170	5998.74		4,689		4,689		3,477							.0003
S&P 500 - ASIAN CAPPED TA2409469		N/A	Equity/Index	CIBC	12/02/2024	11/26/2025	32	193,248	5998.74		8,364		8,364		5,704							.0003
S&P 500 - ASIAN CAPPED TA2410034		N/A	Equity/Index	BMO	12/09/2024	12/05/2025	80	486,591	6075.11		18,748		18,748		11,113							.0003
S&P 500 - ASIAN CAPPED TA2404372		N/A	Equity/Index	BMO	07/12/2024	07/03/2025	165	929,838	5527.4		39,026		39,026		48,831							.0003
S&P 500 - ASIAN CAPPED TA2410496		N/A	Equity/Index	BMO	12/16/2024	12/12/2025	108	656,154	6051.25		28,461		28,461		17,472							.0003
S&P 500 - ASIAN CAPPED TA2408811		N/A	Equity/Index	RBC	11/20/2024	11/18/2025	85	498,889	5893.62		16,459		16,459		16,627							.0003
S&P 500 - ASIAN CAPPED TA2400565		N/A	Equity/Index	BMO	02/02/2024	02/04/2025	81	400,000	4958.6099999999997		11,480		11,480		21,786							.0003
S&P 500 - ASIAN CAPPED TA2400337		N/A	Equity/Index	BMO	01/19/2024	01/10/2025	245	1,173,599	4728.1499999999996		34,467		34,467		55,878							.0003
S&P 500 - ASIAN CAPPED TA2403406		N/A	Equity/Index	RBC	06/07/2024	06/09/2025	37	200,000	5346.99		5,798		5,798		10,445							.0003
S&P 500 - CAPPED TA2407388		N/A	Equity/Index	TOCC	10/18/2024	10/20/2025	400	2,345,868	5864.67		105,102		105,102		104,336							.0003

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S&P 500 - CAPPED TA2403598		N/A	Equity/Index	TOCC-	06/13/2024	06/02/2025	200	1,084,346	5277.51		73,367		73,367		100,519							.0003
S&P 500 - CAPPED TA2404658		N/A	Equity/Index	BNP-	07/23/2024	07/23/2025	72	400,000	5555.74		9,688		9,688		11,710							.0003
S&P 500 - CAPPED TA2410588		N/A	Equity/Index	TOCC-	12/17/2024	12/17/2025	100	605,061	6050.61		14,645		14,645		12,889							.0003
S&P 500 - CAPPED TA2402614		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	200	1,036,952	5127.79		63,849		63,849		101,607							.0003
S&P 500 - CAPPED TA2400596		N/A	Equity/Index	TOCC-	02/02/2024	01/31/2025	500	2,474,690	4845.6499999999996		160,778		160,778		278,360							.0003
S&P 500 - CAPPED TA2400516		N/A	Equity/Index	BNP-	01/31/2024	01/29/2025	132	641,124	4927.93		35,578		35,578		76,104							.0003
S&P 500 - CAPPED TA2401064		N/A	Equity/Index	BAR-	02/28/2024	02/26/2025	1,322	6,709,150	5069.53		127,613		127,613		193,921							.0003
S&P 500 - CAPPED TA2407496		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	100	579,742	5797.42		18,206		18,206		18,977							.0003
S&P 500 - CAPPED TA2409828		N/A	Equity/Index	RBC-	12/05/2024	10/23/2025	64	389,334	6059.59		5,621		5,621		4,720							.0003
S&P 500 - CAPPED TA2408966		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	200	1,193,868	5969.34		30,447		30,447		28,429							.0003
S&P 500 - CAPPED TA2404431		N/A	Equity/Index	BAR-	07/15/2024	07/15/2025	373	2,100,000	5631.22		45,004		45,004		53,179							.0003
S&P 500 - CAPPED TA2408763		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	370	2,187,281	5870.62		121,027		121,027		118,401							.0003
S&P 500 - CAPPED TA2405278		N/A	Equity/Index	BAR-	08/13/2024	08/13/2025	55	300,000	5434.43		11,537		11,537		15,058							.0003
S&P 500 - CAPPED TA2404531		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	289	1,600,000	5544.59		75,248		75,248		96,942							.0003
S&P 500 - CAPPED TA2406209		N/A	Equity/Index	TOCC-	09/13/2024	09/15/2025	500	2,813,010	5626.02		159,643		159,643		196,224							.0003
S&P 500 - CAPPED TA2408147		N/A	Equity/Index	BAR-	11/06/2024	11/06/2025	810	4,800,000	5929.04		108,482		108,482		104,386							.0003
S&P 500 - CAPPED TA2404449		N/A	Equity/Index	BMO-	07/15/2024	07/11/2025	187	1,056,877	5584.54		61,897		61,897		73,498							.0003
S&P 500 - CAPPED TA2401609		N/A	Equity/Index	BMO-	03/26/2024	03/21/2025	1,424	7,446,452	5234.18		416,463		416,463		705,476							.0003
S&P 500 - CAPPED TA2401875		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	1,372	7,068,558	5202.3900000000003		129,115		129,115		195,382							.0003
S&P 500 - CAPPED TA2402202		N/A	Equity/Index	TOCC-	04/25/2024	04/10/2025	100	505,030	5160.6400000000003		26,824		26,824		52,352							.0003
S&P 500 - CAPPED TA2401906		N/A	Equity/Index	TOCC-	04/11/2024	04/09/2025	200	1,033,518	5209.91		34,015		34,015		53,437							.0003
S&P 500 - CAPPED TA2400278		N/A	Equity/Index	SG-	01/17/2024	01/13/2025	1,261	5,974,618	4783.83		167,410		167,410		281,970							.0003
S&P 500 - CAPPED TA2401904		N/A	Equity/Index	TOCC-	04/11/2024	04/09/2025	1,600	8,268,144	5209.91		150,569		150,569		227,227							.0003
S&P 500 - CAPPED TA2408255		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	380	2,272,742	5679.09		75,453		75,453		70,195							.0003
S&P 500 - CAPPED TA2405160		N/A	Equity/Index	TOCC-	08/09/2024	08/11/2025	100	534,416	5344.16		28,219		28,219		39,375							.0003
S&P 500 - CAPPED TA2401932		N/A	Equity/Index	RBC-	04/12/2024	04/09/2025	267	1,374,922	5209.91		73,679		73,679		127,160							.0003
S&P 500 - CAPPED TA2403310		N/A	Equity/Index	TOCC-	06/06/2024	05/02/2025	100	535,650	5064.2		21,726		21,726		27,479							.0003
S&P 500 - CAPPED TA2407380		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	1,500	8,797,005	5864.67		531,353		531,353		517,848							.0003
S&P 500 - CAPPED TA2402199		N/A	Equity/Index	TOCC-	04/25/2024	04/08/2025	300	1,515,090	5202.3900000000003		36,263		36,263		62,260							.0003
S&P 500 - CAPPED TA2402288		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	2,300	11,775,425	5048.42		520,250		520,250		787,256							.0003
S&P 500 - CAPPED TA2404532		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	144	800,000	5544.59		39,143		39,143		50,598							.0003
S&P 500 - CAPPED TA2404768		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	73	400,000	5459.1		11,572		11,572		14,854							.0003
S&P 500 - CAPPED TA2409568		N/A	Equity/Index	BMO-	12/03/2024	11/26/2025	95	574,513	6021.63		48,308		48,308		35,144							.0003
S&P 500 - CAPPED TA2407397		N/A	Equity/Index	BNP-	10/18/2024	10/03/2025	276	1,618,373	5699.94		70,546		70,546		69,832							.0003

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S&P 500 - CAPPED TA2403782		N/A	Equity/Index	BMO	06/21/2024	06/20/2025	421	2,300,000	5464.62		67,759		67,759		86,803							.0003
S&P 500 - CAPPED TA2410535		N/A	Equity/Index	BAR	12/16/2024	12/04/2025	39	237,120	6086.49		6,592		6,592		5,538							.0003
S&P 500 - CAPPED TA2403107		N/A	Equity/Index	BMO	05/24/2024	05/22/2025	329	1,746,414	5307.01		104,615		104,615		160,626							.0003
S&P 500 - CAPPED TA2407315		N/A	Equity/Index	BAR	10/17/2024	09/08/2025	274	1,602,379	5408.42		60,809		60,809		62,102							.0003
S&P 500 - CAPPED TA2410537		N/A	Equity/Index	BAR	12/16/2024	12/04/2025	73	443,840	6086.49		14,493		14,493		12,057							.0003
S&P 500 - CAPPED TA2402616		N/A	Equity/Index	TOCC	05/07/2024	05/02/2025	1,600	8,295,616	5127.79		157,001		157,001		223,654							.0003
S&P 500 - CAPPED TA2408357		N/A	Equity/Index	BNP	11/08/2024	10/27/2025	25	149,974	5808.12		9,693		9,693		8,747							.0003
S&P 500 - CAPPED TA2409966		N/A	Equity/Index	SG	12/06/2024	12/04/2025	67	407,796	6086.49		18,616		18,616		14,853							.0003
S&P 500 - CAPPED TA2402153		N/A	Equity/Index	BAR	04/24/2024	04/21/2025	753	3,813,666	4967.2299999999996		168,258		168,258		253,300							.0003
S&P 500 - CAPPED TA2406507		N/A	Equity/Index	SG	09/24/2024	09/24/2025	87	500,000	5732.93		14,800		14,800		16,169							.0003
S&P 500 - CAPPED TA2402298		N/A	Equity/Index	BAR	04/29/2024	01/03/2025	59	301,700	4697.24		9,409		9,409		11,904							.0003
S&P 500 - CAPPED TA2403644		N/A	Equity/Index	TOCC	06/14/2024	06/13/2025	100	543,160	5431.6		13,576		13,576		17,685							.0003
S&P 500 - CAPPED TA2406440		N/A	Equity/Index	BAR	09/20/2024	09/17/2025	307	1,745,909	5634.58		104,850		104,850		121,073							.0003
S&P 500 - CAPPED TA2405145		N/A	Equity/Index	TOCC	08/09/2024	08/08/2025	100	534,416	5344.16		16,996		16,996		22,648							.0003
S&P 500 - CAPPED TA2410228		N/A	Equity/Index	BAR	12/11/2024	12/09/2025	2,234	13,591,656	6052.85		544,828		544,828		455,179							.0003
S&P 500 - CAPPED TA2403193		N/A	Equity/Index	BMO	05/31/2024	05/28/2025	706	3,682,143	5306.04		197,143		197,143		331,871							.0003
S&P 500 - CAPPED TA2407179		N/A	Equity/Index	SG	10/11/2024	10/13/2025	86	500,000	5815.03		14,949		14,949		15,388							.0003
S&P 500 - CAPPED TA2400641		N/A	Equity/Index	SG	02/07/2024	02/03/2025	1,063	5,301,181	4958.6099999999997		157,111		157,111		249,231							.0003
S&P 500 - CAPPED TA2404553		N/A	Equity/Index	TOCC	07/18/2024	07/15/2025	1,000	5,555,620	5631.22		225,176		225,176		291,587							.0003
S&P 500 - CAPPED TA2405991		N/A	Equity/Index	TOCC	09/06/2024	09/08/2025	100	540,842	5408.42		30,626		30,626		42,006							.0003
S&P 500 - CAPPED TA2405481		N/A	Equity/Index	BNP	08/21/2024	08/21/2025	854	4,800,000	5620.85		106,944		106,944		123,424							.0003
S&P 500 - CAPPED TA2404021		N/A	Equity/Index	BAR	06/28/2024	06/30/2025	73	400,000	5460.48		18,411		18,411		24,317							.0003
S&P 500 - CAPPED TA2404056		N/A	Equity/Index	BNP	07/01/2024	07/01/2025	237	1,300,000	5475.09		63,076		63,076		82,262							.0003
S&P 500 - CAPPED TA2409926		N/A	Equity/Index	TOCC	12/06/2024	12/08/2025	100	609,027	6090.27		49,880		49,880		34,158							.0003
S&P 500 - CAPPED TA2403552		N/A	Equity/Index	TOCC	06/12/2024	06/12/2025	900	4,878,927	5421.03		106,619		106,619		140,138							.0003
S&P 500 - CAPPED TA2401607		N/A	Equity/Index	BMO	03/26/2024	03/21/2025	2,052	10,730,421	5234.18		289,291		289,291		439,173							.0003
S&P 500 - CAPPED TA2405700		N/A	Equity/Index	BAR	08/27/2024	08/22/2025	470	2,644,770	5570.64		163,217		163,217		195,784							.0003
S&P 500 - CAPPED TA2403064		N/A	Equity/Index	TOCC	05/23/2024	05/16/2025	200	1,059,284	5303.27		30,709		30,709		43,326							.0003
S&P 500 - CAPPED TA2406202		N/A	Equity/Index	TOCC	09/13/2024	09/15/2025	200	1,125,204	5626.02		34,301		34,301		40,641							.0003
S&P 500 - CAPPED TA2403656		N/A	Equity/Index	TOCC	06/14/2024	06/13/2025	100	543,160	5431.6		29,081		29,081		40,836							.0003
S&P 500 - CAPPED TA2403201		N/A	Equity/Index	BMO	05/31/2024	04/30/2025	192	1,001,376	5035.6899999999996		27,064		27,064		34,742							.0003
S&P 500 - CAPPED TA2407066		N/A	Equity/Index	BMO	10/08/2024	10/03/2025	575	3,293,600	5751.07		142,623		142,623		153,736							.0003
S&P 500 - CAPPED TA2403856		N/A	Equity/Index	RBC	06/24/2024	06/24/2025	184	1,000,000	5447.87		50,340		50,340		67,432							.0003
S&P 500 - CAPPED TA2404837		N/A	Equity/Index	BNP	07/29/2024	06/30/2025	88	480,083	5460.48		38,629		38,629		55,377							.0003

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S&P 500 - CAPPED TA2407123		N/A	Equity/Index	BNP	10/10/2024	10/07/2025	58	335,240	5695.94		17,890		17,890		18,665							.0003
S&P 500 - CAPPED TA2408314		N/A	Equity/Index	TOCC	11/08/2024	11/10/2025	100	599,554	5995.54		26,802		26,802		23,892							.0003
S&P 500 - CAPPED TA2406274		N/A	Equity/Index	BAR	09/16/2024	09/11/2025	536	3,008,836	5554.13		134,777		134,777		159,158							.0003
S&P 500 - CAPPED TA2404571		N/A	Equity/Index	TOCC	07/19/2024	07/18/2025	100	550,500	5505		10,847		10,847		13,476							.0003
S&P 500 - CAPPED TA2401181		N/A	Equity/Index	BMO	03/06/2024	03/04/2025	125	638,063	5130.95		34,349		34,349		62,082							.0003
S&P 500 - CAPPED TA2404353		N/A	Equity/Index	BNP	07/12/2024	07/11/2025	356	2,000,000	5615.35		61,322		61,322		72,819							.0003
S&P 500 - CAPPED TA2400759		N/A	Equity/Index	TOCC	02/13/2024	02/07/2025	300	1,476,729	4997.91		75,137		75,137		149,807							.0003
S&P 500 - CAPPED TA2411061		N/A	Equity/Index	NGFPI	12/23/2024	12/16/2025	44	261,855	6074.08		19,012		19,012		15,693							.0003
S&P 500 - CAPPED TA2408960		N/A	Equity/Index	TOCC	11/22/2024	11/24/2025	100	596,934	5969.34		50,263		50,263		40,424							.0003
S&P 500 - CAPPED TA2409955		N/A	Equity/Index	BAR	12/06/2024	12/08/2025	131	800,000	6090.27		48,841		48,841		37,149							.0003
S&P 500 - CAPPED TA2401221		N/A	Equity/Index	BMO	03/08/2024	03/06/2025	365	1,879,385	5104.76		109,533		109,533		184,413							.0003
S&P 500 - CAPPED TA2404507		N/A	Equity/Index	BMO	07/17/2024	07/17/2025	72	400,000	5588.27		11,000		11,000		13,286							.0003
S&P 500 - CAPPED TA2409884		N/A	Equity/Index	RBC	12/05/2024	11/14/2025	94	571,835	5870.62		35,947		35,947		30,396							.0003
S&P 500 - CAPPED TA2406155		N/A	Equity/Index	BAR	09/12/2024	09/09/2025	26	145,272	5657.08		6,958		6,958		8,745							.0003
S&P 500 - CAPPED TA2407631		N/A	Equity/Index	BMO	10/25/2024	10/27/2025	551	3,200,000	5808.12		144,029		144,029		148,150							.0003
S&P 500 - CAPPED TA2408294		N/A	Equity/Index	TOCC	11/08/2024	11/07/2025	100	599,554	5995.54		14,871		14,871		13,615							.0003
S&P 500 - CAPPED TA2409569		N/A	Equity/Index	BMO	12/03/2024	11/28/2025	70	423,325	6032.38		35,203		35,203		25,557							.0003
S&P 500 - CAPPED TA2404603		N/A	Equity/Index	BAR	07/19/2024	07/17/2025	116	639,717	5588.27		20,167		20,167		26,057							.0003
S&P 500 - CAPPED TA2405999		N/A	Equity/Index	BAR	09/06/2024	09/03/2025	1,258	6,800,496	5528.93		271,967		271,967		379,016							.0003
S&P 500 - CAPPED TA2402140		N/A	Equity/Index	RBC	04/23/2024	04/17/2025	282	1,428,897	4967.2299999999996		80,906		80,906		127,726							.0003
S&P 500 - CAPPED TA2406032		N/A	Equity/Index	BAR	09/06/2024	08/29/2025	247	1,335,233	5648.4		33,259		33,259		47,409							.0003
S&P 500 - CAPPED TA2402144		N/A	Equity/Index	RBC	04/23/2024	04/17/2025	162	820,856	5022.21		44,856		44,856		73,419							.0003
S&P 500 - CAPPED TA2401491		N/A	Equity/Index	BAR	03/20/2024	03/12/2025	100	517,863	5175.2700000000004		29,129		29,129		49,875							.0003
S&P 500 - CAPPED TA2401077		N/A	Equity/Index	TOCC	02/29/2024	02/14/2025	200	1,016,862	5005.57		19,825		19,825		29,336							.0003
S&P 500 - CAPPED TA2406102		N/A	Equity/Index	RBC	09/10/2024	09/05/2025	80	439,104	5408.42		27,593		27,593		35,505							.0003
S&P 500 - CAPPED TA2405850		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	354	2,000,000	5648.4		105,459		105,459		123,652							.0003
S&P 500 - CAPPED TA2406428		N/A	Equity/Index	BAR	09/20/2024	09/11/2025	63	358,281	5554.13		12,347		12,347		13,606							.0003
S&P 500 - CAPPED TA2407079		N/A	Equity/Index	SG	10/09/2024	10/09/2025	69	400,000	5792.04		10,320		10,320		10,644							.0003
S&P 500 - CAPPED TA2406336		N/A	Equity/Index	SG	09/18/2024	09/12/2025	89	501,337	5595.76		30,596		30,596		36,668							.0003
S&P 500 - CAPPED TA2406704		N/A	Equity/Index	BNP	09/27/2024	09/23/2025	110	631,938	5718.57		52,984		52,984		56,574							.0003
S&P 500 - CAPPED TA2404975		N/A	Equity/Index	RBC	08/02/2024	08/01/2025	1,141	6,100,000	5346.56		113,521		113,521		150,238							.0003
S&P 500 - CAPPED TA2403664		N/A	Equity/Index	TOCC	06/14/2024	06/16/2025	400	2,172,640	5431.6		107,814		107,814		149,571							.0003
S&P 500 - CAPPED TA2408665		N/A	Equity/Index	BAR	11/15/2024	11/13/2025	238	1,397,607	5985.38		70,855		70,855		68,738							.0003
S&P 500 - CAPPED TA2400590		N/A	Equity/Index	TOCC	02/02/2024	01/30/2025	800	3,959,504	4924.97		238,932		238,932		449,271							.0003

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S&P 500 - CAPPED TA2411561		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	21	123,792	5970.84		5,586		5,586		5,502							.0003
S&P 500 - CAPPED TA2409511		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	109	659,205	6021.63		26,383		26,383		22,545							.0003
S&P 500 - CAPPED TA2406594		N/A	Equity/Index	RBC-	09/26/2024	09/23/2025	3,257	18,727,099	5718.57		816,041		816,041		884,135							.0003
S&P 500 - CAPPED TA2408640		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	51	300,000	5870.62		7,709		7,709		7,597							.0003
S&P 500 - CAPPED TA2400379		N/A	Equity/Index	BAR-	01/23/2024	01/17/2025	1,000	4,844,910	4839.810000000004		308,080		308,080		622,304							.0003
S&P 500 - CAPPED TA2409861		N/A	Equity/Index	RBC-	12/05/2024	11/04/2025	80	486,668	6126.47		8,327		8,327		6,878							.0003
S&P 500 - CAPPED TA2407252		N/A	Equity/Index	BMO-	10/15/2024	10/10/2025	417	2,427,703	5780.05		106,969		106,969		109,295							.0003
S&P 500 - CAPPED TA2402626		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5127.79		26,163		26,163		40,472							.0003
S&P 500 - CAPPED TA2406884		N/A	Equity/Index	BAR-	10/04/2024	09/19/2025	65	371,712	5713.64		14,252		14,252		15,486							.0003
S&P 500 - CAPPED TA2406342		N/A	Equity/Index	SG-	09/18/2024	09/16/2025	191	1,075,903	5633.09		43,330		43,330		50,585							.0003
S&P 500 - CAPPED TA2401697		N/A	Equity/Index	SG-	03/28/2024	03/10/2025	170	892,442	5123.689999999996		54,813		54,813		86,027							.0003
S&P 500 - CAPPED TA2410390		N/A	Equity/Index	BMO-	12/13/2024	12/12/2025	424	2,565,000	6067.43		210,254		210,254		151,343							.0003
S&P 500 - CAPPED TA2404691		N/A	Equity/Index	TOCC-	07/24/2024	07/22/2025	500	2,732,000	5564.41		144,803		144,803		207,997							.0003
S&P 500 - CAPPED TA2405020		N/A	Equity/Index	RBC-	08/02/2024	07/31/2025	219	1,166,453	5522.3		56,662		56,662		93,327							.0003
S&P 500 - CAPPED TA2400468		N/A	Equity/Index	RBC-	01/29/2024	01/24/2025	752	3,680,288	4894.16		159,883		159,883		275,601							.0003
S&P 500 - CAPPED TA2410445		N/A	Equity/Index	BMO-	12/13/2024	12/10/2025	210	1,272,495	6034.91		109,486		109,486		78,778							.0003
S&P 500 - CAPPED TA2404430		N/A	Equity/Index	BAR-	07/15/2024	07/15/2025	107	600,000	5631.22		10,968		10,968		13,486							.0003
S&P 500 - CAPPED TA2404857		N/A	Equity/Index	BNP-	07/30/2024	07/30/2025	497	2,700,000	5436.44		51,138		51,138		64,802							.0003
S&P 500 - CAPPED TA2408656		N/A	Equity/Index	BAR-	11/15/2024	10/31/2025	261	1,532,670	5705.45		75,706		75,706		75,120							.0003
S&P 500 - CAPPED TA2407262		N/A	Equity/Index	TOCC-	10/16/2024	10/16/2025	900	5,258,223	5842.47		118,850		118,850		120,664							.0003
S&P 500 - CAPPED TA2403271		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	700	3,707,970	5277.51		222,464		222,464		334,307							.0003
S&P 500 - CAPPED TA2402947		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	2,554	13,559,876	5297.1		551,664		551,664		793,729							.0003
S&P 500 - CAPPED TA2405066		N/A	Equity/Index	RBC-	08/06/2024	07/31/2025	19	100,567	5667.92		3,143		3,143		5,449							.0003
S&P 500 - CAPPED TA2405245		N/A	Equity/Index	RBC-	08/12/2024	08/07/2025	31	166,356	5199.5		11,882		11,882		15,865							.0003
S&P 500 - CAPPED TA2405501		N/A	Equity/Index	RBC-	08/22/2024	08/22/2025	144	800,000	5570.64		15,824		15,824		18,452							.0003
S&P 500 - CAPPED TA2402354		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	133	678,525	5099.96		36,277		36,277		58,836							.0003
S&P 500 - CAPPED TA2404777		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	916	5,000,000	5459.1		108,650		108,650		138,471							.0003
S&P 500 - CAPPED TA2409847		N/A	Equity/Index	RBC-	12/05/2024	10/30/2025	83	504,918	6007.55		13,966		13,966		11,832							.0003
S&P 500 - CAPPED TA2405211		N/A	Equity/Index	BAR-	08/09/2024	07/31/2025	651	3,459,700	5522.3		121,893		121,893		186,832							.0003
S&P 500 - CAPPED TA2400313		N/A	Equity/Index	TOCC-	01/18/2024	01/16/2025	200	953,000	4765.979999999996		57,845		57,845		113,863							.0003
S&P 500 - CAPPED TA2405042		N/A	Equity/Index	RBC-	08/05/2024	08/01/2025	535	2,790,389	5346.56		130,652		130,652		199,417							.0003
S&P 500 - CAPPED TA2407763		N/A	Equity/Index	BAR-	10/29/2024	10/24/2025	641	3,745,991	5808.12		222,773		222,773		222,949							.0003
S&P 500 - CAPPED TA2411635		N/A	Equity/Index	RBC-	12/31/2024	09/05/2025	110	647,130	5503.41		46,473		46,473		46,161							.0003
S&P 500 - CAPPED TA2403065		N/A	Equity/Index	TOCC-	05/23/2024	05/16/2025	100	529,642	5303.27		18,769		18,769		26,930							.0003

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S&P 500 - CAPPED TA2401159		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	800	4,052,936	5137.08		214,876		214,876		411,516							.0003
S&P 500 - CAPPED TA2402712		N/A	Equity/Index	TOCC-	05/09/2024	04/24/2025	500	2,601,140	5071.63		117,648		117,648		171,218							.0003
S&P 500 - CAPPED TA2406874		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	70	400,000	5751.07		21,399		21,399		23,110							.0003
S&P 500 - CAPPED TA2410370		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	149	900,000	6051.09		30,420		30,420		26,516							.0003
S&P 500 - CAPPED TA2411278		N/A	Equity/Index	BAR-	12/27/2024	12/29/2025	318	1,900,000	5970.84		87,247		87,247		80,194							.0003
S&P 500 - CAPPED TA2403100		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	261	1,385,453	5307.01		39,017		39,017		53,695							.0003
S&P 500 - CAPPED TA2408655		N/A	Equity/Index	BAR-	11/15/2024	10/28/2025	143	839,739	5823.52		35,227		35,227		34,901							.0003
S&P 500 - CAPPED TA2400830		N/A	Equity/Index	BMO-	02/15/2024	02/13/2025	1,518	7,600,626	4953.17		336,434		336,434		547,541							.0003
S&P 500 - CAPPED TA2402613		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	300	1,555,428	5127.79		88,358		88,358		137,653							.0003
S&P 500 - CAPPED TA2410143		N/A	Equity/Index	TOCC-	12/10/2024	12/10/2025	300	1,810,473	6034.91		53,957		53,957		47,996							.0003
S&P 500 - CAPPED TA2407118		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	87	500,000	5780.05		29,858		29,858		31,242							.0003
S&P 500 - CAPPED TA2410943		N/A	Equity/Index	BAR-	12/20/2024	12/11/2025	68	404,689	6084.19		11,874		11,874		10,909							.0003
S&P 500 - CAPPED TA2411009		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	100	597,407	5974.07		11,711		11,711		10,931							.0003
S&P 500 - CAPPED TA2401152		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	1,400	7,092,638	5069.76		306,874		306,874		516,913							.0003
S&P 500 - CAPPED TA2400567		N/A	Equity/Index	BMO-	02/02/2024	02/03/2025	1,109	5,500,000	4980.43		435,874		435,874		1,024,605							.0003
S&P 500 - CAPPED TA2400790		N/A	Equity/Index	BNP-	02/14/2024	02/12/2025	338	1,678,593	5021.84		44,156		44,156		73,194							.0003
S&P 500 - CAPPED TA2403597		N/A	Equity/Index	TOCC-	06/13/2024	06/02/2025	200	1,084,346	5277.51		34,163		34,163		43,416							.0003
S&P 500 - CAPPED TA2403135		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5304.72		31,019		31,019		47,020							.0003
S&P 500 - CAPPED TA2410563		N/A	Equity/Index	BAR-	12/16/2024	12/08/2025	23	139,840	6090.27		8,752		8,752		6,594							.0003
S&P 500 - CAPPED TA2411142		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	17	102,327	6112.54		7,541		7,541		5,714							.0003
S&P 500 - CAPPED TA2402404		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	315	1,598,439	5087.03		40,626		40,626		65,463							.0003
S&P 500 - CAPPED TA2402451		N/A	Equity/Index	BNP-	05/01/2024	01/10/2025	337	1,701,513	4780.24		83,623		83,623		121,874							.0003
S&P 500 - CAPPED TA2406856		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	469	2,700,000	5751.07		81,272		81,272		86,641							.0003
S&P 500 - CAPPED TA2403399		N/A	Equity/Index	BNP-	06/07/2024	06/09/2025	112	600,000	5346.99		50,501		50,501		78,958							.0003
S&P 500 - CAPPED TA2406899		N/A	Equity/Index	BAR-	10/04/2024	10/02/2025	97	554,708	5709.54		32,397		32,397		35,763							.0003
S&P 500 - CAPPED TA2402396		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	464	2,354,526	5029.7299999999996		140,671		140,671		256,512							.0003
S&P 500 - CAPPED TA2400884		N/A	Equity/Index	BMO-	02/16/2024	02/14/2025	514	2,582,079	5029.7299999999996		161,812		161,812		311,885							.0003
S&P 500 - CAPPED TA2405445		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	100	560,222	5543.22		31,175		31,175		38,051							.0003
S&P 500 - CAPPED TA2402443		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	1,210	6,070,570	5116.17		314,503		314,503		589,596							.0003
S&P 500 - CAPPED TA2410195		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	41	247,374	6090.27		12,693		12,693		10,440							.0003
S&P 500 - CAPPED TA2400176		N/A	Equity/Index	BNP-	01/11/2024	01/10/2025	209	1,000,000	4780.24		19,049		19,049		29,937							.0003
S&P 500 - CAPPED TA2405375		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	702	3,900,000	5554.25		86,425		86,425		103,357							.0003
S&P 500 - CAPPED TA2403802		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	110	600,000	5464.62		27,337		27,337		36,386							.0003
S&P 500 - CAPPED TA2408026		N/A	Equity/Index	RBC-	11/04/2024	10/17/2025	17	97,291	5841.47		6,856		6,856		7,664							.0003

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S&P 500 - CAPPED TA2407668		N/A	Equity/Index	TOCC-	10/28/2024	10/28/2025	1,400	8,152,928	5823.52		185,900		185,900		188,686							.0003
S&P 500 - CAPPED TA2404814		N/A	Equity/Index	BOA-	07/26/2024	07/18/2025	200	1,091,334	5544.59		42,946		42,946		59,271							.0003
S&P 500 - CAPPED TA2405320		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	144	800,000	5543.22		15,360		15,360		18,380							.0003
S&P 500 - CAPPED TA2406064		N/A	Equity/Index	RBC-	09/09/2024	08/29/2025	92	501,404	5752.03		25,697		25,697		42,785							.0003
S&P 500 - CAPPED TA2408359		N/A	Equity/Index	BNP-	11/08/2024	10/28/2025	150	899,843	5823.52		54,665		54,665		49,455							.0003
S&P 500 - CAPPED TA2400646		N/A	Equity/Index	SG-	02/07/2024	02/05/2025	1,401	6,986,787	4942.810000000004		137,271		137,271		207,519							.0003
S&P 500 - CAPPED TA2400378		N/A	Equity/Index	BAR-	01/23/2024	01/17/2025	250	1,211,228	4839.810000000004		73,140		73,140		142,387							.0003
S&P 500 - CAPPED TA2409390		N/A	Equity/Index	TOCC-	11/29/2024	11/28/2025	500	3,016,190	6032.38		247,934		247,934		184,145							.0003
S&P 500 - CAPPED TA2403555		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	200	1,084,206	5421.03		32,801		32,801		43,972							.0003
S&P 500 - CAPPED TA2403747		N/A	Equity/Index	BMO-	06/20/2024	06/16/2025	141	770,661	5431.6		45,384		45,384		60,288							.0003
S&P 500 - CAPPED TA2408530		N/A	Equity/Index	BAR-	11/13/2024	11/13/2025	50	300,000	5985.38		11,325		11,325		10,310							.0003
S&P 500 - CAPPED TA2403601		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	100	542,173	5346.99		16,660		16,660		21,620							.0003
S&P 500 - CAPPED TA2411674		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	29	170,607	6021.63		8,032		8,032		7,958							.0003
S&P 500 - CAPPED TA2402087		N/A	Equity/Index	TOCC-	04/19/2024	04/16/2025	800	3,982,712	5051.41		161,148		161,148		275,512							.0003
S&P 500 - CAPPED TA2409932		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	361	2,200,000	6090.27		68,507		68,507		57,241							.0003
S&P 500 - CAPPED TA2408583		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	50	300,000	5949.17		18,376		18,376		16,681							.0003
S&P 500 - CAPPED TA2402946		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	81	430,051	5297.1		15,406		15,406		21,800							.0003
S&P 500 - CAPPED TA2411143		N/A	Equity/Index	BNP-	12/24/2024	12/23/2025	78	469,502	5974.07		42,051		42,051		33,221							.0003
S&P 500 - CAPPED TA2411133		N/A	Equity/Index	BNP-	12/24/2024	12/24/2025	99	600,000	6040.04		18,907		18,907		16,553							.0003
S&P 500 - CAPPED TA2410641		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	111	671,550	6051.09		43,068		43,068		34,103							.0003
S&P 500 - CAPPED TA2406741		N/A	Equity/Index	BAR-	10/01/2024	09/25/2025	78	445,992	5722.26		18,130		18,130		19,927							.0003
S&P 500 - CAPPED TA2407227		N/A	Equity/Index	BNP-	10/14/2024	10/08/2025	80	468,620	5751.13		44,786		44,786		40,510							.0003
S&P 500 - CAPPED TA2405919		N/A	Equity/Index	BAR-	09/04/2024	09/04/2025	72	400,000	5520.07		11,160		11,160		13,505							.0003
S&P 500 - CAPPED TA2411441		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	400	2,362,776	5906.94		198,003		198,003		191,787							.0003
S&P 500 - CAPPED TA2411064		N/A	Equity/Index	NGFPI-	12/23/2024	11/21/2025	22	130,928	5951.01		10,803		10,803		9,083							.0003
S&P 500 - CAPPED TA2403050		N/A	Equity/Index	TOCC-	05/23/2024	05/02/2025	200	1,059,284	5127.79		50,267		50,267		68,168							.0003
S&P 500 - CAPPED TA2401302		N/A	Equity/Index	BAR-	03/14/2024	03/11/2025	1,782	9,184,428	5117.939999999996		406,528		406,528		646,475							.0003
S&P 500 - CAPPED TA2411649		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	50	294,150	5948.71		17,076		17,076		16,942							.0003
S&P 500 - CAPPED TA2410095		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	701	4,250,205	6075.11		164,567		164,567		138,321							.0003
S&P 500 - CAPPED TA2410120		N/A	Equity/Index	BMO-	12/09/2024	09/24/2025	17	102,914	5732.93		11,349		11,349		8,566							.0003
S&P 500 - CAPPED TA2408913		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	2	11,913	6351.94		255		255		209							.0003
S&P 500 - CAPPED TA2402260		N/A	Equity/Index	SG-	04/26/2024	03/14/2025	374	1,910,972	5433.76		47,378		47,378		104,039							.0003
S&P 500 - CAPPED TA2405918		N/A	Equity/Index	BAR-	09/04/2024	09/04/2025	54	300,000	5520.07		7,141		7,141		8,597							.0003
S&P 500 - CAPPED TA2401153		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	900	4,559,553	5069.76		256,937		256,937		462,507							.0003

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S&P 500 - CAPPED TA2407916		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	100	572,880	5728.8		14,668		14,668		15,863							.0003
S&P 500 - CAPPED TA2409324		N/A	Equity/Index	BAR-	11/27/2024	11/19/2025	35	210,030	6095.43		8,163		8,163		7,042							.0003
S&P 500 - CAPPED TA2406184		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	2,200	12,377,244	5626.02		272,460		272,460		318,921							.0003
S&P 500 - CAPPED TA2402162		N/A	Equity/Index	BAR-	04/24/2024	04/11/2025	315	1,595,358	5199.0600000000004		60,723		60,723		107,920							.0003
S&P 500 - CAPPED TA2402137		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	2,157	10,929,541	4967.2299999999996		309,616		309,616		452,025							.0003
S&P 500 - CAPPED TA2400757		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	300	1,476,729	4997.91		60,947		60,947		113,058							.0003
S&P 500 - CAPPED TA2401779		N/A	Equity/Index	BMO-	04/04/2024	04/02/2025	1,540	8,080,226	5205.8100000000004		349,873		349,873		532,055							.0003
S&P 500 - CAPPED TA2411576		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	59	347,796	6037.59		19,704		19,704		19,448							.0003
S&P 500 - CAPPED TA2405307		N/A	Equity/Index	BAR-	08/14/2024	08/12/2025	39	212,082	5344.39		8,308		8,308		10,467							.0003
S&P 500 - CAPPED TA2406687		N/A	Equity/Index	BAR-	09/27/2024	09/24/2025	44	253,066	5732.93		15,111		15,111		16,567							.0003
S&P 500 - CAPPED TA2406793		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	263	1,500,000	5699.94		66,901		66,901		74,201							.0003
S&P 500 - CAPPED TA2411267		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	1,206	7,200,000	5970.84		428,189		428,189		387,055							.0003
S&P 500 - CAPPED TA2411131		N/A	Equity/Index	BNP-	12/24/2024	12/24/2025	50	300,000	6040.04		8,586		8,586		7,559							.0003
S&P 500 - CAPPED TA2405232		N/A	Equity/Index	BNP-	08/12/2024	08/12/2025	112	600,000	5344.39		31,603		31,603		43,914							.0003
S&P 500 - CAPPED TA2404811		N/A	Equity/Index	BOA-	07/26/2024	07/18/2025	67	365,597	5505		11,252		11,252		14,927							.0003
S&P 500 - CAPPED TA2407538		N/A	Equity/Index	BMO-	10/24/2024	10/21/2025	312	1,806,090	5853.98		75,307		75,307		78,121							.0003
S&P 500 - CAPPED TA2405141		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	1,000	5,344,160	5344.16		116,516		116,516		152,951							.0003
S&P 500 - CAPPED TA2411215		N/A	Equity/Index	BMO-	12/26/2024	12/23/2025	32	194,496	5974.07		12,216		12,216		10,397							.0003
S&P 500 - CAPPED TA2405620		N/A	Equity/Index	SG-	08/23/2024	08/20/2025	114	638,465	5597.12		37,756		37,756		46,699							.0003
S&P 500 - CAPPED TA2400399		N/A	Equity/Index	BNP-	01/25/2024	01/24/2025	102	500,000	4894.16		9,630		9,630		14,897							.0003
S&P 500 - CAPPED TA2404791		N/A	Equity/Index	BOA-	07/26/2024	07/02/2025	75	409,250	5509.01		11,364		11,364		15,149							.0003
S&P 500 - CAPPED TA2408916		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	1,197	7,129,631	5916.98		402,048		402,048		369,895							.0003
S&P 500 - CAPPED TA2409877		N/A	Equity/Index	RBC-	12/05/2024	11/12/2025	46	279,834	5983.99		16,302		16,302		13,190							.0003
S&P 500 - CAPPED TA2407924		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	100	572,880	5728.8		34,089		34,089		37,823							.0003
S&P 500 - CAPPED TA2402809		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5064.2		20,052		20,052		27,480							.0003
S&P 500 - CAPPED TA2409577		N/A	Equity/Index	TOCC-	12/04/2024	12/04/2025	300	1,825,947	6086.49		35,792		35,792		30,527							.0003
S&P 500 - CAPPED TA2403110		N/A	Equity/Index	BMO-	05/24/2024	05/21/2025	1,459	7,744,737	5321.41		330,668		330,668		480,475							.0003
S&P 500 - CAPPED TA2406007		N/A	Equity/Index	BAR-	09/06/2024	08/06/2025	122	659,508	5240.03		23,351		23,351		28,932							.0003
S&P 500 - CAPPED TA2406667		N/A	Equity/Index	BAR-	09/27/2024	09/12/2025	60	345,090	5595.76		20,416		20,416		22,094							.0003
S&P 500 - CAPPED TA2401521		N/A	Equity/Index	TOCC-	03/21/2024	03/18/2025	100	525,200	5149.42		28,919		28,919		44,835							.0003
S&P 500 - CAPPED TA2401876		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	1,002	5,162,314	5202.3900000000003		138,436		138,436		214,439							.0003
S&P 500 - CAPPED TA2405728		N/A	Equity/Index	SG-	08/28/2024	08/26/2025	56	312,984	5616.84		8,095		8,095		9,106							.0003
S&P 500 - CAPPED TA2407918		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	700	4,010,160	5728.8		125,934		125,934		136,434							.0003
S&P 500 - CAPPED TA2404319		N/A	Equity/Index	BAR-	07/11/2024	07/11/2025	143	800,000	5584.54		17,167		17,167		20,734							.0003

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S&P 500 - CAPPED TA2411565		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	30	176,846	5970.84		10,477		10,477		10,339							.0003
S&P 500 - CAPPED TA2404360		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	267	1,500,000	5615.35		83,040		83,040		101,369							.0003
S&P 500 - CAPPED TA2409808		N/A	Equity/Index	RBC-	12/05/2024	10/17/2025	42	255,501	6031.16		12,091		12,091		9,604							.0003
S&P 500 - CAPPED TA2402706		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	200	1,040,456	4967.2299999999996		21,713		21,713		28,889							.0003
S&P 500 - CAPPED TA2406183		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	800	4,500,816	5626.02		85,740		85,740		100,304							.0003
S&P 500 - CAPPED TA2404236		N/A	Equity/Index	TOCC-	07/09/2024	07/03/2025	400	2,232,208	5567.19		131,390		131,390		165,782							.0003
S&P 500 - CAPPED TA2403200		N/A	Equity/Index	BMO-	05/31/2024	04/23/2025	235	1,225,643	5070.55		28,858		28,858		37,379							.0003
S&P 500 - CAPPED TA2400099		N/A	Equity/Index	TOCC-	01/05/2024	01/03/2025	1,500	7,044,000	4704.8100000000004		449,753		449,753		917,184							.0003
S&P 500 - CAPPED TA2405324		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	90	500,000	5543.22		16,000		16,000		19,585							.0003
S&P 500 - CAPPED TA2406026		N/A	Equity/Index	BAR-	09/06/2024	08/22/2025	88	475,710	5634.61		11,392		11,392		16,138							.0003
S&P 500 - CAPPED TA2408363		N/A	Equity/Index	BNP-	11/08/2024	11/05/2025	1,157	6,940,785	5782.76		307,160		307,160		286,300							.0003
S&P 500 - CAPPED TA2406232		N/A	Equity/Index	BAR-	09/13/2024	09/05/2025	76	427,302	5407.73		46,169		46,169		56,230							.0003
S&P 500 - CAPPED TA2404368		N/A	Equity/Index	BNP-	07/12/2024	07/14/2025	107	600,000	5615.35		32,130		32,130		39,184							.0003
S&P 500 - CAPPED TA2402387		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	705	3,577,459	5005.57		97,494		97,494		149,428							.0003
S&P 500 - CAPPED TA2403197		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	113	589,352	5266.95		32,904		32,904		53,733							.0003
S&P 500 - CAPPED TA2403652		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	1,100	5,974,760	5431.6		243,447		243,447		330,307							.0003
S&P 500 - CAPPED TA2405401		N/A	Equity/Index	RBC-	08/16/2024	08/08/2025	100	554,779	5344.16		34,974		34,974		41,883							.0003
S&P 500 - CAPPED TA2404491		N/A	Equity/Index	BMO-	07/16/2024	07/14/2025	786	4,448,760	5615.35		224,489		224,489		264,427							.0003
S&P 500 - CAPPED TA2407383		N/A	Equity/Index	TOCC-	10/18/2024	10/20/2025	100	586,467	5864.67		14,136		14,136		14,158							.0003
S&P 500 - CAPPED TA2404861		N/A	Equity/Index	BNP-	07/30/2024	07/30/2025	184	1,000,000	5436.44		23,919		23,919		30,561							.0003
S&P 500 - CAPPED TA2407069		N/A	Equity/Index	BMO-	10/08/2024	10/06/2025	57	326,496	5751.07		7,231		7,231		7,661							.0003
S&P 500 - CAPPED TA2401763		N/A	Equity/Index	BAR-	04/03/2024	04/01/2025	1,651	8,630,454	5243.77		159,024		159,024		235,266							.0003
S&P 500 - CAPPED TA2411482		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	32	191,488	5930.85		10,452		10,452		9,881							.0003
S&P 500 - CAPPED TA2407855		N/A	Equity/Index	TOCC-	10/31/2024	10/31/2025	100	570,545	5705.45		17,176		17,176		18,728							.0003
S&P 500 - CAPPED TA2405091		N/A	Equity/Index	BNP-	08/07/2024	08/05/2025	1,819	9,651,614	5186.33		444,036		444,036		585,589							.0003
S&P 500 - CAPPED TA2400195		N/A	Equity/Index	SG-	01/11/2024	01/03/2025	1,207	5,725,815	4697.24		381,014		381,014		736,308							.0003
S&P 500 - CAPPED TA2404697		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	200	1,085,426	5427.13		29,743		29,743		38,465							.0003
S&P 500 - CAPPED TA2402941		N/A	Equity/Index	BMO-	05/20/2024	05/15/2025	1,225	6,503,856	5308.15		262,714		262,714		380,737							.0003
S&P 500 - CAPPED TA2403104		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	319	1,693,332	5307.01		90,979		90,979		136,125							.0003
S&P 500 - CAPPED TA2404764		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	92	500,000	5459.1		10,770		10,770		13,666							.0003
S&P 500 - CAPPED TA2409424		N/A	Equity/Index	SG-	11/29/2024	11/26/2025	570	3,443,228	6021.63		188,767		188,767		159,160							.0003
S&P 500 - CAPPED TA2402380		N/A	Equity/Index	BNP-	04/30/2024	02/13/2025	41	208,051	4953.17		13,236		13,236		22,385							.0003
S&P 500 - CAPPED TA2407190		N/A	Equity/Index	SG-	10/11/2024	10/08/2025	531	3,090,590	5751.13		138,793		138,793		142,214							.0003
S&P 500 - CAPPED TA2405196		N/A	Equity/Index	BAR-	08/09/2024	07/15/2025	71	377,325	5631.22		9,556		9,556		15,627							.0003

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S&P 500 - CAPPED TA2407363		N/A	Equity/Index	BOA	10/18/2024	10/17/2025	324	1,900,000	5864.67		158,078		158,078		141,365							.0003
S&P 500 - CAPPED TA2404145		N/A	Equity/Index	BAR	07/05/2024	07/01/2025	417	2,319,171	5475.09		145,908		145,908		182,145							.0003
S&P 500 - CAPPED TA2404003		N/A	Equity/Index	BAR	06/28/2024	06/27/2025	879	4,800,000	5460.48		96,000		96,000		119,950							.0003
S&P 500 - CAPPED TA2406470		N/A	Equity/Index	BNP	09/23/2024	09/23/2025	192	1,100,000	5718.57		41,053		41,053		45,386							.0003
S&P 500 - CAPPED TA2402557		N/A	Equity/Index	BMO	05/03/2024	04/16/2025	180	923,179	5051.41		84,731		84,731		164,934							.0003
S&P 500 - CAPPED TA2406537		N/A	Equity/Index	SG	09/25/2024	09/25/2025	52	300,000	5722.26		8,611		8,611		9,752							.0003
S&P 500 - CAPPED TA2408293		N/A	Equity/Index	TOCC	11/08/2024	11/07/2025	100	599,554	5995.54		14,331		14,331		13,147							.0003
S&P 500 - CAPPED TA2403124		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	300	1,592,916	5304.72		32,915		32,915		44,506							.0003
S&P 500 - CAPPED TA2405274		N/A	Equity/Index	BAR	08/13/2024	08/13/2025	1,049	5,700,000	5434.43		125,288		125,288		158,382							.0003
S&P 500 - CAPPED TA2408645		N/A	Equity/Index	BMO	11/15/2024	11/17/2025	562	3,300,000	5870.62		150,148		150,148		148,325							.0003
S&P 500 - CAPPED TA2402259		N/A	Equity/Index	SG	04/26/2024	03/14/2025	732	3,740,191	5117.09		216,731		216,731		397,887							.0003
S&P 500 - CAPPED TA2406672		N/A	Equity/Index	BAR	09/27/2024	09/17/2025	70	402,605	5634.58		10,040		10,040		10,705							.0003
S&P 500 - CAPPED TA2404622		N/A	Equity/Index	BAR	07/22/2024	07/22/2025	54	300,000	5564.41		5,739		5,739		6,928							.0003
S&P 500 - CAPPED TA2408378		N/A	Equity/Index	BMO	11/08/2024	05/07/2025	27	161,847	5457.17		402		402		365							.0003
S&P 500 - CAPPED TA2404574		N/A	Equity/Index	TOCC	07/19/2024	07/18/2025	800	4,404,000	5505		96,900		96,900		121,387							.0003
S&P 500 - CAPPED TA2404259		N/A	Equity/Index	TOCC	07/10/2024	07/10/2025	100	563,391	5633.91		10,790		10,790		12,750							.0003
S&P 500 - CAPPED TA2406541		N/A	Equity/Index	SG	09/25/2024	09/25/2025	105	600,000	5722.26		33,479		33,479		37,979							.0003
S&P 500 - CAPPED TA2401707		N/A	Equity/Index	SG	03/28/2024	03/21/2025	150	787,449	5234.18		44,414		44,414		73,045							.0003
S&P 500 - CAPPED TA2402191		N/A	Equity/Index	TOCC	04/25/2024	04/24/2025	1,000	5,050,300	5071.63		300,696		300,696		531,464							.0003
S&P 500 - CAPPED TA2403860		N/A	Equity/Index	BMO	06/24/2024	06/18/2025	90	493,200	5487.03		28,161		28,161		38,361							.0003
S&P 500 - CAPPED TA2407526		N/A	Equity/Index	BMO	10/24/2024	10/24/2025	1,291	7,500,000	5809.86		457,795		457,795		467,813							.0003
S&P 500 - CAPPED TA2403253		N/A	Equity/Index	TOCC	06/04/2024	06/02/2025	300	1,589,130	5277.51		89,390		89,390		133,669							.0003
S&P 500 - CAPPED TA2406341		N/A	Equity/Index	SG	09/18/2024	09/12/2025	295	1,661,735	5626.02		99,026		99,026		119,558							.0003
S&P 500 - CAPPED TA2402675		N/A	Equity/Index	BMO	05/09/2024	05/07/2025	140	728,596	5187.7		62,196		62,196		113,873							.0003
S&P 500 - CAPPED TA2400880		N/A	Equity/Index	BMO	02/16/2024	02/14/2025	2,029	10,192,682	5000.62		655,489		655,489		1,226,437							.0003
S&P 500 - CAPPED TA2405903		N/A	Equity/Index	RBC	09/03/2024	08/28/2025	48	265,912	5592.18		8,680		8,680		10,739							.0003
S&P 500 - CAPPED TA2407213		N/A	Equity/Index	SG	10/14/2024	10/14/2025	341	2,000,000	5859.85		65,402		65,402		65,251							.0003
S&P 500 - CAPPED TA2408646		N/A	Equity/Index	BMO	11/15/2024	11/17/2025	238	1,400,000	5870.62		82,321		82,321		81,021							.0003
S&P 500 - CAPPED TA2407522		N/A	Equity/Index	BMO	10/24/2024	10/24/2025	189	1,100,000	5809.86		50,292		50,292		51,586							.0003
S&P 500 - CAPPED TA2401933		N/A	Equity/Index	RBC	04/12/2024	04/09/2025	785	4,042,373	5209.91		220,036		220,036		381,270							.0003
S&P 500 - CAPPED TA2404160		N/A	Equity/Index	TOCC	07/05/2024	07/03/2025	100	556,719	5567.19		30,121		30,121		38,001							.0003
S&P 500 - CAPPED TA2405983		N/A	Equity/Index	TOCC	09/06/2024	09/08/2025	100	540,842	5408.42		15,795		15,795		20,199							.0003
S&P 500 - CAPPED TA2406743		N/A	Equity/Index	BAR	10/01/2024	09/25/2025	370	2,115,601	5722.26		123,632		123,632		137,506							.0003
S&P 500 - CAPPED TA2403270		N/A	Equity/Index	TOCC	06/04/2024	05/30/2025	800	4,237,680	5277.51		236,780		236,780		349,117							.0003

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S&P 500 - CAPPED TA2404477		N/A	Equity/Index	BMO-	07/16/2024	07/16/2025	256	1,450,000	5691		115,132		115,132		118,239							.0003
S&P 500 - CAPPED TA2407065		N/A	Equity/Index	BMO-	10/08/2024	10/03/2025	188	1,076,864	5751.07		43,456		43,456		46,775							.0003
S&P 500 - CAPPED TA2405484		N/A	Equity/Index	BNP-	08/21/2024	08/21/2025	1,210	6,800,000	5620.85		296,616		296,616		351,994							.0003
S&P 500 - CAPPED TA2410123		N/A	Equity/Index	BMO-	12/09/2024	08/29/2025	18	108,968	5648.4		12,765		12,765		9,740							.0003
S&P 500 - CAPPED TA2402184		N/A	Equity/Index	TOCC-	04/25/2024	04/22/2025	1,900	9,595,570	5010.6000000000004		418,562		418,562		655,045							.0003
S&P 500 - CAPPED TA2408753		N/A	Equity/Index	BAR-	11/19/2024	11/19/2025	406	2,400,000	5916.98		71,302		71,302		69,649							.0003
S&P 500 - CAPPED TA2407172		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	86	500,000	5815.03		28,499		28,499		29,206							.0003
S&P 500 - CAPPED TA2407219		N/A	Equity/Index	SG-	10/14/2024	10/09/2025	204	1,194,573	5792.04		52,991		52,991		53,538							.0003
S&P 500 - CAPPED TA2405209		N/A	Equity/Index	BAR-	08/09/2024	07/28/2025	97	515,501	5459.1		23,144		23,144		35,414							.0003
S&P 500 - CAPPED TA2407926		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	1,200	6,874,560	5728.8		422,803		422,803		470,143							.0003
S&P 500 - CAPPED TA2400568		N/A	Equity/Index	BMO-	02/02/2024	02/04/2025	161	800,000	4980.43		63,562		63,562		149,174							.0003
S&P 500 - CAPPED TA2408146		N/A	Equity/Index	BAR-	11/06/2024	11/06/2025	169	1,000,000	5929.04		19,600		19,600		18,845							.0003
S&P 500 - CAPPED TA2402585		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	100	516,622	5064.2		29,068		29,068		44,777							.0003
S&P 500 - CAPPED TA2404386		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	100	563,569	5431.6		31,588		31,588		37,461							.0003
S&P 500 - CAPPED TA2400882		N/A	Equity/Index	BMO-	02/16/2024	02/14/2025	334	1,677,849	5029.7299999999996		45,214		45,214		72,014							.0003
S&P 500 - CAPPED TA2407493		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	800	4,637,936	5797.42		105,292		105,292		109,040							.0003
S&P 500 - CAPPED TA2402409		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	43	218,200	5087.03		13,336		13,336		26,597							.0003
S&P 500 - CAPPED TA2403947		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	164	900,000	5482.87		30,222		30,222		38,671							.0003
S&P 500 - CAPPED TA2401175		N/A	Equity/Index	BMO-	03/06/2024	03/06/2025	196	1,000,000	5104.76		83,612		83,612		161,985							.0003
S&P 500 - CAPPED TA2400721		N/A	Equity/Index	BMO-	02/09/2024	02/07/2025	993	4,975,506	4995.0600000000004		283,174		283,174		521,099							.0003
S&P 500 - CAPPED TA2410712		N/A	Equity/Index	RBC-	12/18/2024	12/16/2025	150	885,750	6074.08		63,714		63,714		53,491							.0003
S&P 500 - CAPPED TA2404894		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	561	3,100,000	5522.3		67,829		67,829		84,128							.0003
S&P 500 - CAPPED TA2410586		N/A	Equity/Index	TOCC-	12/17/2024	12/17/2025	500	3,025,305	6050.61		59,303		59,303		52,691							.0003
S&P 500 - CAPPED TA2401493		N/A	Equity/Index	BAR-	03/20/2024	03/14/2025	3,253	16,846,083	5117.09		324,682		324,682		474,405							.0003
S&P 500 - CAPPED TA2403109		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	64	339,728	5307.01		21,146		21,146		32,812							.0003
S&P 500 - CAPPED TA2404868		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	500	2,710,855	5459.1		87,248		87,248		117,411							0/0
S&P 500 - CAPPED TA2405653		N/A	Equity/Index	BAR-	08/26/2024	08/26/2025	231	1,300,000	5616.84		68,005		68,005		82,578							.0003
S&P 500 - CAPPED TA2406657		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	854	4,900,000	5738.17		109,515		109,515		118,222							.0003
S&P 500 - CAPPED TA2410939		N/A	Equity/Index	BAR-	12/20/2024	12/05/2025	92	547,521	6090.27		19,349		19,349		17,545							.0003
S&P 500 - CAPPED TA2400047		N/A	Equity/Index	TOCC-	01/04/2024	01/02/2025	300	1,414,005	4742.83		84,482		84,482		170,698							.0003
S&P 500 - CAPPED TA2411508		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	14	82,873	6309.24		3,564		3,564		3,249							.0003
S&P 500 - CAPPED TA2411048		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	21	124,887	5867.08		8,635		8,635		7,948							.0003
S&P 500 - CAPPED TA2405112		N/A	Equity/Index	BNP-	08/08/2024	02/25/2025	85	449,820	5088.8		41,295		41,295		70,950							.0003
S&P 500 - CAPPED TA2406452		N/A	Equity/Index	BAR-	09/20/2024	08/29/2025	231	1,313,697	5648.4		71,783		71,783		82,854							.0003

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S&P 500 - CAPPED TA2403165		N/A	Equity/Index	BMO-	05/29/2024	05/27/2025	1,903	10,028,810	5304.72		207,427		207,427		282,515							.0003
S&P 500 - CAPPED TA2403051		N/A	Equity/Index	TOCC-	05/23/2024	05/05/2025	300	1,588,926	5127.79		50,924		50,924		67,109							.0003
S&P 500 - CAPPED TA2408959		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	600	3,581,604	5969.34		300,503		300,503		240,919							.0003
S&P 500 - CAPPED TA2405374		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	126	700,000	5554.25		13,412		13,412		15,990							.0003
S&P 500 - CAPPED TA2406478		N/A	Equity/Index	RBC-	09/23/2024	09/18/2025	58	331,596	5618.26		18,548		18,548		20,592							.0003
S&P 500 - CAPPED TA2404808		N/A	Equity/Index	BOA-	07/26/2024	07/15/2025	80	436,534	5631.22		16,154		16,154		23,259							.0003
S&P 500 - CAPPED TA2403596		N/A	Equity/Index	TOCC-	06/13/2024	06/12/2025	100	542,103	5421.03		44,472		44,472		64,707							.0003
S&P 500 - CAPPED TA2402825		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	1,200	6,287,928	5222.68		126,523		126,523		178,854							.0003
S&P 500 - CAPPED TA2402818		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	1,700	8,907,898	5222.68		253,887		253,887		366,229							.0003
S&P 500 - CAPPED TA2409954		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	49	300,000	6090.27		18,040		18,040		13,775							.0003
S&P 500 - CAPPED TA2411209		N/A	Equity/Index	BMO-	12/26/2024	12/23/2025	22	133,716	5974.07		4,386		4,386		3,876							.0003
S&P 500 - CAPPED TA2408626		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	1,039	6,100,000	5870.62		139,080		139,080		136,430							.0003
S&P 500 - CAPPED TA2400618		N/A	Equity/Index	BMO-	02/05/2024	01/31/2025	1,334	6,572,618	4906.1899999999996		421,944		421,944		825,273							.0003
S&P 500 - CAPPED TA2406328		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	200	1,123,652	5618.26		59,219		59,219		71,551							.0003
S&P 500 - CAPPED TA2403409		N/A	Equity/Index	TOCC-	06/07/2024	06/04/2025	500	2,680,525	5291.34		164,833		164,833		237,201							.0003
S&P 500 - CAPPED TA2404865		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	100	542,171	5399.22		31,303		31,303		43,684							.0003
S&P 500 - CAPPED TA2404337		N/A	Equity/Index	BAR-	07/12/2024	07/14/2025	178	1,000,000	5615.35		82,419		82,419		92,480							.0003
S&P 500 - CAPPED TA2402262		N/A	Equity/Index	SG-	04/26/2024	03/14/2025	166	848,185	5150.4799999999996		15,320		15,320		24,035							.0003
S&P 500 - CAPPED TA2400995		N/A	Equity/Index	RBC-	02/23/2024	02/21/2025	1,261	6,413,068	4981.8		394,479		394,479		654,506							.0003
S&P 500 - CAPPED TA2402556		N/A	Equity/Index	BMO-	05/03/2024	04/17/2025	380	1,948,933	5160.07		152,281		152,281		310,232							.0003
S&P 500 - CAPPED TA2410941		N/A	Equity/Index	BAR-	12/20/2024	12/05/2025	130	773,670	6090.27		41,061		41,061		35,632							.0003
S&P 500 - CAPPED TA2400152		N/A	Equity/Index	BOA-	01/09/2024	01/06/2025	100	474,908	4697.24		29,102		29,102		54,636							.0003
S&P 500 - CAPPED TA2406893		N/A	Equity/Index	BAR-	10/04/2024	10/01/2025	299	1,709,873	5708.75		70,546		70,546		76,923							.0003
S&P 500 - CAPPED TA2406058		N/A	Equity/Index	RBC-	09/09/2024	09/04/2025	224	1,220,809	5520.07		93,596		93,596		144,809							.0003
S&P 500 - CAPPED TA2405429		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	178	1,000,000	5608.25		32,240		32,240		37,896							.0003
S&P 500 - CAPPED TA2407416		N/A	Equity/Index	TOCC-	10/21/2024	10/21/2025	1,500	8,780,970	5853.98		198,473		198,473		200,165							.0003
S&P 500 - CAPPED TA2403645		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5431.6		15,106		15,106		19,822							.0003
S&P 500 - CAPPED TA2406343		N/A	Equity/Index	SG-	09/18/2024	09/16/2025	2,193	12,353,169	5633.09		532,943		532,943		625,317							.0003
S&P 500 - CAPPED TA2407378		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	100	586,467	5864.67		33,900		33,900		33,137							.0003
S&P 500 - CAPPED TA2406361		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	900	5,142,276	5713.64		191,309		191,309		214,645							.0003
S&P 500 - CAPPED TA2400093		N/A	Equity/Index	TOCC-	01/05/2024	01/03/2025	6,200	29,115,200	4700.6400000000003		1,192,357		1,192,357		2,059,767							.0003
S&P 500 - CAPPED TA2407340		N/A	Equity/Index	BAR-	10/17/2024	09/26/2025	84	491,240	5745.37		22,814		22,814		22,960							.0003
S&P 500 - CAPPED TA2401161		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	1,100	5,572,787	5137.08		324,550		324,550		648,003							.0003
S&P 500 - CAPPED TA2405992		N/A	Equity/Index	TOCC-	09/06/2024	09/08/2025	200	1,081,684	5408.42		62,285		62,285		85,727							.0003

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S&P 500 - CAPPED TA2401261		N/A	Equity/Index	TOCC-	03/11/2024	03/07/2025	100	510,200	5157.3599999999997		24,686		24,686		44,299							.0003
S&P 500 - CAPPED TA2409014		N/A	Equity/Index	BAR-	11/22/2024	11/14/2025	123	734,218	5949.17		32,289		32,289		29,672							.0003
S&P 500 - CAPPED TA2404512		N/A	Equity/Index	BMO-	07/17/2024	07/15/2025	43	240,714	5631.22		6,856		6,856		8,341							.0003
S&P 500 - CAPPED TA2406858		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	522	3,000,000	5751.07		98,700		98,700		105,441							.0003
S&P 500 - CAPPED TA2403911		N/A	Equity/Index	TOCC-	06/26/2024	06/24/2025	100	547,200	5447.87		29,442		29,442		39,371							.0003
S&P 500 - CAPPED TA2402918		N/A	Equity/Index	BMO-	05/17/2024	05/14/2025	643	3,405,669	5246.68		202,783		202,783		309,791							.0003
S&P 500 - CAPPED TA2409419		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	99	600,000	6032.38		36,419		36,419		29,793							.0003
S&P 500 - CAPPED TA2401505		N/A	Equity/Index	BAR-	03/20/2024	03/17/2025	220	1,139,299	5117.09		67,472		67,472		110,470							.0003
S&P 500 - CAPPED TA2402781		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	100	522,100	5214.08		27,703		27,703		43,275							.0003
S&P 500 - CAPPED TA2401065		N/A	Equity/Index	BAR-	02/28/2024	02/26/2025	348	1,766,100	5069.53		47,175		47,175		73,409							.0003
S&P 500 - CAPPED TA2408998		N/A	Equity/Index	BAR-	11/22/2024	11/05/2025	148	883,449	5782.76		39,162		39,162		36,996							.0003
S&P 500 - CAPPED TA2403945		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	1,423	7,800,000	5482.87		174,640		174,640		218,322							.0003
S&P 500 - CAPPED TA2405434		N/A	Equity/Index	BMO-	08/19/2024	08/15/2025	203	1,134,390	5543.22		67,191		67,191		82,354							.0003
S&P 500 - CAPPED TA2408399		N/A	Equity/Index	BMO-	11/08/2024	06/25/2025	110	659,376	5469.3		51,077		51,077		48,346							.0003
S&P 500 - CAPPED TA2402208		N/A	Equity/Index	TOCC-	04/25/2024	04/16/2025	100	505,030	5051.41		13,039		13,039		19,946							.0003
S&P 500 - CAPPED TA2402304		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	59	301,700	4704.8100000000004		23,299		23,299		33,275							.0003
S&P 500 - CAPPED TA2411568		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	28	165,056	6037.59		4,327		4,327		4,256							.0003
S&P 500 - CAPPED TA2406686		N/A	Equity/Index	BAR-	09/27/2024	09/24/2025	1,133	6,516,450	5732.93		381,946		381,946		418,679							.0003
S&P 500 - CAPPED TA2403066		N/A	Equity/Index	TOCC-	05/23/2024	05/16/2025	200	1,059,284	5303.27		42,793		42,793		62,236							.0003
S&P 500 - CAPPED TA2408413		N/A	Equity/Index	BMO-	11/08/2024	06/30/2025	92	551,478	5460.48		35,609		35,609		34,152							.0003
S&P 500 - CAPPED TA2408025		N/A	Equity/Index	RBC-	11/04/2024	10/22/2025	34	194,582	5851.2		13,658		13,658		15,274							.0003
S&P 500 - CAPPED TA2405483		N/A	Equity/Index	BNP-	08/21/2024	08/21/2025	89	500,000	5620.85		19,374		19,374		22,830							.0003
S&P 500 - CAPPED TA2410832		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	300	1,779,255	5930.85		105,872		105,872		100,154							.0003
S&P 500 - CAPPED TA2403657		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	300	1,629,480	5431.6		90,194		90,194		127,276							.0003
S&P 500 - CAPPED TA2405968		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	1,300	7,030,946	5408.42		133,556		133,556		167,817							.0003
S&P 500 - CAPPED TA2406841		N/A	Equity/Index	RBC-	10/04/2024	10/03/2025	348	2,000,000	5751.07		169,320		169,320		174,031							.0003
S&P 500 - CAPPED TA2403779		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	238	1,300,000	5464.62		26,989		26,989		33,635							.0003
S&P 500 - CAPPED TA2402619		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	500	2,592,380	5127.79		71,738		71,738		104,079							.0003
S&P 500 - CAPPED TA2400146		N/A	Equity/Index	RBC-	01/09/2024	01/09/2025	294	1,400,000	4772.2		114,520		114,520		327,591							.0003
S&P 500 - CAPPED TA2402100		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	200	995,678	5123.41		38,253		38,253		69,430							.0003
S&P 500 - CAPPED TA2404037		N/A	Equity/Index	BMO-	06/28/2024	06/25/2025	686	3,772,815	5469.3		225,193		225,193		299,348							.0003
S&P 500 - CAPPED TA2402085		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	1,800	8,961,102	5123.41		219,412		219,412		374,107							.0003
S&P 500 - CAPPED TA2407364		N/A	Equity/Index	BOA-	10/18/2024	10/20/2025	150	880,000	5864.67		73,391		73,391		65,680							.0003
S&P 500 - CAPPED TA2409889		N/A	Equity/Index	RBC-	12/05/2024	11/14/2025	55	334,584	5949.17		19,832		19,832		16,324							.0003

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S&P 500 - CAPPED TA2405069		N/A	Equity/Index	RBC-	08/06/2024	07/31/2025	33	174,669	5522.3		9,078		9,078		15,560							.0003
S&P 500 - CAPPED TA2403798		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	201	1,100,000	5464.62		33,923		33,923		43,522							.0003
S&P 500 - CAPPED TA2407048		N/A	Equity/Index	RBC-	10/08/2024	10/03/2025	65	372,320	5699.94		33,155		33,155		34,950							.0003
S&P 500 - CAPPED TA2401308		N/A	Equity/Index	BMO-	03/14/2024	03/07/2025	175	900,000	5143.78		53,460		53,460		93,323							.0003
S&P 500 - CAPPED TA2401873		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,448	7,498,120	5204.34		438,831		438,831		759,169							.0003
S&P 500 - CAPPED TA2402315		N/A	Equity/Index	BAR-	04/29/2024	01/30/2025	117	598,287	4924.97		38,646		38,646		63,366							.0003
S&P 500 - CAPPED TA2401577		N/A	Equity/Index	TOCC-	03/22/2024	03/20/2025	2,100	10,997,238	5224.62		653,028		653,028		1,101,238							.0003
S&P 500 - CAPPED TA2404533		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	90	500,000	5544.59		26,645		26,645		34,708							.0003
S&P 500 - CAPPED TA2406403		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	561	3,200,000	5702.55		119,104		119,104		134,358							.0003
S&P 500 - CAPPED TA2400786		N/A	Equity/Index	BNP-	02/14/2024	02/11/2025	1,792	8,899,520	5026.6099999999997		163,341		163,341		264,509							.0003
S&P 500 - CAPPED TA2408584		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	1,328	7,900,000	5949.17		496,908		496,908		448,990							.0003
S&P 500 - CAPPED TA2401710		N/A	Equity/Index	SG-	03/28/2024	03/25/2025	2,121	11,134,529	5218.1899999999996		480,767		480,767		742,024							.0003
S&P 500 - CAPPED TA2405765		N/A	Equity/Index	BAR-	08/29/2024	08/20/2025	89	500,985	5597.12		29,771		29,771		35,848							.0003
S&P 500 - CAPPED TA2403634		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	800	4,345,280	5462.02		342,782		342,782		491,134							.0003
S&P 500 - CAPPED TA2400739		N/A	Equity/Index	BMO-	02/12/2024	02/07/2025	147	738,910	4995.0600000000004		43,424		43,424		79,027							.0003
S&P 500 - CAPPED TA2410561		N/A	Equity/Index	BAR-	12/16/2024	12/08/2025	8	48,640	6090.27		2,787		2,787		2,148							.0003
S&P 500 - CAPPED TA2406542		N/A	Equity/Index	SG-	09/25/2024	09/25/2025	751	4,300,000	5722.26		243,380		243,380		276,651							.0003
S&P 500 - CAPPED TA2411706		N/A	Equity/Index	RBC-	12/31/2024	12/15/2025	42	247,086	6051.09		13,052		13,052		12,983							.0003
S&P 500 - CAPPED TA2408650		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	51	300,000	5870.62		19,109		19,109		18,738							.0003
S&P 500 - CAPPED TA2401033		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	700	3,554,726	5087.03		195,941		195,941		361,685							.0003
S&P 500 - CAPPED TA2401716		N/A	Equity/Index	SG-	03/28/2024	03/27/2025	1,000	5,249,660	5248.49		96,760		96,760		142,863							.0003
S&P 500 - CAPPED TA2408367		N/A	Equity/Index	BNP-	11/08/2024	11/06/2025	319	1,913,665	5929.04		113,960		113,960		99,940							.0003
S&P 500 - CAPPED TA2410820		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	200	1,186,170	5930.85		72,595		72,595		68,262							.0003
S&P 500 - CAPPED TA2400594		N/A	Equity/Index	TOCC-	02/02/2024	01/31/2025	1,900	9,403,822	4845.6499999999996		434,294		434,294		688,925							.0003
S&P 500 - CAPPED TA2401511		N/A	Equity/Index	BAR-	03/20/2024	03/18/2025	124	642,150	5149.42		37,866		37,866		63,510							.0003
S&P 500 - CAPPED TA2407478		N/A	Equity/Index	BNP-	10/22/2024	10/22/2025	359	2,100,000	5851.2		63,105		63,105		62,880							.0003
S&P 500 - CAPPED TA2403336		N/A	Equity/Index	TOCC-	06/06/2024	05/21/2025	100	535,650	5321.41		16,868		16,868		23,046							.0003
S&P 500 - CAPPED TA2407492		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	200	1,159,484	5797.42		22,729		22,729		23,582							.0003
S&P 500 - CAPPED TA2409925		N/A	Equity/Index	TOCC-	12/06/2024	12/05/2025	400	2,436,108	6090.27		199,035		199,035		135,563							.0003
S&P 500 - CAPPED TA2407080		N/A	Equity/Index	SG-	10/09/2024	10/09/2025	173	1,000,000	5792.04		31,600		31,600		32,663							.0003
S&P 500 - CAPPED TA2408186		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	200	1,194,620	5973.1		68,693		68,693		60,541							.0003
S&P 500 - CAPPED TA2405529		N/A	Equity/Index	BNP-	08/22/2024	08/15/2025	130	728,423	5554.25		40,502		40,502		48,539							.0003
S&P 500 - CAPPED TA2402286		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	200	1,023,950	5048.42		28,597		28,597		41,550							.0003
S&P 500 - CAPPED TA2406535		N/A	Equity/Index	SG-	09/25/2024	09/25/2025	105	600,000	5722.26		11,760		11,760		12,655							.0003

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S&P 500 - CAPPED TA2409154		N/A	Equity/Index	BAR-	11/25/2024	11/21/2025	552	3,309,996	5948.71		187,084		187,084		165,557							.0003
S&P 500 - CAPPED TA2403351		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	500	2,676,480	5352.96		126,943		126,943		182,961							.0003
S&P 500 - CAPPED TA2403266		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	1,200	6,356,520	5277.51		183,451		183,451		252,704							.0003
S&P 500 - CAPPED TA2402978		N/A	Equity/Index	SG-	05/21/2024	04/25/2025	495	2,628,326	5099.96		79,042		79,042		102,589							.0003
S&P 500 - CAPPED TA2403312		N/A	Equity/Index	TOCC-	06/06/2024	05/05/2025	100	535,650	5127.79		15,879		15,879		20,197							.0003
S&P 500 - CAPPED TA2402583		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	1,500	7,749,330	5064.2		323,783		323,783		476,492							.0003
S&P 500 - CAPPED TA2406762		N/A	Equity/Index	BAR-	10/02/2024	10/02/2025	228	1,300,000	5709.54		40,690		40,690		44,742							.0003
S&P 500 - CAPPED TA2401870		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	2,077	10,755,246	5204.34		282,264		282,264		432,472							.0003
S&P 500 - CAPPED TA2403497		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	200	1,072,158	5360.79		21,885		21,885		29,311							.0003
S&P 500 - CAPPED TA2406557		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	89	508,635	5713.64		29,741		29,741		33,673							.0003
S&P 500 - CAPPED TA2401368		N/A	Equity/Index	BAR-	03/19/2024	03/19/2025	328	1,700,000	5208.03		140,589		140,589		243,205							.0003
S&P 500 - CAPPED TA2400487		N/A	Equity/Index	TOCC-	01/30/2024	01/24/2025	100	492,153	4894.16		22,035		22,035		37,609							.0003
S&P 500 - CAPPED TA2403541		N/A	Equity/Index	BMO-	06/12/2024	06/10/2025	1,739	9,450,213	5360.79		424,490		424,490		568,737							.0003
S&P 500 - CAPPED TA2403736		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	292	1,600,000	5473.17		32,321		32,321		40,019							.0003
S&P 500 - CAPPED TA2411686		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	59	347,097	6032.38		17,378		17,378		17,247							.0003
S&P 500 - CAPPED TA2408987		N/A	Equity/Index	TOCC-	11/22/2024	11/24/2025	100	596,934	5969.34		36,355		36,355		32,169							.0003
S&P 500 - CAPPED TA2403589		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	300	1,630,122	5433.74		89,852		89,852		127,155							.0003
S&P 500 - CAPPED TA2403286		N/A	Equity/Index	BMO-	06/05/2024	05/23/2025	303	1,611,896	5304.72		98,233		98,233		150,544							.0003
S&P 500 - CAPPED TA2411140		N/A	Equity/Index	BNP-	12/24/2024	12/23/2025	22	132,424	6272.77		7,648		7,648		5,528							.0003
S&P 500 - CAPPED TA2406927		N/A	Equity/Index	BNP-	10/07/2024	10/07/2025	70	400,000	5695.94		21,697		21,697		24,027							.0003
S&P 500 - CAPPED TA2401292		N/A	Equity/Index	BAR-	03/13/2024	03/11/2025	100	517,077	5117.939999999996		32,381		32,381		54,556							.0003
S&P 500 - CAPPED TA2407866		N/A	Equity/Index	NGFPI-	10/31/2024	10/29/2025	153	876,690	5832.92		33,522		33,522		36,527							.0003
S&P 500 - CAPPED TA2402422		N/A	Equity/Index	BNP-	04/30/2024	02/27/2025	621	3,151,209	5078.18		131,758		131,758		222,983							.0003
S&P 500 - CAPPED TA2403654		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	200	1,086,320	5431.6		51,635		51,635		71,319							.0003
S&P 500 - CAPPED TA2411646		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	70	411,810	5948.71		20,848		20,848		20,647							.0003
S&P 500 - CAPPED TA2405971		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	300	1,622,526	5408.42		49,691		49,691		63,674							.0003
S&P 500 - CAPPED TA2401162		N/A	Equity/Index	TOCC-	03/05/2024	03/03/2025	1,500	7,599,255	5137.08		136,073		136,073		219,657							.0003
S&P 500 - CAPPED TA2402987		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	76	403,541	5222.68		18,254		18,254		25,570							.0003
S&P 500 - CAPPED TA2406717		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	659	3,800,000	5762.48		142,728		142,728		152,844							.0003
S&P 500 - CAPPED TA2404898		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	1,702	9,400,000	5522.3		380,797		380,797		488,515							.0003
S&P 500 - CAPPED TA2403946		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	182	1,000,000	5482.87		29,511		29,511		37,458							.0003
S&P 500 - CAPPED TA2411663		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	80	470,640	5998.74		10,057		10,057		9,913							.0003
S&P 500 - CAPPED TA2401157		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	2,500	12,665,425	5137.08		509,564		509,564		903,769							.0003
S&P 500 - CAPPED TA2402359		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	23	116,711	4739.21		5,526		5,526		7,597							.0003

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S&P 500 - CAPPED TA2408687		N/A	Equity/Index	BAR-	11/18/2024	11/14/2025	86	506,181	5949.17		28,217		28,217		27,358							.0003
S&P 500 - CAPPED TA2402819		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	400	2,095,976	5222.68		73,670		73,670		108,340							.0003
S&P 500 - CAPPED TA2403530		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	600	3,225,192	5375.32		88,929		88,929		120,011							.0003
S&P 500 - CAPPED TA2405978		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	100	540,842	5408.42		30,622		30,622		42,039							.0003
S&P 500 - CAPPED TA2408534		N/A	Equity/Index	BAR-	11/13/2024	11/11/2025	22	131,956	6001.35		2,861		2,861		2,634							.0003
S&P 500 - CAPPED TA2404584		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	300	1,651,500	5505		92,159		92,159		122,632							.0003
S&P 500 - CAPPED TA2404195		N/A	Equity/Index	BMO-	07/08/2024	07/03/2025	227	1,265,412	5537.02		56,085		56,085		68,972							.0003
S&P 500 - CAPPED TA2409491		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	116	700,000	6047.15		41,581		41,581		33,492							.0003
S&P 500 - CAPPED TA2403177		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	696	3,649,650	5306.04		99,904		99,904		143,130							.0003
S&P 500 - CAPPED TA2404321		N/A	Equity/Index	BAR-	07/11/2024	07/11/2025	197	1,100,000	5584.54		35,232		35,232		43,236							.0003
S&P 500 - CAPPED TA2405571		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	586	3,300,000	5634.61		102,267		102,267		118,104							.0003
S&P 500 - CAPPED TA2402293		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	189	966,463	4688.68		21,470		21,470		26,530							.0003
S&P 500 - CAPPED TA2407984		N/A	Equity/Index	NGFPI-	11/04/2024	10/30/2025	49	280,263	6111.42		3,319		3,319		3,779							.0003
S&P 500 - CAPPED TA2404578		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	300	1,651,500	5505		52,688		52,688		66,970							.0003
S&P 500 - CAPPED TA2401931		N/A	Equity/Index	RBC-	04/12/2024	04/09/2025	1,126	5,798,360	5209.91		236,640		236,640		387,955							.0003
S&P 500 - CAPPED TA2407077		N/A	Equity/Index	SG-	10/09/2024	10/09/2025	259	1,500,000	5792.04		28,801		28,801		30,443							.0003
S&P 500 - CAPPED TA2404973		N/A	Equity/Index	BMO-	08/02/2024	08/01/2025	337	1,800,000	5346.56		158,763		158,763		254,632							.0003
S&P 500 - CAPPED TA2405696		N/A	Equity/Index	TOCC-	08/27/2024	08/27/2025	400	2,250,320	5625.8		72,690		72,690		85,322							.0003
S&P 500 - CAPPED TA2402421		N/A	Equity/Index	BNP-	04/30/2024	02/25/2025	135	685,045	5088.8		20,401		20,401		33,320							.0003
S&P 500 - CAPPED TA2409421		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	232	1,400,000	6032.38		88,550		88,550		71,791							.0003
S&P 500 - CAPPED TA2404077		N/A	Equity/Index	BNP-	07/02/2024	07/02/2025	54	300,000	5509.01		9,685		9,685		12,096							.0003
S&P 500 - CAPPED TA2410442		N/A	Equity/Index	BAR-	12/13/2024	12/11/2025	58	351,123	6084.19		18,509		18,509		14,990							.0003
S&P 500 - CAPPED TA2408487		N/A	Equity/Index	BAR-	11/12/2024	11/07/2025	43	257,336	5995.54		8,000		8,000		7,314							.0003
S&P 500 - CAPPED TA2403142		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5267.84		41,925		41,925		58,117							.0003
S&P 500 - CAPPED TA2402452		N/A	Equity/Index	BNP-	05/01/2024	01/10/2025	89	449,361	4780.24		32,008		32,008		50,922							.0003
S&P 500 - CAPPED TA2400826		N/A	Equity/Index	BMO-	02/15/2024	02/12/2025	286	1,432,002	5021.84		61,939		61,939		107,254							.0003
S&P 500 - CAPPED TA2400405		N/A	Equity/Index	BAR-	01/25/2024	01/22/2025	219	1,069,158	4850.43		90,270		90,270		228,632							.0003
S&P 500 - CAPPED TA2404797		N/A	Equity/Index	BOA-	07/26/2024	07/07/2025	104	567,494	5567.19		14,332		14,332		19,443							.0003
S&P 500 - CAPPED TA2404261		N/A	Equity/Index	TOCC-	07/10/2024	07/10/2025	100	563,391	5633.91		12,130		12,130		14,361							.0003
S&P 500 - CAPPED TA2405148		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	300	1,603,248	5344.16		65,738		65,738		89,345							.0003
S&P 500 - CAPPED TA2400227		N/A	Equity/Index	RBC-	01/12/2024	01/14/2025	105	500,000	4783.83		40,200		40,200		115,450							.0003
S&P 500 - CAPPED TA2405720		N/A	Equity/Index	BAR-	08/28/2024	08/28/2025	107	600,000	5592.18		19,403		19,403		23,028							.0003
S&P 500 - CAPPED TA2403028		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	1,100	5,853,243	5308.13		341,919		341,919		521,256							.0003
S&P 500 - CAPPED TA2407981		N/A	Equity/Index	NGFPI-	11/04/2024	10/29/2025	322	1,841,727	5832.92		69,111		69,111		77,250							.0003

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S&P 500 - CAPPED TA2405710		N/A	Equity/Index	BAR-	08/27/2024	08/25/2025	30	168,815	5634.61		6,101		6,101		7,167							.0003
S&P 500 - CAPPED TA2409494		N/A	Equity/Index	RBC-	12/02/2024	11/25/2025	118	713,635	6707.63		359		359		139							.0003
S&P 500 - CAPPED TA2402193		N/A	Equity/Index	TOCC-	04/25/2024	04/03/2025	100	505,030	5211.49		8,413		8,413		14,238							.0003
S&P 500 - CAPPED TA2410705		N/A	Equity/Index	RBC-	12/18/2024	12/12/2025	30	180,353	6051.09		9,587		9,587		8,095							.0003
S&P 500 - CAPPED TA2404593		N/A	Equity/Index	TOCC-	07/19/2024	07/21/2025	100	550,500	5505		29,674		29,674		39,300							.0003
S&P 500 - CAPPED TA2409235		N/A	Equity/Index	BMO-	11/26/2024	11/12/2025	70	421,098	5983.99		35,393		35,393		26,762							.0003
S&P 500 - CAPPED TA2401717		N/A	Equity/Index	SG-	03/28/2024	03/27/2025	2,000	10,499,320	5248.49		441,080		441,080		689,100							.0003
S&P 500 - CAPPED TA2406019		N/A	Equity/Index	BAR-	09/06/2024	08/14/2025	86	464,899	5455.21		18,523		18,523		25,009							.0003
S&P 500 - CAPPED TA2409133		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	100	598,737	5987.37		17,007		17,007		15,651							.0003
S&P 500 - CAPPED TA2407983		N/A	Equity/Index	NGFPI-	11/04/2024	10/29/2025	810	4,632,917	5832.92		237,128		237,128		268,361							.0003
S&P 500 - CAPPED TA2406742		N/A	Equity/Index	BAR-	10/01/2024	09/25/2025	360	2,058,422	5722.26		89,330		89,330		98,380							.0003
S&P 500 - CAPPED TA2406872		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	278	1,600,000	5751.07		60,002		60,002		64,285							.0003
S&P 500 - CAPPED TA2402392		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	40	202,976	5005.57		13,243		13,243		24,309							.0003
S&P 500 - CAPPED TA2400996		N/A	Equity/Index	RBC-	02/23/2024	02/21/2025	517	2,629,307	4981.8		166,789		166,789		279,281							.0003
S&P 500 - CAPPED TA2402102		N/A	Equity/Index	TOCC-	04/19/2024	04/04/2025	200	995,678	5204.34		15,965		15,965		28,440							.0003
S&P 500 - CAPPED TA2404766		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	73	400,000	5459.1		9,544		9,544		12,152							.0003
S&P 500 - CAPPED TA2404991		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	75	400,000	5346.56		11,976		11,976		16,162							.0003
S&P 500 - CAPPED TA2401124		N/A	Equity/Index	TOCC-	03/01/2024	02/28/2025	500	2,569,475	5069.76		153,263		153,263		256,305							.0003
S&P 500 - CAPPED TA2402403		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	174	882,947	5087.03		16,311		16,311		25,674							.0003
S&P 500 - CAPPED TA2411271		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	67	400,000	5970.84		26,923		26,923		23,983							.0003
S&P 500 - CAPPED TA2405235		N/A	Equity/Index	RBC-	08/12/2024	08/08/2025	69	370,275	5319.31		11,299		11,299		14,569							.0003
S&P 500 - CAPPED TA2406484		N/A	Equity/Index	RBC-	09/23/2024	09/19/2025	33	188,667	5713.64		8,249		8,249		9,207							.0003
S&P 500 - CAPPED TA2404633		N/A	Equity/Index	BMO-	07/22/2024	07/18/2025	54	299,063	5544.59		7,561		7,561		9,151							.0003
S&P 500 - CAPPED TA2404078		N/A	Equity/Index	BNP-	07/02/2024	07/02/2025	54	300,000	5509.01		10,891		10,891		13,680							.0003
S&P 500 - CAPPED TA2405527		N/A	Equity/Index	BNP-	08/22/2024	08/15/2025	81	453,863	5554.25		18,428		18,428		21,695							.0003
S&P 500 - CAPPED TA2405766		N/A	Equity/Index	BAR-	08/29/2024	08/21/2025	86	484,097	5620.85		21,322		21,322		25,185							.0003
S&P 500 - CAPPED TA2410080		N/A	Equity/Index	BAR-	12/09/2024	12/01/2025	18	109,135	6032.38		6,636		6,636		5,313							.0003
S&P 500 - CAPPED TA2404084		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	240	1,314,480	5460.48		78,586		78,586		105,807							.0003
S&P 500 - CAPPED TA2406445		N/A	Equity/Index	BAR-	09/20/2024	08/20/2025	66	375,342	5597.12		9,410		9,410		10,392							.0003
S&P 500 - CAPPED TA2407306		N/A	Equity/Index	RBC-	10/17/2024	10/14/2025	607	3,559,327	5859.85		206,435		206,435		200,581							.0003
S&P 500 - CAPPED TA2408760		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	42	248,286	6160.52		7,545		7,545		7,179							.0003
S&P 500 - CAPPED TA2407338		N/A	Equity/Index	BAR-	10/17/2024	09/26/2025	67	391,823	5738.17		22,840		22,840		22,874							.0003
S&P 500 - CAPPED TA2402874		N/A	Equity/Index	TOCC-	05/16/2024	05/14/2025	600	3,186,594	5246.68		140,559		140,559		200,960							.0003
S&P 500 - CAPPED TA2402923		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	132	699,142	5308.15		36,712		36,712		57,254							.0003

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S&P 500 - CAPPED TA2404324		N/A	Equity/Index	BAR-	07/11/2024	07/11/2025	72	400,000	5584.54		19,657		19,657		24,599							.0003
S&P 500 - CAPPED TA2401522		N/A	Equity/Index	TOCC-	03/21/2024	03/18/2025	400	2,100,800	5149.42		126,458		126,458		199,291							.0003
S&P 500 - CAPPED TA2404799		N/A	Equity/Index	BOA-	07/26/2024	07/08/2025	82	447,447	5572.85		22,912		22,912		33,545							.0003
S&P 500 - CAPPED TA2411697		N/A	Equity/Index	RBC-	12/31/2024	12/10/2025	54	317,682	6034.91		14,930		14,930		14,804							.0003
S&P 500 - CAPPED TA2406643		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	174	1,000,000	5738.17		25,320		25,320		27,360							.0003
S&P 500 - CAPPED TA2410189		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	112	675,752	6075.11		26,132		26,132		22,434							.0003
S&P 500 - CAPPED TA2407166		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	396	2,300,000	5815.03		75,210		75,210		77,436							.0003
S&P 500 - CAPPED TA2403538		N/A	Equity/Index	BMO-	06/12/2024	06/06/2025	248	1,347,701	5346.99		84,546		84,546		116,723							.0003
S&P 500 - CAPPED TA2406014		N/A	Equity/Index	BAR-	09/06/2024	08/11/2025	78	421,652	5344.16		23,534		23,534		31,377							.0003
S&P 500 - CAPPED TA2404197		N/A	Equity/Index	BMO-	07/08/2024	07/03/2025	57	317,747	5537.02		20,860		20,860		26,231							.0003
S&P 500 - CAPPED TA2402317		N/A	Equity/Index	BAR-	04/29/2024	01/31/2025	317	1,620,999	4845.6499999999996		47,927		47,927		65,401							.0003
S&P 500 - CAPPED TA2401703		N/A	Equity/Index	SG-	03/28/2024	03/17/2025	100	524,966	5117.09		14,394		14,394		20,346							.0003
S&P 500 - CAPPED TA2405190		N/A	Equity/Index	BAR-	08/09/2024	08/07/2025	100	531,444	5199.5		22,917		22,917		30,060							.0003
S&P 500 - CAPPED TA2404819		N/A	Equity/Index	BOA-	07/26/2024	07/24/2025	212	1,156,814	5427.13		69,305		69,305		94,720							.0003
S&P 500 - CAPPED TA2401030		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	100	507,818	4981.8		31,823		31,823		54,117							.0003
S&P 500 - CAPPED TA2404573		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	100	550,500	5505		11,948		11,948		14,960							.0003
S&P 500 - CAPPED TA2404930		N/A	Equity/Index	BNP-	08/01/2024	08/01/2025	202	1,100,000	5479.3600800000004		90,553		90,553		131,069							.0003
S&P 500 - CAPPED TA2410735		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	100	586,708	5867.08		14,435		14,435		14,522							.0003
S&P 500 - CAPPED TA2405702		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	279	1,569,980	5634.61		46,437		46,437		54,075							.0003
S&P 500 - CAPPED TA2407192		N/A	Equity/Index	SG-	10/11/2024	10/08/2025	37	215,352	5751.13		13,556		13,556		13,826							.0003
S&P 500 - CAPPED TA2403726		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	276	1,513,559	5431.6		91,638		91,638		123,259							.0003
S&P 500 - CAPPED TA2403108		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	964	5,117,153	5307.01		310,630		310,630		478,641							.0003
S&P 500 - CAPPED TA2403699		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	49	267,560	5352.96		9,097		9,097		11,413							.0003
S&P 500 - CAPPED TA2404051		N/A	Equity/Index	BNP-	07/01/2024	07/01/2025	274	1,500,000	5475.09		29,926		29,926		37,167							.0003
S&P 500 - CAPPED TA2406432		N/A	Equity/Index	BAR-	09/20/2024	09/12/2025	121	688,127	5626.02		15,551		15,551		17,146							.0003
S&P 500 - CAPPED TA2402382		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	1,870	9,489,147	5000.62		426,229		426,229		692,654							.0003
S&P 500 - CAPPED TA2401362		N/A	Equity/Index	TOCC-	03/18/2024	03/14/2025	300	1,550,100	5150.4799999999996		88,961		88,961		150,236							.0003
S&P 500 - CAPPED TA2404435		N/A	Equity/Index	BAR-	07/15/2024	07/15/2025	71	400,000	5631.22		12,680		12,680		15,168							.0003
S&P 500 - CAPPED TA2404228		N/A	Equity/Index	TOCC-	07/09/2024	07/09/2025	200	1,115,396	5576.98		34,217		34,217		41,985							.0003
S&P 500 - CAPPED TA2410374		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	182	1,100,000	6051.09		65,804		65,804		53,707							.0003
S&P 500 - CAPPED TA2409260		N/A	Equity/Index	BAR-	11/26/2024	11/21/2025	186	1,118,697	5969.34		51,652		51,652		45,702							.0003
S&P 500 - CAPPED TA2406719		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	52	300,000	5762.48		15,771		15,771		16,996							.0003
S&P 500 - CAPPED TA2407391		N/A	Equity/Index	TOCC-	10/18/2024	10/20/2025	400	2,345,868	5864.67		137,710		137,710		134,826							.0003
S&P 500 - CAPPED TA2404858		N/A	Equity/Index	BNP-	07/30/2024	07/30/2025	166	900,000	5436.44		17,577		17,577		22,301							.0003

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S&P 500 - CAPPED TA2406433		N/A	Equity/Index	BAR-	09/20/2024	09/12/2025	156	887,172	5626.02		29,660		29,660		33,067							.0003
S&P 500 - CAPPED TA2409412		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	199	1,200,000	6032.38		37,669		37,669		33,043							.0003
S&P 500 - CAPPED TA2400392		N/A	Equity/Index	BNP-	01/24/2024	01/22/2025	176	861,059	4850.43		54,127		54,127		100,487							.0003
S&P 500 - CAPPED TA2407616		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	844	4,900,000	5808.12		154,110		154,110		158,063							.0003
S&P 500 - CAPPED TA2411280		N/A	Equity/Index	BAR-	12/27/2024	12/29/2025	117	700,000	5970.84		42,883		42,883		38,675							.0003
S&P 500 - CAPPED TA2411562		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	21	123,792	5970.84		6,318		6,318		6,229							.0003
S&P 500 - CAPPED TA2400615		N/A	Equity/Index	BMO-	02/05/2024	01/31/2025	1,483	7,306,741	4906.1899999999996		319,053		319,053		542,473							.0003
S&P 500 - CAPPED TA2404148		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	100	556,719	5567.19		11,415		11,415		13,864							.0003
S&P 500 - CAPPED TA2405733		N/A	Equity/Index	SG-	08/28/2024	08/26/2025	185	1,033,965	5616.84		59,024		59,024		73,546							.0003
S&P 500 - CAPPED TA2406860		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	313	1,800,000	5751.07		80,282		80,282		86,285							.0003
S&P 500 - CAPPED TA2402714		N/A	Equity/Index	TOCC-	05/09/2024	04/11/2025	400	2,080,912	5123.41		46,838		46,838		66,960							.0003
S&P 500 - CAPPED TA2410530		N/A	Equity/Index	BAR-	12/16/2024	12/03/2025	36	218,880	6049.88		7,298		7,298		6,152							.0003
S&P 500 - CAPPED TA2411495		N/A	Equity/Index	RBC-	12/30/2024	12/23/2025	378	2,261,952	5974.07		83,803		83,803		79,476							.0003
S&P 500 - CAPPED TA2402453		N/A	Equity/Index	BNP-	05/01/2024	01/10/2025	108	545,292	4783.83		36,312		36,312		56,694							.0003
S&P 500 - CAPPED TA2403698		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	102	556,961	5529.5		16,427		16,427		21,911							.0003
S&P 500 - CAPPED TA2404976		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	150	800,000	5346.56		15,352		15,352		20,344							.0003
S&P 500 - CAPPED TA2402349		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	102	520,373	5099.96		13,441		13,441		20,154							.0003
S&P 500 - CAPPED TA2407332		N/A	Equity/Index	BAR-	10/17/2024	09/19/2025	197	1,152,076	5702.55		55,130		55,130		55,575							.0003
S&P 500 - CAPPED TA2404554		N/A	Equity/Index	TOCC-	07/18/2024	07/15/2025	400	2,222,248	5631.22		119,818		119,818		158,016							.0003
S&P 500 - CAPPED TA2400088		N/A	Equity/Index	RBC-	01/05/2024	01/03/2025	213	1,000,000	4697.24		18,950		18,950		29,970							.0003
S&P 500 - CAPPED TA2407623		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	1,205	7,000,000	5808.12		413,556		413,556		425,215							.0003
S&P 500 - CAPPED TA2401741		N/A	Equity/Index	TOCC-	04/02/2024	04/02/2025	300	1,561,743	5231.32		130,961		130,961		221,945							.0003
S&P 500 - CAPPED TA2400998		N/A	Equity/Index	RBC-	02/23/2024	02/21/2025	903	4,592,387	5087.03		86,408		86,408		133,148							.0003
S&P 500 - CAPPED TA2407978		N/A	Equity/Index	TOCC-	11/04/2024	11/04/2025	600	3,427,614	5712.69		210,807		210,807		237,723							.0003
S&P 500 - CAPPED TA2405244		N/A	Equity/Index	RBC-	08/12/2024	08/07/2025	765	4,105,227	5199.5		270,856		270,856		357,076							.0003
S&P 500 - CAPPED TA2407398		N/A	Equity/Index	BNP-	10/18/2024	10/03/2025	200	1,172,734	5751.07		40,544		40,544		40,115							.0003
S&P 500 - CAPPED TA2408767		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	92	543,864	6149.01		17,092		17,092		16,289							.0003
S&P 500 - CAPPED TA2400376		N/A	Equity/Index	BAR-	01/23/2024	01/17/2025	1,500	7,267,365	4839.8100000000004		202,590		202,590		323,205							.0003
S&P 500 - CAPPED TA2403952		N/A	Equity/Index	BOA-	06/27/2024	06/03/2025	250	1,369,798	5283.4		73,708		73,708		92,241							.0003
S&P 500 - CAPPED TA2408379		N/A	Equity/Index	BMO-	11/08/2024	05/07/2025	58	347,671	5343.17		11,852		11,852		11,572							.0003
S&P 500 - CAPPED TA2406471		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	52	300,000	5718.57		15,663		15,663		17,566							.0003
S&P 500 - CAPPED TA2405292		N/A	Equity/Index	RBC-	08/13/2024	08/11/2025	96	520,698	5344.16		21,299		21,299		27,315							.0003
S&P 500 - CAPPED TA2403666		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	200	1,086,320	5431.6		60,143		60,143		84,816							.0003
S&P 500 - CAPPED TA2408046		N/A	Equity/Index	BAR-	11/05/2024	11/05/2025	744	4,300,000	5782.76		97,611		97,611		102,023							.0003

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S&P 500 - CAPPED TA2410740		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	600	3,520,248	5867.08		211,575		211,575		210,721							.0003
S&P 500 - CAPPED TA2402151		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	1,364	6,908,155	4967.2299999999996		137,314		137,314		193,905							.0003
S&P 500 - CAPPED TA2405895		N/A	Equity/Index	BNP-	09/03/2024	09/03/2025	54	300,000	5528.93		9,768		9,768		11,741							.0003
S&P 500 - CAPPED TA2410938		N/A	Equity/Index	BAR-	12/20/2024	12/05/2025	249	1,481,876	6075.11		59,728		59,728		53,924							.0003
S&P 500 - CAPPED TA2402838		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	110	582,076	5221.42		21,343		21,343		29,889							.0003
S&P 500 - CAPPED TA2408477		N/A	Equity/Index	BAR-	11/12/2024	11/12/2025	351	2,100,000	5983.99		62,141		62,141		57,505							.0003
S&P 500 - CAPPED TA2400870		N/A	Equity/Index	BMO-	02/16/2024	02/13/2025	210	1,054,935	4953.17		30,542		30,542		46,326							.0003
S&P 500 - CAPPED TA2404075		N/A	Equity/Index	BNP-	07/02/2024	07/02/2025	54	300,000	5509.01		8,484		8,484		10,470							.0003
S&P 500 - CAPPED TA2402587		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	900	4,649,598	5064.2		299,606		299,606		470,159							.0003
S&P 500 - CAPPED TA2404031		N/A	Equity/Index	BMO-	06/28/2024	06/16/2025	100	549,973	5431.6		19,196		19,196		24,052							.0003
S&P 500 - CAPPED TA2406674		N/A	Equity/Index	BAR-	09/27/2024	09/18/2025	85	488,878	5618.26		22,629		22,629		24,368							.0003
S&P 500 - CAPPED TA2403179		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	697	3,654,894	5306.04		152,873		152,873		229,103							.0003
S&P 500 - CAPPED TA2406646		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	1,098	6,300,000	5738.17		204,309		204,309		221,450							.0003
S&P 500 - CAPPED TA2402123		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	1,145	5,716,195	5011.12		340,477		340,477		612,098							.0003
S&P 500 - CAPPED TA2400137		N/A	Equity/Index	BAR-	01/08/2024	01/03/2025	1,222	5,762,365	4688.68		253,015		253,015		430,735							.0003
S&P 500 - CAPPED TA2403258		N/A	Equity/Index	TOCC-	06/04/2024	05/29/2025	900	4,767,390	5266.95		285,242		285,242		425,293							.0003
S&P 500 - CAPPED TA2402995		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	621	3,297,355	5303.27		141,644		141,644		205,498							.0003
S&P 500 - CAPPED TA2410113		N/A	Equity/Index	BMO-	12/09/2024	10/21/2025	19	115,021	5853.98		11,453		11,453		8,470							.0003
S&P 500 - CAPPED TA2407311		N/A	Equity/Index	BAR-	10/17/2024	09/03/2025	133	777,797	5528.93		56,993		56,993		57,591							.0003
S&P 500 - CAPPED TA2405698		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	872	4,906,892	5570.64		222,125		222,125		259,712							.0003
S&P 500 - CAPPED TA2406270		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	320	1,800,000	5633.09		66,654		66,654		77,990							.0003
S&P 500 - CAPPED TA2403583		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	100	543,374	5433.74		13,496		13,496		17,682							.0003
S&P 500 - CAPPED TA2408047		N/A	Equity/Index	BAR-	11/05/2024	11/05/2025	52	300,000	5782.76		7,260		7,260		7,598							.0003
S&P 500 - CAPPED TA2403660		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	600	3,258,960	5431.6		71,991		71,991		93,106							.0003
S&P 500 - CAPPED TA2409679		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	198	1,200,000	6075.11		72,397		72,397		56,130							.0003
S&P 500 - CAPPED TA2400668		N/A	Equity/Index	SG-	02/08/2024	02/06/2025	448	2,237,760	4954.2299999999996		135,793		135,793		248,894							.0003
S&P 500 - CAPPED TA2407114		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	121	700,000	5780.05		37,997		37,997		39,849							.0003
S&P 500 - CAPPED TA2403493		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	72	385,371	5346.99		22,139		22,139		32,710							.0003
S&P 500 - CAPPED TA2402301		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	145	741,466	4697.24		61,186		61,186		88,488							.0003
S&P 500 - CAPPED TA2402436		N/A	Equity/Index	BNP-	04/30/2024	02/28/2025	331	1,679,630	5137.08		66,607		66,607		118,586							.0003
S&P 500 - CAPPED TA2402419		N/A	Equity/Index	BNP-	04/30/2024	02/25/2025	55	279,093	5342.2		146		146		265							.0003
S&P 500 - CAPPED TA2405402		N/A	Equity/Index	RBC-	08/16/2024	08/08/2025	124	687,926	5344.16		47,471		47,471		57,413							.0003
S&P 500 - CAPPED TA2405426		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	53	300,000	5608.25		7,302		7,302		8,502							.0003
S&P 500 - CAPPED TA2401075		N/A	Equity/Index	TOCC-	02/29/2024	02/12/2025	100	508,431	5021.84		30,173		30,173		52,602							.0003

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S&P 500 - CAPPED TA2403359		N/A	Equity/Index	TOCC-	06/06/2024	05/22/2025	100	535,041	5307.01		46,211		46,211		72,416							.0003
S&P 500 - CAPPED TA2401259		N/A	Equity/Index	TOCC-	03/11/2024	03/07/2025	400	2,040,800	5157.3599999999997		53,078		53,078		86,792							.0003
S&P 500 - CAPPED TA2404012		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	751	4,100,000	5460.48		169,204		169,204		221,433							.0003
S&P 500 - CAPPED TA2406242		N/A	Equity/Index	RBC-	09/13/2024	09/08/2025	127	714,116	5408.42		42,663		42,663		49,440							.0003
S&P 500 - CAPPED TA2403048		N/A	Equity/Index	TOCC-	05/23/2024	05/02/2025	100	529,642	5127.79		11,169		11,169		14,512							.0003
S&P 500 - CAPPED TA2403182		N/A	Equity/Index	BNP-	05/30/2024	04/04/2025	161	844,244	5204.34		24,459		24,459		34,741							.0003
S&P 500 - CAPPED TA2405611		N/A	Equity/Index	SG-	08/23/2024	08/12/2025	175	980,100	5344.39		24,460		24,460		27,294							.0003
S&P 500 - CAPPED TA2401274		N/A	Equity/Index	SG-	03/12/2024	03/10/2025	1,564	8,065,548	5123.6899999999996		153,397		153,397		227,864							.0003
S&P 500 - CAPPED TA2401507		N/A	Equity/Index	BAR-	03/20/2024	03/18/2025	1,609	8,332,416	5149.42		156,845		156,845		232,391							.0003
S&P 500 - CAPPED TA2409672		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	839	5,100,000	6075.11		116,429		116,429		97,556							.0003
S&P 500 - CAPPED TA2407050		N/A	Equity/Index	BNP-	10/08/2024	10/08/2025	574	3,300,000	5751.13		74,976		74,976		79,008							.0003
S&P 500 - CAPPED TA2409583		N/A	Equity/Index	TOCC-	12/04/2024	12/04/2025	500	3,043,245	6086.49		176,513		176,513		135,905							.0003
S&P 500 - CAPPED TA2400666		N/A	Equity/Index	SG-	02/08/2024	02/06/2025	308	1,538,460	4954.2299999999996		45,304		45,304		70,931							.0003
S&P 500 - CAPPED TA2402027		N/A	Equity/Index	BAR-	04/18/2024	04/17/2025	100	500,000	5011.12		9,345		9,345		13,972							.0003
S&P 500 - CAPPED TA2406420		N/A	Equity/Index	BAR-	09/20/2024	09/22/2025	123	700,000	5702.55		36,854		36,854		42,388							.0003
S&P 500 - CAPPED TA2401692		N/A	Equity/Index	SG-	03/28/2024	03/07/2025	211	1,107,678	5123.6899999999996		22,796		22,796		32,097							.0003
S&P 500 - CAPPED TA2401780		N/A	Equity/Index	BMO-	04/04/2024	04/02/2025	1,566	8,216,645	5205.8100000000004		476,502		476,502		762,340							.0003
S&P 500 - CAPPED TA2403112		N/A	Equity/Index	BMO-	05/24/2024	04/24/2025	182	966,102	5071.63		20,712		20,712		25,683							.0003
S&P 500 - CAPPED TA2403705		N/A	Equity/Index	BMO-	06/17/2024	06/12/2025	89	485,976	5421.03		28,442		28,442		38,726							.0003
S&P 500 - CAPPED TA2405242		N/A	Equity/Index	RBC-	08/12/2024	08/07/2025	36	193,187	5199.5		5,845		5,845		7,270							.0003
S&P 500 - CAPPED TA2401320		N/A	Equity/Index	BNP-	03/15/2024	03/13/2025	2,649	13,586,721	5165.3100000000004		562,807		562,807		934,316							.0003
S&P 500 - CAPPED TA2400362		N/A	Equity/Index	BMO-	01/22/2024	01/17/2025	2,603	12,657,088	4780.9399999999996		867,970		867,970		1,605,754							.0003
S&P 500 - CAPPED TA2405035		N/A	Equity/Index	TOCC-	08/05/2024	08/05/2025	100	518,633	5186.33		17,221		17,221		23,136							.0003
S&P 500 - CAPPED TA2406485		N/A	Equity/Index	RBC-	09/23/2024	09/19/2025	47	268,707	5713.64		14,468		14,468		16,350							.0003
S&P 500 - CAPPED TA2400753		N/A	Equity/Index	TOCC-	02/13/2024	02/13/2025	200	990,634	4973.4799999999996		80,202		80,202		188,812							.0003
S&P 500 - CAPPED TA2401984		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	3,700	18,694,916	5123.41		750,676		750,676		1,277,352							.0003
S&P 500 - CAPPED TA2400985		N/A	Equity/Index	RBC-	02/23/2024	02/07/2025	100	508,570	4997.91		23,179		23,179		37,038							.0003
S&P 500 - CAPPED TA2403489		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	245	1,311,333	5352.96		79,253		79,253		119,024							.0003
S&P 500 - CAPPED TA2404104		N/A	Equity/Index	TOCC-	07/03/2024	07/03/2025	300	1,661,106	5537.02		90,317		90,317		116,142							.0003
S&P 500 - CAPPED TA2402534		N/A	Equity/Index	TOCC-	05/03/2024	04/24/2025	200	1,024,412	5071.63		44,255		44,255		68,485							.0003
S&P 500 - CAPPED TA2404170		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	100	556,719	5567.19		31,178		31,178		39,422							.0003
S&P 500 - CAPPED TA2411045		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	51	303,297	5867.08		13,325		13,325		12,564							.0003
S&P 500 - CAPPED TA2411436		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	200	1,181,388	5906.94		38,633		38,633		38,115							.0003
S&P 500 - CAPPED TA2401616		N/A	Equity/Index	BMO-	03/26/2024	03/24/2025	301	1,574,004	5234.18		88,946		88,946		150,364							.0003

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S&P 500 - CAPPED TA2408366		N/A	Equity/Index	BNP	11/08/2024	11/06/2025	483	2,897,493	5929.04		165,621		165,621		146,130							.0003
S&P 500 - CAPPED TA2404589		N/A	Equity/Index	TOCC	07/19/2024	07/21/2025	100	550,500	5505		16,792		16,792		21,301							.0003
S&P 500 - CAPPED TA2409336		N/A	Equity/Index	SG	11/27/2024	11/26/2025	150	900,000	5998.74		55,349		55,349		47,345							.0003
S&P 500 - CAPPED TA2407847		N/A	Equity/Index	BNP	10/30/2024	10/03/2025	58	338,157	5751.07		30,592		30,592		29,137							.0003
S&P 500 - CAPPED TA2403132		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	7,300	38,760,956	5304.72		1,595,820		1,595,820		2,270,172							.0003
S&P 500 - CAPPED TA2408539		N/A	Equity/Index	BAR	11/13/2024	11/11/2025	743	4,456,514	6001.35		242,894		242,894		210,296							.0003
S&P 500 - CAPPED TA2400041		N/A	Equity/Index	TOCC	01/04/2024	01/02/2025	1,300	6,127,355	4742.83		114,485		114,485		184,968							.0003
S&P 500 - CAPPED TA2404525		N/A	Equity/Index	BMO	07/18/2024	07/18/2025	307	1,700,000	5544.59		142,804		142,804		177,286							.0003
S&P 500 - CAPPED TA2408669		N/A	Equity/Index	TOCC	11/18/2024	11/18/2025	1,400	8,251,068	5893.62		185,676		185,676		183,962							.0003
S&P 500 - CAPPED TA2403097		N/A	Equity/Index	BMO	05/24/2024	05/22/2025	789	4,188,209	5307.01		80,683		80,683		108,247							.0003
S&P 500 - CAPPED TA2410567		N/A	Equity/Index	BAR	12/16/2024	12/09/2025	82	498,560	6052.85		19,759		19,759		16,483							.0003
S&P 500 - CAPPED TA2404079		N/A	Equity/Index	BMO	07/02/2024	06/27/2025	597	3,269,769	5460.48		98,624		98,624		123,003							.0003
S&P 500 - CAPPED TA2403785		N/A	Equity/Index	BMO	06/21/2024	06/20/2025	220	1,200,000	5464.62		40,128		40,128		51,946							.0003
S&P 500 - CAPPED TA2411698		N/A	Equity/Index	RBC	12/31/2024	12/10/2025	52	305,916	6034.91		15,181		15,181		15,070							.0003
S&P 500 - CAPPED TA2403202		N/A	Equity/Index	BMO	05/31/2024	04/30/2025	64	333,792	5035.6899999999996		16,092		16,092		21,812							.0003
S&P 500 - CAPPED TA2402618		N/A	Equity/Index	TOCC	05/07/2024	05/02/2025	100	518,476	5127.79		12,198		12,198		17,564							.0003
S&P 500 - CAPPED TA2408251		N/A	Equity/Index	RBC	11/07/2024	05/23/2025	111	663,880	5267.84		34,911		34,911		34,407							.0003
S&P 500 - CAPPED TA2406764		N/A	Equity/Index	BAR	10/02/2024	10/02/2025	175	1,000,000	5709.54		44,500		44,500		49,315							.0003
S&P 500 - CAPPED TA2408050		N/A	Equity/Index	BAR	11/05/2024	11/05/2025	121	700,000	5782.76		23,030		23,030		24,215							.0003
S&P 500 - CAPPED TA2411161		N/A	Equity/Index	BNP	12/24/2024	12/19/2025	91	548,161	6146.64		15,880		15,880		13,589							.0003
S&P 500 - CAPPED TA2408353		N/A	Equity/Index	BNP	11/08/2024	10/24/2025	42	251,956	5809.86		15,410		15,410		13,972							.0003
S&P 500 - CAPPED TA2406597		N/A	Equity/Index	RBC	09/26/2024	09/23/2025	151	868,220	5718.57		52,385		52,385		57,321							.0003
S&P 500 - CAPPED TA2406689		N/A	Equity/Index	BAR	09/27/2024	09/25/2025	70	402,605	5722.26		24,314		24,314		26,643							.0003
S&P 500 - CAPPED TA2408593		N/A	Equity/Index	BMO	11/14/2024	11/12/2025	20	119,060	6337.06		5,309		5,309		3,765							.0003
S&P 500 - CAPPED TA2402806		N/A	Equity/Index	TOCC	05/14/2024	05/01/2025	300	1,571,982	5018.3900000000003		70,328		70,328		95,677							.0003
S&P 500 - CAPPED TA2400763		N/A	Equity/Index	TOCC	02/13/2024	02/07/2025	3,000	14,767,290	5026.6099999999997		581,327		581,327		1,106,287							.0003
S&P 500 - CAPPED TA2408765		N/A	Equity/Index	SG	11/19/2024	11/14/2025	26	153,701	5870.62		9,423		9,423		9,156							.0003
S&P 500 - CAPPED TA2403818		N/A	Equity/Index	TOCC	06/21/2024	06/16/2025	200	1,093,016	5431.6		45,849		45,849		59,983							.0003
S&P 500 - CAPPED TA2408307		N/A	Equity/Index	TOCC	11/08/2024	11/10/2025	200	1,199,108	5995.54		23,265		23,265		21,467							.0003
S&P 500 - CAPPED TA2409259		N/A	Equity/Index	BAR	11/26/2024	11/21/2025	939	5,647,616	5969.34		230,534		230,534		205,825							.0003
S&P 500 - CAPPED TA2409839		N/A	Equity/Index	RBC	12/05/2024	10/28/2025	70	425,835	6104.34		6,562		6,562		5,448							.0003
S&P 500 - CAPPED TA2401698		N/A	Equity/Index	SG	03/28/2024	03/14/2025	233	1,223,171	5117.09		24,782		24,782		34,562							.0003
S&P 500 - CAPPED TA2401845		N/A	Equity/Index	RBC	04/05/2024	03/28/2025	205	1,065,955	5441.26		62,822		62,822		110,634							.0003
S&P 500 - CAPPED TA2404262		N/A	Equity/Index	TOCC	07/10/2024	07/10/2025	1,100	6,197,301	5633.91		137,055		137,055		162,361							.0003

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S&P 500 - CAPPED TA2404100		N/A	Equity/Index	TOCC-	07/03/2024	07/03/2025	100	553,702	5537.02		11,018		11,018		13,546							.0003
S&P 500 - CAPPED TA2411017		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	100	597,407	5974.07		35,846		35,846		31,917							.0003
S&P 500 - CAPPED TA2406441		N/A	Equity/Index	BAR-	09/20/2024	09/17/2025	55	312,785	5634.58		19,156		19,156		22,158							.0003
S&P 500 - CAPPED TA2411489		N/A	Equity/Index	RBC-	12/30/2024	12/22/2025	46	275,264	5930.85		8,154		8,154		7,799							.0003
S&P 500 - CAPPED TA2407331		N/A	Equity/Index	BAR-	10/17/2024	09/19/2025	208	1,216,405	5702.55		42,307		42,307		42,744							.0003
S&P 500 - CAPPED TA2410814		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	200	1,186,170	5930.85		38,791		38,791		37,453							.0003
S&P 500 - CAPPED TA2408577		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	740	4,400,000	5949.17		197,954		197,954		185,616							.0003
S&P 500 - CAPPED TA2405139		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	200	1,068,832	5344.16		20,097		20,097		26,341							.0003
S&P 500 - CAPPED TA2401222		N/A	Equity/Index	BMO-	03/08/2024	03/06/2025	918	4,726,782	5104.76		290,721		290,721		497,025							.0003
S&P 500 - CAPPED TA2406444		N/A	Equity/Index	BAR-	09/20/2024	08/19/2025	120	682,440	5608.25		20,101		20,101		22,358							.0003
S&P 500 - CAPPED TA2404671		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	71	396,213	5505		26,900		26,900		33,336							.0003
S&P 500 - CAPPED TA2401104		N/A	Equity/Index	TOCC-	03/01/2024	03/03/2025	200	1,027,416	5137.08		85,112		85,112		159,767							.0003
S&P 500 - CAPPED TA2400493		N/A	Equity/Index	TOCC-	01/30/2024	01/27/2025	400	1,968,612	4890.97		121,182		121,182		229,606							.0003
S&P 500 - CAPPED TA2408764		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	348	2,057,226	5870.62		119,106		119,106		116,220							.0003
S&P 500 - CAPPED TA2403707		N/A	Equity/Index	BMO-	06/17/2024	06/12/2025	40	218,416	5421.03		14,376		14,376		19,893							.0003
S&P 500 - CAPPED TA2410040		N/A	Equity/Index	BAR-	12/09/2024	12/09/2025	1,536	9,300,000	6052.85		210,174		210,174		184,278							.0003
S&P 500 - CAPPED TA2409361		N/A	Equity/Index	NGFPI-	11/27/2024	11/26/2025	117	701,384	6024.5345820000002		56,181		56,181		43,268							.0003
S&P 500 - CAPPED TA2407052		N/A	Equity/Index	BNP-	10/08/2024	10/08/2025	139	800,000	5751.13		25,263		25,263		26,692							.0003
S&P 500 - CAPPED TA2404414		N/A	Equity/Index	TOCC-	07/12/2024	07/03/2025	200	1,127,138	5567.19		38,703		38,703		46,052							.0003
S&P 500 - CAPPED TA2410704		N/A	Equity/Index	RBC-	12/18/2024	12/12/2025	107	643,257	6051.09		28,711		28,711		24,785							.0003
S&P 500 - CAPPED TA2403022		N/A	Equity/Index	TOCC-	05/22/2024	05/16/2025	1,000	5,321,130	5303.27		230,236		230,236		331,865							.0003
S&P 500 - CAPPED TA2401733		N/A	Equity/Index	TOCC-	04/01/2024	03/27/2025	200	1,048,252	5248.49		27,799		27,799		42,038							.0003
S&P 500 - CAPPED TA2408029		N/A	Equity/Index	RBC-	11/04/2024	10/24/2025	46	263,258	5808.16		19,837		19,837		22,153							.0003
S&P 500 - CAPPED TA2403665		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	200	1,086,320	5431.6		58,173		58,173		81,646							.0003
S&P 500 - CAPPED TA2406527		N/A	Equity/Index	BAR-	09/24/2024	09/19/2025	1,094	6,264,693	5713.64		267,844		267,844		299,136							.0003
S&P 500 - CAPPED TA2405925		N/A	Equity/Index	BNP-	09/04/2024	08/29/2025	709	3,918,643	5648.4		123,146		123,146		155,351							.0003
S&P 500 - CAPPED TA2409572		N/A	Equity/Index	BMO-	12/03/2024	10/28/2025	70	423,325	5823.52		43,739		43,739		33,182							.0003
S&P 500 - CAPPED TA2404510		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	54	300,000	5588.27		15,929		15,929		20,001							.0003
S&P 500 - CAPPED TA2400981		N/A	Equity/Index	RBC-	02/23/2024	02/04/2025	280	1,423,996	4958.6099999999997		41,686		41,686		61,656							.0003
S&P 500 - CAPPED TA2411063		N/A	Equity/Index	NGFPI-	12/23/2024	11/25/2025	27	160,684	5987.37		12,669		12,669		10,584							.0003
S&P 500 - CAPPED TA2407697		N/A	Equity/Index	BAR-	10/28/2024	10/23/2025	49	285,523	5797.42		11,931		11,931		12,111							.0003
S&P 500 - CAPPED TA2401899		N/A	Equity/Index	TOCC-	04/11/2024	04/04/2025	200	1,033,518	5204.34		57,019		57,019		97,839							.0003
S&P 500 - CAPPED TA2400569		N/A	Equity/Index	TOCC-	02/02/2024	01/31/2025	200	991,722	4958.6099999999997		18,827		18,827		29,423							.0003
S&P 500 - CAPPED TA2404895		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	290	1,600,000	5522.3		38,239		38,239		47,586							.0003

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S&P 500 - CAPPED TA2402922		N/A	Equity/Index	BMO	05/17/2024	05/15/2025	3,271	17,324,950	5308.15		687,074		687,074		1,020,555							.0003
S&P 500 - CAPPED TA2405067		N/A	Equity/Index	RBC	08/06/2024	07/31/2025	455	2,408,310	5522.3		88,302		88,302		137,697							.0003
S&P 500 - CAPPED TA2405405		N/A	Equity/Index	RBC	08/16/2024	08/13/2025	441	2,446,575	5434.43		114,329		114,329		136,878							.0003
S&P 500 - CAPPED TA2408166		N/A	Equity/Index	BAR	11/06/2024	11/04/2025	2,118	12,538,560	5712.69		556,674		556,674		543,419							.0003
S&P 500 - CAPPED TA2408984		N/A	Equity/Index	TOCC	11/22/2024	11/24/2025	400	2,387,736	5969.34		77,846		77,846		72,349							.0003
S&P 500 - CAPPED TA2404781		N/A	Equity/Index	BNP	07/26/2024	07/28/2025	238	1,300,000	5459.1		39,389		39,389		50,645							.0003
S&P 500 - CAPPED TA2403703		N/A	Equity/Index	BMO	06/17/2024	06/12/2025	83	453,213	5421.03		13,450		13,450		17,097							.0003
S&P 500 - CAPPED TA2402926		N/A	Equity/Index	RBC	05/17/2024	05/16/2025	566	3,000,000	5303.27		56,850		56,850		77,871							.0003
S&P 500 - CAPPED TA2402342		N/A	Equity/Index	RBC	04/30/2024	04/25/2025	4,542	23,171,899	5099.96		985,523		985,523		1,557,286							.0003
S&P 500 - CAPPED TA2400479		N/A	Equity/Index	TOCC	01/30/2024	01/30/2025	400	1,969,988	4948.6099999999997		154,107		154,107		383,261							.0003
S&P 500 - CAPPED TA2408170		N/A	Equity/Index	BAR	11/06/2024	11/04/2025	14	82,880	5712.69		5,758		5,758		5,550							.0003
S&P 500 - CAPPED TA2405029		N/A	Equity/Index	SG	08/05/2024	08/05/2025	231	1,200,000	5219.5225119999996		109,081		109,081		200,785							.0003
S&P 500 - CAPPED TA2404832		N/A	Equity/Index	BNP	07/29/2024	07/29/2025	92	500,000	5463.54		11,511		11,511		14,579							.0003
S&P 500 - CAPPED TA2405531		N/A	Equity/Index	BNP	08/22/2024	08/15/2025	132	739,629	5554.25		45,920		45,920		55,558							.0003
S&P 500 - CAPPED TA2408531		N/A	Equity/Index	BAR	11/13/2024	11/13/2025	84	500,000	5985.38		22,491		22,491		20,224							.0003
S&P 500 - CAPPED TA2410089		N/A	Equity/Index	BAR	12/09/2024	12/03/2025	17	103,072	6049.88		5,778		5,778		4,665							.0003
S&P 500 - CAPPED TA2408313		N/A	Equity/Index	TOCC	11/08/2024	11/10/2025	800	4,796,432	5995.54		211,532		211,532		188,539							.0003
S&P 500 - CAPPED TA2403265		N/A	Equity/Index	TOCC	06/04/2024	05/30/2025	1,800	9,534,780	5277.51		191,098		191,098		258,730							.0003
S&P 500 - CAPPED TA2406773		N/A	Equity/Index	BAR	10/02/2024	09/30/2025	177	1,009,119	5762.48		55,373		55,373		62,535							.0003
S&P 500 - CAPPED TA2406797		N/A	Equity/Index	SG	10/03/2024	10/03/2025	912	5,200,000	5699.94		304,723		304,723		342,432							.0003
S&P 500 - CAPPED TA2410382		N/A	Equity/Index	BAR	12/13/2024	12/15/2025	198	1,200,000	6051.09		37,284		37,284		32,635							.0003
S&P 500 - CAPPED TA2401148		N/A	Equity/Index	TOCC	03/05/2024	03/05/2025	300	1,523,595	5106.07		123,452		123,452		249,082							.0003
S&P 500 - CAPPED TA2410119		N/A	Equity/Index	BMO	12/09/2024	09/30/2025	23	139,236	5762.48		14,970		14,970		11,233							.0003
S&P 500 - CAPPED TA2402627		N/A	Equity/Index	TOCC	05/07/2024	05/02/2025	200	1,036,952	5127.79		56,833		56,833		87,944							.0003
S&P 500 - CAPPED TA2409872		N/A	Equity/Index	RBC	12/05/2024	11/11/2025	287	1,745,921	6599.91		930		930		377							.0003
S&P 500 - CAPPED TA2401319		N/A	Equity/Index	BNP	03/15/2024	03/13/2025	310	1,589,990	5165.3100000000004		41,013		41,013		64,604							.0003
S&P 500 - CAPPED TA2400736		N/A	Equity/Index	RBC	02/12/2024	02/10/2025	225	1,130,535	5206.8500000000004		66,564		66,564		159,111							.0003
S&P 500 - CAPPED TA2403605		N/A	Equity/Index	TOCC	06/13/2024	06/06/2025	200	1,084,346	5352.96		32,655		32,655		42,425							.0003
S&P 500 - CAPPED TA2410813		N/A	Equity/Index	TOCC	12/20/2024	12/19/2025	600	3,558,510	5930.85		111,387		111,387		107,608							.0003
S&P 500 - CAPPED TA2400244		N/A	Equity/Index	TOCC	01/12/2024	01/10/2025	500	2,391,000	4783.45		134,878		134,878		263,850							.0003
S&P 500 - CAPPED TA2400745		N/A	Equity/Index	BMO	02/12/2024	02/07/2025	1,015	5,101,999	4997.91		327,449		327,449		623,085							.0003
S&P 500 - CAPPED TA2409814		N/A	Equity/Index	RBC	12/05/2024	10/17/2025	45	273,751	5864.67		7,993		7,993		7,012							.0003
S&P 500 - CAPPED TA2407656		N/A	Equity/Index	SG	10/25/2024	10/23/2025	487	2,844,713	5797.42		169,963		169,963		170,657							.0003
S&P 500 - CAPPED TA2405012		N/A	Equity/Index	RBC	08/02/2024	07/25/2025	78	415,449	5459.1		12,495		12,495		18,230							.0003

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S&P 500 - CAPPED TA2402810		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5064.2		22,740		22,740		31,459							.0003
S&P 500 - CAPPED TA2400566		N/A	Equity/Index	BMO-	02/02/2024	01/31/2025	141	700,000	4980.43		55,223		55,223		130,050							.0003
S&P 500 - CAPPED TA2407059		N/A	Equity/Index	BMO-	10/08/2024	10/02/2025	235	1,346,080	5709.54		79,637		79,637		86,160							.0003
S&P 500 - CAPPED TA2406067		N/A	Equity/Index	RBC-	09/09/2024	09/04/2025	63	344,632	5520.07		18,977		18,977		25,873							.0003
S&P 500 - CAPPED TA2400743		N/A	Equity/Index	BMO-	02/12/2024	02/07/2025	56	281,490	4997.91		16,185		16,185		29,315							.0003
S&P 500 - CAPPED TA2409000		N/A	Equity/Index	BAR-	11/22/2024	11/06/2025	46	274,586	5929.04		12,727		12,727		11,677							.0003
S&P 500 - CAPPED TA2410438		N/A	Equity/Index	BAR-	12/13/2024	12/11/2025	38	230,046	6084.19		6,903		6,903		5,912							.0003
S&P 500 - CAPPED TA2410044		N/A	Equity/Index	BAR-	12/09/2024	12/09/2025	1,570	9,500,000	6052.85		411,353		411,353		348,850							.0003
S&P 500 - CAPPED TA2404404		N/A	Equity/Index	TOCC-	07/12/2024	06/27/2025	200	1,127,138	5460.48		50,347		50,347		59,263							.0003
S&P 500 - CAPPED TA2403977		N/A	Equity/Index	BOA-	06/27/2024	06/23/2025	100	547,919	5464.62		26,905		26,905		35,529							.0003
S&P 500 - CAPPED TA2403408		N/A	Equity/Index	TOCC-	06/07/2024	06/04/2025	200	1,072,210	5291.34		64,891		64,891		93,168							.0003
S&P 500 - CAPPED TA2405134		N/A	Equity/Index	TOCC-	08/08/2024	08/06/2025	300	1,591,113	5240.03		99,815		99,815		140,493							.0003
S&P 500 - CAPPED TA2404762		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	165	900,000	5459.1		17,532		17,532		22,177							.0003
S&P 500 - CAPPED TA2409888		N/A	Equity/Index	RBC-	12/05/2024	11/14/2025	43	261,584	5949.17		12,440		12,440		10,505							.0003
S&P 500 - CAPPED TA2403658		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	900	4,888,440	5431.6		274,892		274,892		388,938							.0003
S&P 500 - CAPPED TA2409870		N/A	Equity/Index	RBC-	12/05/2024	11/10/2025	50	304,168	6293.5		4,465		4,465		3,417							.0003
S&P 500 - CAPPED TA2403025		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	200	1,064,226	5308.13		38,063		38,063		53,713							.0003
S&P 500 - CAPPED TA2405712		N/A	Equity/Index	BAR-	08/27/2024	08/25/2025	918	5,165,742	5634.61		292,778		292,778		355,735							.0003
S&P 500 - CAPPED TA2405719		N/A	Equity/Index	BAR-	08/28/2024	08/28/2025	72	400,000	5592.18		11,832		11,832		13,985							.0003
S&P 500 - CAPPED TA2410472		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	198	1,200,000	6074.08		70,331		70,331		55,371							.0003
S&P 500 - CAPPED TA2401831		N/A	Equity/Index	TOCC-	04/05/2024	04/01/2025	100	521,308	5243.77		28,100		28,100		47,620							.0003
S&P 500 - CAPPED TA2401155		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	2,000	10,132,340	5137.08		258,171		258,171		429,885							.0003
S&P 500 - CAPPED TA2407774		N/A	Equity/Index	TOCC-	10/30/2024	10/30/2025	100	581,367	5813.67		34,535		34,535		35,546							.0003
S&P 500 - CAPPED TA2409510		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	16	96,764	6021.63		3,197		3,197		2,759							.0003
S&P 500 - CAPPED TA2409484		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	50	300,000	6047.15		7,089		7,089		6,194							.0003
S&P 500 - CAPPED TA2403335		N/A	Equity/Index	TOCC-	06/06/2024	05/21/2025	200	1,071,300	5321.41		22,097		22,097		29,508							.0003
S&P 500 - CAPPED TA2411512		N/A	Equity/Index	RBC-	12/30/2024	12/11/2025	7	41,437	6388.4		1,453		1,453		1,311							.0003
S&P 500 - CAPPED TA2408347		N/A	Equity/Index	BNP-	11/08/2024	10/22/2025	79	473,917	5851.2		21,768		21,768		19,922							.0003
S&P 500 - CAPPED TA2403338		N/A	Equity/Index	TOCC-	06/06/2024	05/23/2025	100	535,650	5267.84		20,011		20,011		26,939							.0003
S&P 500 - CAPPED TA2404896		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	91	500,000	5522.3		13,640		13,640		17,074							.0003
S&P 500 - CAPPED TA2404851		N/A	Equity/Index	BMO-	07/29/2024	07/25/2025	44	241,200	5399.22		16,374		16,374		22,075							.0003
S&P 500 - CAPPED TA2405087		N/A	Equity/Index	BNP-	08/07/2024	08/07/2025	192	1,000,000	5199.5		54,681		54,681		80,771							.0003
S&P 500 - CAPPED TA2404378		N/A	Equity/Index	TOCC-	07/12/2024	06/06/2025	200	1,127,138	5346.99		63,077		63,077		73,894							.0003
S&P 500 - CAPPED TA2403727		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	97	531,939	5618.75		10,671		10,671		14,317							.0003

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S&P 500 - CAPPED TA2409138		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	100	598,737	5987.37		35,567		35,567		30,979							.0003
S&P 500 - CAPPED TA2408394		N/A	Equity/Index	BMO-	11/08/2024	06/17/2025	47	281,734	5921.59		9,334		9,334		7,993							.0003
S&P 500 - CAPPED TA2408188		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	1,900	11,348,890	5973.1		673,010		673,010		590,192							.0003
S&P 500 - CAPPED TA2407325		N/A	Equity/Index	BAR-	10/17/2024	09/16/2025	53	309,949	6040.93		4,259		4,259		4,201							.0003
S&P 500 - CAPPED TA2406896		N/A	Equity/Index	BAR-	10/04/2024	10/01/2025	784	4,483,414	5708.75		270,112		270,112		298,452							.0003
S&P 500 - CAPPED TA2405446		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	600	3,361,332	5543.22		206,907		206,907		255,290							.0003
S&P 500 - CAPPED TA2407975		N/A	Equity/Index	TOCC-	11/04/2024	11/04/2025	200	1,142,538	5712.69		35,879		35,879		39,160							.0003
S&P 500 - CAPPED TA2405335		N/A	Equity/Index	TOCC-	08/15/2024	08/13/2025	100	553,700	5434.43		25,450		25,450		31,162							.0003
S&P 500 - CAPPED TA2409004		N/A	Equity/Index	BAR-	11/22/2024	11/11/2025	292	1,743,021	6001.35		68,547		68,547		62,444							.0003
S&P 500 - CAPPED TA2404011		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	55	300,000	5460.48		11,634		11,634		15,145							.0003
S&P 500 - CAPPED TA2408019		N/A	Equity/Index	RBC-	11/04/2024	10/17/2025	19	108,737	6258.52		3,399		3,399		3,797							.0003
S&P 500 - CAPPED TA2409145		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	43	257,844	5917.11		12,218		12,218		11,106							.0003
S&P 500 - CAPPED TA2400148		N/A	Equity/Index	BOA-	01/09/2024	01/03/2025	100	474,908	4704.810000000004		12,831		12,831		19,902							.0003
S&P 500 - CAPPED TA2403942		N/A	Equity/Index	BMO-	06/27/2024	06/27/2025	164	900,000	5482.87		76,159		76,159		99,585							.0003
S&P 500 - CAPPED TA2403063		N/A	Equity/Index	TOCC-	05/23/2024	05/14/2025	100	529,642	5246.68		32,094		32,094		47,673							.0003
S&P 500 - CAPPED TA2402185		N/A	Equity/Index	TOCC-	04/25/2024	04/22/2025	1,000	5,050,300	5010.600000000004		297,316		297,316		493,238							.0003
S&P 500 - CAPPED TA2405492		N/A	Equity/Index	TOCC-	08/21/2024	08/19/2025	200	1,121,444	5608.25		59,213		59,213		73,229							.0003
S&P 500 - CAPPED TA2409829		N/A	Equity/Index	RBC-	12/05/2024	10/23/2025	61	371,084	5797.42		26,044		26,044		22,086							.0003
S&P 500 - CAPPED TA2402983		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	95	504,426	5214.08		18,913		18,913		25,893							.0003
S&P 500 - CAPPED TA2406442		N/A	Equity/Index	BAR-	09/20/2024	08/15/2025	77	437,899	5543.22		25,582		25,582		28,961							.0003
S&P 500 - CAPPED TA2409838		N/A	Equity/Index	RBC-	12/05/2024	10/28/2025	262	1,593,838	6422.84		1,121		1,121		585							.0003
S&P 500 - CAPPED TA2402296		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	47	240,337	4688.68		19,910		19,910		28,617							.0003
S&P 500 - CAPPED TA2403904		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	383	2,100,000	5477.9		117,557		117,557		158,064							.0003
S&P 500 - CAPPED TA2407860		N/A	Equity/Index	TOCC-	10/31/2024	10/31/2025	1,100	6,275,995	5705.45		377,207		377,207		423,516							.0003
S&P 500 - CAPPED TA2401814		N/A	Equity/Index	BNP-	04/05/2024	04/07/2025	250	1,300,000	5204.34		114,216		114,216		191,098							.0003
S&P 500 - CAPPED TA2402205		N/A	Equity/Index	TOCC-	04/25/2024	04/11/2025	100	505,030	5199.060000000004		22,855		22,855		43,901							.0003
S&P 500 - CAPPED TA2406509		N/A	Equity/Index	SG-	09/24/2024	09/24/2025	384	2,200,000	5732.93		71,059		71,059		77,951							.0003
S&P 500 - CAPPED TA2400587		N/A	Equity/Index	TOCC-	02/02/2024	01/30/2025	300	1,484,814	4924.97		44,882		44,882		71,895							.0003
S&P 500 - CAPPED TA2404889		N/A	Equity/Index	TOCC-	07/31/2024	07/29/2025	600	3,316,200	5463.54		169,587		169,587		217,749							.0003
S&P 500 - CAPPED TA2405597		N/A	Equity/Index	SG-	08/23/2024	08/06/2025	100	562,950	5240.03		73,203		73,203		85,142							.0003
S&P 500 - CAPPED TA2408529		N/A	Equity/Index	BAR-	11/13/2024	11/13/2025	50	300,000	5985.38		10,152		10,152		9,294							.0003
S&P 500 - CAPPED TA2404989		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	673	3,600,000	5346.56		77,580		77,580		103,026							.0003
S&P 500 - CAPPED TA2411272		N/A	Equity/Index	BAR-	12/27/2024	12/29/2025	117	700,000	5970.84		13,846		13,846		12,836							.0003
S&P 500 - CAPPED TA2402484		N/A	Equity/Index	BAR-	05/02/2024	04/25/2025	357	1,803,207	5099.96		99,314		99,314		178,459							.0003

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S&P 500 - CAPPED TA2401671		N/A	Equity/Index	RBC-	03/28/2024	03/31/2025	381	2,000,000	5254.35		37,060		37,060		54,533							.0003
S&P 500 - CAPPED TA2406187		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	100	562,602	5626.02		14,818		14,818		17,420							.0003
S&P 500 - CAPPED TA2407971		N/A	Equity/Index	TOCC-	11/04/2024	11/04/2025	200	1,142,538	5712.69		22,281		22,281		24,115							.0003
S&P 500 - CAPPED TA2406479		N/A	Equity/Index	RBC-	09/23/2024	09/18/2025	392	2,241,131	5618.26		138,545		138,545		154,815							.0003
S&P 500 - CAPPED TA2407057		N/A	Equity/Index	BMO-	10/08/2024	10/02/2025	132	756,096	5709.54		31,420		31,420		33,774							.0003
S&P 500 - CAPPED TA2402418		N/A	Equity/Index	BNP-	04/30/2024	02/25/2025	29	147,158	5342.2		1,773		1,773		3,427							.0003
S&P 500 - CAPPED TA2406104		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	246	1,350,245	5503.41		58,063		58,063		74,064							.0003
S&P 500 - CAPPED TA2403704		N/A	Equity/Index	BMO-	06/17/2024	06/12/2025	286	1,561,674	5421.03		69,238		69,238		91,154							.0003
S&P 500 - CAPPED TA2403252		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	600	3,178,260	5277.51		130,977		130,977		185,904							.0003
S&P 500 - CAPPED TA2408677		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	1,200	7,072,344	5893.62		306,955		306,955		302,442							.0003
S&P 500 - CAPPED TA2411481		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	120	718,080	5930.85		27,346		27,346		26,060							.0003
S&P 500 - CAPPED TA2400772		N/A	Equity/Index	TOCC-	02/13/2024	02/10/2025	300	1,476,729	5026.6099999999997		79,691		79,691		172,158							.0003
S&P 500 - CAPPED TA2408168		N/A	Equity/Index	BAR-	11/06/2024	11/04/2025	693	4,102,560	5712.69		255,322		255,322		247,425							.0003
S&P 500 - CAPPED TA2403881		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	100	546,930	5469.3		11,172		11,172		14,112							.0003
S&P 500 - CAPPED TA2411265		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	1,256	7,500,000	5970.84		344,171		344,171		316,348							.0003
S&P 500 - CAPPED TA2406768		N/A	Equity/Index	BAR-	10/02/2024	09/26/2025	781	4,452,668	5738.17		186,870		186,870		210,651							.0003
S&P 500 - CAPPED TA2404824		N/A	Equity/Index	BMO-	07/29/2024	07/29/2025	201	1,100,000	5488.13		90,715		90,715		128,191							.0003
S&P 500 - CAPPED TA2411171		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	1,834	11,047,558	5930.85		442,636		442,636		401,541							.0003
S&P 500 - CAPPED TA2409341		N/A	Equity/Index	SG-	11/27/2024	11/28/2025	183	1,100,000	5998.74		49,939		49,939		44,387							.0003
S&P 500 - CAPPED TA2403527		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	200	1,075,064	5375.32		21,609		21,609		28,796							.0003
S&P 500 - CAPPED TA2406152		N/A	Equity/Index	BAR-	09/12/2024	09/12/2025	1,019	5,700,000	5595.76		304,377		304,377		375,759							.0003
S&P 500 - CAPPED TA2402539		N/A	Equity/Index	TOCC-	05/03/2024	04/30/2025	100	512,206	5035.6899999999996		27,878		27,878		43,406							.0003
S&P 500 - CAPPED TA2410300		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	400	2,420,500	6051.25		201,387		201,387		147,620							.0003
S&P 500 - CAPPED TA2404026		N/A	Equity/Index	BMO-	06/28/2024	06/12/2025	150	824,960	5421.03		25,379		25,379		31,467							.0003
S&P 500 - CAPPED TA2405088		N/A	Equity/Index	BNP-	08/07/2024	08/07/2025	212	1,100,000	5199.5		62,403		62,403		92,887							.0003
S&P 500 - CAPPED TA2403092		N/A	Equity/Index	TOCC-	05/24/2024	05/27/2025	100	530,472	5329.65		42,364		42,364		70,937							.0003
S&P 500 - CAPPED TA2402462		N/A	Equity/Index	BNP-	05/01/2024	02/18/2025	292	1,474,308	5005.57		30,146		30,146		46,753							.0003
S&P 500 - CAPPED TA2401158		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	100	506,617	5137.08		26,321		26,321		49,997							.0003
S&P 500 - CAPPED TA2406436		N/A	Equity/Index	BAR-	09/20/2024	09/15/2025	74	420,838	5626.02		23,075		23,075		26,396							.0003
S&P 500 - CAPPED TA2410197		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	130	784,355	6090.27		44,301		44,301		35,762							.0003
S&P 500 - CAPPED TA2404783		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	147	800,000	5459.1		25,544		25,544		32,928							.0003
S&P 500 - CAPPED TA2402824		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	1,200	6,287,928	5222.68		380,431		380,431		607,701							.0003
S&P 500 - CAPPED TA2406121		N/A	Equity/Index	SG-	09/11/2024	09/09/2025	57	309,624	5471.05		15,929		15,929		21,721							.0003
S&P 500 - CAPPED TA2408045		N/A	Equity/Index	BAR-	11/05/2024	11/05/2025	467	2,700,000	5782.76		53,027		53,027		55,308							.0003

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S&P 500 - CAPPED TA2411132		N/A	Equity/Index	BNP-	12/24/2024	12/24/2025	50	300,000	6040.04		9,021		9,021		7,921							.0003
S&P 500 - CAPPED TA2404785		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	55	300,000	5459.1		14,253		14,253		18,920							.0003
S&P 500 - CAPPED TA2408192		N/A	Equity/Index	BAR-	11/07/2024	11/04/2025	868	5,172,629	5712.69		232,633		232,633		223,300							.0003
S&P 500 - CAPPED TA2404869		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	800	4,337,368	5459.1		181,236		181,236		249,618							.0003
S&P 500 - CAPPED TA2404740		N/A	Equity/Index	TOCC-	07/25/2024	07/23/2025	100	547,813	5555.74		17,406		17,406		23,211							.0003
S&P 500 - CAPPED TA2404364		N/A	Equity/Index	BNP-	07/12/2024	07/14/2025	53	300,000	5615.35		9,605		9,605		11,415							.0003
S&P 500 - CAPPED TA2407476		N/A	Equity/Index	BNP-	10/22/2024	10/22/2025	632	3,700,000	5851.2		72,446		72,446		72,401							.0003
S&P 500 - CAPPED TA2405237		N/A	Equity/Index	RBC-	08/12/2024	08/08/2025	1,200	6,439,572	5319.31		355,872		355,872		483,912							.0003
S&P 500 - CAPPED TA2407386		N/A	Equity/Index	TOCC-	10/18/2024	10/20/2025	400	2,345,868	5864.67		73,434		73,434		73,406							.0003
S&P 500 - CAPPED TA2401220		N/A	Equity/Index	BMO-	03/08/2024	03/06/2025	2,343	12,064,107	5104.76		530,643		530,643		842,329							.0003
S&P 500 - CAPPED TA2405370		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	90	500,000	5554.25		26,220		26,220		32,949							.0003
S&P 500 - CAPPED TA2400874		N/A	Equity/Index	BMO-	02/16/2024	02/13/2025	972	4,882,842	4953.17		329,780		329,780		592,563							.0003
S&P 500 - CAPPED TA2402949		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	393	2,086,543	5297.1		110,763		110,763		166,856							.0003
S&P 500 - CAPPED TA2410087		N/A	Equity/Index	BAR-	12/09/2024	12/03/2025	233	1,412,693	6049.88		55,645		55,645		47,101							.0003
S&P 500 - CAPPED TA2406660		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	244	1,400,000	5738.17		45,402		45,402		49,209							.0003
S&P 500 - CAPPED TA2403349		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	4,000	21,411,840	5352.96		868,382		868,382		1,226,579							.0003
S&P 500 - CAPPED TA2405655		N/A	Equity/Index	BAR-	08/26/2024	08/21/2025	761	4,274,476	5620.85		185,669		185,669		222,836							.0003
S&P 500 - CAPPED TA2400643		N/A	Equity/Index	SG-	02/07/2024	02/03/2025	1,106	5,515,622	4958.6099999999997		352,007		352,007		681,727							.0003
S&P 500 - CAPPED TA2406118		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	306	1,700,000	5554.13		96,526		96,526		121,304							.0003
S&P 500 - CAPPED TA2405493		N/A	Equity/Index	TOCC-	08/21/2024	08/19/2025	800	4,485,776	5608.25		260,996		260,996		326,468							.0003
S&P 500 - CAPPED TA2406670		N/A	Equity/Index	BAR-	09/27/2024	09/12/2025	75	431,363	5626.02		14,831		14,831		15,899							.0003
S&P 500 - CAPPED TA2410713		N/A	Equity/Index	RBC-	12/18/2024	07/17/2025	100	590,500	5588.27		61,448		61,448		54,263							.0003
S&P 500 - CAPPED TA2403456		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	430	2,300,000	5346.99		108,790		108,790		156,016							.0003
S&P 500 - CAPPED TA2406540		N/A	Equity/Index	SG-	09/25/2024	09/25/2025	245	1,400,000	5722.26		61,040		61,040		68,231							.0003
S&P 500 - CAPPED TA2403643		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	1,000	5,431,600	5431.6		120,056		120,056		155,419							.0003
S&P 500 - CAPPED TA2405986		N/A	Equity/Index	TOCC-	09/06/2024	09/08/2025	100	540,842	5408.42		20,057		20,057		26,003							.0003
S&P 500 - CAPPED TA2407186		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	52	300,000	5815.03		17,130		17,130		17,548							.0003
S&P 500 - CAPPED TA2402783		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	600	3,132,600	5214.08		188,043		188,043		304,558							.0003
S&P 500 - CAPPED TA2406147		N/A	Equity/Index	BAR-	09/12/2024	09/12/2025	1,966	11,000,000	5595.76		243,107		243,107		286,232							.0003
S&P 500 - CAPPED TA2403853		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	55	300,000	5447.87		11,628		11,628		15,166							.0003
S&P 500 - CAPPED TA2408532		N/A	Equity/Index	BAR-	11/13/2024	11/13/2025	100	600,000	5985.38		34,732		34,732		30,244							.0003
S&P 500 - CAPPED TA2402098		N/A	Equity/Index	TOCC-	04/19/2024	04/16/2025	200	995,678	5051.41		54,107		54,107		98,933							.0003
S&P 500 - CAPPED TA2404675		N/A	Equity/Index	SG-	07/23/2024	07/21/2025	95	530,145	5505		18,430		18,430		21,657							.0003
S&P 500 - CAPPED TA2401985		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	200	1,010,536	5123.41		53,349		53,349		96,405							.0003

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S&P 500 - CAPPED TA2406335		N/A	Equity/Index	SG-	09/18/2024	09/12/2025	197	1,109,701	5595.76		66,503		66,503		79,543							.0003
S&P 500 - CAPPED TA2408423		N/A	Equity/Index	TOCC-	11/11/2024	11/11/2025	100	1,200,270	6024.76		48,012		48,012		35,723							.0003
S&P 500 - CAPPED TA2403556		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	2,500	13,552,575	5421.03		547,339		547,339		752,975							.0003
S&P 500 - CAPPED TA2403491		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	183	979,486	5352.96		39,938		39,938		55,810							.0003
S&P 500 - CAPPED TA2401941		N/A	Equity/Index	RBC-	04/12/2024	04/11/2025	1,000	5,149,520	5199.0600000000004		300,800		300,800		522,835							.0003
S&P 500 - CAPPED TA2402645		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	881	4,566,223	5180.74		257,525		257,525		423,391							.0003
S&P 500 - CAPPED TA2411539		N/A	Equity/Index	TOCC-	12/31/2024	12/31/2025	200	1,176,326	5881.63		38,351		38,351		38,547							.0003
S&P 500 - CAPPED TA2406402		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	53	300,000	5702.55		10,860		10,860		12,236							.0003
S&P 500 - CAPPED TA2402101		N/A	Equity/Index	TOCC-	04/19/2024	04/04/2025	200	995,678	5204.34		19,627		19,627		35,501							.0003
S&P 500 - CAPPED TA2404549		N/A	Equity/Index	TOCC-	07/18/2024	07/11/2025	100	555,562	5615.35		26,065		26,065		33,918							.0003
S&P 500 - CAPPED TA2406447		N/A	Equity/Index	BAR-	09/20/2024	08/29/2025	134	762,058	5591.96		30,434		30,434		34,006							.0003
S&P 500 - CAPPED TA2403318		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	100	535,650	5214.08		24,970		24,970		33,724							.0003
S&P 500 - CAPPED TA2405709		N/A	Equity/Index	BAR-	08/27/2024	08/25/2025	164	922,856	5634.61		31,111		31,111		36,421							.0003
S&P 500 - CAPPED TA2403362		N/A	Equity/Index	TOCC-	06/06/2024	05/29/2025	100	535,041	5319.45		45,928		45,928		72,032							.0003
S&P 500 - CAPPED TA2403525		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	100	537,532	5375.32		10,167		10,167		13,521							.0003
S&P 500 - CAPPED TA2402580		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	1,600	8,265,952	5064.2		161,817		161,817		225,348							.0003
S&P 500 - CAPPED TA2404577		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	300	1,651,500	5505		50,375		50,375		63,987							.0003
S&P 500 - CAPPED TA2406115		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	90	500,000	5554.13		19,874		19,874		24,356							.0003
S&P 500 - CAPPED TA2406705		N/A	Equity/Index	BNP-	09/27/2024	09/24/2025	121	695,132	5732.93		57,250		57,250		61,132							.0003
S&P 500 - CAPPED TA2402366		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	387	1,963,797	4780.9399999999996		97,601		97,601		138,458							.0003
S&P 500 - CAPPED TA2403072		N/A	Equity/Index	TOCC-	05/23/2024	05/21/2025	600	3,177,852	5321.41		85,965		85,965		121,717							.0003
S&P 500 - CAPPED TA2405293		N/A	Equity/Index	RBC-	08/13/2024	08/11/2025	547	2,966,895	5344.16		166,611		166,611		220,031							.0003
S&P 500 - CAPPED TA2405862		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	71	400,000	5648.4		21,505		21,505		25,240							.0003
S&P 500 - CAPPED TA2411011		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	100	597,407	5974.07		14,758		14,758		13,818							.0003
S&P 500 - CAPPED TA2401307		N/A	Equity/Index	BAR-	03/14/2024	03/12/2025	109	561,786	5175.2700000000004		31,486		31,486		54,977							.0003
S&P 500 - CAPPED TA2400877		N/A	Equity/Index	BMO-	02/16/2024	02/14/2025	3,813	19,154,606	5000.62		832,416		832,416		1,384,459							.0003
S&P 500 - CAPPED TA2408672		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	100	589,362	5893.62		17,506		17,506		17,366							.0003
S&P 500 - CAPPED TA2402297		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	31	158,520	4697.24		3,533		3,533		4,383							.0003
S&P 500 - CAPPED TA2407928		N/A	Equity/Index	TOCC-	11/01/2024	11/03/2025	600	3,437,280	5728.8		77,691		77,691		83,868							.0003
S&P 500 - CAPPED TA2402459		N/A	Equity/Index	BNP-	05/01/2024	01/24/2025	140	706,860	4868.55		33,667		33,667		52,191							.0003
S&P 500 - CAPPED TA2400872		N/A	Equity/Index	BMO-	02/16/2024	02/13/2025	413	2,074,706	4953.17		124,478		124,478		213,991							.0003
S&P 500 - CAPPED TA2409863		N/A	Equity/Index	RBC-	12/05/2024	11/04/2025	76	462,335	5712.69		23,222		23,222		20,853							.0003
S&P 500 - CAPPED TA2404164		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	100	556,719	5567.19		13,530		13,530		16,495							.0003
S&P 500 - CAPPED TA2406656		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	192	1,100,000	5738.17		21,263		21,263		22,922							.0003

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S&P 500 - CAPPED TA2403901		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	164	900,000	5477.9		27,918		27,918		35,378							.0003
S&P 500 - CAPPED TA2410701		N/A	Equity/Index	RBC-	12/18/2024	12/16/2025	87	523,022	6074.08		31,995		31,995		26,115							.0003
S&P 500 - CAPPED TA2402156		N/A	Equity/Index	BAR-	04/24/2024	04/22/2025	2,465	12,484,313	5010.6000000000004		239,598		239,598		345,155							.0003
S&P 500 - CAPPED TA2402411		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	89	451,622	5088.8		11,944		11,944		19,348							.0003
S&P 500 - CAPPED TA2406159		N/A	Equity/Index	BAR-	09/12/2024	09/09/2025	109	609,023	5471.05		38,950		38,950		47,498							.0003
S&P 500 - CAPPED TA2404196		N/A	Equity/Index	BMO-	07/08/2024	07/03/2025	304	1,694,648	5537.02		101,530		101,530		127,297							.0003
S&P 500 - CAPPED TA2411573		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	1,564	9,219,545	6037.59		449,728		449,728		443,432							.0003
S&P 500 - CAPPED TA2406096		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	26	142,709	5408.42		4,236		4,236		5,120							.0003
S&P 500 - CAPPED TA2405376		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	108	600,000	5554.25		16,615		16,615		19,992							.0003
S&P 500 - CAPPED TA2401764		N/A	Equity/Index	BAR-	04/03/2024	04/01/2025	779	4,072,152	5243.77		107,432		107,432		162,110							.0003
S&P 500 - CAPPED TA2408582		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	84	500,000	5949.17		30,156		30,156		27,444							.0003
S&P 500 - CAPPED TA2402827		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	100	523,994	5222.68		18,536		18,536		27,211							.0003
S&P 500 - CAPPED TA2408408		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	27	161,847	5726.51		3,607		3,607		3,378							.0003
S&P 500 - CAPPED TA2406894		N/A	Equity/Index	BAR-	10/04/2024	10/01/2025	848	4,849,407	5708.75		212,992		212,992		232,695							.0003
S&P 500 - CAPPED TA2405741		N/A	Equity/Index	BMO-	08/29/2024	08/29/2025	232	1,300,000	5591.96		106,185		106,185		135,868							.0003
S&P 500 - CAPPED TA2408295		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	100	599,554	5995.54		15,230		15,230		13,922							.0003
S&P 500 - CAPPED TA2401078		N/A	Equity/Index	TOCC-	02/29/2024	02/14/2025	200	1,016,862	5005.57		66,261		66,261		116,465							.0003
S&P 500 - CAPPED TA2405849		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	797	4,500,000	5648.4		197,416		197,416		229,089							.0003
S&P 500 - CAPPED TA2406559		N/A	Equity/Index	BMO-	09/25/2024	09/23/2025	881	5,034,915	5718.57		214,294		214,294		238,984							.0003
S&P 500 - CAPPED TA2404456		N/A	Equity/Index	BNP-	07/15/2024	06/24/2025	196	1,105,661	5447.87		113,972		113,972		124,118							.0003
S&P 500 - CAPPED TA2403033		N/A	Equity/Index	BMO-	05/22/2024	05/20/2025	123	654,499	5308.13		54,987		54,987		88,241							.0003
S&P 500 - CAPPED TA2410317		N/A	Equity/Index	BAR-	12/12/2024	12/09/2025	629	3,813,803	6052.85		148,557		148,557		126,355							.0003
S&P 500 - CAPPED TA2405044		N/A	Equity/Index	RBC-	08/05/2024	08/01/2025	70	365,098	5346.56		20,142		20,142		32,008							.0003
S&P 500 - CAPPED TA2403330		N/A	Equity/Index	TOCC-	06/06/2024	05/19/2025	200	1,071,300	5303.27		21,371		21,371		28,285							.0003
S&P 500 - CAPPED TA2411433		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	100	590,694	5906.94		16,777		16,777		16,558							.0003
S&P 500 - CAPPED TA2400992		N/A	Equity/Index	RBC-	02/23/2024	02/21/2025	401	2,039,366	4981.8		61,317		61,317		91,175							.0003
S&P 500 - CAPPED TA2406188		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	300	1,687,806	5626.02		49,181		49,181		58,092							.0003
S&P 500 - CAPPED TA2411430		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	200	1,181,388	5906.94		23,039		23,039		22,661							.0003
S&P 500 - CAPPED TA2407310		N/A	Equity/Index	BAR-	10/17/2024	09/03/2025	48	280,709	5528.93		10,800		10,800		10,991							.0003
S&P 500 - CAPPED TA2403111		N/A	Equity/Index	BMO-	05/24/2024	05/21/2025	561	2,977,928	5321.41		171,043		171,043		263,235							.0003
S&P 500 - CAPPED TA2404668		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	62	345,989	5505		19,965		19,965		24,286							.0003
S&P 500 - CAPPED TA2407632		N/A	Equity/Index	BMO-	10/25/2024	10/27/2025	517	3,000,000	5808.12		137,162		137,162		141,104							.0003
S&P 500 - CAPPED TA2400191		N/A	Equity/Index	SG-	01/11/2024	01/03/2025	942	4,468,697	4697.24		88,736		88,736		135,546							.0003
S&P 500 - CAPPED TA2410217		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	200	1,216,838	6084.19		100,880		100,880		69,587							.0003

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S&P 500 - CAPPED TA2410646		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	180	1,089,000	6051.25		61,400		61,400		50,019							.0003
S&P 500 - CAPPED TA2410833		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	100	593,085	5930.85		36,359		36,359		34,253							.0003
S&P 500 - CAPPED TA2405981		N/A	Equity/Index	TOCC-	09/06/2024	09/08/2025	900	4,867,578	5408.42		107,195		107,195		134,922							.0003
S&P 500 - CAPPED TA2404380		N/A	Equity/Index	TOCC-	07/12/2024	06/06/2025	100	563,569	5352.96		26,357		26,357		30,660							.0003
S&P 500 - CAPPED TA2407857		N/A	Equity/Index	TOCC-	10/31/2024	10/31/2025	600	3,423,270	5705.45		157,479		157,479		174,533							.0003
S&P 500 - CAPPED TA2410538		N/A	Equity/Index	BAR-	12/16/2024	12/04/2025	128	778,240	6086.49		29,737		29,737		24,410							.0003
S&P 500 - CAPPED TA2409929		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	82	500,000	6090.27		12,745		12,745		10,762							.0003
S&P 500 - CAPPED TA2409488		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	132	800,000	6047.15		26,199		26,199		22,617							.0003
S&P 500 - CAPPED TA2403716		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	91	500,000	5487.03		10,225		10,225		12,786							.0003
S&P 500 - CAPPED TA2406792		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	912	5,200,000	5699.94		195,002		195,002		214,582							.0003
S&P 500 - CAPPED TA2402302		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	227	1,160,778	4704.810000000004		28,402		28,402		35,533							.0003
S&P 500 - CAPPED TA2403892		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	114	622,850	5473.17		25,305		25,305		33,523							.0003
S&P 500 - CAPPED TA2411676		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	124	729,492	5998.74		26,257		26,257		25,930							.0003
S&P 500 - CAPPED TA2404901		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	362	2,000,000	5522.3		110,741		110,741		146,545							.0003
S&P 500 - CAPPED TA2404758		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	256	1,400,000	5459.1		121,127		121,127		169,099							.0003
S&P 500 - CAPPED TA2402676		N/A	Equity/Index	BMO-	05/09/2024	05/08/2025	200	1,040,852	5187.67		89,018		89,018		162,843							.0003
S&P 500 - CAPPED TA2404363		N/A	Equity/Index	BNP-	07/12/2024	07/14/2025	160	900,000	5615.35		27,602		27,602		32,755							.0003
S&P 500 - CAPPED TA2410385		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	264	1,600,000	6051.09		71,986		71,986		61,457							.0003
S&P 500 - CAPPED TA2402700		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	1,300	6,762,964	5187.7		126,497		126,497		182,402							.0003
S&P 500 - CAPPED TA2405005		N/A	Equity/Index	RBC-	08/02/2024	07/18/2025	65	346,208	5505		17,137		17,137		28,368							.0003
S&P 500 - CAPPED TA2404029		N/A	Equity/Index	BMO-	06/28/2024	06/13/2025	150	824,960	5431.6		42,888		42,888		55,781							.0003
S&P 500 - CAPPED TA2410434		N/A	Equity/Index	BAR-	12/13/2024	12/10/2025	170	1,029,155	6034.91		58,375		58,375		47,944							.0003
S&P 500 - CAPPED TA2411014		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	200	1,194,814	5974.07		37,519		37,519		34,931							.0003
S&P 500 - CAPPED TA2408245		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	154	921,059	5303.27		73,920		73,920		71,650							.0003
S&P 500 - CAPPED TA2410834		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	100	593,085	5930.85		37,367		37,367		35,057							.0003
S&P 500 - CAPPED TA2403287		N/A	Equity/Index	BMO-	06/05/2024	05/16/2025	151	803,288	5297.1		49,093		49,093		75,424							.0003
S&P 500 - CAPPED TA2402612		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	200	1,036,952	5127.79		56,811		56,811		87,755							.0003
S&P 500 - CAPPED TA2407919		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	700	4,010,160	5728.8		131,548		131,548		142,728							.0003
S&P 500 - CAPPED TA2408298		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	400	2,398,216	5995.54		77,470		77,470		70,467							.0003
S&P 500 - CAPPED TA2411483		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	103	616,352	5930.85		39,146		39,146		36,834							.0003
S&P 500 - CAPPED TA2401509		N/A	Equity/Index	BAR-	03/20/2024	03/18/2025	2,722	14,096,231	5149.42		611,606		611,606		968,350							.0003
S&P 500 - CAPPED TA2405534		N/A	Equity/Index	BNP-	08/22/2024	08/20/2025	191	1,070,221	5597.12		31,016		31,016		36,377							.0003
S&P 500 - CAPPED TA2401122		N/A	Equity/Index	TOCC-	03/01/2024	02/28/2025	700	3,597,265	5069.76		104,990		104,990		158,305							.0003
S&P 500 - CAPPED TA2406774		N/A	Equity/Index	BAR-	10/02/2024	09/30/2025	1,428	8,141,371	5762.48		464,885		464,885		524,908							.0003

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S&P 500 - CAPPED TA2400344		N/A	Equity/Index	TOCC-	01/19/2024	01/17/2025	2,000	9,588,340	4739.21		190,491		190,491		287,689							.0003
S&P 500 - CAPPED TA2409967		N/A	Equity/Index	SG-	12/06/2024	12/04/2025	104	632,996	6086.49		34,010		34,010		26,564							.0003
S&P 500 - CAPPED TA2404660		N/A	Equity/Index	BNP-	07/23/2024	07/23/2025	270	1,500,000	5555.74		46,095		46,095		56,164							.0003
S&P 500 - CAPPED TA2405490		N/A	Equity/Index	TOCC-	08/21/2024	08/19/2025	100	560,722	5608.25		18,730		18,730		22,481							.0003
S&P 500 - CAPPED TA2410316		N/A	Equity/Index	BAR-	12/12/2024	12/10/2025	41	248,594	6034.91		16,369		16,369		12,977							.0003
S&P 500 - CAPPED TA2401855		N/A	Equity/Index	BMO-	04/08/2024	04/03/2025	48	250,296	5211.49		15,027		15,027		25,138							.0003
S&P 500 - CAPPED TA2404156		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	100	556,719	5567.19		22,215		22,215		27,648							.0003
S&P 500 - CAPPED TA2400351		N/A	Equity/Index	TOCC-	01/19/2024	01/02/2025	100	479,417	4742.83		29,714		29,714		55,312							.0003
S&P 500 - CAPPED TA2401976		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	1,459	7,494,299	5199.0600000000004		432,754		432,754		763,170							.0003
S&P 500 - CAPPED TA2401639		N/A	Equity/Index	BMO-	03/27/2024	03/27/2025	514	2,700,000	5277.36		218,782		218,782		352,822							.0003
S&P 500 - CAPPED TA2407760		N/A	Equity/Index	BAR-	10/29/2024	10/24/2025	780	4,558,304	5808.12		190,710		190,710		191,932							.0003
S&P 500 - CAPPED TA2404804		N/A	Equity/Index	BOA-	07/26/2024	07/11/2025	322	1,757,048	5615.35		43,805		43,805		60,513							.0003
S&P 500 - CAPPED TA2402420		N/A	Equity/Index	BNP-	04/30/2024	02/25/2025	269	1,365,016	5088.8		28,630		28,630		45,317							.0003
S&P 500 - CAPPED TA2405306		N/A	Equity/Index	BAR-	08/14/2024	08/12/2025	161	875,518	5344.39		30,300		30,300		37,880							.0003
S&P 500 - CAPPED TA2410749		N/A	Equity/Index	BAR-	12/19/2024	12/17/2025	133	787,227	6050.61		34,650		34,650		32,250							.0003
S&P 500 - CAPPED TA2401695		N/A	Equity/Index	SG-	03/28/2024	03/07/2025	389	2,042,118	5157.3599999999997		90,602		90,602		138,008							.0003
S&P 500 - CAPPED TA2403061		N/A	Equity/Index	TOCC-	05/23/2024	05/12/2025	200	1,059,284	5222.68		45,019		45,019		62,972							.0003
S&P 500 - CAPPED TA2403492		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	102	545,943	5346.99		31,837		31,837		47,194							.0003
S&P 500 - CAPPED TA2406150		N/A	Equity/Index	BAR-	09/12/2024	09/12/2025	54	300,000	5595.76		15,629		15,629		19,281							.0003
S&P 500 - CAPPED TA2408479		N/A	Equity/Index	BAR-	11/12/2024	11/12/2025	117	700,000	5983.99		22,624		22,624		20,874							.0003
S&P 500 - CAPPED TA2404630		N/A	Equity/Index	BMO-	07/22/2024	07/17/2025	465	2,575,268	5588.27		106,792		106,792		136,923							.0003
S&P 500 - CAPPED TA2411709		N/A	Equity/Index	RBC-	12/31/2024	12/17/2025	152	894,216	6050.61		30,519		30,519		30,098							.0003
S&P 500 - CAPPED TA2403451		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	168	900,000	5346.99		27,360		27,360		37,301							.0003
S&P 500 - CAPPED TA2405734		N/A	Equity/Index	SG-	08/28/2024	08/26/2025	1,561	8,724,429	5616.84		498,755		498,755		632,328							.0003
S&P 500 - CAPPED TA2407225		N/A	Equity/Index	SG-	10/14/2024	10/10/2025	52	304,499	5780.05		19,571		19,571		19,295							.0003
S&P 500 - CAPPED TA2407642		N/A	Equity/Index	SG-	10/25/2024	10/15/2025	193	1,127,371	5815.26		46,739		46,739		47,007							.0003
S&P 500 - CAPPED TA2404103		N/A	Equity/Index	TOCC-	07/03/2024	07/03/2025	100	553,702	5537.02		27,882		27,882		35,612							.0003
S&P 500 - CAPPED TA2406055		N/A	Equity/Index	BAR-	09/09/2024	09/09/2025	183	1,000,000	5471.05		37,101		37,101		46,941							.0003
S&P 500 - CAPPED TA2404834		N/A	Equity/Index	BNP-	07/29/2024	07/29/2025	220	1,200,000	5463.54		36,372		36,372		46,647							.0003
S&P 500 - CAPPED TA2400878		N/A	Equity/Index	BMO-	02/16/2024	02/14/2025	124	622,914	5000.62		35,970		35,970		64,420							.0003
S&P 500 - CAPPED TA2411695		N/A	Equity/Index	RBC-	12/31/2024	12/10/2025	81	476,523	6034.91		14,368		14,368		14,169							.0003
S&P 500 - CAPPED TA2409567		N/A	Equity/Index	BMO-	12/03/2024	11/26/2025	192	1,161,120	5998.74		100,673		100,673		73,818							.0003
S&P 500 - CAPPED TA2406562		N/A	Equity/Index	BMO-	09/25/2024	09/23/2025	523	2,988,945	5718.57		174,713		174,713		198,009							.0003
S&P 500 - CAPPED TA2405157		N/A	Equity/Index	TOCC-	08/09/2024	08/11/2025	100	534,416	5344.16		16,996		16,996		22,617							.0003

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S&P 500 - CAPPED TA2403695		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	40	218,416	5346.99		7,718		7,718		9,691							.0003
S&P 500 - CAPPED TA2406203		N/A	Equity/Index	TOCC-	09/13/2024	09/15/2025	200	1,125,204	5626.02		35,829		35,829		42,535							.0003
S&P 500 - CAPPED TA2403810		N/A	Equity/Index	TOCC-	06/21/2024	06/05/2025	100	546,508	5354.03		31,585		31,585		41,577							.0003
S&P 500 - CAPPED TA2408428		N/A	Equity/Index	TOCC-	11/11/2024	11/11/2025	100	600,135	6001.35		19,266		19,266		17,579							.0003
S&P 500 - CAPPED TA2410474		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	1,185	7,200,000	6074.08		457,490		457,490		353,638							.0003
S&P 500 - CAPPED TA2400724		N/A	Equity/Index	BMO-	02/09/2024	02/07/2025	800	4,008,464	4997.91		76,784		76,784		117,913							.0003
S&P 500 - CAPPED TA2403545		N/A	Equity/Index	BMO-	06/12/2024	05/30/2025	361	1,961,775	5277.51		62,868		62,868		79,048							.0003
S&P 500 - CAPPED TA2411212		N/A	Equity/Index	BMO-	12/26/2024	12/23/2025	105	638,190	5974.07		31,234		31,234		27,186							.0003
S&P 500 - CAPPED TA2405977		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	2,300	12,439,366	5408.42		667,404		667,404		906,830							.0003
S&P 500 - CAPPED TA2405750		N/A	Equity/Index	TOCC-	08/29/2024	08/29/2025	200	1,118,392	5591.96		58,831		58,831		72,389							.0003
S&P 500 - CAPPED TA2405705		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	929	5,227,641	5634.61		277,121		277,121		334,677							.0003
S&P 500 - CAPPED TA2409578		N/A	Equity/Index	TOCC-	12/04/2024	12/04/2025	1,100	6,695,139	6086.49		151,322		151,322		128,635							.0003
S&P 500 - CAPPED TA2408270		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	158	944,982	5277.51		78,093		78,093		75,843							.0003
S&P 500 - CAPPED TA2408580		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	118	700,000	5949.17		41,306		41,306		37,714							.0003
S&P 500 - CAPPED TA2401276		N/A	Equity/Index	SG-	03/12/2024	03/10/2025	1,233	6,358,581	5123.6899999999996		274,934		274,934		437,705							.0003
S&P 500 - CAPPED TA2402440		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	851	4,269,467	5116.17		166,124		166,124		287,070							.0003
S&P 500 - CAPPED TA2402531		N/A	Equity/Index	TOCC-	05/03/2024	04/15/2025	100	512,206	5061.82		9,659		9,659		14,049							.0003
S&P 500 - CAPPED TA2405442		N/A	Equity/Index	TOCC-	08/20/2024	08/14/2025	400	2,240,888	5455.21		105,554		105,554		123,970							.0003
S&P 500 - CAPPED TA2407756		N/A	Equity/Index	BAR-	10/29/2024	10/29/2025	291	1,700,000	5832.92		53,720		53,720		54,511							.0003
S&P 500 - CAPPED TA2403967		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	230	1,260,214	5431.6		65,244		65,244		85,863							.0003
S&P 500 - CAPPED TA2408515		N/A	Equity/Index	BMO-	11/12/2024	11/05/2025	190	1,137,958	5782.76		121,117		121,117		97,134							.0003
S&P 500 - CAPPED TA2406465		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	70	400,000	5718.57		9,488		9,488		10,409							.0003
S&P 500 - CAPPED TA2405203		N/A	Equity/Index	BAR-	08/09/2024	07/25/2025	90	478,300	5399.22		14,628		14,628		20,435							.0003
S&P 500 - CAPPED TA2409674		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	165	1,000,000	6075.11		34,051		34,051		28,210							.0003
S&P 500 - CAPPED TA2411256		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	854	5,100,000	5970.84		100,824		100,824		93,502							.0003
S&P 500 - CAPPED TA2402450		N/A	Equity/Index	BNP-	05/01/2024	01/10/2025	131	661,419	4783.45		49,749		49,749		81,235							.0003
S&P 500 - CAPPED TA2402878		N/A	Equity/Index	TOCC-	05/16/2024	05/13/2025	300	1,593,297	5221.42		97,997		97,997		143,811							.0003
S&P 500 - CAPPED TA2403021		N/A	Equity/Index	TOCC-	05/22/2024	05/16/2025	300	1,596,339	5297.1		96,242		96,242		145,249							.0003
S&P 500 - CAPPED TA2406359		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	600	3,428,184	5713.64		66,171		66,171		73,106							.0003
S&P 500 - CAPPED TA2407185		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	378	2,200,000	5815.03		125,182		125,182		128,290							.0003
S&P 500 - CAPPED TA2407208		N/A	Equity/Index	SG-	10/14/2024	10/14/2025	1,331	7,800,000	5859.85		177,062		177,062		176,076							.0003
S&P 500 - CAPPED TA2406345		N/A	Equity/Index	SG-	09/18/2024	09/16/2025	1,165	6,562,445	5633.09		382,178		382,178		460,996							.0003
S&P 500 - CAPPED TA2408265		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	133	795,460	5277.51		19,574		19,574		19,333							.0003
S&P 500 - CAPPED TA2402369		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	115	583,557	4780.9399999999996		45,350		45,350		70,990							.0003

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S&P 500 - CAPPED TA2403264		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	1,200	6,356,520	5235.4799999999996		402,379		402,379		592,194							.0003
S&P 500 - CAPPED TA2407220		N/A	Equity/Index	SG-	10/14/2024	10/09/2025	677	3,964,343	5792.04		238,961		238,961		235,963							.0003
S&P 500 - CAPPED TA2402322		N/A	Equity/Index	BAR-	04/29/2024	01/31/2025	67	342,609	4906.1899999999996		22,324		22,324		35,941							.0003
S&P 500 - CAPPED TA2405860		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	531	3,000,000	5648.4		113,699		113,699		131,086							.0003
S&P 500 - CAPPED TA2405120		N/A	Equity/Index	SG-	08/08/2024	08/08/2025	56	300,000	5319.31		16,170		16,170		22,745							.0003
S&P 500 - CAPPED TA2408187		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	300	1,791,930	5973.1		103,220		103,220		91,032							.0003
S&P 500 - CAPPED TA2401045		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	100	507,818	5088.8		25,346		25,346		45,124							.0003
S&P 500 - CAPPED TA2402763		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	300	1,565,052	5187.67		45,371		45,371		66,172							.0003
S&P 500 - CAPPED TA2404410		N/A	Equity/Index	TOCC-	07/12/2024	07/01/2025	100	563,569	5475.09		30,840		30,840		36,747							.0003
S&P 500 - CAPPED TA2410439		N/A	Equity/Index	BAR-	12/13/2024	12/11/2025	1,439	8,711,490	6084.19		329,373		329,373		278,016							.0003
S&P 500 - CAPPED TA2408996		N/A	Equity/Index	BAR-	11/22/2024	11/03/2025	165	984,926	5728.8		69,505		69,505		64,677							.0003
S&P 500 - CAPPED TA2402189		N/A	Equity/Index	TOCC-	04/25/2024	04/24/2025	1,000	5,050,300	5071.63		92,776		92,776		140,019							.0003
S&P 500 - CAPPED TA2406709		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	174	1,000,000	5786.11		79,500		79,500		81,873							.0003
S&P 500 - CAPPED TA2403023		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	1,900	10,110,147	5308.13		206,655		206,655		281,208							.0003
S&P 500 - CAPPED TA2407639		N/A	Equity/Index	SG-	10/25/2024	10/14/2025	81	473,145	5859.85		25,398		25,398		25,370							.0003
S&P 500 - CAPPED TA2402305		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	45	230,110	4704.8100000000004		18,905		18,905		27,486							.0003
S&P 500 - CAPPED TA2410830		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	200	1,186,170	5930.85		54,211		54,211		51,968							.0003
S&P 500 - CAPPED TA2402291		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	2,500	12,799,375	5048.42		818,014		818,014		1,329,565							.0003
S&P 500 - CAPPED TA2408153		N/A	Equity/Index	BAR-	11/06/2024	11/06/2025	84	500,000	5929.04		30,180		30,180		27,647							.0003
S&P 500 - CAPPED TA2403697		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	53	289,401	5346.99		14,851		14,851		19,302							.0003
S&P 500 - CAPPED TA2403447		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	617	3,300,000	5346.99		73,260		73,260		96,995							.0003
S&P 500 - CAPPED TA2402535		N/A	Equity/Index	TOCC-	05/03/2024	04/24/2025	100	512,206	5071.63		29,839		29,839		48,917							.0003
S&P 500 - CAPPED TA2401052		N/A	Equity/Index	TOCC-	02/27/2024	02/25/2025	100	507,818	5088.8		15,185		15,185		24,601							.0003
S&P 500 - CAPPED TA2402405		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	119	603,855	5087.03		25,042		25,042		43,236							.0003
S&P 500 - CAPPED TA2406106		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	429	2,354,695	5503.41		136,044		136,044		181,302							.0003
S&P 500 - CAPPED TA2411439		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	100	590,694	5906.94		34,853		34,853		34,319							.0003
S&P 500 - CAPPED TA2403261		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	200	1,059,420	5235.4799999999996		47,483		47,483		66,515							.0003
S&P 500 - CAPPED TA2411013		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	400	2,389,628	5974.07		71,694		71,694		66,797							.0003
S&P 500 - CAPPED TA2404402		N/A	Equity/Index	TOCC-	07/12/2024	06/26/2025	100	563,569	5477.9		18,246		18,246		21,355							.0003
S&P 500 - CAPPED TA2406736		N/A	Equity/Index	BAR-	10/01/2024	10/01/2025	70	400,000	5708.75		10,240		10,240		11,192							.0003
S&P 500 - CAPPED TA2409136		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	200	1,197,474	5987.37		40,599		40,599		37,223							.0003
S&P 500 - CAPPED TA2409548		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	50	300,000	6049.88		7,092		7,092		6,180							.0003
S&P 500 - CAPPED TA2408576		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	2,942	17,500,000	5949.17		754,783		754,783		709,467							.0003
S&P 500 - CAPPED TA2406031		N/A	Equity/Index	BAR-	09/06/2024	08/29/2025	60	324,348	5591.96		14,706		14,706		22,005							.0003

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S&P 500 - CAPPED TA2407762		N/A	Equity/Index	BAR-	10/29/2024	10/24/2025	405	2,366,812	5808.12		134,934		134,934		135,260							.0003
S&P 500 - CAPPED TA2407406		N/A	Equity/Index	BNP-	10/18/2024	10/15/2025	1,037	6,080,626	5815.26		362,629		362,629		355,172							.0003
S&P 500 - CAPPED TA2403609		N/A	Equity/Index	TOCC-	06/13/2024	06/10/2025	1,300	7,048,249	5360.79		314,828		314,828		423,184							.0003
S&P 500 - CAPPED TA2408352		N/A	Equity/Index	BNP-	11/08/2024	10/24/2025	150	899,843	5809.86		44,172		44,172		40,691							.0003
S&P 500 - CAPPED TA2407625		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	52	300,000	5808.12		20,036		20,036		20,543							.0003
S&P 500 - CAPPED TA2411654		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	46	270,618	5969.34		10,909		10,909		10,783							.0003
S&P 500 - CAPPED TA2400670		N/A	Equity/Index	BMO-	02/08/2024	02/03/2025	180	900,000	4959.43		54,937		54,937		101,987							.0003
S&P 500 - CAPPED TA2403894		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	243	1,327,655	5473.17		74,895		74,895		103,329							.0003
S&P 500 - CAPPED TA2410662		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	200	1,174,432	5872.16		23,023		23,023		22,881							.0003
S&P 500 - CAPPED TA2403944		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	55	300,000	5482.87		6,183		6,183		7,702							.0003
S&P 500 - CAPPED TA2410081		N/A	Equity/Index	BAR-	12/09/2024	12/02/2025	60	363,784	6256.62		7,739		7,739		6,179							.0003
S&P 500 - CAPPED TA2405980		N/A	Equity/Index	TOCC-	09/06/2024	09/08/2025	100	540,842	5408.42		10,269		10,269		12,891							.0003
S&P 500 - CAPPED TA2400431		N/A	Equity/Index	BAR-	01/26/2024	01/17/2025	280	1,369,068	4739.21		65,458		65,458		99,897							.0003
S&P 500 - CAPPED TA2408825		N/A	Equity/Index	TOCC-	11/20/2024	11/18/2025	100	589,300	6189.29		13,300		13,300		12,837							.0003
S&P 500 - CAPPED TA2401080		N/A	Equity/Index	TOCC-	02/29/2024	02/14/2025	400	2,033,724	5029.7299999999996		119,674		119,674		208,572							.0003
S&P 500 - CAPPED TA2401570		N/A	Equity/Index	TOCC-	03/22/2024	03/19/2025	700	3,665,746	5178.51		159,779		159,779		246,264							.0003
S&P 500 - CAPPED TA2406363		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	100	571,364	5713.64		29,656		29,656		33,795							.0003
S&P 500 - CAPPED TA2407675		N/A	Equity/Index	TOCC-	10/28/2024	10/28/2025	800	4,658,816	5823.52		285,132		285,132		289,458							.0003
S&P 500 - CAPPED TA2403662		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	2,000	10,863,200	5431.6		442,551		442,551		599,787							.0003
S&P 500 - CAPPED TA2404359		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	142	800,000	5615.35		42,809		42,809		52,226							.0003
S&P 500 - CAPPED TA2401975		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	1,498	7,694,627	5199.0600000000004		427,574		427,574		745,212							.0003
S&P 500 - CAPPED TA2405578		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	231	1,300,000	5634.61		71,110		71,110		84,386							.0003
S&P 500 - CAPPED TA2410931		N/A	Equity/Index	BAR-	12/20/2024	12/18/2025	646	3,844,546	5872.16		227,773		227,773		211,877							.0003
S&P 500 - CAPPED TA2406718		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	156	900,000	5762.48		34,128		34,128		36,454							.0003
S&P 500 - CAPPED TA2410391		N/A	Equity/Index	BMO-	12/13/2024	12/15/2025	176	1,065,000	6067.43		87,787		87,787		63,321							.0003
S&P 500 - CAPPED TA2408662		N/A	Equity/Index	BAR-	11/15/2024	11/10/2025	81	475,656	5995.54		25,605		25,605		24,575							.0003
S&P 500 - CAPPED TA2405016		N/A	Equity/Index	RBC-	08/02/2024	07/30/2025	687	3,659,147	5436.44		194,284		194,284		304,052							.0003
S&P 500 - CAPPED TA2403786		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	110	600,000	5464.62		21,594		21,594		28,145							.0003
S&P 500 - CAPPED TA2407337		N/A	Equity/Index	BAR-	10/17/2024	09/26/2025	82	479,544	5738.17		19,944		19,944		20,103							.0003
S&P 500 - CAPPED TA2408374		N/A	Equity/Index	BMO-	11/08/2024	05/06/2025	87	521,507	5180.74		25,531		25,531		25,358							.0003
S&P 500 - CAPPED TA2409563		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	851	5,146,848	6032.38		284,864		284,864		232,905							.0003
S&P 500 - CAPPED TA2411694		N/A	Equity/Index	RBC-	12/31/2024	12/10/2025	18	105,894	6034.91		2,041		2,041		2,009							.0003
S&P 500 - CAPPED TA2407934		N/A	Equity/Index	TOCC-	11/01/2024	11/03/2025	100	572,880	5728.8		34,088		34,088		37,863							.0003
S&P 500 - CAPPED TA2401576		N/A	Equity/Index	TOCC-	03/22/2024	03/20/2025	700	3,665,746	5224.62		206,294		206,294		342,966							.0003

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S&P 500 - CAPPED TA2402324		N/A	Equity/Index	BAR-	04/29/2024	01/31/2025	79	403,971	4958.6099999999997		11,630		11,630		17,041							.0003
S&P 500 - CAPPED TA2403301		N/A	Equity/Index	BMO-	06/06/2024	06/06/2025	280	1,500,000	5352.96		124,350		124,350		194,775							.0003
S&P 500 - CAPPED TA2411047		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	71	422,237	5867.08		26,117		26,117		24,246							.0003
S&P 500 - CAPPED TA2403858		N/A	Equity/Index	BMO-	06/24/2024	06/18/2025	1,712	9,381,760	5487.03		404,717		404,717		533,008							.0003
S&P 500 - CAPPED TA2407207		N/A	Equity/Index	SG-	10/14/2024	10/14/2025	171	1,000,000	5859.85		19,599		19,599		19,534							.0003
S&P 500 - CAPPED TA2401036		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	1,600	8,125,088	5088.8		342,409		342,409		587,254							.0003
S&P 500 - CAPPED TA2402336		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	14	71,424	5550.39		310		310		589							.0003
S&P 500 - CAPPED TA2409671		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	593	3,600,000	6075.11		71,459		71,459		59,886							.0003
S&P 500 - CAPPED TA2407757		N/A	Equity/Index	BAR-	10/29/2024	10/29/2025	103	600,000	5832.92		19,800		19,800		20,096							.0003
S&P 500 - CAPPED TA2404942		N/A	Equity/Index	BAR-	08/01/2024	08/01/2025	294	1,600,000	5446.68		33,935		33,935		43,275							.0003
S&P 500 - CAPPED TA2406921		N/A	Equity/Index	BNP-	10/07/2024	10/07/2025	53	300,000	5695.94		7,260		7,260		7,882							.0003
S&P 500 - CAPPED TA2410737		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	100	586,708	5867.08		18,366		18,366		18,481							.0003
S&P 500 - CAPPED TA2407082		N/A	Equity/Index	SG-	10/09/2024	10/09/2025	311	1,800,000	5792.04		80,819		80,819		83,539							.0003
S&P 500 - CAPPED TA2404420		N/A	Equity/Index	TOCC-	07/12/2024	07/10/2025	1,500	8,453,535	5633.91		468,893		468,893		570,897							.0003
S&P 500 - CAPPED TA2410088		N/A	Equity/Index	BAR-	12/09/2024	12/03/2025	140	848,828	6049.88		46,733		46,733		37,868							.0003
S&P 500 - CAPPED TA2405598		N/A	Equity/Index	SG-	08/23/2024	08/01/2025	90	506,655	5594.69		42,082		42,082		50,071							.0003
S&P 500 - CAPPED TA2406772		N/A	Equity/Index	BAR-	10/02/2024	09/30/2025	23	131,129	5762.48		6,789		6,789		7,667							.0003
S&P 500 - CAPPED TA2403284		N/A	Equity/Index	BMO-	06/05/2024	05/30/2025	252	1,340,587	5277.51		81,356		81,356		120,855							.0003
S&P 500 - CAPPED TA2402312		N/A	Equity/Index	BAR-	04/29/2024	01/30/2025	21	107,385	5465.56		167		167		258							.0003
S&P 500 - CAPPED TA2408828		N/A	Equity/Index	TOCC-	11/20/2024	11/18/2025	1,500	8,839,500	5893.62		485,018		485,018		477,329							.0003
S&P 500 - CAPPED TA2403647		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	800	4,345,280	5431.6		132,780		132,780		175,613							.0003
S&P 500 - CAPPED TA2410580		N/A	Equity/Index	BAR-	12/16/2024	12/11/2025	23	139,840	6084.19		7,543		7,543		5,944							.0003
S&P 500 - CAPPED TA2407330		N/A	Equity/Index	BAR-	10/17/2024	09/19/2025	114	666,683	5702.55		17,833		17,833		18,025							.0003
S&P 500 - CAPPED TA2406418		N/A	Equity/Index	BAR-	09/20/2024	09/22/2025	228	1,300,000	5702.55		56,589		56,589		64,323							.0003
S&P 500 - CAPPED TA2405474		N/A	Equity/Index	BNP-	08/20/2024	08/20/2025	750	4,200,000	5597.12		93,913		93,913		109,187							.0003
S&P 500 - CAPPED TA2403595		N/A	Equity/Index	TOCC-	06/13/2024	06/11/2025	100	542,103	5375.32		47,453		47,453		68,515							.0003
S&P 500 - CAPPED TA2404315		N/A	Equity/Index	TOCC-	07/11/2024	07/09/2025	100	558,181	5576.98		15,868		15,868		19,511							.0003
S&P 500 - CAPPED TA2402442		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	292	1,464,964	5116.17		74,755		74,755		139,349							.0003
S&P 500 - CAPPED TA2405757		N/A	Equity/Index	BAR-	08/29/2024	08/15/2025	93	523,501	5543.22		33,009		33,009		39,311							.0003
S&P 500 - CAPPED TA2409318		N/A	Equity/Index	BAR-	11/27/2024	11/25/2025	53	318,045	5987.37		14,019		14,019		12,520							.0003
S&P 500 - CAPPED TA2405592		N/A	Equity/Index	SG-	08/23/2024	08/12/2025	145	816,278	5344.39		95,187		95,187		111,404							.0003
S&P 500 - CAPPED TA2401501		N/A	Equity/Index	BAR-	03/20/2024	03/14/2025	390	2,019,666	5150.4799999999996		116,329		116,329		194,857							.0003
S&P 500 - CAPPED TA2406082		N/A	Equity/Index	TOCC-	09/10/2024	09/10/2025	100	549,552	5495.52		16,782		16,782		20,887							.0003
S&P 500 - CAPPED TA2410384		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	1,306	7,900,000	6051.09		333,137		333,137		286,167							.0003

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S&P 500 - CAPPED TA2406881		N/A	Equity/Index	BAR-	10/04/2024	09/19/2025	226	1,292,413	5702.55		57,411		57,411		62,607							.0003
S&P 500 - CAPPED TA2408361		N/A	Equity/Index	BNP-	11/08/2024	10/31/2025	189	1,133,802	5705.45		73,886		73,886		68,463							.0003
S&P 500 - CAPPED TA2402289		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	200	1,023,950	5048.42		56,949		56,949		89,522							.0003
S&P 500 - CAPPED TA2408316		N/A	Equity/Index	TOCC-	11/08/2024	11/10/2025	700	4,196,878	5995.54		241,329		241,329		207,581							.0003
S&P 500 - CAPPED TA2406011		N/A	Equity/Index	BAR-	09/06/2024	08/08/2025	150	810,870	5344.16		32,742		32,742		42,196							.0003
S&P 500 - CAPPED TA2408401		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	35	209,802	5841.36		4,332		4,332		3,949							.0003
S&P 500 - CAPPED TA2406264		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	1,633	9,200,000	5633.09		203,596		203,596		233,735							.0003
S&P 500 - CAPPED TA2400280		N/A	Equity/Index	SG-	01/17/2024	01/13/2025	1,010	4,785,380	4783.83		289,567		289,567		625,841							.0003
S&P 500 - CAPPED TA2407195		N/A	Equity/Index	RBC-	10/14/2024	10/14/2025	222	1,300,000	5879.19		106,730		106,730		93,492							.0003
S&P 500 - CAPPED TA2404489		N/A	Equity/Index	BMO-	07/16/2024	07/11/2025	808	4,573,280	5615.35		263,416		263,416		310,071							.0003
S&P 500 - CAPPED TA2408917		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	47	279,944	5916.98		16,094		16,094		14,776							.0003
S&P 500 - CAPPED TA2402820		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	3,900	20,435,766	5222.68		821,986		821,986		1,225,631							.0003
S&P 500 - CAPPED TA2405301		N/A	Equity/Index	BAR-	08/14/2024	08/14/2025	917	5,000,000	5455.21		109,500		109,500		137,961							.0003
S&P 500 - CAPPED TA2408384		N/A	Equity/Index	BMO-	11/08/2024	05/19/2025	33	197,813	5303.27		13,307		13,307		12,878							.0003
S&P 500 - CAPPED TA2403445		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	804	4,300,000	5346.99		89,010		89,010		117,603							.0003
S&P 500 - CAPPED TA2408999		N/A	Equity/Index	BAR-	11/22/2024	11/06/2025	120	716,310	5929.04		29,228		29,228		27,032							.0003
S&P 500 - CAPPED TA2406198		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	400	2,250,408	5626.02		127,774		127,774		156,868							.0003
S&P 500 - CAPPED TA2411155		N/A	Equity/Index	BNP-	12/24/2024	12/18/2025	73	439,734	5872.16		13,967		13,967		12,974							.0003
S&P 500 - CAPPED TA2405609		N/A	Equity/Index	SG-	08/23/2024	08/08/2025	160	896,091	5344.16		54,115		54,115		62,296							.0003
S&P 500 - CAPPED TA2404016		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	952	5,200,000	5460.48		116,323		116,323		146,040							.0003
S&P 500 - CAPPED TA2400973		N/A	Equity/Index	RBC-	02/23/2024	02/21/2025	295	1,500,000	5088.8		28,500		28,500		43,471							.0003
S&P 500 - CAPPED TA2410667		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	100	587,216	5872.16		20,026		20,026		20,113							.0003
S&P 500 - CAPPED TA2403183		N/A	Equity/Index	BNP-	05/30/2024	04/04/2025	163	854,731	5204.34		37,762		37,762		56,091							.0003
S&P 500 - CAPPED TA2408049		N/A	Equity/Index	BAR-	11/05/2024	11/05/2025	311	1,800,000	5782.76		56,682		56,682		59,563							.0003
S&P 500 - CAPPED TA2400495		N/A	Equity/Index	TOCC-	01/30/2024	01/28/2025	2,000	9,843,060	4890.97		191,451		191,451		294,766							.0003
S&P 500 - CAPPED TA2405230		N/A	Equity/Index	BNP-	08/12/2024	08/12/2025	1,385	7,400,000	5344.39		161,690		161,690		210,807							.0003
S&P 500 - CAPPED TA2405379		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	198	1,100,000	5554.25		41,537		41,537		50,641							.0003
S&P 500 - CAPPED TA2407846		N/A	Equity/Index	BNP-	10/30/2024	10/17/2025	46	268,194	5864.67		21,291		21,291		20,126							.0003
S&P 500 - CAPPED TA2400632		N/A	Equity/Index	BMO-	02/07/2024	02/07/2025	340	1,700,000	5018.04		132,025		132,025		303,029							.0003
S&P 500 - CAPPED TA2400437		N/A	Equity/Index	BAR-	01/26/2024	01/24/2025	1,467	7,172,941	4868.55		315,200		315,200		533,035							.0003
S&P 500 - CAPPED TA2403640		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	1,100	5,974,760	5431.6		117,970		117,970		151,946							.0003
S&P 500 - CAPPED TA2408197		N/A	Equity/Index	BAR-	11/07/2024	11/05/2025	518	3,086,892	5782.76		188,381		188,381		177,357							.0003
S&P 500 - CAPPED TA2410388		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	66	400,000	6051.09		24,567		24,567		19,948							.0003
S&P 500 - CAPPED TA2408340		N/A	Equity/Index	BNP-	11/08/2024	10/17/2025	32	191,966	5841.47		11,953		11,953		10,663							.0003

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S&P 500 - CAPPED TA2410826		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	100	593,085	5930.85		17,676		17,676		17,154							.0003
S&P 500 - CAPPED TA2406476		N/A	Equity/Index	RBC-	09/23/2024	09/18/2025	15	85,758	5618.26		2,905		2,905		3,166							.0003
S&P 500 - CAPPED TA2400908		N/A	Equity/Index	BMO-	02/21/2024	02/14/2025	2,843	14,153,876	5005.57		587,648		587,648		1,038,125							.0003
S&P 500 - CAPPED TA2403683		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	400	2,189,292	5473.23		43,242		43,242		54,925							.0003
S&P 500 - CAPPED TA2401701		N/A	Equity/Index	SG-	03/28/2024	03/14/2025	195	1,023,684	5150.4799999999996		27,867		27,867		40,105							.0003
S&P 500 - CAPPED TA2410671		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	100	587,216	5872.16		39,405		39,405		39,442							.0003
S&P 500 - CAPPED TA2403256		N/A	Equity/Index	TOCC-	06/04/2024	05/29/2025	1,500	7,945,650	5266.95		348,938		348,938		497,555							.0003
S&P 500 - CAPPED TA2404557		N/A	Equity/Index	TOCC-	07/18/2024	07/16/2025	100	555,562	5667.2		29,108		29,108		38,620							.0003
S&P 500 - CAPPED TA2402220		N/A	Equity/Index	BNP-	04/26/2024	04/25/2025	784	4,000,000	5140.7596800000001		326,760		326,760		662,232							.0003
S&P 500 - CAPPED TA2410372		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	694	4,200,000	6051.09		189,042		189,042		161,287							.0003
S&P 500 - CAPPED TA2408442		N/A	Equity/Index	BAR-	11/11/2024	11/07/2025	30	180,116	6182.03		6,850		6,850		5,580							.0003
S&P 500 - CAPPED TA2400879		N/A	Equity/Index	BMO-	02/16/2024	02/14/2025	728	3,657,108	5000.62		222,353		222,353		405,963							.0003
S&P 500 - CAPPED TA2406671		N/A	Equity/Index	BAR-	09/27/2024	09/12/2025	42	241,563	5626.02		11,085		11,085		11,953							.0003
S&P 500 - CAPPED TA2408299		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	100	599,554	5995.54		20,207		20,207		18,305							.0003
S&P 500 - CAPPED TA2405166		N/A	Equity/Index	BMO-	08/09/2024	08/11/2025	150	800,000	5344.16		72,034		72,034		114,997							.0003
S&P 500 - CAPPED TA2402116		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	195	973,500	5011.12		26,304		26,304		40,632							.0003
S&P 500 - CAPPED TA2403599		N/A	Equity/Index	TOCC-	06/13/2024	06/03/2025	100	542,173	5283.4		27,575		27,575		36,394							.0003
S&P 500 - CAPPED TA2405229		N/A	Equity/Index	BNP-	08/12/2024	08/12/2025	94	500,000	5344.39		9,465		9,465		12,255							.0003
S&P 500 - CAPPED TA2408679		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	200	1,178,724	5893.62		71,905		71,905		69,677							.0003
S&P 500 - CAPPED TA2406659		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	87	500,000	5738.17		15,521		15,521		16,813							.0003
S&P 500 - CAPPED TA2403413		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	1,600	8,577,680	5354.03		349,609		349,609		490,752							.0003
S&P 500 - CAPPED TA2400304		N/A	Equity/Index	BMO-	01/18/2024	01/14/2025	285	1,356,030	4783.83		105,764		105,764		314,695							.0003
S&P 500 - CAPPED TA2407339		N/A	Equity/Index	BAR-	10/17/2024	09/26/2025	96	561,418	5745.37		13,628		13,628		13,749							.0003
S&P 500 - CAPPED TA2404696		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	300	1,628,139	5427.13		39,080		39,080		50,185							.0003
S&P 500 - CAPPED TA2401265		N/A	Equity/Index	TOCC-	03/12/2024	03/12/2025	300	1,552,581	5202.7		126,854		126,854		223,407							.0003
S&P 500 - CAPPED TA2407374		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	600	3,518,802	5864.67		115,071		115,071		114,821							.0003
S&P 500 - CAPPED TA2403029		N/A	Equity/Index	BMO-	05/22/2024	04/02/2025	100	532,113	5318.63		39,831		39,831		65,502							.0003
S&P 500 - CAPPED TA2402644		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	130	673,790	5180.74		37,396		37,396		61,208							.0003
S&P 500 - CAPPED TA2405966		N/A	Equity/Index	BMO-	09/06/2024	09/05/2025	329	1,780,000	5422.48		148,667		148,667		238,725							.0003
S&P 500 - CAPPED TA2404161		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	300	1,670,157	5567.19		93,536		93,536		118,193							.0003
S&P 500 - CAPPED TA2406424		N/A	Equity/Index	BAR-	09/20/2024	09/08/2025	256	1,455,872	5408.42		40,950		40,950		44,068							.0003
S&P 500 - CAPPED TA2406400		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	368	2,100,000	5702.55		64,847		64,847		72,641							.0003
S&P 500 - CAPPED TA2400806		N/A	Equity/Index	BMO-	02/15/2024	02/14/2025	278	1,400,000	5029.7299999999996		26,754		26,754		40,931							.0003
S&P 500 - CAPPED TA2403859		N/A	Equity/Index	BMO-	06/24/2024	06/18/2025	60	328,800	5487.03		17,155		17,155		23,108							.0003

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S&P 500 - CAPPED TA2408771		N/A	Equity/Index	SG	11/19/2024	11/14/2025	222	1,312,369	5949.17		68,669		68,669		66,488							.0003
S&P 500 - CAPPED TA2401203		N/A	Equity/Index	TOCC	03/07/2024	03/04/2025	200	1,030,894	5130.95		59,181		59,181		101,678							.0003
S&P 500 - CAPPED TA2404605		N/A	Equity/Index	BAR	07/19/2024	07/17/2025	1,618	8,922,946	5588.27		473,475		473,475		638,572							.0003
S&P 500 - CAPPED TA2406109		N/A	Equity/Index	BNP	09/11/2024	09/11/2025	90	500,000	5554.13		9,475		9,475		11,320							.0003
S&P 500 - CAPPED TA2401868		N/A	Equity/Index	BMO	04/09/2024	04/04/2025	1,015	5,255,934	5147.21		304,642		304,642		498,831							.0003
S&P 500 - CAPPED TA2406297		N/A	Equity/Index	TOCC	09/17/2024	09/17/2025	100	563,458	5634.58		16,528		16,528		19,302							.0003
S&P 500 - CAPPED TA2403895		N/A	Equity/Index	BMO	06/25/2024	06/20/2025	646	3,529,486	5473.17		203,871		203,871		282,161							.0003
S&P 500 - CAPPED TA2410475		N/A	Equity/Index	TOCC	12/16/2024	12/16/2025	600	3,644,448	6074.08		310,145		310,145		215,105							.0003
S&P 500 - CAPPED TA2401200		N/A	Equity/Index	RBC	03/07/2024	03/07/2025	155	800,000	5157.359999999997		67,984		67,984		120,723							.0003
S&P 500 - CAPPED TA2406408		N/A	Equity/Index	BAR	09/20/2024	09/19/2025	1,333	7,600,000	5702.55		403,034		403,034		463,802							.0003
S&P 500 - CAPPED TA2402190		N/A	Equity/Index	TOCC	04/25/2024	04/24/2025	2,000	10,100,600	5071.63		422,071		422,071		684,872							.0003
S&P 500 - CAPPED TA2403880		N/A	Equity/Index	TOCC	06/25/2024	06/25/2025	700	3,828,510	5469.3		75,898		75,898		95,779							.0003
S&P 500 - CAPPED TA2410090		N/A	Equity/Index	BAR	12/09/2024	12/04/2025	22	133,387	6241.51		5,608		5,608		4,179							.0003
S&P 500 - CAPPED TA2409397		N/A	Equity/Index	BAR	11/29/2024	11/28/2025	1,044	6,300,000	6032.38		143,265		143,265		126,920							.0003
S&P 500 - CAPPED TA2400971		N/A	Equity/Index	BNP	02/23/2024	02/24/2025	786	4,000,000	5088.8		333,360		333,360		655,036							.0003
S&P 500 - CAPPED TA2402249		N/A	Equity/Index	SG	04/26/2024	04/24/2025	343	1,752,576	5071.63		48,637		48,637		71,798							.0003
S&P 500 - CAPPED TA2402769		N/A	Equity/Index	TOCC	05/13/2024	05/13/2025	200	1,044,284	5259.54		82,408		82,408		149,620							.0003
S&P 500 - CAPPED TA2405477		N/A	Equity/Index	BMO	08/21/2024	08/21/2025	267	1,500,000	5643.9		119,174		119,174		143,131							.0003
S&P 500 - CAPPED TA2409566		N/A	Equity/Index	BMO	12/03/2024	11/28/2025	28	169,344	6032.38		10,819		10,819		8,626							.0003
S&P 500 - CAPPED TA2404155		N/A	Equity/Index	TOCC	07/05/2024	07/03/2025	400	2,226,876	5567.19		74,606		74,606		92,110							.0003
S&P 500 - CAPPED TA2405449		N/A	Equity/Index	TOCC	08/20/2024	08/15/2025	300	1,680,666	5554.25		75,155		75,155		90,568							.0003
S&P 500 - CAPPED TA2401833		N/A	Equity/Index	TOCC	04/05/2024	04/02/2025	400	2,085,232	5205.810000000004		118,166		118,166		195,865							.0003
S&P 500 - CAPPED TA2408027		N/A	Equity/Index	RBC	11/04/2024	10/29/2025	109	623,807	5832.92		45,794		45,794		51,188							.0003
S&P 500 - CAPPED TA2404718		N/A	Equity/Index	BAR	07/25/2024	07/25/2025	74	400,000	5399.22		19,819		19,819		27,283							.0003
S&P 500 - CAPPED TA2401968		N/A	Equity/Index	SG	04/15/2024	04/10/2025	87	446,884	5160.640000000003		25,149		25,149		41,712							.0003
S&P 500 - CAPPED TA2407770		N/A	Equity/Index	TOCC	10/30/2024	10/30/2025	200	1,162,734	5813.67		34,885		34,885		35,949							.0003
S&P 500 - CAPPED TA2404323		N/A	Equity/Index	BAR	07/11/2024	07/11/2025	143	800,000	5584.54		37,784		37,784		47,195							.0003
S&P 500 - CAPPED TA2405336		N/A	Equity/Index	TOCC	08/15/2024	08/13/2025	200	1,107,400	5434.43		70,209		70,209		88,985							.0003
S&P 500 - CAPPED TA2403099		N/A	Equity/Index	BMO	05/24/2024	05/22/2025	299	1,587,167	5307.01		35,240		35,240		47,690							.0003
S&P 500 - CAPPED TA2401856		N/A	Equity/Index	BMO	04/08/2024	04/03/2025	45	234,653	5211.49		15,163		15,163		25,890							.0003
S&P 500 - CAPPED TA2406340		N/A	Equity/Index	SG	09/18/2024	09/12/2025	544	3,064,352	5626.02		179,683		179,683		216,565							.0003
S&P 500 - CAPPED TA2400875		N/A	Equity/Index	BMO	02/16/2024	02/14/2025	1,230	6,178,905	5000.62		121,118		121,118		183,552							.0003
S&P 500 - CAPPED TA2403448		N/A	Equity/Index	RBC	06/07/2024	06/06/2025	56	300,000	5346.99		7,500		7,500		10,036							.0003
S&P 500 - CAPPED TA2408976		N/A	Equity/Index	TOCC	11/22/2024	11/21/2025	100	596,934	5969.34		35,520		35,520		31,460							.0003

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S&P 500 - CAPPED TA2402764		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	4,200	21,910,728	5187.67		883,031		883,031		1,331,242							.0003
S&P 500 - CAPPED TA2405407		N/A	Equity/Index	RBC-	08/16/2024	08/14/2025	234	1,298,183	5455.21		45,611		45,611		53,961							.0003
S&P 500 - CAPPED TA2405010		N/A	Equity/Index	RBC-	08/02/2024	07/25/2025	181	964,055	5399.22		44,830		44,830		66,646							.0003
S&P 500 - CAPPED TA2404455		N/A	Equity/Index	BNP-	07/15/2024	07/10/2025	152	857,452	5633.91		70,850		70,850		76,087							.0003
S&P 500 - CAPPED TA2402624		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	1,600	8,295,616	5127.79		340,185		340,185		510,342							.0003
S&P 500 - CAPPED TA2404871		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	300	1,626,513	5459.1		88,931		88,931		127,104							.0003
S&P 500 - CAPPED TA2403345		N/A	Equity/Index	TOCC-	06/06/2024	06/04/2025	200	1,071,300	5291.34		38,091		38,091		51,305							.0003
S&P 500 - CAPPED TA2405606		N/A	Equity/Index	SG-	08/23/2024	08/08/2025	161	901,692	5319.31		41,208		41,208		46,628							.0003
S&P 500 - CAPPED TA2404782		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	73	400,000	5459.1		12,664		12,664		16,317							.0003
S&P 500 - CAPPED TA2406653		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	401	2,300,000	5738.17		131,374		131,374		145,706							.0003
S&P 500 - CAPPED TA2403003		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	191	1,014,162	5303.27		54,303		54,303		81,651							.0003
S&P 500 - CAPPED TA2403655		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	1,100	5,974,760	5431.6		296,467		296,467		411,583							.0003
S&P 500 - CAPPED TA2406475		N/A	Equity/Index	RBC-	09/23/2024	09/18/2025	52	297,293	5817.08		11,719		11,719		13,300							.0003
S&P 500 - CAPPED TA2410709		N/A	Equity/Index	RBC-	12/18/2024	12/12/2025	39	234,458	6051.25		13,909		13,909		11,538							.0003
S&P 500 - CAPPED TA2401263		N/A	Equity/Index	TOCC-	03/11/2024	03/07/2025	600	3,061,200	5157.3599999999997		168,255		168,255		313,537							.0003
S&P 500 - CAPPED TA2406710		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	260	1,500,000	5762.48		29,190		29,190		30,976							.0003
S&P 500 - CAPPED TA2405762		N/A	Equity/Index	BAR-	08/29/2024	08/19/2025	50	281,452	5608.25		6,214		6,214		7,100							.0003
S&P 500 - CAPPED TA2406334		N/A	Equity/Index	SG-	09/18/2024	09/12/2025	717	4,038,861	5595.76		180,619		180,619		210,366							.0003
S&P 500 - CAPPED TA2411648		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	77	452,991	5948.71		24,802		24,802		24,585							.0003
S&P 500 - CAPPED TA2405191		N/A	Equity/Index	BAR-	08/09/2024	08/07/2025	1,180	6,271,039	5199.5		388,845		388,845		529,823							.0003
S&P 500 - CAPPED TA2406669		N/A	Equity/Index	BAR-	09/27/2024	09/12/2025	87	500,381	5626.02		12,011		12,011		12,798							.0003
S&P 500 - CAPPED TA2402951		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	1,931	10,252,200	5297.1		615,699		615,699		954,868							.0003
S&P 500 - CAPPED TA2400433		N/A	Equity/Index	BAR-	01/26/2024	01/22/2025	124	606,302	4850.43		37,643		37,643		70,388							.0003
S&P 500 - CAPPED TA2406678		N/A	Equity/Index	BAR-	09/27/2024	09/19/2025	100	575,150	5713.64		25,108		25,108		27,272							.0003
S&P 500 - CAPPED TA2401289		N/A	Equity/Index	BAR-	03/13/2024	03/11/2025	800	4,136,616	5117.9399999999996		185,792		185,792		292,797							.0003
S&P 500 - CAPPED TA2400295		N/A	Equity/Index	BMO-	01/18/2024	01/17/2025	209	1,000,000	4780.9399999999996		39,579		39,579		67,347							.0003
S&P 500 - CAPPED TA2403354		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	100	535,296	5352.96		31,992		31,992		48,048							.0003
S&P 500 - CAPPED TA2411653		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	201	1,182,483	5969.34		42,765		42,765		42,248							.0003
S&P 500 - CAPPED TA2409315		N/A	Equity/Index	BAR-	11/27/2024	11/25/2025	29	174,025	5987.37		5,803		5,803		5,266							.0003
S&P 500 - CAPPED TA2410944		N/A	Equity/Index	BAR-	12/20/2024	12/11/2025	217	1,291,434	6084.19		46,475		46,475		42,285							.0003
S&P 500 - CAPPED TA2408964		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	700	4,178,538	5969.34		81,491		81,491		76,326							.0003
S&P 500 - CAPPED TA2405979		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	200	1,081,684	5408.42		62,275		62,275		85,792							.0003
S&P 500 - CAPPED TA2408362		N/A	Equity/Index	BNP-	11/08/2024	10/31/2025	115	689,879	5728.8		33,954		33,954		31,758							.0003
S&P 500 - CAPPED TA2404158		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	100	556,719	5567.19		25,500		25,500		31,864							.0003

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S&P 500 - CAPPED TA2404361		N/A	Equity/Index	BNP	07/12/2024	07/14/2025	142	800,000	5615.35		15,353		15,353		18,017							.0003
S&P 500 - CAPPED TA2400991		N/A	Equity/Index	RBC	02/23/2024	02/21/2025	1,197	6,087,583	4981.8		120,466		120,466		174,698							.0003
S&P 500 - CAPPED TA2409662		N/A	Equity/Index	SG	12/04/2024	12/02/2025	1,638	9,963,954	6047.15		555,216		555,216		443,671							.0003
S&P 500 - CAPPED TA2407936		N/A	Equity/Index	TOCC	11/01/2024	11/03/2025	800	4,583,040	5728.8		281,868		281,868		313,746							.0003
S&P 500 - CAPPED TA2400911		N/A	Equity/Index	BMO	02/21/2024	02/14/2025	427	2,125,820	5005.57		122,186		122,186		241,438							.0003
S&P 500 - CAPPED TA2403720		N/A	Equity/Index	BNP	06/18/2024	06/18/2025	73	400,000	5487.03		14,452		14,452		18,517							.0003
S&P 500 - CAPPED TA2406001		N/A	Equity/Index	BAR	09/06/2024	09/03/2025	100	540,580	5528.93		31,044		31,044		46,739							.0003
S&P 500 - CAPPED TA2403780		N/A	Equity/Index	BMO	06/21/2024	06/20/2025	1,153	6,300,000	5464.62		141,688		141,688		177,715							.0003
S&P 500 - CAPPED TA2408676		N/A	Equity/Index	TOCC	11/18/2024	11/18/2025	100	589,362	5893.62		22,339		22,339		22,053							.0003
S&P 500 - CAPPED TA2409965		N/A	Equity/Index	SG	12/06/2024	12/04/2025	1,753	10,669,635	6086.49		416,373		416,373		342,914							.0003
S&P 500 - CAPPED TA2403040		N/A	Equity/Index	TOCC	05/23/2024	05/23/2025	300	1,580,352	5267.84		131,336		131,336		227,894							.0003
S&P 500 - CAPPED TA2403848		N/A	Equity/Index	RBC	06/24/2024	06/24/2025	55	300,000	5447.87		7,563		7,563		9,614							.0003
S&P 500 - CAPPED TA2404403		N/A	Equity/Index	TOCC	07/12/2024	06/27/2025	300	1,690,707	5460.48		52,532		52,532		61,156							.0003
S&P 500 - CAPPED TA2407900		N/A	Equity/Index	BNP	11/01/2024	11/03/2025	279	1,600,000	5728.8		139,040		139,040		153,345							.0003
S&P 500 - CAPPED TA2407852		N/A	Equity/Index	TOCC	10/31/2024	10/31/2025	800	4,564,360	5705.45		89,476		89,476		96,662							.0003
S&P 500 - CAPPED TA2409677		N/A	Equity/Index	BMO	12/05/2024	12/05/2025	461	2,800,000	6075.11		162,513		162,513		127,045							.0003
S&P 500 - CAPPED TA2406448		N/A	Equity/Index	BAR	09/20/2024	08/29/2025	200	1,137,400	5648.4		32,980		32,980		36,848							.0003
S&P 500 - CAPPED TA2403027		N/A	Equity/Index	TOCC	05/22/2024	05/20/2025	100	532,113	5308.13		30,623		30,623		46,504							.0003
S&P 500 - CAPPED TA2408443		N/A	Equity/Index	BAR	11/11/2024	11/07/2025	95	570,366	5973.1		17,174		17,174		15,791							.0003
S&P 500 - CAPPED TA2403737		N/A	Equity/Index	BMO	06/20/2024	06/20/2025	1,188	6,500,000	5473.17		146,444		146,444		182,764							.0003
S&P 500 - CAPPED TA2404847		N/A	Equity/Index	BMO	07/29/2024	07/25/2025	22	120,600	5399.22		5,450		5,450		6,942							.0003
S&P 500 - CAPPED TA2404438		N/A	Equity/Index	BMO	07/15/2024	07/10/2025	51	288,239	5416.34		23,188		23,188		27,316							.0003
S&P 500 - CAPPED TA2404214		N/A	Equity/Index	BAR	07/08/2024	06/27/2025	218	1,213,979	5650.89		87,377		87,377		103,595							.0003
S&P 500 - CAPPED TA2410942		N/A	Equity/Index	BAR	12/20/2024	12/05/2025	129	767,719	6520.77		12,023		12,023		9,258							.0003
S&P 500 - CAPPED TA2401272		N/A	Equity/Index	SG	03/12/2024	03/07/2025	1,063	5,481,891	5157.3599999999997		236,007		236,007		386,056							.0003
S&P 500 - CAPPED TA2400095		N/A	Equity/Index	TOCC	01/05/2024	01/03/2025	600	2,817,600	4704.8100000000004		75,586		75,586		123,819							.0003
S&P 500 - CAPPED TA2406919		N/A	Equity/Index	BNP	10/07/2024	10/07/2025	316	1,800,000	5695.94		35,261		35,261		38,219							.0003
S&P 500 - CAPPED TA2409951		N/A	Equity/Index	BAR	12/06/2024	12/08/2025	99	600,000	6090.27		34,183		34,183		26,457							.0003
S&P 500 - CAPPED TA2404230		N/A	Equity/Index	TOCC	07/09/2024	07/03/2025	200	1,116,104	5567.19		33,153		33,153		40,641							.0003
S&P 500 - CAPPED TA2409246		N/A	Equity/Index	BAR	11/26/2024	11/26/2025	316	1,900,000	6021.63		64,561		64,561		57,179							.0003
S&P 500 - CAPPED TA2404238		N/A	Equity/Index	TOCC	07/09/2024	07/07/2025	100	558,052	5567.19		31,741		31,741		39,995							.0003
S&P 500 - CAPPED TA2408285		N/A	Equity/Index	TOCC	11/08/2024	11/10/2025	200	1,199,108	5995.54		98,208		98,208		74,921							.0003
S&P 500 - CAPPED TA2404902		N/A	Equity/Index	BAR	07/31/2024	07/31/2025	127	700,000	5522.3		43,456		43,456		58,321							.0003
S&P 500 - CAPPED TA2407176		N/A	Equity/Index	SG	10/11/2024	10/13/2025	138	800,000	5815.03		15,679		15,679		16,048							.0003

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S&P 500 - CAPPED TA2402778		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	200	1,044,200	5214.08		36,663		36,663		54,583							.0003
S&P 500 - CAPPED TA2403814		N/A	Equity/Index	TOCC-	06/21/2024	06/11/2025	100	546,508	5375.32		25,085		25,085		32,431							.0003
S&P 500 - CAPPED TA2406267		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	107	600,000	5633.09		17,585		17,585		20,347							.0003
S&P 500 - CAPPED TA2406854		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	139	800,000	5751.07		19,360		19,360		20,611							.0003
S&P 500 - CAPPED TA2406593		N/A	Equity/Index	CIBC-	09/26/2024	09/26/2025	331	1,900,000	5745.37		108,110		108,110		119,961							.0003
S&P 500 - CAPPED TA2407645		N/A	Equity/Index	SG-	10/25/2024	10/17/2025	133	776,893	5841.47		34,032		34,032		34,235							.0003
S&P 500 - CAPPED TA2406558		N/A	Equity/Index	BMO-	09/25/2024	09/23/2025	28	160,020	5718.57		6,345		6,345		7,054							.0003
S&P 500 - CAPPED TA2402925		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	625	3,310,331	5308.15		194,306		194,306		311,170							.0003
S&P 500 - CAPPED TA2403180		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	1,211	6,350,181	5306.04		355,041		355,041		568,496							.0003
S&P 500 - CAPPED TA2401485		N/A	Equity/Index	BAR-	03/20/2024	03/07/2025	189	978,761	5123.6899999999996		60,128		60,128		101,277							.0003
S&P 500 - CAPPED TA2409803		N/A	Equity/Index	RBC-	12/05/2024	10/16/2025	77	468,418	5842.47		29,897		29,897		25,083							.0003
S&P 500 - CAPPED TA2408235		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	29	173,446	5521.28		8,560		8,560		8,158							.0003
S&P 500 - CAPPED TA2404325		N/A	Equity/Index	BAR-	07/11/2024	07/11/2025	72	400,000	5584.54		21,417		21,417		26,890							.0003
S&P 500 - CAPPED TA2404406		N/A	Equity/Index	TOCC-	07/12/2024	06/27/2025	200	1,127,138	5482.87		49,851		49,851		58,969							.0003
S&P 500 - CAPPED TA2403907		N/A	Equity/Index	TOCC-	06/26/2024	06/20/2025	1,200	6,566,400	5464.62		286,759		286,759		379,050							.0003
S&P 500 - CAPPED TA2402390		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	69	350,134	5005.57		20,242		20,242		35,283							.0003
S&P 500 - CAPPED TA2403539		N/A	Equity/Index	BMO-	06/12/2024	06/06/2025	212	1,152,067	5352.96		57,456		57,456		77,885							.0003
S&P 500 - CAPPED TA2408269		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	32	191,389	5277.51		12,717		12,717		12,457							.0003
S&P 500 - CAPPED TA2402115		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	1,594	7,957,742	5011.12		149,278		149,278		222,615							.0003
S&P 500 - CAPPED TA2401944		N/A	Equity/Index	TOCC-	04/12/2024	04/11/2025	9,300	47,647,713	5123.41		884,482		884,482		1,312,445							.0003
S&P 500 - CAPPED TA2403114		N/A	Equity/Index	BMO-	05/24/2024	04/24/2025	82	435,277	5071.63		27,025		27,025		36,297							.0003
S&P 500 - CAPPED TA2407823		N/A	Equity/Index	BAR-	10/30/2024	10/28/2025	33	192,845	5823.52		11,958		11,958		11,931							.0003
S&P 500 - CAPPED TA2404215		N/A	Equity/Index	BAR-	07/08/2024	06/12/2025	94	523,459	5421.03		50,912		50,912		60,538							.0003
S&P 500 - CAPPED TA2405693		N/A	Equity/Index	TOCC-	08/27/2024	08/27/2025	600	3,375,480	5625.8		75,621		75,621		87,345							.0003
S&P 500 - CAPPED TA2408446		N/A	Equity/Index	BAR-	11/11/2024	11/07/2025	120	720,462	5973.1		31,978		31,978		28,695							.0003
S&P 500 - CAPPED TA2408594		N/A	Equity/Index	TOCC-	11/14/2024	11/12/2025	2,000	11,938,600	5983.99		471,991		471,991		432,960							.0003
S&P 500 - CAPPED TA2400823		N/A	Equity/Index	BMO-	02/15/2024	02/06/2025	265	1,326,855	4954.2299999999996		58,822		58,822		96,668							.0003
S&P 500 - CAPPED TA2404367		N/A	Equity/Index	BNP-	07/12/2024	07/14/2025	71	400,000	5615.35		18,903		18,903		22,961							.0003
S&P 500 - CAPPED TA2407932		N/A	Equity/Index	TOCC-	11/01/2024	11/03/2025	500	2,864,400	5728.8		129,193		129,193		141,661							.0003
S&P 500 - CAPPED TA2410640		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	168	1,016,400	6051.09		57,315		57,315		46,694							.0003
S&P 500 - CAPPED TA2404054		N/A	Equity/Index	BNP-	07/01/2024	07/01/2025	73	400,000	5475.09		12,409		12,409		15,649							.0003
S&P 500 - CAPPED TA2410187		N/A	Equity/Index	RBC-	12/10/2024	12/02/2025	21	126,767	6236.43		7,759		7,759		5,301							.0003
S&P 500 - CAPPED TA2406898		N/A	Equity/Index	BAR-	10/04/2024	10/02/2025	110	629,050	5709.54		27,556		27,556		30,108							.0003
S&P 500 - CAPPED TA2404542		N/A	Equity/Index	TOCC-	07/18/2024	07/03/2025	100	555,562	5567.19		22,791		22,791		29,145							.0003

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S&P 500 - CAPPED TA2406443		N/A	Equity/Index	BAR-	09/20/2024	08/15/2025	101	574,387	5554.25		23,377		23,377		26,026							.0003
S&P 500 - CAPPED TA2410310		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	2,200	13,312,750	6051.25		837,398		837,398		674,904							.0003
S&P 500 - CAPPED TA2403279		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	379	2,016,200	5283.4		99,139		99,139		141,122							.0003
S&P 500 - CAPPED TA2405019		N/A	Equity/Index	RBC-	08/02/2024	07/31/2025	950	5,059,957	5522.3		238,564		238,564		389,728							.0003
S&P 500 - CAPPED TA2407636		N/A	Equity/Index	SG-	10/25/2024	10/10/2025	53	309,589	5815.03		10,402		10,402		10,442							.0003
S&P 500 - CAPPED TA2411707		N/A	Equity/Index	RBC-	12/31/2024	12/17/2025	101	594,183	6050.61		12,262		12,262		12,044							.0003
S&P 500 - CAPPED TA2404955		N/A	Equity/Index	BAR-	08/01/2024	07/29/2025	1,026	5,609,399	5463.54		233,282		233,282		318,755							.0003
S&P 500 - CAPPED TA2405448		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	200	1,120,444	5554.25		38,899		38,899		46,236							.0003
S&P 500 - CAPPED TA2405622		N/A	Equity/Index	SG-	08/23/2024	08/21/2025	79	442,445	5620.85		19,098		19,098		23,037							.0003
S&P 500 - CAPPED TA2406747		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	168	960,597	5738.17		41,259		41,259		45,454							.0003
S&P 500 - CAPPED TA2409500		N/A	Equity/Index	RBC-	12/02/2024	11/25/2025	15	90,716	5987.37		5,911		5,911		4,826							.0003
S&P 500 - CAPPED TA2407619		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	1,154	6,700,000	5808.12		301,102		301,102		309,735							.0003
S&P 500 - CAPPED TA2401218		N/A	Equity/Index	BMO-	03/08/2024	03/06/2025	1,631	8,398,019	5104.76		165,090		165,090		241,488							.0003
S&P 500 - CAPPED TA2404583		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	100	550,500	5505		29,674		29,674		39,314							.0003
S&P 500 - CAPPED TA2401486		N/A	Equity/Index	BAR-	03/20/2024	03/07/2025	162	838,938	5157.3599999999997		22,251		22,251		34,133							.0003
S&P 500 - CAPPED TA2405447		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	400	2,240,888	5554.25		66,942		66,942		79,090							.0003
S&P 500 - CAPPED TA2406020		N/A	Equity/Index	BAR-	09/06/2024	08/14/2025	78	421,652	5455.21		17,769		17,769		24,156							.0003
S&P 500 - CAPPED TA2407239		N/A	Equity/Index	TOCC-	10/15/2024	10/15/2025	200	1,163,052	5815.26		27,917		27,917		28,873							.0003
S&P 500 - CAPPED TA2410365		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	611	3,700,000	6051.09		72,036		72,036		63,860							.0003
S&P 500 - CAPPED TA2404598		N/A	Equity/Index	BAR-	07/19/2024	07/16/2025	43	237,136	5935.45		7,183		7,183		10,210							.0003
S&P 500 - CAPPED TA2400005		N/A	Equity/Index	RBC-	01/02/2024	01/02/2025	253	1,200,000	4757.53		99,120		99,120		284,545							.0003
S&P 500 - CAPPED TA2401744		N/A	Equity/Index	TOCC-	04/02/2024	03/28/2025	5,700	29,621,019	5254.35		1,189,736		1,189,736		1,964,679							.0003
S&P 500 - CAPPED TA2407320		N/A	Equity/Index	BAR-	10/17/2024	09/11/2025	36	210,532	5554.13		7,650		7,650		7,775							.0003
S&P 500 - CAPPED TA2405587		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	124	700,000	5634.61		36,974		36,974		43,734							.0003
S&P 500 - CAPPED TA2409320		N/A	Equity/Index	BAR-	11/27/2024	11/25/2025	1,690	10,141,437	5987.37		559,238		559,238		487,677							.0003
S&P 500 - CAPPED TA2407985		N/A	Equity/Index	NGFPI-	11/04/2024	10/30/2025	36	205,907	6101.84		6,341		6,341		7,327							.0003
S&P 500 - CAPPED TA2404701		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	100	542,713	5427.13		28,983		28,983		40,542							.0003
S&P 500 - CAPPED TA2403463		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	75	400,000	5346.99		11,600		11,600		15,776							.0003
S&P 500 - CAPPED TA2405892		N/A	Equity/Index	BNP-	09/03/2024	09/03/2025	54	300,000	5528.93		8,403		8,403		10,043							.0003
S&P 500 - CAPPED TA2408267		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	57	340,911	5277.51		31,080		31,080		30,040							.0003
S&P 500 - CAPPED TA2403815		N/A	Equity/Index	TOCC-	06/21/2024	06/12/2025	300	1,639,524	5421.03		73,280		73,280		96,158							.0003
S&P 500 - CAPPED TA2402127		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	62	309,523	5022.21		17,010		17,010		30,118							.0003
S&P 500 - CAPPED TA2407084		N/A	Equity/Index	SG-	10/09/2024	10/09/2025	570	3,300,000	5792.04		194,370		194,370		199,986							.0003
S&P 500 - CAPPED TA2410734		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	100	586,708	5867.08		14,083		14,083		14,166							.0003

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S&P 500 - CAPPED TA2406435		N/A	Equity/Index	BAR-	09/20/2024	09/15/2025	147	835,989	5626.02		21,105		21,105		23,337							.0003
S&P 500 - CAPPED TA2405509		N/A	Equity/Index	RBC-	08/22/2024	08/22/2025	215	1,200,000	5570.64		67,680		67,680		84,769							.0003
S&P 500 - CAPPED TA2403123		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	700	3,716,804	5304.72		71,271		71,271		96,020							.0003
S&P 500 - CAPPED TA2404105		N/A	Equity/Index	TOCC-	07/03/2024	07/03/2025	400	2,214,808	5537.02		124,550		124,550		160,639							.0003
S&P 500 - CAPPED TA2408634		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	187	1,100,000	5870.62		67,208		67,208		65,939							.0003
S&P 500 - CAPPED TA2410192		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	20	120,670	6351.99		3,013		3,013		2,303							.0003
S&P 500 - CAPPED TA2411710		N/A	Equity/Index	RBC-	12/31/2024	12/17/2025	29	170,607	6050.61		7,936		7,936		7,869							.0003
S&P 500 - CAPPED TA2405865		N/A	Equity/Index	TOCC-	08/30/2024	08/27/2025	600	3,369,600	5625.8		195,519		195,519		242,172							.0003
S&P 500 - CAPPED TA2405279		N/A	Equity/Index	RBC-	08/13/2024	08/08/2025	45	244,077	5492.69		5,184		5,184		6,766							.0003
S&P 500 - CAPPED TA2407640		N/A	Equity/Index	SG-	10/25/2024	10/14/2025	92	537,400	5859.85		30,040		30,040		29,939							.0003
S&P 500 - CAPPED TA2406263		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	124	700,000	5633.09		13,461		13,461		15,339							.0003
S&P 500 - CAPPED TA2406013		N/A	Equity/Index	BAR-	09/06/2024	08/11/2025	222	1,200,088	5344.16		36,745		36,745		46,562							.0003
S&P 500 - CAPPED TA2408489		N/A	Equity/Index	BAR-	11/12/2024	11/07/2025	89	532,626	5995.54		23,513		23,513		21,028							.0003
S&P 500 - CAPPED TA2404109		N/A	Equity/Index	BOA-	07/03/2024	06/30/2025	92	508,455	5460.48		15,504		15,504		18,880							.0003
S&P 500 - CAPPED TA2406682		N/A	Equity/Index	BAR-	09/27/2024	09/23/2025	94	540,641	5718.57		31,234		31,234		34,194							.0003
S&P 500 - CAPPED TA2400138		N/A	Equity/Index	BAR-	01/08/2024	01/03/2025	338	1,593,846	4688.68		94,011		94,011		174,145							.0003
S&P 500 - CAPPED TA2406488		N/A	Equity/Index	CIBC-	09/23/2024	09/12/2025	126	720,953	5807.34		49,739		49,739		55,402							.0003
S&P 500 - CAPPED TA2400440		N/A	Equity/Index	BAR-	01/26/2024	01/24/2025	476	2,327,416	4868.55		150,497		150,497		296,378							.0003
S&P 500 - CAPPED TA2406923		N/A	Equity/Index	BNP-	10/07/2024	10/07/2025	298	1,700,000	5695.94		51,272		51,272		55,757							.0003
S&P 500 - CAPPED TA2404983		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	617	3,300,000	5346.56		133,089		133,089		183,423							.0003
S&P 500 - CAPPED TA2401156		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	700	3,546,319	5137.08		101,217		101,217		170,362							.0003
S&P 500 - CAPPED TA2410590		N/A	Equity/Index	TOCC-	12/17/2024	12/17/2025	200	1,210,122	6050.61		38,123		38,123		33,163							.0003
S&P 500 - CAPPED TA2405116		N/A	Equity/Index	SG-	08/08/2024	08/08/2025	1,053	5,600,000	5319.31		122,637		122,637		160,866							.0003
S&P 500 - CAPPED TA2404872		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	700	3,795,197	5459.1		214,239		214,239		308,147							.0003
S&P 500 - CAPPED TA2410145		N/A	Equity/Index	TOCC-	12/10/2024	12/10/2025	200	1,206,982	6034.91		39,349		39,349		34,842							.0003
S&P 500 - CAPPED TA2410562		N/A	Equity/Index	BAR-	12/16/2024	12/08/2025	43	261,440	6090.27		15,409		15,409		11,797							.0003
S&P 500 - CAPPED TA2411059		N/A	Equity/Index	NGFPI-	12/23/2024	12/04/2025	38	226,148	6086.49		15,702		15,702		12,863							.0003
S&P 500 - CAPPED TA2406004		N/A	Equity/Index	BAR-	09/06/2024	09/04/2025	144	778,435	5520.07		31,455		31,455		43,623							.0003
S&P 500 - CAPPED TA2401178		N/A	Equity/Index	BMO-	03/06/2024	03/04/2025	644	3,287,298	5130.95		84,641		84,641		134,386							.0003
S&P 500 - CAPPED TA2406233		N/A	Equity/Index	BAR-	09/13/2024	09/10/2025	138	775,891	5495.52		75,561		75,561		92,829							.0003
S&P 500 - CAPPED TA2409238		N/A	Equity/Index	BMO-	11/26/2024	11/14/2025	107	643,679	5870.62		62,819		62,819		49,019							.0003
S&P 500 - CAPPED TA2401730		N/A	Equity/Index	TOCC-	04/01/2024	03/26/2025	600	3,144,756	5203.58		135,633		135,633		209,544							.0003
S&P 500 - CAPPED TA2406892		N/A	Equity/Index	BAR-	10/04/2024	09/30/2025	90	514,678	5762.48		28,755		28,755		31,886							.0003
S&P 500 - CAPPED TA2409571		N/A	Equity/Index	BMO-	12/03/2024	11/14/2025	23	139,093	5949.17		12,614		12,614		9,316							.0003

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S&P 500 - CAPPED TA2403149		N/A	Equity/Index	TOCC-	05/28/2024	05/22/2025	200	1,061,944	5307.01		46,005		46,005		66,207							.0003
S&P 500 - CAPPED TA2411279		N/A	Equity/Index	BAR-	12/27/2024	12/29/2025	301	1,800,000	5970.84		107,100		107,100		96,886							.0003
S&P 500 - CAPPED TA2401291		N/A	Equity/Index	BAR-	03/13/2024	03/11/2025	1,000	5,170,770	5117.9399999999996		305,010		305,010		505,418							.0003
S&P 500 - CAPPED TA2410543		N/A	Equity/Index	BAR-	12/16/2024	12/05/2025	107	650,560	6075.11		25,687		25,687		21,174							.0003
S&P 500 - CAPPED TA2403488		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	178	952,724	5352.96		60,429		60,429		91,856							.0003
S&P 500 - CAPPED TA2411506		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	15	88,793	6386.93		3,245		3,245		2,936							.0003
S&P 500 - CAPPED TA2409507		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	91	550,345	5998.74		32,740		32,740		27,067							.0003
S&P 500 - CAPPED TA2400642		N/A	Equity/Index	SG-	02/07/2024	02/03/2025	2,275	11,345,425	4958.6099999999997		492,765		492,765		829,848							.0003
S&P 500 - CAPPED TA2401180		N/A	Equity/Index	BMO-	03/06/2024	03/04/2025	1,519	7,753,736	5130.95		327,603		327,603		557,009							.0003
S&P 500 - CAPPED TA2403317		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	200	1,071,300	5214.08		41,087		41,087		54,585							.0003
S&P 500 - CAPPED TA2404886		N/A	Equity/Index	TOCC-	07/31/2024	07/29/2025	200	1,105,400	5463.54		32,695		32,695		40,528							.0003
S&P 500 - CAPPED TA2405277		N/A	Equity/Index	BAR-	08/13/2024	08/13/2025	239	1,300,000	5434.43		41,457		41,457		53,363							.0003
S&P 500 - CAPPED TA2400359		N/A	Equity/Index	BMO-	01/22/2024	01/17/2025	475	2,309,688	4780.9399999999996		67,906		67,906		101,521							.0003
S&P 500 - CAPPED TA2410196		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	1,068	6,443,778	6090.27		337,168		337,168		276,372							.0003
S&P 500 - CAPPED TA2405634		N/A	Equity/Index	SG-	08/23/2024	07/25/2025	139	778,479	5459.1		24,941		24,941		28,597							.0003
S&P 500 - CAPPED TA2404110		N/A	Equity/Index	BOA-	07/03/2024	06/30/2025	217	1,199,292	5460.48		41,877		41,877		51,367							.0003
S&P 500 - CAPPED TA2405308		N/A	Equity/Index	BAR-	08/14/2024	08/12/2025	1,946	10,582,348	5344.39		482,627		482,627		615,325							.0003
S&P 500 - CAPPED TA2406153		N/A	Equity/Index	BAR-	09/12/2024	09/12/2025	393	2,200,000	5595.76		126,060		126,060		156,600							.0003
S&P 500 - CAPPED TA2407539		N/A	Equity/Index	BMO-	10/24/2024	10/21/2025	281	1,626,639	5853.98		88,726		88,726		91,944							.0003
S&P 500 - CAPPED TA2401903		N/A	Equity/Index	TOCC-	04/11/2024	04/08/2025	200	1,033,518	5202.3900000000003		56,339		56,339		95,704							.0003
S&P 500 - CAPPED TA2400725		N/A	Equity/Index	BMO-	02/09/2024	02/03/2025	164	821,735	4958.6099999999997		53,960		53,960		101,547							.0003
S&P 500 - CAPPED TA2405382		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	54	300,000	5554.25		16,337		16,337		20,607							.0003
S&P 500 - CAPPED TA2401360		N/A	Equity/Index	TOCC-	03/18/2024	03/14/2025	100	516,700	5150.4799999999996		16,895		16,895		26,210							.0003
S&P 500 - CAPPED TA2404357		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	53	300,000	5615.35		12,896		12,896		15,616							.0003
S&P 500 - CAPPED TA2409402		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	116	700,000	6032.38		23,898		23,898		20,864							.0003
S&P 500 - CAPPED TA2406750		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	91	520,323	5745.37		20,406		20,406		22,442							.0003
S&P 500 - CAPPED TA2404382		N/A	Equity/Index	TOCC-	07/12/2024	06/09/2025	100	563,569	5346.99		18,048		18,048		20,702							.0003
S&P 500 - CAPPED TA2402709		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	100	520,228	5011.12		15,247		15,247		20,879							.0003
S&P 500 - CAPPED TA2403560		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	600	3,252,618	5421.03		181,395		181,395		260,599							.0003
S&P 500 - CAPPED TA2403667		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	600	3,258,960	5431.6		183,315		183,315		259,171							.0003
S&P 500 - CAPPED TA2404266		N/A	Equity/Index	TOCC-	07/10/2024	07/10/2025	100	563,391	5633.91		30,250		30,250		36,321							.0003
S&P 500 - CAPPED TA2407267		N/A	Equity/Index	TOCC-	10/16/2024	10/16/2025	100	584,247	5842.47		33,947		33,947		33,810							.0003
S&P 500 - CAPPED TA2403147		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5267.84		64,237		64,237		94,152							.0003
S&P 500 - CAPPED TA2404162		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	100	556,719	5567.19		11,080		11,080		13,428							.0003

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S&P 500 - CAPPED TA2402195		N/A	Equity/Index	TOCC-	04/25/2024	04/04/2025	100	505,030	5147.21		12,773		12,773		21,185							.0003
S&P 500 - CAPPED TA2405706		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	481	2,706,669	5634.61		152,968		152,968		185,884							.0003
S&P 500 - CAPPED TA2404432		N/A	Equity/Index	BAR-	07/15/2024	07/15/2025	923	5,200,000	5631.22		114,449		114,449		135,350							.0003
S&P 500 - CAPPED TA2410047		N/A	Equity/Index	BAR-	12/09/2024	12/09/2025	611	3,700,000	6052.85		233,839		233,839		186,268							.0003
S&P 500 - CAPPED TA2404165		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	300	1,670,157	5567.19		51,446		51,446		63,200							.0003
S&P 500 - CAPPED TA2405764		N/A	Equity/Index	BAR-	08/29/2024	08/19/2025	54	303,968	5608.25		18,051		18,051		21,830							.0003
S&P 500 - CAPPED TA2404637		N/A	Equity/Index	BMO-	07/22/2024	07/18/2025	1,130	6,258,177	5544.59		308,287		308,287		395,911							.0003
S&P 500 - CAPPED TA2404064		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	722	3,937,470	5482.87		218,492		218,492		302,717							.0003
S&P 500 - CAPPED TA2410465		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	115	700,000	6074.08		17,549		17,549		14,842							.0003
S&P 500 - CAPPED TA2407263		N/A	Equity/Index	TOCC-	10/16/2024	10/16/2025	100	584,247	5842.47		14,959		14,959		15,170							.0003
S&P 500 - CAPPED TA2402327		N/A	Equity/Index	TOCC-	04/30/2024	04/30/2025	300	1,510,707	5081.01		122,558		122,558		269,150							.0003
S&P 500 - CAPPED TA2407258		N/A	Equity/Index	BMO-	10/15/2024	10/10/2025	40	232,873	5815.03		13,945		13,945		14,083							.0003
S&P 500 - CAPPED TA2410560		N/A	Equity/Index	BAR-	12/16/2024	12/08/2025	19	115,520	6090.27		5,171		5,171		4,170							.0003
S&P 500 - CAPPED TA2409557		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	22	133,056	5998.74		8,421		8,421		6,856							.0003
S&P 500 - CAPPED TA2410932		N/A	Equity/Index	BAR-	12/20/2024	12/18/2025	29	172,588	5872.16		12,527		12,527		11,412							.0003
S&P 500 - CAPPED TA2401357		N/A	Equity/Index	TOCC-	03/18/2024	03/13/2025	400	2,066,800	5165.3100000000004		116,714		116,714		199,525							.0003
S&P 500 - CAPPED TA2411257		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	1,591	9,500,000	5970.84		216,783		216,783		201,132							.0003
S&P 500 - CAPPED TA2407973		N/A	Equity/Index	TOCC-	11/04/2024	11/04/2025	100	571,269	5712.69		13,769		13,769		14,971							.0003
S&P 500 - CAPPED TA2402817		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	3,000	15,719,820	5222.68		300,737		300,737		424,562							.0003
S&P 500 - CAPPED TA2400939		N/A	Equity/Index	SG-	02/22/2024	02/20/2025	504	2,556,792	4975.51		157,646		157,646		261,536							.0003
S&P 500 - CAPPED TA2402160		N/A	Equity/Index	BAR-	04/24/2024	04/17/2025	370	1,873,913	4967.2299999999996		84,094		84,094		127,001							.0003
S&P 500 - CAPPED TA2407508		N/A	Equity/Index	BAR-	10/23/2024	10/21/2025	35	202,310	5853.98		9,708		9,708		10,260							.0003
S&P 500 - CAPPED TA2410554		N/A	Equity/Index	BAR-	12/16/2024	12/05/2025	133	808,640	6090.27		47,351		47,351		36,263							.0003
S&P 500 - CAPPED TA2408637		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	204	1,200,000	5870.62		23,640		23,640		23,236							.0003
S&P 500 - CAPPED TA2401637		N/A	Equity/Index	TOCC-	03/27/2024	03/25/2025	600	3,132,174	5218.1899999999996		174,105		174,105		294,222							.0003
S&P 500 - CAPPED TA2400649		N/A	Equity/Index	SG-	02/07/2024	02/05/2025	389	1,939,943	4942.8100000000004		113,475		113,475		204,199							.0003
S&P 500 - CAPPED TA2406415		N/A	Equity/Index	BAR-	09/20/2024	09/22/2025	421	2,400,000	5702.55		77,350		77,350		86,759							.0003
S&P 500 - CAPPED TA2404763		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	55	300,000	5459.1		6,375		6,375		8,084							.0003
S&P 500 - CAPPED TA2405657		N/A	Equity/Index	BAR-	08/26/2024	08/21/2025	1,626	9,133,112	5620.85		532,661		532,661		655,777							.0003
S&P 500 - CAPPED TA2401589		N/A	Equity/Index	BMO-	03/25/2024	03/20/2025	780	4,074,915	5224.62		224,757		224,757		380,773							.0003
S&P 500 - CAPPED TA2404059		N/A	Equity/Index	BMO-	07/01/2024	06/26/2025	563	3,070,354	5477.9		176,985		176,985		246,140							.0003
S&P 500 - CAPPED TA2411169		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	14	84,333	5930.85		2,344		2,344		2,160							.0003
S&P 500 - CAPPED TA2408119		N/A	Equity/Index	BNP-	11/05/2024	10/31/2025	52	300,197	6012.56		3,800		3,800		4,045							.0003
S&P 500 - CAPPED TA2405917		N/A	Equity/Index	BAR-	09/04/2024	09/04/2025	272	1,500,000	5520.07		33,451		33,451		40,213							.0003

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S&P 500 - CAPPED TA2408973		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	1,200	7,163,208	5969.34		310,903		310,903		285,227							.0003
S&P 500 - CAPPED TA2400091		N/A	Equity/Index	TOCC-	01/05/2024	01/07/2025	200	939,448	4711.33		76,832		76,832		235,043							.0003
S&P 500 - CAPPED TA2408449		N/A	Equity/Index	BAR-	11/11/2024	11/07/2025	15	90,058	5973.1		5,450		5,450		4,674							.0003
S&P 500 - CAPPED TA2406296		N/A	Equity/Index	TOCC-	09/17/2024	09/17/2025	800	4,507,664	5634.58		99,900		99,900		115,483							.0003
S&P 500 - CAPPED TA2401207		N/A	Equity/Index	TOCC-	03/07/2024	03/05/2025	600	3,092,682	5078.6499999999996		184,995		184,995		305,765							.0003
S&P 500 - CAPPED TA2409849		N/A	Equity/Index	RBC-	12/05/2024	10/31/2025	47	285,917	5904.45		7,578		7,578		6,630							.0003
S&P 500 - CAPPED TA2409490		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	1,240	7,500,000	6047.15		326,025		326,025		275,497							.0003
S&P 500 - CAPPED TA2406759		N/A	Equity/Index	BAR-	10/02/2024	10/02/2025	1,068	6,100,000	5709.54		137,555		137,555		150,342							.0003
S&P 500 - CAPPED TA2410206		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	100	608,419	6084.19		11,866		11,866		10,237							.0003
S&P 500 - CAPPED TA2408578		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	84	500,000	5949.17		28,562		28,562		26,201							.0003
S&P 500 - CAPPED TA2401003		N/A	Equity/Index	RBC-	02/26/2024	02/26/2025	256	1,300,000	5099.95		102,869		102,869		211,331							.0003
S&P 500 - CAPPED TA2407210		N/A	Equity/Index	SG-	10/14/2024	10/14/2025	68	400,000	5859.85		10,240		10,240		10,217							.0003
S&P 500 - CAPPED TA2401578		N/A	Equity/Index	TOCC-	03/22/2024	03/21/2025	1,000	5,236,780	5241.53		96,386		96,386		143,870							.0003
S&P 500 - CAPPED TA2403057		N/A	Equity/Index	TOCC-	05/23/2024	05/09/2025	100	529,642	5222.68		15,745		15,745		21,419							.0003
S&P 500 - CAPPED TA2402476		N/A	Equity/Index	BAR-	05/02/2024	04/30/2025	1,169	5,904,619	5035.6899999999996		109,863		109,863		162,662							.0003
S&P 500 - CAPPED TA2403030		N/A	Equity/Index	BMO-	05/22/2024	04/11/2025	143	760,922	5535.81		39,411		39,411		68,049							.0003
S&P 500 - CAPPED TA2404351		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	926	5,200,000	5615.35		114,712		114,712		135,716							.0003
S&P 500 - CAPPED TA2405473		N/A	Equity/Index	BNP-	08/20/2024	08/20/2025	536	3,000,000	5597.12		58,650		58,650		68,339							.0003
S&P 500 - CAPPED TA2408975		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	300	1,790,802	5969.34		104,768		104,768		93,010							.0003
S&P 500 - CAPPED TA2405059		N/A	Equity/Index	BNP-	08/06/2024	05/23/2025	200	1,055,156	5463.86		65,220		65,220		117,700							.0003
S&P 500 - CAPPED TA2408911		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	62	369,288	6111.26		13,308		13,308		11,893							.0003
S&P 500 - CAPPED TA2404667		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	636	3,549,179	5505		184,535		184,535		226,956							.0003
S&P 500 - CAPPED TA2402375		N/A	Equity/Index	BNP-	04/30/2024	02/10/2025	185	938,766	5081.05		21,691		21,691		34,965							.0003
S&P 500 - CAPPED TA2407771		N/A	Equity/Index	TOCC-	10/30/2024	10/30/2025	100	581,367	5813.67		18,257		18,257		18,821							.0003
S&P 500 - CAPPED TA2407622		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	69	400,000	5808.12		23,276		23,276		23,934							.0003
S&P 500 - CAPPED TA2409149		N/A	Equity/Index	BAR-	11/25/2024	11/21/2025	377	2,260,631	6136.41		45,817		45,817		40,679							.0003
S&P 500 - CAPPED TA2409584		N/A	Equity/Index	TOCC-	12/04/2024	12/04/2025	100	608,649	6086.49		37,251		37,251		28,287							.0003
S&P 500 - CAPPED TA2402713		N/A	Equity/Index	TOCC-	05/09/2024	04/24/2025	200	1,040,456	5071.63		68,005		68,005		105,786							.0003
S&P 500 - CAPPED TA2410940		N/A	Equity/Index	BAR-	12/20/2024	12/05/2025	78	464,202	6090.27		18,386		18,386		16,534							.0003
S&P 500 - CAPPED TA2405532		N/A	Equity/Index	BNP-	08/22/2024	08/19/2025	997	5,586,440	5608.25		243,727		243,727		291,352							.0003
S&P 500 - CAPPED TA2407218		N/A	Equity/Index	SG-	10/14/2024	10/09/2025	384	2,248,608	5792.04		94,691		94,691		94,562							.0003
S&P 500 - CAPPED TA2407420		N/A	Equity/Index	TOCC-	10/21/2024	10/21/2025	400	2,341,592	5853.98		104,910		104,910		105,207							.0003
S&P 500 - CAPPED TA2407614		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	69	400,000	5808.12		9,696		9,696		9,914							.0003
S&P 500 - CAPPED TA2405650		N/A	Equity/Index	BAR-	08/26/2024	08/26/2025	267	1,500,000	5616.84		46,379		46,379		54,429							.0003

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S&P 500 - CAPPED TA2408122		N/A	Equity/Index	BNP-	11/05/2024	10/31/2025	244	1,408,614	5728.8		83,926		83,926		89,071							.0003
S&P 500 - CAPPED TA2408685		N/A	Equity/Index	BAR-	11/18/2024	11/14/2025	36	211,890	5949.17		9,117		9,117		8,999							.0003
S&P 500 - CAPPED TA2408520		N/A	Equity/Index	BMO-	11/12/2024	11/04/2025	156	934,323	5698		109,147		109,147		89,107							.0003
S&P 500 - CAPPED TA2404397		N/A	Equity/Index	TOCC-	07/12/2024	06/23/2025	100	563,569	5464.62		14,115		14,115		16,331							.0003
S&P 500 - CAPPED TA2404576		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	300	1,651,500	5505		45,257		45,257		57,376							.0003
S&P 500 - CAPPED TA2404700		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	800	4,341,704	5427.13		176,284		176,284		236,226							.0003
S&P 500 - CAPPED TA2400770		N/A	Equity/Index	TOCC-	02/13/2024	02/10/2025	2,400	11,813,832	5026.6099999999997		462,253		462,253		876,956							.0003
S&P 500 - CAPPED TA2407323		N/A	Equity/Index	BAR-	10/17/2024	09/12/2025	70	409,367	5626.02		25,219		25,219		25,431							.0003
S&P 500 - CAPPED TA2407612		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	895	5,200,000	5808.12		102,548		102,548		104,481							.0003
S&P 500 - CAPPED TA2408149		N/A	Equity/Index	BAR-	11/06/2024	11/06/2025	135	800,000	5929.04		25,104		25,104		23,969							.0003
S&P 500 - CAPPED TA2401970		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	405	2,080,323	5199.0600000000004		38,925		38,925		57,639							.0003
S&P 500 - CAPPED TA2410045		N/A	Equity/Index	BAR-	12/09/2024	12/09/2025	83	500,000	6052.85		29,592		29,592		23,969							.0003
S&P 500 - CAPPED TA2406000		N/A	Equity/Index	BAR-	09/06/2024	09/03/2025	1,008	5,449,046	5528.93		290,375		290,375		427,595							.0003
S&P 500 - CAPPED TA2400452		N/A	Equity/Index	TOCC-	01/26/2024	01/28/2025	300	1,467,291	4917.38		113,825		113,825		296,168							.0003
S&P 500 - CAPPED TA2403105		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	412	2,186,999	5307.01		121,573		121,573		183,294							.0003
S&P 500 - CAPPED TA2407452		N/A	Equity/Index	BAR-	10/21/2024	10/16/2025	113	660,344	5842.47		38,715		38,715		38,500							.0003
S&P 500 - CAPPED TA2409316		N/A	Equity/Index	BAR-	11/27/2024	11/25/2025	56	336,048	5987.37		11,400		11,400		10,338							.0003
S&P 500 - CAPPED TA2408429		N/A	Equity/Index	TOCC-	11/11/2024	11/11/2025	200	1,800,405	6001.35		52,575		52,575		46,900							.0003
S&P 500 - CAPPED TA2405656		N/A	Equity/Index	BAR-	08/26/2024	08/21/2025	117	657,180	5620.85		37,742		37,742		46,433							.0003
S&P 500 - CAPPED TA2404944		N/A	Equity/Index	BAR-	08/01/2024	08/01/2025	92	500,000	5446.68		14,425		14,425		18,665							.0003
S&P 500 - CAPPED TA2405086		N/A	Equity/Index	BNP-	08/07/2024	08/07/2025	1,423	7,400,000	5199.5		302,141		302,141		428,211							.0003
S&P 500 - CAPPED TA2411570		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	2,546	15,008,288	6037.59		521,574		521,574		513,085							.0003
S&P 500 - CAPPED TA2404080		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	353	1,933,381	5460.48		66,089		66,089		83,364							.0003
S&P 500 - CAPPED TA2408248		N/A	Equity/Index	RBC-	11/07/2024	05/22/2025	112	669,861	5307.01		35,222		35,222		34,617							.0003
S&P 500 - CAPPED TA2410307		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	800	4,841,000	6051.25		281,276		281,276		230,708							.0003
S&P 500 - CAPPED TA2410302		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	1,700	10,287,125	6051.25		231,481		231,481		205,317							.0003
S&P 500 - CAPPED TA2403578		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	200	1,086,748	5433.74		89,250		89,250		127,479							.0003
S&P 500 - CAPPED TA2402401		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	29	147,158	4981.8		8,855		8,855		15,042							.0003
S&P 500 - CAPPED TA2404600		N/A	Equity/Index	BAR-	07/19/2024	07/16/2025	826	4,555,225	5667.2		173,658		173,658		235,268							.0003
S&P 500 - CAPPED TA2410441		N/A	Equity/Index	BAR-	12/13/2024	12/11/2025	59	357,177	6084.19		16,598		16,598		13,708							.0003
S&P 500 - CAPPED TA2403889		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	105	573,678	5464.62		28,419		28,419		38,389							.0003
S&P 500 - CAPPED TA2405276		N/A	Equity/Index	BAR-	08/13/2024	08/13/2025	276	1,500,000	5434.43		45,781		45,781		58,775							.0003
S&P 500 - CAPPED TA2401587		N/A	Equity/Index	BMO-	03/25/2024	03/25/2025	364	1,900,000	5245.85		155,267		155,267		259,451							.0003
S&P 500 - CAPPED TA2404628		N/A	Equity/Index	BAR-	07/22/2024	07/22/2025	54	300,000	5564.41		14,287		14,287		17,942							.0003

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S&P 500 - CAPPED TA2406794		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	105	600,000	5699.94		32,219		32,219		36,023							.0003
S&P 500 - CAPPED TA2409245		N/A	Equity/Index	BAR-	11/26/2024	11/26/2025	83	500,000	6021.63		16,315		16,315		14,477							.0003
S&P 500 - CAPPED TA2404400		N/A	Equity/Index	TOCC-	07/12/2024	06/24/2025	100	563,569	5447.87		30,642		30,642		36,334							.0003
S&P 500 - CAPPED TA2400275		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	515	2,440,070	4783.83		138,422		138,422		285,497							.0003
S&P 500 - CAPPED TA2411199		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	100	603,759	6037.59		36,832		36,832		30,633							.0003
S&P 500 - CAPPED TA2403455		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	94	500,000	5346.99		22,550		22,550		32,120							.0003
S&P 500 - CAPPED TA2409553		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	83	500,000	6049.88		17,061		17,061		14,655							.0003
S&P 500 - CAPPED TA2409410		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	116	700,000	6032.38		13,790		13,790		12,247							.0003
S&P 500 - CAPPED TA2403062		N/A	Equity/Index	TOCC-	05/23/2024	05/14/2025	200	1,059,284	5246.68		30,357		30,357		41,590							.0003
S&P 500 - CAPPED TA2406745		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	35	200,124	6021.99		5,711		5,711		6,448							.0003
S&P 500 - CAPPED TA2401066		N/A	Equity/Index	BAR-	02/28/2024	02/26/2025	245	1,243,375	5069.53		36,297		36,297		56,948							.0003
S&P 500 - CAPPED TA2410545		N/A	Equity/Index	BAR-	12/16/2024	12/05/2025	64	389,120	6075.11		21,486		21,486		16,860							.0003
S&P 500 - CAPPED TA2402367		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	401	2,034,838	4780.9399999999996		144,135		144,135		218,872							.0003
S&P 500 - CAPPED TA2401945		N/A	Equity/Index	TOCC-	04/12/2024	04/14/2025	4,700	24,080,027	5123.41		447,466		447,466		661,723							.0003
S&P 500 - CAPPED TA2403787		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	165	900,000	5464.62		33,526		33,526		43,824							.0003
S&P 500 - CAPPED TA2405454		N/A	Equity/Index	TOCC-	08/20/2024	08/18/2025	500	2,801,110	5554.25		164,798		164,798		203,108							.0003
S&P 500 - CAPPED TA2402319		N/A	Equity/Index	BAR-	04/29/2024	01/31/2025	40	204,542	5053.62		10,698		10,698		18,987							.0003
S&P 500 - CAPPED TA2406269		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	302	1,700,000	5633.09		54,519		54,519		63,270							.0003
S&P 500 - CAPPED TA2408627		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	238	1,400,000	5870.62		42,001		42,001		41,420							.0003
S&P 500 - CAPPED TA2400817		N/A	Equity/Index	BMO-	02/15/2024	01/31/2025	180	901,260	4906.1899999999996		24,862		24,862		37,074							.0003
S&P 500 - CAPPED TA2407183		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	69	400,000	5815.03		17,721		17,721		18,271							.0003
S&P 500 - CAPPED TA2407116		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	52	300,000	5780.05		17,354		17,354		18,179							.0003
S&P 500 - CAPPED TA2403776		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	659	3,600,000	5464.62		304,561		304,561		404,715							.0003
S&P 500 - CAPPED TA2403267		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	500	2,648,550	5277.51		81,368		81,368		112,767							.0003
S&P 500 - CAPPED TA2400409		N/A	Equity/Index	BAR-	01/25/2024	01/23/2025	104	507,832	4864.6000000000004		29,347		29,347		54,664							.0003
S&P 500 - CAPPED TA2405238		N/A	Equity/Index	RBC-	08/12/2024	08/08/2025	22	118,059	5319.31		6,899		6,899		9,474							.0003
S&P 500 - CAPPED TA2400490		N/A	Equity/Index	TOCC-	01/30/2024	01/27/2025	1,300	6,397,989	4890.97		183,268		183,268		290,995							.0003
S&P 500 - CAPPED TA2410531		N/A	Equity/Index	BAR-	12/16/2024	12/03/2025	316	1,921,280	6049.88		74,453		74,453		62,050							.0003
S&P 500 - CAPPED TA2405972		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	100	540,842	5408.42		17,313		17,313		22,227							.0003
S&P 500 - CAPPED TA2405694		N/A	Equity/Index	TOCC-	08/27/2024	08/27/2025	100	562,580	5625.8		15,698		15,698		18,279							.0003
S&P 500 - CAPPED TA2405133		N/A	Equity/Index	TOCC-	08/08/2024	08/06/2025	100	530,371	5240.03		23,807		23,807		32,096							.0003
S&P 500 - CAPPED TA2402154		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	560	2,836,193	4967.2299999999996		162,467		162,467		254,721							.0003
S&P 500 - CAPPED TA2404482		N/A	Equity/Index	TOCC-	07/16/2024	07/16/2025	400	2,266,880	5667.2		69,042		69,042		80,870							.0003
S&P 500 - CAPPED TA2405731		N/A	Equity/Index	SG-	08/28/2024	08/26/2025	913	5,102,757	5616.84		217,751		217,751		265,910							.0003

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S&P 500 - CAPPED TA2406752		N/A	Equity/Index	BAR	10/01/2024	09/26/2025	106	606,091	5745.37		32,206		32,206		35,771							.0003
S&P 500 - CAPPED TA2403163		N/A	Equity/Index	BMO	05/29/2024	05/23/2025	370	1,949,900	5304.72		106,342		106,342		165,936							.0003
S&P 500 - CAPPED TA2405302		N/A	Equity/Index	BAR	08/14/2024	08/14/2025	770	4,200,000	5455.21		171,359		171,359		223,869							.0003
S&P 500 - CAPPED TA2401852		N/A	Equity/Index	BMO	04/08/2024	04/03/2025	699	3,644,936	5211.49		155,017		155,017		241,626							.0003
S&P 500 - CAPPED TA2407092		N/A	Equity/Index	BNP	10/09/2024	10/07/2025	172	995,364	5695.94		42,021		42,021		43,584							.0003
S&P 500 - CAPPED TA2406664		N/A	Equity/Index	BNP	09/27/2024	09/29/2025	122	700,000	5738.17		37,135		37,135		41,070							.0003
S&P 500 - CAPPED TA2401483		N/A	Equity/Index	BAR	03/20/2024	03/07/2025	438	2,268,240	5123.6899999999996		100,867		100,867		159,515							.0003
S&P 500 - CAPPED TA2411490		N/A	Equity/Index	RBC	12/30/2024	12/22/2025	159	951,456	5930.85		42,359		42,359		40,244							.0003
S&P 500 - CAPPED TA2401590		N/A	Equity/Index	BMO	03/25/2024	03/20/2025	92	480,631	5224.62		28,652		28,652		49,501							.0003
S&P 500 - CAPPED TA2407222		N/A	Equity/Index	SG	10/14/2024	10/10/2025	29	169,817	5780.05		6,053		6,053		6,057							.0003
S&P 500 - CAPPED TA2406877		N/A	Equity/Index	BAR	10/04/2024	10/06/2025	122	700,000	5751.07		42,702		42,702		46,139							.0003
S&P 500 - CAPPED TA2400094		N/A	Equity/Index	TOCC	01/05/2024	01/03/2025	2,100	9,861,600	4704.8100000000004		186,030		186,030		296,280							.0003
S&P 500 - CAPPED TA2404690		N/A	Equity/Index	TOCC	07/24/2024	07/22/2025	1,000	5,464,000	5564.41		248,776		248,776		349,152							.0003
S&P 500 - CAPPED TA2402120		N/A	Equity/Index	BMO	04/22/2024	04/17/2025	79	394,392	5011.12		19,929		19,929		34,079							.0003
S&P 500 - CAPPED TA2409413		N/A	Equity/Index	BAR	11/29/2024	12/01/2025	282	1,700,000	6032.38		55,708		55,708		48,764							.0003
S&P 500 - CAPPED TA2410468		N/A	Equity/Index	BMO	12/16/2024	12/16/2025	346	2,100,000	6074.08		65,709		65,709		55,207							.0003
S&P 500 - CAPPED TA2400045		N/A	Equity/Index	TOCC	01/04/2024	01/02/2025	200	942,670	4742.83		52,445		52,445		101,945							.0003
S&P 500 - CAPPED TA2406066		N/A	Equity/Index	RBC	09/09/2024	09/04/2025	62	339,162	5520.07		17,406		17,406		23,299							.0003
S&P 500 - CAPPED TA2408596		N/A	Equity/Index	TOCC	11/14/2024	11/12/2025	200	1,193,860	5983.99		65,805		65,805		58,424							.0003
S&P 500 - CAPPED TA2403249		N/A	Equity/Index	TOCC	06/04/2024	06/02/2025	1,100	5,826,810	5277.51		120,412		120,412		162,974							.0003
S&P 500 - CAPPED TA2402449		N/A	Equity/Index	BNP	05/01/2024	01/09/2025	59	297,891	4900.8599999999997		16,515		16,515		27,907							.0003
S&P 500 - CAPPED TA2402119		N/A	Equity/Index	BMO	04/22/2024	04/17/2025	5,016	25,041,427	5011.12		1,047,792		1,047,792		1,720,151							.0003
S&P 500 - CAPPED TA2409837		N/A	Equity/Index	RBC	12/05/2024	10/27/2025	46	279,834	6084.59		5,011		5,011		4,173							.0003
S&P 500 - CAPPED TA2404433		N/A	Equity/Index	BAR	07/15/2024	07/15/2025	89	500,000	5631.22		12,010		12,010		14,239							.0003
S&P 500 - CAPPED TA2405240		N/A	Equity/Index	RBC	08/12/2024	08/08/2025	142	762,016	5319.31		46,890		46,890		65,036							.0003
S&P 500 - CAPPED TA2401936		N/A	Equity/Index	RBC	04/12/2024	04/10/2025	3,514	18,095,413	5160.6400000000003		764,752		764,752		1,214,030							.0003
S&P 500 - CAPPED TA2402129		N/A	Equity/Index	BMO	04/22/2024	04/17/2025	43	214,669	5022.21		14,374		14,374		27,585							.0003
S&P 500 - CAPPED TA2409853		N/A	Equity/Index	RBC	12/05/2024	10/31/2025	180	1,095,003	5728.8		30,638		30,638		27,803							.0003
S&P 500 - CAPPED TA2407120		N/A	Equity/Index	BNP	10/10/2024	10/03/2025	668	3,861,040	5751.07		234,261		234,261		243,294							.0003
S&P 500 - CAPPED TA2407637		N/A	Equity/Index	SG	10/25/2024	10/10/2025	133	776,893	5815.03		45,326		45,326		45,320							.0003
S&P 500 - CAPPED TA2401524		N/A	Equity/Index	TOCC	03/21/2024	03/19/2025	1,100	5,777,200	5178.51		159,704		159,704		234,371							.0003
S&P 500 - CAPPED TA2404757		N/A	Equity/Index	BNP	07/26/2024	07/25/2025	440	2,400,000	5459.1		206,831		206,831		289,202							.0003
S&P 500 - CAPPED TA2408516		N/A	Equity/Index	BMO	11/12/2024	11/06/2025	124	742,667	5929.04		66,155		66,155		51,123							.0003
S&P 500 - CAPPED TA2407327		N/A	Equity/Index	BAR	10/17/2024	09/17/2025	88	514,633	5634.58		25,186		25,186		25,469							.0003

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S&P 500 - CAPPED TA2404601		N/A	Equity/Index	BAR-	07/19/2024	07/16/2025	420	2,316,216	5667.2		115,924		115,924		159,948							.0003
S&P 500 - CAPPED TA2407485		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	577	3,378,162	5864.67		135,832		135,832		134,296							.0003
S&P 500 - CAPPED TA2406649		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	139	800,000	5738.17		34,929		34,929		38,411							.0003
S&P 500 - CAPPED TA2406416		N/A	Equity/Index	BAR-	09/20/2024	09/22/2025	544	3,100,000	5702.55		115,351		115,351		130,115							.0003
S&P 500 - CAPPED TA2407817		N/A	Equity/Index	BAR-	10/30/2024	10/28/2025	85	496,723	6040.41		8,415		8,415		8,452							.0003
S&P 500 - CAPPED TA2408390		N/A	Equity/Index	BMO-	11/08/2024	05/29/2025	64	383,637	5266.95		21,706		21,706		21,196							.0003
S&P 500 - CAPPED TA2408971		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	100	596,934	5969.34		20,238		20,238		18,795							.0003
S&P 500 - CAPPED TA2403982		N/A	Equity/Index	BOA-	06/27/2024	06/25/2025	380	2,082,092	5469.3		123,599		123,599		166,519							.0003
S&P 500 - CAPPED TA2411197		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	100	603,759	6037.59		35,262		35,262		29,585							.0003
S&P 500 - CAPPED TA2405970		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	300	1,622,526	5408.42		47,393		47,393		60,663							.0003
S&P 500 - CAPPED TA2404508		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	72	400,000	5588.27		12,160		12,160		14,798							.0003
S&P 500 - CAPPED TA2402335		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	37	188,763	5344.62		4,537		4,537		8,125							.0003
S&P 500 - CAPPED TA2407993		N/A	Equity/Index	NGFPI-	11/04/2024	10/31/2025	208	1,189,687	5705.45		48,250		48,250		52,628							.0003
S&P 500 - CAPPED TA2406771		N/A	Equity/Index	BAR-	10/02/2024	09/30/2025	261	1,488,024	5762.48		61,792		61,792		69,683							.0003
S&P 500 - CAPPED TA2405310		N/A	Equity/Index	BAR-	08/14/2024	08/12/2025	67	364,346	5344.39		22,589		22,589		29,935							.0003
S&P 500 - CAPPED TA2404318		N/A	Equity/Index	BAR-	07/11/2024	07/11/2025	412	2,300,000	5584.54		43,977		43,977		52,868							.0003
S&P 500 - CAPPED TA2408492		N/A	Equity/Index	BAR-	11/12/2024	11/07/2025	58	347,104	5995.54		20,475		20,475		17,559							.0003
S&P 500 - CAPPED TA2408478		N/A	Equity/Index	BAR-	11/12/2024	11/12/2025	217	1,300,000	5983.99		40,261		40,261		37,198							.0003
S&P 500 - CAPPED TA2408772		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	90	532,041	5949.17		29,511		29,511		28,420							.0003
S&P 500 - CAPPED TA2408243		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	42	251,198	5303.27		6,507		6,507		6,440							.0003
S&P 500 - CAPPED TA2409675		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	4,165	25,300,000	6075.11		1,095,230		1,095,230		892,258							.0003
S&P 500 - CAPPED TA2408121		N/A	Equity/Index	BNP-	11/05/2024	10/31/2025	630	3,636,996	5728.8		208,845		208,845		221,440							.0003
S&P 500 - CAPPED TA2403980		N/A	Equity/Index	BOA-	06/27/2024	06/25/2025	103	564,357	5469.3		17,346		17,346		22,056							.0003
S&P 500 - CAPPED TA2404019		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	110	600,000	5460.48		20,160		20,160		25,926							.0003
S&P 500 - CAPPED TA2405589		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	71	400,000	5634.61		21,924		21,924		26,000							.0003
S&P 500 - CAPPED TA2408632		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	528	3,100,000	5870.62		181,971		181,971		178,924							.0003
S&P 500 - CAPPED TA2402779		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	2,100	10,964,100	5214.08		437,631		437,631		660,970							.0003
S&P 500 - CAPPED TA2408250		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	127	759,574	5267.84		34,531		34,531		34,093							.0003
S&P 500 - CAPPED TA2405001		N/A	Equity/Index	RBC-	08/02/2024	07/11/2025	80	426,102	5615.35		13,434		13,434		22,382							.0003
S&P 500 - CAPPED TA2405450		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	400	2,240,888	5554.25		122,574		122,574		149,913							.0003
S&P 500 - CAPPED TA2400190		N/A	Equity/Index	SG-	01/11/2024	01/09/2025	627	2,974,388	4756.5		186,150		186,150		386,795							.0003
S&P 500 - CAPPED TA2407523		N/A	Equity/Index	BMO-	10/24/2024	10/24/2025	620	3,600,000	5809.86		206,823		206,823		211,666							.0003
S&P 500 - CAPPED TA2406857		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	330	1,900,000	5751.07		59,850		59,850		63,890							.0003
S&P 500 - CAPPED TA2411135		N/A	Equity/Index	BNP-	12/24/2024	12/24/2025	149	900,000	6040.04		30,898		30,898		26,901							.0003

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S&P 500 - CAPPED TA2405590		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	142	800,000	5634.61		45,360		45,360		53,938							.0003
S&P 500 - CAPPED TA2407056		N/A	Equity/Index	BMO-	10/08/2024	10/02/2025	65	372,320	5709.54		8,611		8,611		9,123							.0003
S&P 500 - CAPPED TA2404994		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	75	400,000	5346.56		18,888		18,888		26,445							.0003
S&P 500 - CAPPED TA2400756		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	100	492,243	4997.91		11,768		11,768		19,953							.0003
S&P 500 - CAPPED TA2410930		N/A	Equity/Index	BAR-	12/20/2024	12/18/2025	24	142,831	5872.16		6,849		6,849		6,435							.0003
S&P 500 - CAPPED TA2402478		N/A	Equity/Index	BAR-	05/02/2024	04/30/2025	348	1,757,748	5035.6899999999996		74,890		74,890		118,631							.0003
S&P 500 - CAPPED TA2404742		N/A	Equity/Index	TOCC-	07/25/2024	07/23/2025	400	2,191,252	5555.74		120,194		120,194		168,993							.0003
S&P 500 - CAPPED TA2400483		N/A	Equity/Index	TOCC-	01/30/2024	01/24/2025	2,200	10,827,366	4890.97		478,512		478,512		811,440							.0003
S&P 500 - CAPPED TA2402480		N/A	Equity/Index	BAR-	05/02/2024	04/11/2025	288	1,454,688	5123.41		35,637		35,637		57,680							.0003
S&P 500 - CAPPED TA2407242		N/A	Equity/Index	TOCC-	10/15/2024	10/15/2025	300	1,744,578	5815.26		54,437		54,437		56,330							.0003
S&P 500 - CAPPED TA2406555		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	22	125,730	5713.64		5,495		5,495		6,130							.0003
S&P 500 - CAPPED TA2403002		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	2,330	12,371,718	5303.27		501,672		501,672		721,731							.0003
S&P 500 - CAPPED TA2406204		N/A	Equity/Index	TOCC-	09/13/2024	09/15/2025	300	1,687,806	5626.02		62,174		62,174		74,147							.0003
S&P 500 - CAPPED TA2406900		N/A	Equity/Index	BAR-	10/04/2024	10/02/2025	264	1,509,721	5709.54		91,035		91,035		100,564							.0003
S&P 500 - CAPPED TA2410579		N/A	Equity/Index	BAR-	12/16/2024	12/11/2025	294	1,787,520	6084.19		67,952		67,952		56,213							.0003
S&P 500 - CAPPED TA2403357		N/A	Equity/Index	TOCC-	06/06/2024	05/16/2025	100	535,041	5363.5		42,019		42,019		66,940							.0003
S&P 500 - CAPPED TA2411057		N/A	Equity/Index	NGFPI-	12/23/2024	11/19/2025	17	101,171	6212.83		5,479		5,479		4,294							.0003
S&P 500 - CAPPED TA2409241		N/A	Equity/Index	BAR-	11/26/2024	11/26/2025	731	4,400,000	6021.63		99,485		99,485		89,399							.0003
S&P 500 - CAPPED TA2402186		N/A	Equity/Index	TOCC-	04/25/2024	04/23/2025	1,100	5,555,330	5070.55		101,976		101,976		153,879							.0003
S&P 500 - CAPPED TA2400501		N/A	Equity/Index	TOCC-	01/31/2024	01/31/2025	400	1,938,260	4866.49		152,787		152,787		416,202							.0003
S&P 500 - CAPPED TA2408591		N/A	Equity/Index	BMO-	11/14/2024	11/11/2025	42	250,026	6001.35		19,375		19,375		15,557							.0003
S&P 500 - CAPPED TA2411202		N/A	Equity/Index	BMO-	12/26/2024	12/11/2025	67	403,926	6286.79		21,877		21,877		15,782							.0003
S&P 500 - CAPPED TA2403741		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	55	300,000	5473.17		14,957		14,957		20,012							.0003
S&P 500 - CAPPED TA2402408		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	52	263,869	5087.03		15,140		15,140		29,106							.0003
S&P 500 - CAPPED TA2406365		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	1,700	9,713,188	5713.64		515,789		515,789		588,144							.0003
S&P 500 - CAPPED TA2405861		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	106	600,000	5648.4		31,655		31,655		37,099							.0003
S&P 500 - CAPPED TA2408798		N/A	Equity/Index	NGFPI-	11/20/2024	11/18/2025	408	2,405,176	5893.62		202,764		202,764		182,283							.0003
S&P 500 - CAPPED TA2401074		N/A	Equity/Index	TOCC-	02/29/2024	02/12/2025	300	1,525,293	5021.84		30,188		30,188		45,244							.0003
S&P 500 - CAPPED TA2405869		N/A	Equity/Index	TOCC-	08/30/2024	08/28/2025	400	2,246,400	5592.18		130,526		130,526		159,450							.0003
S&P 500 - CAPPED TA2408642		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	256	1,500,000	5870.62		47,101		47,101		46,499							.0003
S&P 500 - CAPPED TA2408031		N/A	Equity/Index	RBC-	11/04/2024	10/10/2025	20	114,460	5780.05		8,719		8,719		9,727							.0003
S&P 500 - CAPPED TA2407501		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	100	579,742	5797.42		35,250		35,250		36,916							.0003
S&P 500 - CAPPED TA2409836		N/A	Equity/Index	RBC-	12/05/2024	10/24/2025	80	486,668	6438.16		1,676		1,676		1,123							.0003
S&P 500 - CAPPED TA2403791		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	1,372	7,500,000	5464.62		373,271		373,271		502,932							.0003

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S&P 500 - CAPPED TA2409968		N/A	Equity/Index	SG	12/06/2024	12/04/2025	1,308	7,961,142	6086.49		432,830		432,830		339,183							.0003
S&P 500 - CAPPED TA2403717		N/A	Equity/Index	BNP	06/18/2024	06/18/2025	1,895	10,400,000	5487.03		230,156		230,156		289,910							.0003
S&P 500 - CAPPED TA2400742		N/A	Equity/Index	BMO	02/12/2024	02/07/2025	1,414	7,107,612	4997.91		310,175		310,175		519,261							.0003
S&P 500 - CAPPED TA2400741		N/A	Equity/Index	BMO	02/12/2024	02/07/2025	684	3,438,194	4997.91		95,206		95,206		148,560							.0003
S&P 500 - CAPPED TA2411196		N/A	Equity/Index	TOCC	12/26/2024	12/26/2025	100	603,759	6037.59		32,907		32,907		27,938							.0003
S&P 500 - CAPPED TA2404081		N/A	Equity/Index	BMO	07/02/2024	06/27/2025	699	3,828,423	5460.48		169,221		169,221		219,155							.0003
S&P 500 - CAPPED TA2411630		N/A	Equity/Index	RBC	12/31/2024	09/05/2025	42	247,086	5408.42		18,120		18,120		18,111							.0003
S&P 500 - CAPPED TA2402609		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	300	1,555,428	5127.79		47,363		47,363		69,017							.0003
S&P 500 - CAPPED TA2402760		N/A	Equity/Index	TOCC	05/10/2024	05/07/2025	300	1,565,052	5187.7		67,625		67,625		102,932							.0003
S&P 500 - CAPPED TA2401571		N/A	Equity/Index	TOCC	03/22/2024	03/19/2025	200	1,047,356	5178.51		61,097		61,097		98,987							.0003
S&P 500 - CAPPED TA2404946		N/A	Equity/Index	BAR	08/01/2024	08/01/2025	330	1,800,000	5446.68		72,920		72,920		96,703							.0003
S&P 500 - CAPPED TA2405770		N/A	Equity/Index	BAR	08/29/2024	08/22/2025	50	281,452	5634.61		8,310		8,310		9,637							.0003
S&P 500 - CAPPED TA2402642		N/A	Equity/Index	BAR	05/08/2024	05/06/2025	165	855,195	5180.74		30,499		30,499		46,208							.0003
S&P 500 - CAPPED TA2401853		N/A	Equity/Index	BMO	04/08/2024	04/03/2025	168	876,036	5211.49		48,817		48,817		80,155							.0003
S&P 500 - CAPPED TA2400640		N/A	Equity/Index	SG	02/07/2024	02/03/2025	2,494	12,437,578	4958.609999999997		245,060		245,060		375,283							.0003
S&P 500 - CAPPED TA2402703		N/A	Equity/Index	TOCC	05/09/2024	05/07/2025	700	3,641,596	5187.7		153,283		153,283		235,653							.0003
S&P 500 - CAPPED TA2402997		N/A	Equity/Index	SG	05/21/2024	05/16/2025	514	2,729,212	5303.27		152,082		152,082		230,982							.0003
S&P 500 - CAPPED TA2405153		N/A	Equity/Index	TOCC	08/09/2024	08/11/2025	700	3,740,912	5344.16		81,561		81,561		106,918							.0003
S&P 500 - CAPPED TA2408344		N/A	Equity/Index	BNP	11/08/2024	10/22/2025	146	875,847	5851.2		21,396		21,396		19,957							.0003
S&P 500 - CAPPED TA2406882		N/A	Equity/Index	BAR	10/04/2024	09/19/2025	267	1,526,877	5702.55		84,556		84,556		92,930							.0003
S&P 500 - CAPPED TA2407415		N/A	Equity/Index	TOCC	10/21/2024	10/21/2025	300	1,756,194	5853.98		34,427		34,427		34,634							.0003
S&P 500 - CAPPED TA2404846		N/A	Equity/Index	BMO	07/29/2024	07/25/2025	60	328,909	5399.22		14,037		14,037		17,768							.0003
S&P 500 - CAPPED TA2400429		N/A	Equity/Index	BAR	01/26/2024	01/13/2025	198	968,127	4783.83		43,770		43,770		70,833							.0003
S&P 500 - CAPPED TA2407109		N/A	Equity/Index	BAR	10/10/2024	10/10/2025	69	400,000	5780.05		9,703		9,703		10,144							.0003
S&P 500 - CAPPED TA2400160		N/A	Equity/Index	BMO	01/10/2024	01/08/2025	1,073	5,108,038	4763.54		224,665		224,665		395,443							.0003
S&P 500 - CAPPED TA2400358		N/A	Equity/Index	BMO	01/22/2024	01/17/2025	1,025	4,984,063	4780.939999999996		101,988		101,988		146,684							.0003
S&P 500 - CAPPED TA2410536		N/A	Equity/Index	BAR	12/16/2024	12/04/2025	22	133,760	6086.49		3,425		3,425		2,889							.0003
S&P 500 - CAPPED TA2408827		N/A	Equity/Index	TOCC	11/20/2024	11/18/2025	100	589,300	5893.62		29,206		29,206		28,937							.0003
S&P 500 - CAPPED TA2406661		N/A	Equity/Index	BNP	09/27/2024	09/29/2025	436	2,500,000	5738.17		93,850		93,850		101,948							.0003
S&P 500 - CAPPED TA2407401		N/A	Equity/Index	BNP	10/18/2024	10/08/2025	89	521,867	5751.13		24,086		24,086		23,708							.0003
S&P 500 - CAPPED TA2400314		N/A	Equity/Index	TOCC	01/18/2024	01/13/2025	100	476,500	4783.83		27,485		27,485		54,853							.0003
S&P 500 - CAPPED TA2404232		N/A	Equity/Index	TOCC	07/09/2024	07/03/2025	800	4,464,416	5567.19		194,700		194,700		242,560							.0003
S&P 500 - CAPPED TA2404844		N/A	Equity/Index	BMO	07/29/2024	07/24/2025	379	2,077,610	5427.13		125,760		125,760		168,732							.0003
S&P 500 - CAPPED TA2402089		N/A	Equity/Index	TOCC	04/19/2024	04/14/2025	800	3,982,712	5123.41		97,836		97,836		166,576							.0003

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S&P 500 - CAPPED TA2410748		N/A	Equity/Index	BAR-	12/19/2024	12/17/2025	1,840	10,890,960	6050.61		392,509		392,509		370,267							.0003
S&P 500 - CAPPED TA2408621		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	167	980,000	5870.62		83,367		83,367		76,983							.0003
S&P 500 - CAPPED TA2403195		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	123	641,507	5266.95		17,267		17,267		24,645							.0003
S&P 500 - CAPPED TA2402394		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	54	274,018	5029.7299999999996		14,463		14,463		25,192							.0003
S&P 500 - CAPPED TA2406551		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	925	5,286,375	5702.55		227,698		227,698		253,407							.0003
S&P 500 - CAPPED TA2401046		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	300	1,523,454	5088.8		85,841		85,841		159,330							.0003
S&P 500 - CAPPED TA2406663		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	87	500,000	5738.17		26,126		26,126		28,880							.0003
S&P 500 - CAPPED TA2403529		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	100	537,532	5375.32		13,291		13,291		17,861							.0003
S&P 500 - CAPPED TA2400439		N/A	Equity/Index	BAR-	01/26/2024	01/24/2025	215	1,051,249	4868.55		63,967		63,967		121,345							.0003
S&P 500 - CAPPED TA2402428		N/A	Equity/Index	BNP-	04/30/2024	02/28/2025	175	888,022	5069.76		37,133		37,133		62,280							.0003
S&P 500 - CAPPED TA2406458		N/A	Equity/Index	RBC-	09/23/2024	09/23/2025	227	1,300,000	5736.87		101,660		101,660		113,630							.0003
S&P 500 - CAPPED TA2407764		N/A	Equity/Index	BAR-	10/29/2024	10/24/2025	82	479,206	5808.12		30,077		30,077		30,017							.0003
S&P 500 - CAPPED TA2408755		N/A	Equity/Index	BAR-	11/19/2024	11/19/2025	186	1,100,000	5916.98		35,728		35,728		34,860							.0003
S&P 500 - CAPPED TA2404624		N/A	Equity/Index	BAR-	07/22/2024	07/22/2025	809	4,500,000	5564.41		99,520		99,520		120,544							.0003
S&P 500 - CAPPED TA2400271		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	399	1,890,462	4780.24		114,828		114,828		247,231							.0003
S&P 500 - CAPPED TA2407930		N/A	Equity/Index	TOCC-	11/01/2024	11/03/2025	200	1,145,760	5728.8		35,979		35,979		38,965							.0003
S&P 500 - CAPPED TA2406895		N/A	Equity/Index	BAR-	10/04/2024	10/01/2025	337	1,927,182	5708.75		112,416		112,416		124,124							.0003
S&P 500 - CAPPED TA2409409		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	1,127	6,800,000	6032.38		429,967		429,967		348,199							.0003
S&P 500 - CAPPED TA2401019		N/A	Equity/Index	BNP-	02/26/2024	02/21/2025	232	1,179,024	5087.03		66,378		66,378		118,757							.0003
S&P 500 - CAPPED TA2406329		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	100	561,826	5618.26		31,801		31,801		38,739							.0003
S&P 500 - CAPPED TA2410207		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	700	4,258,933	6084.19		95,841		95,841		82,373							.0003
S&P 500 - CAPPED TA2403350		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	100	535,296	5352.96		24,207		24,207		34,641							.0003
S&P 500 - CAPPED TA2404526		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	613	3,400,000	5544.59		65,994		65,994		79,220							.0003
S&P 500 - CAPPED TA2404509		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	1,951	10,900,000	5588.27		440,367		440,367		544,588							.0003
S&P 500 - CAPPED TA2406330		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	500	2,809,130	5618.26		161,533		161,533		197,215							.0003
S&P 500 - CAPPED TA2401073		N/A	Equity/Index	TOCC-	02/29/2024	02/06/2025	200	1,016,862	4954.2299999999996		63,529		63,529		105,427							.0003
S&P 500 - CAPPED TA2408914		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	1	5,956	5916.98		192		192		183							.0003
S&P 500 - CAPPED TA2408364		N/A	Equity/Index	BNP-	11/08/2024	11/05/2025	405	2,429,575	5782.76		151,656		151,656		138,822							.0003
S&P 500 - CAPPED TA2402285		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	900	4,607,775	5048.42		88,124		88,124		125,510							.0003
S&P 500 - CAPPED TA2407061		N/A	Equity/Index	BMO-	10/08/2024	10/03/2025	123	704,544	5699.94		29,163		29,163		31,334							.0003
S&P 500 - CAPPED TA2405946		N/A	Equity/Index	BAR-	09/05/2024	09/02/2025	79	433,775	5648.4		11,672		11,672		15,198							.0003
S&P 500 - CAPPED TA2409015		N/A	Equity/Index	BAR-	11/22/2024	11/14/2025	120	716,310	5949.17		39,840		39,840		35,820							.0003
S&P 500 - CAPPED TA2411145		N/A	Equity/Index	BNP-	12/24/2024	12/18/2025	154	926,965	5872.16		93,304		93,304		75,316							.0003
S&P 500 - CAPPED TA2405976		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	300	1,622,526	5408.42		86,384		86,384		117,229							.0003

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S&P 500 - CAPPED TA2402173		N/A	Equity/Index	BNP	04/25/2024	04/25/2025	198	1,000,000	5048.42		42,399		42,399		67,768							.0003
S&P 500 - CAPPED TA2405943		N/A	Equity/Index	BAR	09/05/2024	09/05/2025	436	2,400,000	5503.41		137,377		137,377		177,601							.0003
S&P 500 - CAPPED TA2411016		N/A	Equity/Index	TOCC	12/23/2024	12/23/2025	1,300	7,766,291	5974.07		333,964		333,964		306,773							.0003
S&P 500 - CAPPED TA2408169		N/A	Equity/Index	BAR	11/06/2024	11/04/2025	1,116	6,606,720	5712.69		429,135		429,135		415,115							.0003
S&P 500 - CAPPED TA2406245		N/A	Equity/Index	RBC	09/13/2024	09/10/2025	437	2,457,234	5495.52		155,013		155,013		184,116							.0003
S&P 500 - CAPPED TA2407400		N/A	Equity/Index	BNP	10/18/2024	10/08/2025	88	516,003	5751.13		13,966		13,966		13,862							.0003
S&P 500 - CAPPED TA2405400		N/A	Equity/Index	RBC	08/16/2024	08/08/2025	100	554,779	5344.16		20,303		20,303		23,532							.0003
S&P 500 - CAPPED TA2410436		N/A	Equity/Index	BAR	12/13/2024	12/10/2025	42	254,262	6034.91		16,703		16,703		13,294							.0003
S&P 500 - CAPPED TA2408785		N/A	Equity/Index	TOCC	11/20/2024	11/20/2025	100	591,711	5917.11		19,942		19,942		19,488							.0003
S&P 500 - CAPPED TA2401262		N/A	Equity/Index	TOCC	03/11/2024	03/07/2025	100	510,200	5157.359999999997		26,919		26,919		49,455							.0003
S&P 500 - CAPPED TA2401361		N/A	Equity/Index	TOCC	03/18/2024	03/14/2025	600	3,100,200	5150.479999999996		132,507		132,507		211,822							.0003
S&P 500 - CAPPED TA2407540		N/A	Equity/Index	BMO	10/24/2024	10/22/2025	626	3,623,758	5851.2		142,953		142,953		148,261							.0003
S&P 500 - CAPPED TA2411216		N/A	Equity/Index	BMO	12/26/2024	12/23/2025	13	79,014	5974.07		5,235		5,235		4,424							.0003
S&P 500 - CAPPED TA2400720		N/A	Equity/Index	BMO	02/09/2024	02/07/2025	4,293	21,510,420	4995.060000000004		926,730		926,730		1,573,681							.0003
S&P 500 - CAPPED TA2405092		N/A	Equity/Index	BNP	08/07/2024	08/05/2025	341	1,809,346	5186.33		97,772		97,772		130,698							.0003
S&P 500 - CAPPED TA2409570		N/A	Equity/Index	BMO	12/03/2024	11/19/2025	25	151,188	5916.98		14,404		14,404		10,782							.0003
S&P 500 - CAPPED TA2407634		N/A	Equity/Index	BMO	10/25/2024	10/27/2025	121	700,000	5808.12		41,454		41,454		42,634							.0003
S&P 500 - CAPPED TA2407995		N/A	Equity/Index	NGFPI	11/04/2024	10/31/2025	360	2,059,074	5705.45		121,421		121,421		135,101							.0003
S&P 500 - CAPPED TA2409011		N/A	Equity/Index	BAR	11/22/2024	11/13/2025	75	447,694	5985.38		24,334		24,334		21,590							.0003
S&P 500 - CAPPED TA2406061		N/A	Equity/Index	RBC	09/09/2024	08/26/2025	134	730,305	5616.84		47,171		47,171		75,401							.0003
S&P 500 - CAPPED TA2408918		N/A	Equity/Index	BAR	11/21/2024	11/19/2025	10	59,563	5916.98		3,689		3,689		3,354							.0003
S&P 500 - CAPPED TA2402586		N/A	Equity/Index	TOCC	05/06/2024	05/02/2025	300	1,549,866	5064.2		91,766		91,766		142,807							.0003
S&P 500 - CAPPED TA2402456		N/A	Equity/Index	BNP	05/01/2024	01/22/2025	162	817,938	4850.43		16,548		16,548		23,388							.0003
S&P 500 - CAPPED TA2405736		N/A	Equity/Index	SG	08/28/2024	08/26/2025	26	145,314	5616.84		9,905		9,905		12,177							.0003
S&P 500 - CAPPED TA2402625		N/A	Equity/Index	TOCC	05/07/2024	05/02/2025	100	518,476	5127.79		22,555		22,555		34,079							.0003
S&P 500 - CAPPED TA2403964		N/A	Equity/Index	BOA	06/27/2024	06/12/2025	154	843,795	5421.03		50,515		50,515		67,376							.0003
S&P 500 - CAPPED TA2405041		N/A	Equity/Index	RBC	08/05/2024	08/01/2025	7,065	36,848,779	5346.56		1,399,153		1,399,153		2,072,928							.0003
S&P 500 - CAPPED TA2411263		N/A	Equity/Index	BAR	12/27/2024	12/26/2025	134	800,000	5970.84		27,487		27,487		25,440							.0003
S&P 500 - CAPPED TA2406249		N/A	Equity/Index	RBC	09/13/2024	09/11/2025	234	1,315,773	5554.13		81,336		81,336		98,083							.0003
S&P 500 - CAPPED TA2405638		N/A	Equity/Index	SG	08/23/2024	07/31/2025	150	840,086	5522.3		36,401		36,401		42,887							.0003
S&P 500 - CAPPED TA2406713		N/A	Equity/Index	RBC	09/30/2024	09/30/2025	121	700,000	5762.48		17,864		17,864		18,953							.0003
S&P 500 - CAPPED TA2400273		N/A	Equity/Index	SG	01/17/2024	01/10/2025	923	4,373,174	4783.83		118,550		118,550		198,866							.0003
S&P 500 - CAPPED TA2410547		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	65	395,200	6075.11		25,841		25,841		19,436							.0003
S&P 500 - CAPPED TA2405089		N/A	Equity/Index	BNP	08/07/2024	08/05/2025	169	896,714	5186.33		26,983		26,983		34,822							.0003

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S&P 500 - CAPPED TA2406909		N/A	Equity/Index	TOCC-	10/04/2024	10/01/2025	200	1,143,952	5708.75		98,476		98,476		106,530							.0003
S&P 500 - CAPPED TA2402986		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	131	695,577	5222.68		29,666		29,666		41,287							.0003
S&P 500 - CAPPED TA2404511		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	286	1,600,000	5588.27		87,997		87,997		110,534							.0003
S&P 500 - CAPPED TA2404582		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	200	1,101,000	5505		54,503		54,503		71,628							.0003
S&P 500 - CAPPED TA2402455		N/A	Equity/Index	BNP-	05/01/2024	01/21/2025	358	1,807,542	4839.8100000000004		56,306		56,306		81,206							.0003
S&P 500 - CAPPED TA2403843		N/A	Equity/Index	BOA-	06/24/2024	06/18/2025	151	828,320	5487.03		69,590		69,590		89,950							.0003
S&P 500 - CAPPED TA2402434		N/A	Equity/Index	BNP-	04/30/2024	02/28/2025	32	162,381	5137.08		2,907		2,907		4,701							.0003
S&P 500 - CAPPED TA2407064		N/A	Equity/Index	BMO-	10/08/2024	10/03/2025	113	647,264	5699.94		39,770		39,770		43,048							.0003
S&P 500 - CAPPED TA2403501		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	100	536,079	5360.79		15,527		15,527		21,124							.0003
S&P 500 - CAPPED TA2402334		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	42	214,271	5275.2		6,783		6,783		11,833							.0003
S&P 500 - CAPPED TA2406683		N/A	Equity/Index	BAR-	09/27/2024	09/23/2025	51	293,327	5718.57		17,725		17,725		19,416							.0003
S&P 500 - CAPPED TA2408752		N/A	Equity/Index	BAR-	11/19/2024	11/19/2025	761	4,500,000	5916.98		101,111		101,111		98,917							.0003
S&P 500 - CAPPED TA2406395		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	1,017	5,800,000	5702.55		112,226		112,226		124,131							.0003
S&P 500 - CAPPED TA2408664		N/A	Equity/Index	BAR-	11/15/2024	11/13/2025	220	1,291,906	5985.38		48,796		48,796		48,062							.0003
S&P 500 - CAPPED TA2408343		N/A	Equity/Index	BNP-	11/08/2024	10/21/2025	108	647,887	5853.98		38,601		38,601		34,522							.0003
S&P 500 - CAPPED TA2402274		N/A	Equity/Index	SG-	04/26/2024	03/28/2025	350	1,788,343	5254.35		87,742		87,742		176,071							.0003
S&P 500 - CAPPED TA2407399		N/A	Equity/Index	BNP-	10/18/2024	10/06/2025	137	803,323	5751.07		38,176		38,176		37,521							.0003
S&P 500 - CAPPED TA2402901		N/A	Equity/Index	BNP-	05/17/2024	05/16/2025	566	3,000,000	5303.27		248,101		248,101		406,260							.0003
S&P 500 - CAPPED TA2401531		N/A	Equity/Index	RBC-	03/21/2024	03/06/2025	136	715,360	5105.2299999999996		73,186		73,186		112,342							.0003
S&P 500 - CAPPED TA2410041		N/A	Equity/Index	BAR-	12/09/2024	12/09/2025	50	300,000	6052.85		8,939		8,939		7,779							.0003
S&P 500 - CAPPED TA2402991		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	1,319	7,003,560	5303.27		144,365		144,365		197,462							.0003
S&P 500 - CAPPED TA2401256		N/A	Equity/Index	TOCC-	03/11/2024	03/06/2025	400	2,040,800	5104.76		114,546		114,546		203,127							.0003
S&P 500 - CAPPED TA2400134		N/A	Equity/Index	BAR-	01/08/2024	01/03/2025	1,172	5,526,589	4688.68		108,070		108,070		168,354							.0003
S&P 500 - CAPPED TA2400625		N/A	Equity/Index	BOA-	02/06/2024	02/06/2025	343	1,700,000	4976.03		134,435		134,435		319,661							.0003
S&P 500 - CAPPED TA2410698		N/A	Equity/Index	BMO-	12/18/2024	12/18/2025	136	800,000	5872.16		69,570		69,570		66,411							.0003
S&P 500 - CAPPED TA2400737		N/A	Equity/Index	RBC-	02/12/2024	01/31/2025	320	1,607,872	4913.6400000000003		152,326		152,326		316,517							.0003
S&P 500 - CAPPED TA2404541		N/A	Equity/Index	TOCC-	07/18/2024	07/03/2025	100	555,562	5567.19		16,095		16,095		20,187							.0003
S&P 500 - CAPPED TA2407670		N/A	Equity/Index	TOCC-	10/28/2024	10/28/2025	200	1,164,704	5823.52		35,059		35,059		35,775							.0003
S&P 500 - CAPPED TA2406080		N/A	Equity/Index	TOCC-	09/10/2024	09/10/2025	800	4,396,416	5495.52		96,660		96,660		118,459							.0003
S&P 500 - CAPPED TA2408968		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	800	4,775,472	5969.34		142,324		142,324		132,509							.0003
S&P 500 - CAPPED TA2406404		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	526	3,000,000	5702.55		130,620		130,620		148,472							.0003
S&P 500 - CAPPED TA2408965		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	900	5,372,406	5969.34		120,893		120,893		113,316							.0003
S&P 500 - CAPPED TA2401729		N/A	Equity/Index	RBC-	04/01/2024	04/01/2025	191	1,000,000	5243.77		85,080		85,080		137,574							.0003
S&P 500 - CAPPED TA2411509		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	15	88,793	6254.08		4,256		4,256		3,899							.0003

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S&P 500 - CAPPED TA2408266		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	66	394,739	5277.51		14,925		14,925		14,759							.0003
S&P 500 - CAPPED TA2402143		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	307	1,555,572	5011.12		85,662		85,662		139,158							.0003
S&P 500 - CAPPED TA2408484		N/A	Equity/Index	BAR-	11/12/2024	11/06/2025	43	257,336	5929.04		17,848		17,848		15,322							.0003
S&P 500 - CAPPED TA2404116		N/A	Equity/Index	BOA-	07/03/2024	07/01/2025	972	5,371,943	5475.09		330,742		330,742		425,109							.0003
S&P 500 - CAPPED TA2402981		N/A	Equity/Index	SG-	05/21/2024	04/28/2025	84	446,019	5099.96		17,165		17,165		22,580							.0003
S&P 500 - CAPPED TA2403812		N/A	Equity/Index	TOCC-	06/21/2024	06/06/2025	200	1,093,016	5352.96		56,369		56,369		73,183							.0003
S&P 500 - CAPPED TA2406744		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	34	194,407	5928.04		7,329		7,329		8,311							.0003
S&P 500 - CAPPED TA2408349		N/A	Equity/Index	BNP-	11/08/2024	10/24/2025	143	857,850	5808.12		41,368		41,368		38,158							.0003
S&P 500 - CAPPED TA2409956		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	296	1,800,000	6090.27		112,806		112,806		85,184							.0003
S&P 500 - CAPPED TA2405185		N/A	Equity/Index	BAR-	08/09/2024	08/06/2025	100	531,444	5240.03		13,071		13,071		16,876							.0003
S&P 500 - CAPPED TA2409938		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	115	700,000	6090.27		41,182		41,182		31,582							.0003
S&P 500 - CAPPED TA2400792		N/A	Equity/Index	BNP-	02/14/2024	02/12/2025	340	1,688,525	5021.84		71,465		71,465		127,604							.0003
S&P 500 - CAPPED TA2407108		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	848	4,900,000	5780.05		111,478		111,478		116,470							.0003
S&P 500 - CAPPED TA2404281		N/A	Equity/Index	BMO-	07/10/2024	07/08/2025	120	674,520	5572.85		22,716		22,716		26,830							.0003
S&P 500 - CAPPED TA2404981		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	224	1,200,000	5346.56		37,512		37,512		50,817							.0003
S&P 500 - CAPPED TA2406876		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	417	2,400,000	5751.07		140,158		140,158		151,363							.0003
S&P 500 - CAPPED TA2407648		N/A	Equity/Index	SG-	10/25/2024	10/17/2025	89	519,876	5864.67		28,733		28,733		28,686							.0003
S&P 500 - CAPPED TA2404115		N/A	Equity/Index	BOA-	07/03/2024	07/01/2025	839	4,636,893	5475.09		241,942		241,942		306,512							.0003
S&P 500 - CAPPED TA2400151		N/A	Equity/Index	BOA-	01/09/2024	01/06/2025	800	3,799,264	4697.24		167,504		167,504		281,491							.0003
S&P 500 - CAPPED TA2405549		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	284	1,600,000	5634.61		132,608		132,608		154,765							.0003
S&P 500 - CAPPED TA2403457		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	243	1,300,000	5346.99		69,290		69,290		101,647							.0003
S&P 500 - CAPPED TA2400744		N/A	Equity/Index	BMO-	02/12/2024	02/07/2025	439	2,206,677	4997.91		132,389		132,389		243,953							.0003
S&P 500 - CAPPED TA2402979		N/A	Equity/Index	SG-	05/21/2024	04/25/2025	758	4,024,791	5099.96		193,593		193,593		259,394							.0003
S&P 500 - CAPPED TA2408644		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	545	3,200,000	5870.62		139,521		139,521		137,861							.0003
S&P 500 - CAPPED TA2402117		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	122	609,062	5011.12		20,390		20,390		32,324							.0003
S&P 500 - CAPPED TA2410122		N/A	Equity/Index	BMO-	12/09/2024	09/25/2025	18	108,968	5722.26		12,183		12,183		9,230							.0003
S&P 500 - CAPPED TA2403363		N/A	Equity/Index	TOCC-	06/06/2024	05/30/2025	100	535,041	5277.51		48,960		48,960		75,816							.0003
S&P 500 - CAPPED TA2407653		N/A	Equity/Index	SG-	10/25/2024	10/22/2025	576	3,364,589	5851.2		190,218		190,218		190,252							.0003
S&P 500 - CAPPED TA2405504		N/A	Equity/Index	RBC-	08/22/2024	08/22/2025	54	300,000	5570.64		9,315		9,315		11,076							.0003
S&P 500 - CAPPED TA2409580		N/A	Equity/Index	TOCC-	12/04/2024	12/04/2025	100	608,649	6086.49		18,991		18,991		15,908							.0003
S&P 500 - CAPPED TA2402221		N/A	Equity/Index	BNP-	04/26/2024	04/28/2025	235	1,200,000	5140.759680000001		98,388		98,388		199,026							.0003
S&P 500 - CAPPED TA2411690		N/A	Equity/Index	RBC-	12/31/2024	12/09/2025	33	194,139	6052.85		4,433		4,433		4,353							.0003
S&P 500 - CAPPED TA2403024		N/A	Equity/Index	TOCC-	05/22/2024	05/20/2025	600	3,192,678	5308.13		89,355		89,355		123,709							.0003
S&P 500 - CAPPED TA2410312		N/A	Equity/Index	BAR-	12/12/2024	12/10/2025	17	103,076	6034.91		3,082		3,082		2,678							.0003

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S&P 500 - CAPPED TA2407160		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	1,066	6,200,000	5815.03		121,515		121,515		124,375							.0003
S&P 500 - CAPPED TA2401611		N/A	Equity/Index	BMO-	03/26/2024	03/21/2025	1,437	7,514,432	5241.53		313,309		313,309		503,556							.0003
S&P 500 - CAPPED TA2401747		N/A	Equity/Index	TOCC-	04/02/2024	03/28/2025	1,200	6,236,004	5254.35		349,819		349,819		623,353							.0003
S&P 500 - CAPPED TA2404484		N/A	Equity/Index	BMO-	07/16/2024	07/11/2025	506	2,863,960	5584.54		174,393		174,393		205,216							.0003
S&P 500 - CAPPED TA2402271		N/A	Equity/Index	SG-	04/26/2024	03/28/2025	652	3,331,427	5254.35		56,313		56,313		93,047							.0003
S&P 500 - CAPPED TA2401564		N/A	Equity/Index	RBC-	03/22/2024	03/24/2025	325	1,700,000	5234.18		144,670		144,670		234,110							.0003
S&P 500 - CAPPED TA2404515		N/A	Equity/Index	BMO-	07/17/2024	07/15/2025	46	257,508	5631.22		12,979		12,979		16,193							.0003
S&P 500 - CAPPED TA2400972		N/A	Equity/Index	BNP-	02/23/2024	02/25/2025	236	1,200,000	5088.8		100,271		100,271		196,808							.0003
S&P 500 - CAPPED TA2410108		N/A	Equity/Index	BMO-	12/09/2024	09/26/2025	31	187,666	6057.21		13,372		13,372		8,964							.0003
S&P 500 - CAPPED TA2406749		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	27	154,382	5745.37		4,785		4,785		5,234							.0003
S&P 500 - CAPPED TA2407899		N/A	Equity/Index	BNP-	11/01/2024	10/31/2025	576	3,300,000	5728.8		286,013		286,013		315,425							.0003
S&P 500 - CAPPED TA2409006		N/A	Equity/Index	BAR-	11/22/2024	11/11/2025	57	340,247	6001.35		17,717		17,717		15,697							.0003
S&P 500 - CAPPED TA2407518		N/A	Equity/Index	BMO-	10/24/2024	10/24/2025	861	5,000,000	5809.86		98,548		98,548		100,362							.0003
S&P 500 - CAPPED TA2402630		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	600	3,110,856	5127.79		194,331		194,331		311,228							.0003
S&P 500 - CAPPED TA2403215		N/A	Equity/Index	RBC-	05/31/2024	05/30/2025	95	500,000	5277.51		9,625		9,625		12,946							.0003
S&P 500 - CAPPED TA2401942		N/A	Equity/Index	BMO-	04/12/2024	04/11/2025	937	4,800,000	5123.41		431,518		431,518		790,694							.0003
S&P 500 - CAPPED TA2404390		N/A	Equity/Index	TOCC-	07/12/2024	06/16/2025	100	563,569	5431.6		31,359		31,359		37,201							.0003
S&P 500 - CAPPED TA2408444		N/A	Equity/Index	BAR-	11/11/2024	11/07/2025	23	138,089	5973.1		4,699		4,699		4,297							.0003
S&P 500 - CAPPED TA2406677		N/A	Equity/Index	BAR-	09/27/2024	09/19/2025	80	460,120	5702.55		17,838		17,838		19,296							.0003
S&P 500 - CAPPED TA2411046		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	55	327,085	5867.08		19,325		19,325		17,995							.0003
S&P 500 - CAPPED TA2408386		N/A	Equity/Index	BMO-	11/08/2024	05/20/2025	41	245,768	5308.13		8,580		8,580		8,393							.0003
S&P 500 - CAPPED TA2408985		N/A	Equity/Index	TOCC-	11/22/2024	11/24/2025	100	596,934	5969.34		27,043		27,043		24,777							.0003
S&P 500 - CAPPED TA2410565		N/A	Equity/Index	BAR-	12/16/2024	12/09/2025	9	54,720	6405.71		441		441		327							.0003
S&P 500 - CAPPED TA2406886		N/A	Equity/Index	BAR-	10/04/2024	09/23/2025	98	560,427	5718.57		24,405		24,405		26,658							.0003
S&P 500 - CAPPED TA2404977		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	542	2,900,000	5346.56		60,726		60,726		80,707							.0003
S&P 500 - CAPPED TA2401908		N/A	Equity/Index	TOCC-	04/11/2024	04/09/2025	700	3,617,313	5209.91		199,182		199,182		341,207							.0003
S&P 500 - CAPPED TA2402188		N/A	Equity/Index	TOCC-	04/25/2024	04/23/2025	200	1,010,060	5070.55		56,707		56,707		98,236							.0003
S&P 500 - CAPPED TA2404807		N/A	Equity/Index	BOA-	07/26/2024	07/14/2025	67	365,597	5615.35		15,585		15,585		22,662							.0003
S&P 500 - CAPPED TA2402766		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	300	1,565,052	5187.67		87,020		87,020		136,525							.0003
S&P 500 - CAPPED TA2411534		N/A	Equity/Index	TOCC-	12/31/2024	12/31/2025	1,100	6,469,793	5881.63		145,591		145,591		145,539							.0003
S&P 500 - CAPPED TA2407238		N/A	Equity/Index	TOCC-	10/15/2024	10/15/2025	1,100	6,396,786	5815.26		143,952		143,952		148,765							.0003
S&P 500 - CAPPED TA2406410		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	403	2,300,000	5702.55		130,296		130,296		150,608							.0003
S&P 500 - CAPPED TA2406740		N/A	Equity/Index	BAR-	10/01/2024	09/25/2025	30	171,535	5722.26		4,609		4,609		5,021							.0003
S&P 500 - CAPPED TA2401849		N/A	Equity/Index	RBC-	04/08/2024	04/08/2025	231	1,200,000	5229.96		101,004		101,004		171,123							.0003

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S&P 500 - CAPPED TA2407445		N/A	Equity/Index	BAR	10/21/2024	10/16/2025	56	327,250	6036.1		12,164		12,164		11,959							.0003
S&P 500 - CAPPED TA2400044		N/A	Equity/Index	TOCC	01/04/2024	01/02/2025	1,100	5,184,685	4742.83		225,924		225,924		404,226							.0003
S&P 500 - CAPPED TA2401775		N/A	Equity/Index	BMO	04/04/2024	03/27/2025	1,007	5,283,628	5248.49		222,094		222,094		348,375							.0003
S&P 500 - CAPPED TA2403355		N/A	Equity/Index	TOCC	06/06/2024	06/06/2025	1,600	8,564,736	5352.96		518,745		518,745		781,380							.0003
S&P 500 - CAPPED TA2404030		N/A	Equity/Index	BMO	06/28/2024	06/13/2025	100	549,973	5433.74		23,364		23,364		29,823							.0003
S&P 500 - CAPPED TA2402927		N/A	Equity/Index	RBC	05/17/2024	05/16/2025	1,131	6,000,000	5303.27		241,500		241,500		351,060							.0003
S&P 500 - CAPPED TA2403143		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	700	3,716,804	5267.84		156,349		156,349		218,173							.0003
S&P 500 - CAPPED TA2400760		N/A	Equity/Index	TOCC	02/13/2024	02/07/2025	200	984,486	4997.91		54,863		54,863		114,462							.0003
S&P 500 - CAPPED TA2402611		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	2,900	15,035,804	5127.79		616,933		616,933		922,949							.0003
S&P 500 - CAPPED TA2400719		N/A	Equity/Index	BMO	02/09/2024	02/07/2025	451	2,259,772	4995.0600000000004		64,495		64,495		102,658							.0003
S&P 500 - CAPPED TA2404836		N/A	Equity/Index	BNP	07/29/2024	07/23/2025	254	1,385,694	5555.74		100,449		100,449		146,402							.0003
S&P 500 - CAPPED TA2403819		N/A	Equity/Index	TOCC	06/21/2024	06/17/2025	2,600	14,209,208	5473.23		613,406		613,406		820,005							.0003
S&P 500 - CAPPED TA2405156		N/A	Equity/Index	TOCC	08/09/2024	08/11/2025	200	1,068,832	5344.16		32,495		32,495		43,154							.0003
S&P 500 - CAPPED TA2409364		N/A	Equity/Index	BMO	11/27/2024	11/25/2025	150	899,550	5987.37		75,488		75,488		58,765							.0003
S&P 500 - CAPPED TA2401986		N/A	Equity/Index	TOCC	04/16/2024	04/11/2025	200	1,010,536	5123.41		55,853		55,853		102,557							.0003
S&P 500 - CAPPED TA2400430		N/A	Equity/Index	BAR	01/26/2024	01/13/2025	120	586,744	4783.83		38,048		38,048		66,392							.0003
S&P 500 - CAPPED TA2402282		N/A	Equity/Index	TOCC	04/29/2024	04/23/2025	600	3,071,850	5070.55		180,597		180,597		293,790							.0003
S&P 500 - CAPPED TA2407053		N/A	Equity/Index	BNP	10/08/2024	10/08/2025	87	500,000	5751.13		16,510		16,510		17,440							.0003
S&P 500 - CAPPED TA2403688		N/A	Equity/Index	TOCC	06/17/2024	06/17/2025	100	547,323	5473.23		15,990		15,990		20,756							.0003
S&P 500 - CAPPED TA2407290		N/A	Equity/Index	BAR	10/17/2024	10/17/2025	924	5,400,000	5841.47		240,303		240,303		244,527							.0003
S&P 500 - CAPPED TA2401224		N/A	Equity/Index	BMO	03/08/2024	03/05/2025	350	1,802,150	5078.6499999999996		107,569		107,569		178,234							.0003
S&P 500 - CAPPED TA2402267		N/A	Equity/Index	SG	04/26/2024	03/20/2025	159	812,418	5224.62		39,214		39,214		76,349							.0003
S&P 500 - CAPPED TA2402615		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	800	4,147,808	5127.79		259,068		259,068		414,148							.0003
S&P 500 - CAPPED TA2408480		N/A	Equity/Index	BAR	11/12/2024	11/12/2025	50	300,000	5983.99		13,412		13,412		12,140							.0003
S&P 500 - CAPPED TA2401977		N/A	Equity/Index	BMO	04/15/2024	04/09/2025	311	1,597,856	5209.91		128,026		128,026		237,177							.0003
S&P 500 - CAPPED TA2405500		N/A	Equity/Index	RBC	08/22/2024	08/22/2025	377	2,100,000	5570.64		40,887		40,887		47,671							.0003
S&P 500 - CAPPED TA2403031		N/A	Equity/Index	BMO	05/22/2024	05/08/2025	329	1,750,652	5285.41		149,748		149,748		239,019							.0003
S&P 500 - CAPPED TA2410736		N/A	Equity/Index	TOCC	12/19/2024	12/19/2025	100	586,708	5867.08		16,664		16,664		16,790							.0003
S&P 500 - CAPPED TA2411500		N/A	Equity/Index	RBC	12/30/2024	12/26/2025	125	739,941	5992.46		55,796		55,796		52,181							.0003
S&P 500 - CAPPED TA2404551		N/A	Equity/Index	TOCC	07/18/2024	07/14/2025	100	555,562	5615.35		15,347		15,347		19,495							.0003
S&P 500 - CAPPED TA2401967		N/A	Equity/Index	SG	04/15/2024	04/10/2025	428	2,198,465	5160.6400000000003		93,051		93,051		147,321							.0003
S&P 500 - CAPPED TA2400937		N/A	Equity/Index	SG	02/22/2024	02/20/2025	858	4,352,634	4975.51		203,569		203,569		318,348							.0003
S&P 500 - CAPPED TA2408787		N/A	Equity/Index	TOCC	11/20/2024	11/20/2025	800	4,733,688	5917.11		275,980		275,980		263,214							.0003
S&P 500 - CAPPED TA2405715		N/A	Equity/Index	BAR	08/28/2024	08/28/2025	1,055	5,900,000	5592.18		131,986		131,986		154,362							.0003

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S&P 500 - CAPPED TA2408425		N/A	Equity/Index	TOCC-	11/11/2024	11/11/2025	800	4,801,080	6001.35		107,076		107,076		98,585							.0003
S&P 500 - CAPPED TA2404355		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	232	1,300,000	5615.35		41,977		41,977		49,914							.0003
S&P 500 - CAPPED TA2403136		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5304.72		32,090		32,090		49,082							.0003
S&P 500 - CAPPED TA2411264		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	7,218	43,100,000	5970.84		1,852,461		1,852,461		1,706,400							.0003
S&P 500 - CAPPED TA2401167		N/A	Equity/Index	TOCC-	03/05/2024	03/03/2025	300	1,519,851	5137.08		85,616		85,616		167,606							.0003
S&P 500 - CAPPED TA2405428		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	89	500,000	5608.25		15,449		15,449		18,111							.0003
S&P 500 - CAPPED TA2408292		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	1,200	7,194,648	5995.54		161,179		161,179		148,131							.0003
S&P 500 - CAPPED TA2405612		N/A	Equity/Index	SG-	08/23/2024	08/12/2025	242	1,355,338	5344.39		67,056		67,056		76,348							.0003
S&P 500 - CAPPED TA2405851		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	248	1,400,000	5648.4		75,223		75,223		88,320							.0003
S&P 500 - CAPPED TA2410378		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	165	1,000,000	6051.09		22,170		22,170		19,606							.0003
S&P 500 - CAPPED TA2400588		N/A	Equity/Index	TOCC-	02/02/2024	01/30/2025	4,100	20,292,458	4924.97		887,591		887,591		1,506,516							.0003
S&P 500 - CAPPED TA2408524		N/A	Equity/Index	BAR-	11/13/2024	11/13/2025	785	4,700,000	5985.38		105,938		105,938		98,066							.0003
S&P 500 - CAPPED TA2404867		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	500	2,710,855	5459.1		76,398		76,398		101,839							.0003
S&P 500 - CAPPED TA2402628		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	400	2,073,904	5127.79		117,850		117,850		183,925							.0003
S&P 500 - CAPPED TA2408799		N/A	Equity/Index	NGFPI-	11/20/2024	11/18/2025	22	129,691	6188.3		6,940		6,940		5,824							.0003
S&P 500 - CAPPED TA2411692		N/A	Equity/Index	RBC-	12/31/2024	12/09/2025	51	300,033	6052.85		11,465		11,465		11,321							.0003
S&P 500 - CAPPED TA2411065		N/A	Equity/Index	NGFPI-	12/23/2024	11/20/2025	33	196,391	5917.11		16,892		16,892		14,291							.0003
S&P 500 - CAPPED TA2404530		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	992	5,500,000	5544.59		222,586		222,586		283,312							.0003
S&P 500 - CAPPED TA2410642		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	45	272,250	6051.09		16,108		16,108		12,997							.0003
S&P 500 - CAPPED TA2406586		N/A	Equity/Index	CIBC-	09/26/2024	09/26/2025	52	300,000	5745.37		8,880		8,880		9,657							.0003
S&P 500 - CAPPED TA2404233		N/A	Equity/Index	TOCC-	07/09/2024	07/03/2025	2,100	11,719,092	5567.19		588,054		588,054		735,766							.0003
S&P 500 - CAPPED TA2405319		N/A	Equity/Index	BAR-	08/15/2024	08/15/2025	216	1,200,000	5582.02		93,420		93,420		125,777							.0003
S&P 500 - CAPPED TA2403855		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	73	400,000	5447.87		19,276		19,276		25,684							.0003
S&P 500 - CAPPED TA2411049		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	150	892,050	5867.08		61,860		61,860		56,926							.0003
S&P 500 - CAPPED TA2404770		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	550	3,000,000	5459.1		94,950		94,950		122,466							.0003
S&P 500 - CAPPED TA2405013		N/A	Equity/Index	RBC-	08/02/2024	07/25/2025	208	1,107,864	5459.1		42,008		42,008		62,939							.0003
S&P 500 - CAPPED TA2400912		N/A	Equity/Index	BMO-	02/21/2024	02/14/2025	746	3,713,961	5005.57		223,658		223,658		453,492							.0003
S&P 500 - CAPPED TA2408768		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	21	124,143	5949.17		3,414		3,414		3,356							.0003
S&P 500 - CAPPED TA2411191		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	300	1,811,277	6037.59		35,507		35,507		32,036							.0003
S&P 500 - CAPPED TA2411157		N/A	Equity/Index	BNP-	12/24/2024	12/18/2025	44	265,045	5872.16		13,008		13,008		11,837							.0003
S&P 500 - CAPPED TA2402402		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	51	258,795	4981.8		17,377		17,377		30,817							.0003
S&P 500 - CAPPED TA2401160		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	400	2,026,468	5137.08		114,094		114,094		224,171							.0003
S&P 500 - CAPPED TA2402546		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	500	2,561,030	5018.3900000000003		151,303		151,303		236,170							.0003
S&P 500 - CAPPED TA2404234		N/A	Equity/Index	TOCC-	07/09/2024	07/03/2025	100	558,052	5567.19		30,078		30,078		37,791							.0003

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S&P 500 - CAPPED TA2406042		N/A	Equity/Index	RBC-	09/09/2024	09/09/2025	238	1,300,000	5485.27		109,382		109,382		161,127							.0003
S&P 500 - CAPPED TA2406801		N/A	Equity/Index	BMO-	10/03/2024	10/03/2025	179	1,020,000	5719.32		83,835		83,835		93,516							.0003
S&P 500 - CAPPED TA2400595		N/A	Equity/Index	TOCC-	02/02/2024	01/31/2025	1,000	4,949,380	4845.6499999999996		307,336		307,336		523,443							.0003
S&P 500 - CAPPED TA2411501		N/A	Equity/Index	RBC-	12/30/2024	12/26/2025	75	443,965	6037.59		31,288		31,288		29,184							.0003
S&P 500 - CAPPED TA2405528		N/A	Equity/Index	BNP-	08/22/2024	08/15/2025	136	762,042	5554.25		34,388		34,388		40,679							.0003
S&P 500 - CAPPED TA2408981		N/A	Equity/Index	TOCC-	11/22/2024	11/24/2025	100	596,934	5969.34		15,224		15,224		14,227							.0003
S&P 500 - CAPPED TA2405721		N/A	Equity/Index	BAR-	08/28/2024	08/28/2025	376	2,100,000	5592.18		91,875		91,875		111,221							.0003
S&P 500 - CAPPED TA2408680		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	400	2,357,448	5893.62		149,938		149,938		144,500							.0003
S&P 500 - CAPPED TA2404434		N/A	Equity/Index	BAR-	07/15/2024	07/15/2025	213	1,200,000	5631.22		36,457		36,457		43,535							.0003
S&P 500 - CAPPED TA2400268		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	623	2,951,774	4780.24		83,812		83,812		140,911							.0003
S&P 500 - CAPPED TA2401575		N/A	Equity/Index	TOCC-	03/22/2024	03/20/2025	100	523,678	5224.62		26,567		26,567		43,197							.0003
S&P 500 - CAPPED TA2409414		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	166	1,000,000	6032.38		38,069		38,069		33,034							.0003
S&P 500 - CAPPED TA2409411		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	713	4,300,000	6032.38		97,742		97,742		86,602							.0003
S&P 500 - CAPPED TA2402155		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	279	1,413,032	4967.2299999999996		92,190		92,190		148,941							.0003
S&P 500 - CAPPED TA2410107		N/A	Equity/Index	BMO-	12/09/2024	10/31/2025	18	108,968	6119.5		7,685		7,685		5,192							.0003
S&P 500 - CAPPED TA2405210		N/A	Equity/Index	BAR-	08/09/2024	07/30/2025	64	340,124	5436.44		13,614		13,614		20,005							.0003
S&P 500 - CAPPED TA2410211		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	100	608,419	6084.19		20,567		20,567		17,346							.0003
S&P 500 - CAPPED TA2409664		N/A	Equity/Index	SG-	12/04/2024	12/02/2025	118	717,794	6047.15		44,982		44,982		34,845							.0003
S&P 500 - CAPPED TA2409935		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	2,529	15,400,000	6090.27		664,193		664,193		538,648							.0003
S&P 500 - CAPPED TA2401141		N/A	Equity/Index	BMO-	03/04/2024	02/28/2025	383	1,965,173	5069.76		115,524		115,524		194,638							.0003
S&P 500 - CAPPED TA2404040		N/A	Equity/Index	BMO-	06/28/2024	06/26/2025	171	940,454	5477.9		56,208		56,208		74,944							.0003
S&P 500 - CAPPED TA2407752		N/A	Equity/Index	BAR-	10/29/2024	10/29/2025	480	2,800,000	5832.92		55,160		55,160		55,904							.0003
S&P 500 - CAPPED TA2400647		N/A	Equity/Index	SG-	02/07/2024	02/05/2025	535	2,668,045	4942.8100000000004		75,088		75,088		116,727							.0003
S&P 500 - CAPPED TA2402358		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	295	1,496,951	4739.21		45,474		45,474		60,507							.0003
S&P 500 - CAPPED TA2404575		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	100	550,500	5505		13,269		13,269		16,652							.0003
S&P 500 - CAPPED TA2404795		N/A	Equity/Index	BOA-	07/26/2024	07/03/2025	104	567,494	5567.19		24,022		24,022		34,172							.0003
S&P 500 - CAPPED TA2410739		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	700	4,106,956	5867.08		188,108		188,108		189,198							.0003
S&P 500 - CAPPED TA2407272		N/A	Equity/Index	BAR-	10/16/2024	10/10/2025	527	3,068,732	5815.03		133,336		133,336		136,740							.0003
S&P 500 - CAPPED TA2408674		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	300	1,768,086	5893.62		57,467		57,467		56,920							.0003
S&P 500 - CAPPED TA2404189		N/A	Equity/Index	BMO-	07/08/2024	07/02/2025	594	3,311,253	5509.01		203,041		203,041		253,742							.0003
S&P 500 - CAPPED TA2405950		N/A	Equity/Index	BAR-	09/05/2024	09/03/2025	586	3,217,623	5528.93		186,776		186,776		249,335							.0003
S&P 500 - CAPPED TA2406097		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	21	115,265	5408.42		4,121		4,121		5,027							.0003
S&P 500 - CAPPED TA2410714		N/A	Equity/Index	RBC-	12/18/2024	12/05/2025	60	354,300	6075.11		24,753		24,753		20,778							.0003
S&P 500 - CAPPED TA2408475		N/A	Equity/Index	BAR-	11/12/2024	11/12/2025	1,437	8,600,000	5983.99		192,897		192,897		179,564							.0003

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S&P 500 - CAPPED TA2405649		N/A	Equity/Index	BAR-	08/26/2024	08/26/2025	125	700,000	5616.84		20,700		20,700		24,219							.0003
S&P 500 - CAPPED TA2409396		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	481	2,900,000	6032.38		57,160		57,160		50,756							.0003
S&P 500 - CAPPED TA2409549		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	231	1,400,000	6049.88		40,027		40,027		34,669							.0003
S&P 500 - CAPPED TA2409948		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	131	800,000	6090.27		25,992		25,992		21,674							.0003
S&P 500 - CAPPED TA2404417		N/A	Equity/Index	TOCC-	07/12/2024	07/09/2025	1,500	8,453,535	5576.98		375,938		375,938		451,203							.0003
S&P 500 - CAPPED TA2402454		N/A	Equity/Index	BNP-	05/01/2024	01/13/2025	172	868,428	4783.83		42,188		42,188		61,558							.0003
S&P 500 - CAPPED TA2403260		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	2,300	12,183,330	5235.4799999999996		515,328		515,328		716,789							.0003
S&P 500 - CAPPED TA2408447		N/A	Equity/Index	BAR-	11/11/2024	11/07/2025	396	2,377,525	5973.1		130,498		130,498		113,962							.0003
S&P 500 - CAPPED TA2408389		N/A	Equity/Index	BMO-	11/08/2024	05/29/2025	84	503,524	5455.24		4,392		4,392		4,198							.0003
S&P 500 - CAPPED TA2402204		N/A	Equity/Index	TOCC-	04/25/2024	04/11/2025	100	505,030	5199.0600000000004		8,552		8,552		14,151							.0003
S&P 500 - CAPPED TA2405117		N/A	Equity/Index	SG-	08/08/2024	08/08/2025	320	1,700,000	5319.31		63,579		63,579		86,033							.0003
S&P 500 - CAPPED TA2410303		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	100	605,125	6051.25		20,455		20,455		17,875							.0003
S&P 500 - CAPPED TA2410639		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	314	1,899,700	6051.09		105,272		105,272		86,049							.0003
S&P 500 - CAPPED TA2405767		N/A	Equity/Index	BAR-	08/29/2024	08/21/2025	115	647,340	5620.85		38,615		38,615		46,898							.0003
S&P 500 - CAPPED TA2405283		N/A	Equity/Index	RBC-	08/13/2024	08/08/2025	39	211,534	5344.16		5,569		5,569		7,007							.0003
S&P 500 - CAPPED TA2405206		N/A	Equity/Index	BAR-	08/09/2024	07/25/2025	100	531,444	5459.1		24,668		24,668		38,066							.0003
S&P 500 - CAPPED TA2404108		N/A	Equity/Index	BOA-	07/03/2024	06/27/2025	588	3,249,694	5460.48		147,988		147,988		184,833							.0003
S&P 500 - CAPPED TA2401044		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	1,300	6,601,634	5088.8		275,113		275,113		468,515							.0003
S&P 500 - CAPPED TA2405503		N/A	Equity/Index	RBC-	08/22/2024	08/22/2025	54	300,000	5570.64		8,901		8,901		10,557							.0003
S&P 500 - CAPPED TA2402272		N/A	Equity/Index	SG-	04/26/2024	03/28/2025	826	4,220,488	5254.35		103,176		103,176		176,166							.0003
S&P 500 - CAPPED TA2400997		N/A	Equity/Index	RBC-	02/23/2024	02/21/2025	2,621	13,329,620	4981.8		921,282		921,282		1,589,394							.0003
S&P 500 - CAPPED TA2400650		N/A	Equity/Index	SG-	02/07/2024	02/05/2025	494	2,463,578	4942.8100000000004		148,264		148,264		270,060							.0003
S&P 500 - CAPPED TA2411041		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	92	547,124	6146.63		15,398		15,398		13,924							.0003
S&P 500 - CAPPED TA2405322		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	1,263	7,000,000	5543.22		154,706		154,706		186,607							.0003
S&P 500 - CAPPED TA2406675		N/A	Equity/Index	BAR-	09/27/2024	09/18/2025	121	695,932	5618.26		43,230		43,230		46,948							.0003
S&P 500 - CAPPED TA2408300		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	300	1,798,662	5995.54		67,454		67,454		60,862							.0003
S&P 500 - CAPPED TA2402482		N/A	Equity/Index	BAR-	05/02/2024	04/11/2025	102	515,202	5199.0600000000004		12,458		12,458		21,474							.0003
S&P 500 - CAPPED TA2411644		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	599	3,523,917	5948.71		134,505		134,505		132,903							.0003
S&P 500 - CAPPED TA2404395		N/A	Equity/Index	TOCC-	07/12/2024	06/20/2025	100	563,569	5464.62		30,873		30,873		36,789							.0003
S&P 500 - CAPPED TA2405231		N/A	Equity/Index	BNP-	08/12/2024	08/12/2025	75	400,000	5344.39		12,731		12,731		16,855							.0003
S&P 500 - CAPPED TA2408574		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	67	400,000	5949.17		9,601		9,601		9,154							.0003
S&P 500 - CAPPED TA2404529		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	451	2,500,000	5544.59		79,848		79,848		100,042							.0003
S&P 500 - CAPPED TA2406081		N/A	Equity/Index	TOCC-	09/10/2024	09/10/2025	100	549,552	5495.52		16,013		16,013		19,880							.0003
S&P 500 - CAPPED TA2405864		N/A	Equity/Index	TOCC-	08/30/2024	08/27/2025	100	561,600	5625.8		32,059		32,059		39,626							.0003

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S&P 500 - CAPPED TA2404850		N/A	Equity/Index	BMO-	07/29/2024	07/25/2025	185	1,014,137	5399.22		63,107		63,107		83,880							.0003
S&P 500 - CAPPED TA2403322		N/A	Equity/Index	TOCC-	06/06/2024	05/12/2025	100	535,650	5222.68		11,844		11,844		15,320							.0003
S&P 500 - CAPPED TA2407189		N/A	Equity/Index	SG-	10/11/2024	10/08/2025	1,015	5,907,625	5751.13		249,172		249,172		255,244							.0003
S&P 500 - CAPPED TA2400189		N/A	Equity/Index	SG-	01/11/2024	01/09/2025	336	1,593,930	4756.5		94,056		94,056		187,619							.0003
S&P 500 - CAPPED TA2406641		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	1,812	10,400,000	5738.17		232,439		232,439		250,965							.0003
S&P 500 - CAPPED TA2406819		N/A	Equity/Index	TOCC-	10/03/2024	09/30/2025	200	1,138,800	5762.48		57,841		57,841		66,222							.0003
S&P 500 - CAPPED TA2405037		N/A	Equity/Index	TOCC-	08/05/2024	08/05/2025	100	518,633	5186.33		26,971		26,971		37,891							.0003
S&P 500 - CAPPED TA2404550		N/A	Equity/Index	TOCC-	07/18/2024	07/11/2025	100	555,562	5615.35		30,617		30,617		40,223							.0003
S&P 500 - CAPPED TA2401219		N/A	Equity/Index	BMO-	03/08/2024	03/06/2025	232	1,194,568	5104.76		34,652		34,652		52,276							.0003
S&P 500 - CAPPED TA2402266		N/A	Equity/Index	SG-	04/26/2024	03/20/2025	55	281,025	5224.62		10,597		10,597		19,133							.0003
S&P 500 - CAPPED TA2403053		N/A	Equity/Index	TOCC-	05/23/2024	05/05/2025	100	529,642	5127.79		28,137		28,137		38,570							.0003
S&P 500 - CAPPED TA2402309		N/A	Equity/Index	BAR-	04/29/2024	01/23/2025	72	368,176	4864.6000000000004		24,494		24,494		38,436							.0003
S&P 500 - CAPPED TA2404870		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	1,000	5,421,710	5459.1		259,776		259,776		364,009							.0003
S&P 500 - CAPPED TA2408430		N/A	Equity/Index	TOCC-	11/11/2024	11/11/2025	300	1,800,405	6001.35		105,869		105,869		90,340							.0003
S&P 500 - CAPPED TA2407060		N/A	Equity/Index	BMO-	10/08/2024	10/02/2025	137	784,736	5709.54		47,986		47,986		51,937							.0003
S&P 500 - CAPPED TA2400970		N/A	Equity/Index	BNP-	02/23/2024	02/21/2025	138	700,000	5088.8		58,178		58,178		114,480							.0003
S&P 500 - CAPPED TA2405409		N/A	Equity/Index	RBC-	08/16/2024	08/14/2025	1,115	6,185,786	5455.21		379,736		379,736		470,524							.0003
S&P 500 - CAPPED TA2400471		N/A	Equity/Index	RBC-	01/29/2024	01/24/2025	308	1,507,352	4894.16		95,520		95,520		192,419							.0003
S&P 500 - CAPPED TA2403133		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5304.72		28,794		28,794		42,903							.0003
S&P 500 - CAPPED TA2407051		N/A	Equity/Index	BNP-	10/08/2024	10/08/2025	70	400,000	5751.13		12,088		12,088		12,734							.0003
S&P 500 - CAPPED TA2400638		N/A	Equity/Index	SG-	02/07/2024	01/31/2025	309	1,540,983	4958.6099999999997		91,217		91,217		170,282							.0003
S&P 500 - CAPPED TA2406158		N/A	Equity/Index	BAR-	09/12/2024	09/09/2025	164	916,329	5471.05		57,626		57,626		70,163							.0003
S&P 500 - CAPPED TA2409949		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	1,264	7,700,000	6090.27		331,869		331,869		269,559							.0003
S&P 500 - CAPPED TA2408252		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	31	185,408	5267.84		15,744		15,744		15,292							.0003
S&P 500 - CAPPED TA2404699		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	100	542,713	5427.13		17,206		17,206		22,560							.0003
S&P 500 - CAPPED TA2403553		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	100	542,103	5421.03		13,404		13,404		17,720							.0003
S&P 500 - CAPPED TA2400340		N/A	Equity/Index	BMO-	01/19/2024	01/21/2025	682	3,300,000	4839.8100000000004		270,268		270,268		718,156							.0003
S&P 500 - CAPPED TA2406853		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	939	5,400,000	5751.07		122,581		122,581		130,367							.0003
S&P 500 - CAPPED TA2400374		N/A	Equity/Index	BAR-	01/23/2024	01/17/2025	800	3,875,928	4780.9399999999996		247,360		247,360		446,898							.0003
S&P 500 - CAPPED TA2402643		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	2,223	11,521,809	5180.74		486,170		486,170		750,870							.0003
S&P 500 - CAPPED TA2400481		N/A	Equity/Index	TOCC-	01/30/2024	01/24/2025	1,700	8,366,601	4890.97		161,628		161,628		249,231							.0003
S&P 500 - CAPPED TA2411010		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	1,400	8,363,698	5974.07		189,036		189,036		177,063							.0003
S&P 500 - CAPPED TA2400904		N/A	Equity/Index	BMO-	02/21/2024	02/19/2025	1,933	9,623,441	5005.57		180,098		180,098		282,422							.0003
S&P 500 - CAPPED TA2408538		N/A	Equity/Index	BAR-	11/13/2024	11/11/2025	17	101,966	6001.35		5,393		5,393		4,693							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CAPPED TA2403334		N/A	Equity/Index	TOCC-	06/06/2024	05/20/2025	100	535,650	5308.13		32,107		32,107		47,385							.0003
S&P 500 - CAPPED TA2406873		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	452	2,600,000	5751.07		115,961		115,961		124,662							.0003
S&P 500 - CAPPED TA2403313		N/A	Equity/Index	TOCC-	06/06/2024	05/07/2025	100	535,650	5187.7		17,349		17,349		22,589							.0003
S&P 500 - CAPPED TA2400161		N/A	Equity/Index	BMO-	01/10/2024	01/08/2025	315	1,499,564	4763.54		82,098		82,098		155,422							.0003
S&P 500 - CAPPED TA2404710		N/A	Equity/Index	BAR-	07/25/2024	07/25/2025	74	400,000	5399.22		7,835		7,835		10,056							.0003
S&P 500 - CAPPED TA2411673		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	139	817,737	6021.63		28,666		28,666		28,296							.0003
S&P 500 - CAPPED TA2401971		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	591	3,035,731	5199.060000000004		81,032		81,032		124,345							.0003
S&P 500 - CAPPED TA2404151		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	200	1,113,438	5567.19		31,179		31,179		38,258							.0003
S&P 500 - CAPPED TA2405105		N/A	Equity/Index	RBC-	08/08/2024	08/08/2025	207	1,100,000	5353.89		96,338		96,338		156,518							.0003
S&P 500 - CAPPED TA2403329		N/A	Equity/Index	TOCC-	06/06/2024	05/15/2025	100	535,650	5308.15		16,591		16,591		22,567							.0003
S&P 500 - CAPPED TA2406880		N/A	Equity/Index	BAR-	10/04/2024	09/19/2025	120	686,237	5702.55		19,262		19,262		20,721							.0003
S&P 500 - CAPPED TA2400859		N/A	Equity/Index	BNP-	02/16/2024	02/14/2025	320	1,600,000	5005.57		134,095		134,095		290,578							.0003
S&P 500 - CAPPED TA2403128		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5304.72		17,742		17,742		24,687							.0003
S&P 500 - CAPPED TA2407371		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	100	586,467	5864.67		14,136		14,136		14,153							.0003
S&P 500 - CAPPED TA2409001		N/A	Equity/Index	BAR-	11/22/2024	11/07/2025	61	364,124	5973.1		21,198		21,198		18,654							.0003
S&P 500 - CAPPED TA2402821		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	700	3,667,958	5222.68		156,783		156,783		235,881							.0003
S&P 500 - CAPPED TA2403101		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	80	424,660	5307.01		13,002		13,002		18,017							.0003
S&P 500 - CAPPED TA2409366		N/A	Equity/Index	BMO-	11/27/2024	11/18/2025	50	299,850	5893.62		28,097		28,097		22,321							.0003
S&P 500 - CAPPED TA2405008		N/A	Equity/Index	RBC-	08/02/2024	07/23/2025	152	809,593	5555.74		22,067		22,067		33,909							.0003
S&P 500 - CAPPED TA2407169		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	413	2,400,000	5815.03		106,321		106,321		109,552							.0003
S&P 500 - CAPPED TA2405941		N/A	Equity/Index	BAR-	09/05/2024	09/05/2025	527	2,900,000	5503.41		127,659		127,659		160,308							.0003
S&P 500 - CAPPED TA2402389		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	427	2,166,773	5005.57		95,396		95,396		155,158							.0003
S&P 500 - CAPPED TA2408184		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	2,800	16,724,680	5973.1		739,272		739,272		673,206							.0003
S&P 500 - CAPPED TA2408537		N/A	Equity/Index	BAR-	11/13/2024	11/11/2025	247	1,481,506	6001.35		63,136		63,136		56,413							.0003
S&P 500 - CAPPED TA2405506		N/A	Equity/Index	RBC-	08/22/2024	08/22/2025	592	3,300,000	5570.64		144,771		144,771		176,131							.0003
S&P 500 - CAPPED TA2410435		N/A	Equity/Index	BAR-	12/13/2024	12/10/2025	62	375,339	6034.91		22,992		22,992		18,601							.0003
S&P 500 - CAPPED TA2401498		N/A	Equity/Index	BAR-	03/20/2024	03/14/2025	663	3,433,432	5117.09		203,143		203,143		332,988							.0003
S&P 500 - CAPPED TA2411262		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	268	1,600,000	5970.84		52,769		52,769		48,864							.0003
S&P 500 - CAPPED TA2408919		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	7	41,694	5916.98		2,739		2,739		2,467							.0003
S&P 500 - CAPPED TA2409342		N/A	Equity/Index	SG-	11/27/2024	11/28/2025	533	3,200,000	5998.74		186,884		186,884		161,417							.0003
S&P 500 - CAPPED TA2410587		N/A	Equity/Index	TOCC-	12/17/2024	12/17/2025	900	5,445,549	6050.61		123,089		123,089		109,039							.0003
S&P 500 - CAPPED TA2402542		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	300	1,536,618	5018.390000000003		43,061		43,061		61,747							.0003
S&P 500 - CAPPED TA2411246		N/A	Equity/Index	RBC-	12/26/2024	12/26/2025	480	2,900,000	6037.59		241,570		241,570		186,902							.0003
S&P 500 - CAPPED TA2402621		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	200	1,036,952	5127.79		31,567		31,567		46,127							.0003

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S&P 500 - CAPPED TA2400391		N/A	Equity/Index	BNP	01/24/2024	01/22/2025	422	2,064,584	4850.43		123,072		123,072		222,690							.0003
S&P 500 - CAPPED TA2403612		N/A	Equity/Index	TOCC	06/13/2024	06/11/2025	300	1,626,519	5375.32		97,802		97,802		137,886							.0003
S&P 500 - CAPPED TA2402841		N/A	Equity/Index	BMO	05/15/2024	05/13/2025	145	767,282	5221.42		41,444		41,444		61,400							.0003
S&P 500 - CAPPED TA2406205		N/A	Equity/Index	TOCC	09/13/2024	09/15/2025	200	1,125,204	5626.02		48,643		48,643		58,504							.0003
S&P 500 - CAPPED TA2406598		N/A	Equity/Index	RBC	09/26/2024	09/23/2025	86	494,483	5718.57		33,718		33,718		36,949							.0003
S&P 500 - CAPPED TA2408388		N/A	Equity/Index	BMO	11/08/2024	05/20/2025	33	197,813	5308.13		19,776		19,776		18,640							.0003
S&P 500 - CAPPED TA2403526		N/A	Equity/Index	TOCC	06/11/2024	06/11/2025	500	2,687,660	5375.32		52,428		52,428		69,800							.0003
S&P 500 - CAPPED TA2410733		N/A	Equity/Index	TOCC	12/19/2024	12/19/2025	1,100	6,453,788	5867.08		145,217		145,217		146,041							.0003
S&P 500 - CAPPED TA2403129		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	100	530,972	5304.72		18,441		18,441		25,754							.0003
S&P 500 - CAPPED TA2405780		N/A	Equity/Index	BAR	08/29/2024	08/27/2025	113	636,082	5625.8		21,658		21,658		25,186							.0003
S&P 500 - CAPPED TA2406796		N/A	Equity/Index	SG	10/03/2024	10/03/2025	1,281	7,300,000	5699.94		419,026		419,026		470,973							.0003
S&P 500 - CAPPED TA2408620		N/A	Equity/Index	BMO	11/15/2024	11/14/2025	375	2,200,000	5870.62		186,078		186,078		171,681							.0003
S&P 500 - CAPPED TA2409887		N/A	Equity/Index	RBC	12/05/2024	11/14/2025	62	377,168	5949.17		16,246		16,246		13,827							.0003
S&P 500 - CAPPED TA2404604		N/A	Equity/Index	BAR	07/19/2024	07/17/2025	94	518,391	5588.27		20,403		20,403		26,796							.0003
S&P 500 - CAPPED TA2411476		N/A	Equity/Index	RBC	12/30/2024	12/19/2025	117	700,128	6089.96		24,313		24,313		22,749							.0003
S&P 500 - CAPPED TA2401034		N/A	Equity/Index	TOCC	02/27/2024	02/21/2025	500	2,539,090	5088.8		47,128		47,128		73,716							.0003
S&P 500 - CAPPED TA2408190		N/A	Equity/Index	BAR	11/07/2024	11/04/2025	34	202,615	6008.99		2,578		2,578		2,428							.0003
S&P 500 - CAPPED TA2400645		N/A	Equity/Index	SG	02/07/2024	02/04/2025	480	2,393,760	4958.6099999999997		66,816		66,816		105,175							.0003
S&P 500 - CAPPED TA2409812		N/A	Equity/Index	RBC	12/05/2024	10/17/2025	63	383,251	6061.57		10,386		10,386		8,553							.0003
S&P 500 - CAPPED TA2411268		N/A	Equity/Index	BAR	12/27/2024	12/26/2025	469	2,800,000	5970.84		171,415		171,415		154,489							.0003
S&P 500 - CAPPED TA2407162		N/A	Equity/Index	SG	10/11/2024	10/10/2025	120	700,000	5815.03		16,870		16,870		17,326							.0003
S&P 500 - CAPPED TA2406068		N/A	Equity/Index	RBC	09/09/2024	09/04/2025	1,274	6,969,226	5520.07		393,590		393,590		539,651							.0003
S&P 500 - CAPPED TA2403970		N/A	Equity/Index	BOA	06/27/2024	06/16/2025	100	547,919	5431.6		13,899		13,899		17,330							.0003
S&P 500 - CAPPED TA2408309		N/A	Equity/Index	TOCC	11/08/2024	11/10/2025	100	599,554	5995.54		17,749		17,749		16,206							.0003
S&P 500 - CAPPED TA2406412		N/A	Equity/Index	BAR	09/20/2024	09/22/2025	140	800,000	5702.55		15,480		15,480		17,112							.0003
S&P 500 - CAPPED TA2403587		N/A	Equity/Index	TOCC	06/13/2024	06/13/2025	400	2,173,496	5433.74		107,314		107,314		149,551							.0003
S&P 500 - CAPPED TA2409365		N/A	Equity/Index	BMO	11/27/2024	11/21/2025	58	347,826	5969.34		29,648		29,648		23,144							.0003
S&P 500 - CAPPED TA2401832		N/A	Equity/Index	TOCC	04/05/2024	04/02/2025	2,200	11,468,776	5205.8100000000004		485,376		485,376		761,100							.0003
S&P 500 - CAPPED TA2410366		N/A	Equity/Index	BAR	12/13/2024	12/12/2025	1,454	8,800,000	6051.09		197,913		197,913		174,900							.0003
S&P 500 - CAPPED TA2406451		N/A	Equity/Index	BAR	09/20/2024	08/29/2025	64	363,968	5648.4		16,269		16,269		18,522							.0003
S&P 500 - CAPPED TA2404191		N/A	Equity/Index	BMO	07/08/2024	07/03/2025	58	323,321	5537.02		7,049		7,049		8,272							.0003
S&P 500 - CAPPED TA2402920		N/A	Equity/Index	BMO	05/17/2024	05/15/2025	326	1,726,669	5308.15		46,579		46,579		66,373							.0003
S&P 500 - CAPPED TA2404393		N/A	Equity/Index	TOCC	07/12/2024	06/20/2025	200	1,127,138	5464.62		37,319		37,319		43,627							.0003
S&P 500 - CAPPED TA2403689		N/A	Equity/Index	TOCC	06/17/2024	06/17/2025	200	1,094,646	5473.23		33,473		33,473		43,551							.0003

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S&P 500 - CAPPED TA2403963		N/A	Equity/Index	BOA	06/27/2024	06/11/2025	150	821,879	5375.32		52,172		52,172		68,746							.0003
S&P 500 - CAPPED TA2406374		N/A	Equity/Index	CIBC	09/19/2024	09/16/2025	96	548,904	5633.09		34,344		34,344		38,713							.0003
S&P 500 - CAPPED TA2402605		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	200	1,036,952	5127.79		21,201		21,201		30,182							.0003
S&P 500 - CAPPED TA2411018		N/A	Equity/Index	TOCC	12/23/2024	12/23/2025	100	597,407	5974.07		36,921		36,921		32,727							.0003
S&P 500 - CAPPED TA2402172		N/A	Equity/Index	BNP	04/25/2024	04/25/2025	396	2,000,000	5048.42		37,001		37,001		55,329							.0003
S&P 500 - CAPPED TA2411129		N/A	Equity/Index	BNP	12/24/2024	12/24/2025	530	3,200,000	6040.04		62,624		62,624		55,987							.0003
S&P 500 - CAPPED TA2404010		N/A	Equity/Index	BAR	06/28/2024	06/27/2025	220	1,200,000	5460.48		40,308		40,308		51,895							.0003
S&P 500 - CAPPED TA2405377		N/A	Equity/Index	BNP	08/16/2024	08/18/2025	126	700,000	5554.25		21,546		21,546		26,027							.0003
S&P 500 - CAPPED TA2404394		N/A	Equity/Index	TOCC	07/12/2024	06/20/2025	200	1,127,138	5464.62		40,771		40,771		47,788							.0003
S&P 500 - CAPPED TA2401182		N/A	Equity/Index	BMO	03/06/2024	03/04/2025	723	3,690,554	5130.95		202,360		202,360		368,019							.0003
S&P 500 - CAPPED TA2407495		N/A	Equity/Index	TOCC	10/23/2024	10/23/2025	400	2,318,968	5797.42		69,574		69,574		72,452							.0003
S&P 500 - CAPPED TA2409810		N/A	Equity/Index	RBC	12/05/2024	10/17/2025	168	1,022,003	6500.37		3,263		3,263		2,056							.0003
S&P 500 - CAPPED TA2408800		N/A	Equity/Index	NGFPI	11/20/2024	11/13/2025	107	630,769	5985.38		46,341		46,341		40,956							.0003
S&P 500 - CAPPED TA2409003		N/A	Equity/Index	BAR	11/22/2024	11/10/2025	180	1,074,465	5995.54		47,048		47,048		42,571							.0003
S&P 500 - CAPPED TA2409237		N/A	Equity/Index	BMO	11/26/2024	11/20/2025	127	763,993	5917.11		70,996		70,996		54,903							.0003
S&P 500 - CAPPED TA2410139		N/A	Equity/Index	TOCC	12/10/2024	12/10/2025	600	3,620,946	6034.91		70,617		70,617		63,674							.0003
S&P 500 - CAPPED TA2403042		N/A	Equity/Index	BMO	05/23/2024	05/23/2025	759	4,000,000	5267.84		163,277		163,277		236,231							.0003
S&P 500 - CAPPED TA2408356		N/A	Equity/Index	BNP	11/08/2024	10/27/2025	200	1,199,790	5808.12		58,602		58,602		54,039							.0003
S&P 500 - CAPPED TA2405707		N/A	Equity/Index	BAR	08/27/2024	08/22/2025	379	2,132,697	5634.61		124,934		124,934		152,370							.0003
S&P 500 - CAPPED TA2410542		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	29	176,320	6253.74		1,700		1,700		1,371							.0003
S&P 500 - CAPPED TA2404114		N/A	Equity/Index	BOA	07/03/2024	07/01/2025	1,532	8,466,889	5475.09		382,632		382,632		479,335							.0003
S&P 500 - CAPPED TA2402734		N/A	Equity/Index	BMO	05/10/2024	05/09/2025	440	2,300,000	5222.68		191,363		191,363		344,851							.0003
S&P 500 - CAPPED TA2404773		N/A	Equity/Index	BNP	07/26/2024	07/25/2025	403	2,200,000	5459.1		108,834		108,834		145,251							.0003
S&P 500 - CAPPED TA2407507		N/A	Equity/Index	BAR	10/23/2024	10/21/2025	668	3,861,234	5853.98		160,414		160,414		169,411							.0003
S&P 500 - CAPPED TA2400139		N/A	Equity/Index	BAR	01/08/2024	01/03/2025	207	976,113	4688.68		60,773		60,773		115,267							.0003
S&P 500 - CAPPED TA2405973		N/A	Equity/Index	TOCC	09/06/2024	09/05/2025	1,000	5,408,420	5408.42		200,616		200,616		260,358							.0003
S&P 500 - CAPPED TA2408518		N/A	Equity/Index	BMO	11/12/2024	11/07/2025	19	113,796	6334.89		5,402		5,402		3,514							.0003
S&P 500 - CAPPED TA2410114		N/A	Equity/Index	BMO	12/09/2024	10/16/2025	17	102,914	5842.47		10,299		10,299		7,621							.0003
S&P 500 - CAPPED TA2402429		N/A	Equity/Index	BNP	04/30/2024	02/28/2025	38	192,828	5069.76		9,900		9,900		17,454							.0003
S&P 500 - CAPPED TA2405489		N/A	Equity/Index	TOCC	08/21/2024	08/19/2025	100	560,722	5608.25		16,372		16,372		19,523							.0003
S&P 500 - CAPPED TA2401520		N/A	Equity/Index	TOCC	03/21/2024	03/18/2025	1,100	5,777,200	5149.42		260,662		260,662		393,123							.0003
S&P 500 - CAPPED TA2402338		N/A	Equity/Index	RBC	04/30/2024	04/25/2025	182	928,508	5048.42		55,142		55,142		89,213							.0003
S&P 500 - CAPPED TA2410572		N/A	Equity/Index	BAR	12/16/2024	12/10/2025	41	249,280	6034.91		14,189		14,189		11,400							.0003
S&P 500 - CAPPED TA2403903		N/A	Equity/Index	BMO	06/26/2024	06/26/2025	292	1,600,000	5477.9		86,558		86,558		115,916							.0003

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S&P 500 - CAPPED TA2408866		N/A	Equity/Index	TOCC-	11/21/2024	11/21/2025	100	594,871	5948.71		34,148		34,148		31,346							.0003
S&P 500 - CAPPED TA2403949		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	146	800,000	5482.87		36,720		36,720		48,161							.0003
S&P 500 - CAPPED TA2406887		N/A	Equity/Index	BAR-	10/04/2024	09/24/2025	59	337,400	5732.93		19,810		19,810		21,891							.0003
S&P 500 - CAPPED TA2408409		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	86	515,512	5482.87		20,883		20,883		20,200							.0003
S&P 500 - CAPPED TA2409508		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	31	187,480	5998.74		11,781		11,781		9,644							.0003
S&P 500 - CAPPED TA2404060		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	32	174,514	5482.87		7,063		7,063		9,539							.0003
S&P 500 - CAPPED TA2403410		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	1,600	8,577,680	5354.03		182,105		182,105		244,432							.0003
S&P 500 - CAPPED TA2405624		N/A	Equity/Index	SG-	08/23/2024	08/21/2025	114	638,465	5620.85		36,853		36,853		45,851							.0003
S&P 500 - CAPPED TA2407922		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	300	1,718,640	5728.8		78,890		78,890		86,385							.0003
S&P 500 - CAPPED TA2411053		N/A	Equity/Index	NGFPI-	12/23/2024	12/03/2025	22	130,928	6400.64		5,171		5,171		3,826							.0003
S&P 500 - CAPPED TA2402448		N/A	Equity/Index	BNP-	05/01/2024	01/09/2025	116	585,684	4900.8599999999997		16,413		16,413		24,610							.0003
S&P 500 - CAPPED TA2408628		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	698	4,100,000	5870.62		128,741		128,741		126,990							.0003
S&P 500 - CAPPED TA2403740		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	2,193	12,000,000	5473.17		491,648		491,648		644,538							.0003
S&P 500 - CAPPED TA2409879		N/A	Equity/Index	RBC-	12/05/2024	11/13/2025	85	517,085	5985.38		22,092		22,092		18,555							.0003
S&P 500 - CAPPED TA2408260		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	363	2,171,067	5304.72		186,462		186,462		179,989							.0003
S&P 500 - CAPPED TA2411054		N/A	Equity/Index	NGFPI-	12/23/2024	11/12/2025	17	101,171	6332.46		4,263		4,263		3,187							.0003
S&P 500 - CAPPED TA2408629		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	204	1,200,000	5870.62		39,361		39,361		38,811							.0003
S&P 500 - CAPPED TA2404149		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	1,400	7,794,066	5567.19		173,832		173,832		211,346							.0003
S&P 500 - CAPPED TA2407294		N/A	Equity/Index	BAR-	10/17/2024	10/17/2025	1,079	6,300,000	5841.47		384,927		384,927		379,917							.0003
S&P 500 - CAPPED TA2406255		N/A	Equity/Index	CIBC-	09/16/2024	09/16/2025	178	1,000,000	5648.86		80,798		80,798		99,056							.0003
S&P 500 - CAPPED TA2410231		N/A	Equity/Index	BAR-	12/11/2024	12/09/2025	39	237,276	6052.85		15,383		15,383		11,884							.0003
S&P 500 - CAPPED TA2402876		N/A	Equity/Index	TOCC-	05/16/2024	05/13/2025	100	531,099	5393.38		20,849		20,849		32,507							.0003
S&P 500 - CAPPED TA2403636		N/A	Equity/Index	BMO-	06/14/2024	06/11/2025	1,785	9,687,891	5375.32		431,559		431,559		576,140							.0003
S&P 500 - CAPPED TA2403344		N/A	Equity/Index	TOCC-	06/06/2024	06/04/2025	400	2,142,600	5291.34		63,294		63,294		84,319							.0003
S&P 500 - CAPPED TA2402294		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	50	255,678	4688.68		7,653		7,653		9,617							.0003
S&P 500 - CAPPED TA2402937		N/A	Equity/Index	BNP-	05/20/2024	05/16/2025	191	1,016,630	5362.07		79,084		79,084		127,337							.0003
S&P 500 - CAPPED TA2401487		N/A	Equity/Index	BAR-	03/20/2024	03/11/2025	168	870,010	5117.9399999999996		17,677		17,677		26,017							.0003
S&P 500 - CAPPED TA2405576		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	355	2,000,000	5634.61		105,440		105,440		124,796							.0003
S&P 500 - CAPPED TA2408339		N/A	Equity/Index	BNP-	11/08/2024	10/15/2025	58	347,939	5815.26		15,246		15,246		14,061							.0003
S&P 500 - CAPPED TA2401017		N/A	Equity/Index	BNP-	02/26/2024	02/21/2025	1,198	6,088,236	5087.03		164,473		164,473		259,128							.0003
S&P 500 - CAPPED TA2402412		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	76	385,655	5088.8		15,785		15,785		27,229							.0003
S&P 500 - CAPPED TA2407861		N/A	Equity/Index	TOCC-	10/31/2024	10/31/2025	1,100	6,275,995	5705.45		388,504		388,504		437,223							.0003
S&P 500 - CAPPED TA2409144		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	716	4,293,401	5917.11		176,157		176,157		161,505							.0003
S&P 500 - CAPPED TA2410669		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	100	587,216	5872.16		34,766		34,766		34,957							.0003

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S&P 500 - CAPPED TA2402299		N/A	Equity/Index	BAR	04/29/2024	01/03/2025	146	746,580	4697.24		38,833		38,833		51,398							.0003
S&P 500 - CAPPED TA2407418		N/A	Equity/Index	TOCC	10/21/2024	10/21/2025	200	1,170,796	5853.98		36,649		36,649		36,930							.0003
S&P 500 - CAPPED TA2406486		N/A	Equity/Index	RBC	09/23/2024	09/19/2025	170	971,919	5713.64		56,552		56,552		64,327							.0003
S&P 500 - CAPPED TA2407276		N/A	Equity/Index	BAR	10/16/2024	10/15/2025	486	2,829,988	5815.26		163,675		163,675		166,470							.0003
S&P 500 - CAPPED TA2403151		N/A	Equity/Index	TOCC	05/28/2024	05/22/2025	300	1,592,916	5307.01		93,125		93,125		142,087							.0003
S&P 500 - CAPPED TA2407856		N/A	Equity/Index	TOCC	10/31/2024	10/31/2025	2,400	13,693,080	5705.45		620,341		620,341		686,428							.0003
S&P 500 - CAPPED TA2405161		N/A	Equity/Index	TOCC	08/09/2024	08/11/2025	200	1,068,832	5344.16		60,927		60,927		86,100							.0003
S&P 500 - CAPPED TA2407055		N/A	Equity/Index	BMO	10/08/2024	10/01/2025	78	446,784	5708.75		26,717		26,717		28,902							.0003
S&P 500 - CAPPED TA2404715		N/A	Equity/Index	BAR	07/25/2024	07/25/2025	537	2,900,000	5399.22		92,947		92,947		122,394							.0003
S&P 500 - CAPPED TA2407212		N/A	Equity/Index	SG	10/14/2024	10/14/2025	137	800,000	5859.85		25,039		25,039		25,119							.0003
S&P 500 - CAPPED TA2409495		N/A	Equity/Index	RBC	12/02/2024	11/25/2025	29	175,385	6307.11		4,036		4,036		3,134							.0003
S&P 500 - CAPPED TA2405848		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	53	300,000	5648.4		11,678		11,678		13,481							.0003
S&P 500 - CAPPED TA2404581		N/A	Equity/Index	TOCC	07/19/2024	07/18/2025	100	550,500	5505		26,151		26,151		34,284							.0003
S&P 500 - CAPPED TA2401731		N/A	Equity/Index	TOCC	04/01/2024	03/26/2025	400	2,096,504	5203.58		120,746		120,746		196,428							.0003
S&P 500 - CAPPED TA2408977		N/A	Equity/Index	TOCC	11/22/2024	11/21/2025	300	1,790,802	5969.34		108,887		108,887		96,168							.0003
S&P 500 - CAPPED TA2404547		N/A	Equity/Index	TOCC	07/18/2024	07/11/2025	200	1,111,124	5584.54		34,917		34,917		44,166							.0003
S&P 500 - CAPPED TA2404845		N/A	Equity/Index	BMO	07/29/2024	07/25/2025	37	202,827	5399.22		6,781		6,781		8,380							.0003
S&P 500 - CAPPED TA2402943		N/A	Equity/Index	BMO	05/20/2024	05/15/2025	464	2,463,501	5308.15		141,715		141,715		219,671							.0003
S&P 500 - CAPPED TA2402822		N/A	Equity/Index	TOCC	05/14/2024	05/09/2025	200	1,047,988	5222.68		55,937		55,937		86,219							.0003
S&P 500 - CAPPED TA2404387		N/A	Equity/Index	TOCC	07/12/2024	06/13/2025	100	563,569	5431.6		36,306		36,306		43,318							.0003
S&P 500 - CAPPED TA2403465		N/A	Equity/Index	RBC	06/07/2024	06/09/2025	75	400,000	5346.99		13,720		13,720		18,919							.0003
S&P 500 - CAPPED TA2411558		N/A	Equity/Index	RBC	12/31/2024	12/26/2025	10	58,949	5970.84		1,715		1,715		1,688							.0003
S&P 500 - CAPPED TA2400463		N/A	Equity/Index	BMO	01/29/2024	01/29/2025	162	800,000	4954.54		62,240		62,240		153,506							.0003
S&P 500 - CAPPED TA2407067		N/A	Equity/Index	BMO	10/08/2024	10/03/2025	224	1,283,072	5751.07		73,602		73,602		79,718							.0003
S&P 500 - CAPPED TA2402477		N/A	Equity/Index	BAR	05/02/2024	04/30/2025	781	3,944,831	5035.6899999999996		106,036		106,036		160,194							.0003
S&P 500 - CAPPED TA2400936		N/A	Equity/Index	SG	02/22/2024	02/20/2025	415	2,105,295	4975.51		65,271		65,271		96,066							.0003
S&P 500 - CAPPED TA2411159		N/A	Equity/Index	BNP	12/24/2024	12/18/2025	302	1,819,173	5872.16		113,646		113,646		101,133							.0003
S&P 500 - CAPPED TA2401604		N/A	Equity/Index	BMO	03/26/2024	03/26/2025	346	1,800,000	5232.2		146,719		146,719		251,256							.0003
S&P 500 - CAPPED TA2407917		N/A	Equity/Index	TOCC	11/01/2024	10/31/2025	1,100	6,301,680	5728.8		189,074		189,074		204,505							.0003
S&P 500 - CAPPED TA2404859		N/A	Equity/Index	BNP	07/30/2024	07/30/2025	239	1,300,000	5436.44		27,690		27,690		35,234							.0003
S&P 500 - CAPPED TA2403186		N/A	Equity/Index	BNP	05/30/2024	04/21/2025	149	781,319	4967.2299999999996		42,413		42,413		55,906							.0003
S&P 500 - CAPPED TA2406817		N/A	Equity/Index	TOCC	10/03/2024	09/30/2025	400	2,277,600	5762.48		88,478		88,478		100,111							.0003
S&P 500 - CAPPED TA2408028		N/A	Equity/Index	RBC	11/04/2024	10/28/2025	22	125,906	5823.52		9,348		9,348		10,446							.0003
S&P 500 - CAPPED TA2400934		N/A	Equity/Index	TOCC	02/22/2024	02/21/2025	200	1,017,406	5119.08		80,342		80,342		161,298							.0003

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S&P 500 - CAPPED TA2402807		N/A	Equity/Index	TOCC-	05/14/2024	05/01/2025	100	523,994	5018.3900000000003		24,923		24,923		34,099							.0003
S&P 500 - CAPPED TA2408123		N/A	Equity/Index	BNP-	11/05/2024	10/31/2025	33	190,509	5728.8		12,109		12,109		12,876							.0003
S&P 500 - CAPPED TA2405651		N/A	Equity/Index	BAR-	08/26/2024	08/26/2025	89	500,000	5616.84		16,155		16,155		18,981							.0003
S&P 500 - CAPPED TA2405149		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	100	534,416	5344.16		28,807		28,807		40,353							.0003
S&P 500 - CAPPED TA2408575		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	50	300,000	5949.17		10,147		10,147		9,626							.0003
S&P 500 - CAPPED TA2400811		N/A	Equity/Index	BMO-	02/15/2024	01/24/2025	100	500,700	4890.97		30,959		30,959		52,919							.0003
S&P 500 - CAPPED TA2401495		N/A	Equity/Index	BAR-	03/20/2024	03/14/2025	139	719,830	5117.09		25,017		25,017		37,956							.0003
S&P 500 - CAPPED TA2406425		N/A	Equity/Index	BAR-	09/20/2024	09/09/2025	73	415,151	5471.05		20,283		20,283		22,328							.0003
S&P 500 - CAPPED TA2402873		N/A	Equity/Index	TOCC-	05/16/2024	05/14/2025	600	3,186,594	5246.68		92,667		92,667		127,574							.0003
S&P 500 - CAPPED TA2400988		N/A	Equity/Index	RBC-	02/23/2024	02/07/2025	100	508,570	5026.6099999999997		30,419		30,419		53,568							.0003
S&P 500 - CAPPED TA2402096		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	300	1,493,517	5022.21		38,330		38,330		60,922							.0003
S&P 500 - CAPPED TA2411535		N/A	Equity/Index	TOCC-	12/31/2024	12/31/2025	100	588,163	5881.63		14,589		14,589		14,660							.0003
S&P 500 - CAPPED TA2405582		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	71	400,000	5634.61		11,172		11,172		12,854							.0003
S&P 500 - CAPPED TA2404350		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	285	1,600,000	5615.35		34,511		34,511		40,625							.0003
S&P 500 - CAPPED TA2407699		N/A	Equity/Index	BAR-	10/28/2024	10/23/2025	84	489,468	5797.42		28,607		28,607		28,930							.0003
S&P 500 - CAPPED TA2406524		N/A	Equity/Index	BAR-	09/24/2024	09/19/2025	117	669,990	5702.55		36,111		36,111		40,661							.0003
S&P 500 - CAPPED TA2408189		N/A	Equity/Index	BAR-	11/07/2024	11/04/2025	121	721,069	6283.26		690		690		573							.0003
S&P 500 - CAPPED TA2400820		N/A	Equity/Index	BMO-	02/15/2024	01/31/2025	131	655,917	4958.6099999999997		17,669		17,669		27,333							.0003
S&P 500 - CAPPED TA2410811		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	1,200	7,117,020	5930.85		160,146		160,146		155,200							.0003
S&P 500 - CAPPED TA2406321		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	400	2,247,304	5618.26		43,378		43,378		50,190							.0003
S&P 500 - CAPPED TA2403969		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	151	827,358	5433.74		42,858		42,858		56,458							.0003
S&P 500 - CAPPED TA2401081		N/A	Equity/Index	TOCC-	02/29/2024	02/21/2025	100	508,431	4981.8		23,104		23,104		36,111							.0003
S&P 500 - CAPPED TA2409016		N/A	Equity/Index	BAR-	11/22/2024	11/18/2025	171	1,020,742	5893.62		42,064		42,064		39,317							.0003
S&P 500 - CAPPED TA2402142		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	600	3,040,206	5011.12		132,564		132,564		206,823							.0003
S&P 500 - CAPPED TA2404366		N/A	Equity/Index	BNP-	07/12/2024	07/14/2025	659	3,700,000	5615.35		150,370		150,370		181,650							.0003
S&P 500 - CAPPED TA2407700		N/A	Equity/Index	BAR-	10/28/2024	10/24/2025	37	215,599	5995.48		8,896		8,896		8,919							.0003
S&P 500 - CAPPED TA2406681		N/A	Equity/Index	BAR-	09/27/2024	09/23/2025	55	316,333	5718.57		12,940		12,940		14,033							.0003
S&P 500 - CAPPED TA2404527		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	144	800,000	5544.59		17,103		17,103		21,031							.0003
S&P 500 - CAPPED TA2409391		N/A	Equity/Index	TOCC-	11/29/2024	12/01/2025	300	1,809,714	6032.38		149,123		149,123		111,297							.0003
S&P 500 - CAPPED TA2407759		N/A	Equity/Index	BAR-	10/29/2024	10/24/2025	23	134,412	5808.12		5,448		5,448		5,483							.0003
S&P 500 - CAPPED TA2402091		N/A	Equity/Index	TOCC-	04/19/2024	04/14/2025	600	2,987,034	5123.41		153,201		153,201		300,878							.0003
S&P 500 - CAPPED TA2402417		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	250	1,268,603	5088.8		77,358		77,358		154,579							.0003
S&P 500 - CAPPED TA2411434		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	300	1,772,082	5906.94		52,988		52,988		52,224							.0003
S&P 500 - CAPPED TA2400905		N/A	Equity/Index	BMO-	02/21/2024	02/19/2025	532	2,648,562	5005.57		70,963		70,963		115,677							.0003

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S&P 500 - CAPPED TA2410043		N/A	Equity/Index	BAR-	12/09/2024	12/09/2025	215	1,300,000	6052.85		42,250		42,250		36,679							.0003
S&P 500 - CAPPED TA2400941		N/A	Equity/Index	SG-	02/22/2024	02/20/2025	588	2,982,924	4975.51		200,978		200,978		344,401							.0003
S&P 500 - CAPPED TA2408397		N/A	Equity/Index	BMO-	11/08/2024	06/17/2025	25	149,858	5473.23		9,550		9,550		9,130							.0003
S&P 500 - CAPPED TA2404419		N/A	Equity/Index	TOCC-	07/12/2024	07/10/2025	200	1,127,138	5633.91		36,277		36,277		43,628							.0003
S&P 500 - CAPPED TA2401752		N/A	Equity/Index	TOCC-	04/02/2024	03/31/2025	1,400	7,275,338	5254.35		409,172		409,172		728,597							.0003
S&P 500 - CAPPED TA2409335		N/A	Equity/Index	SG-	11/27/2024	11/26/2025	400	2,400,000	5998.74		139,920		139,920		120,774							.0003
S&P 500 - CAPPED TA2404789		N/A	Equity/Index	BOA-	07/26/2024	07/01/2025	95	518,384	5475.09		26,492		26,492		36,857							.0003
S&P 500 - CAPPED TA2401257		N/A	Equity/Index	TOCC-	03/11/2024	03/06/2025	200	1,020,400	5104.76		65,375		65,375		121,650							.0003
S&P 500 - CAPPED TA2401592		N/A	Equity/Index	BMO-	03/25/2024	03/21/2025	445	2,324,791	5241.53		61,544		61,544		94,703							.0003
S&P 500 - CAPPED TA2404143		N/A	Equity/Index	BAR-	07/05/2024	07/01/2025	982	5,461,452	5475.09		249,998		249,998		306,370							.0003
S&P 500 - CAPPED TA2405975		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	300	1,622,526	5408.42		85,022		85,022		115,118							.0003
S&P 500 - CAPPED TA2406231		N/A	Equity/Index	BAR-	09/13/2024	09/03/2025	100	562,240	5528.93		51,902		51,902		63,977							.0003
S&P 500 - CAPPED TA2404229		N/A	Equity/Index	TOCC-	07/09/2024	07/09/2025	100	557,698	5576.98		17,862		17,862		21,957							.0003
S&P 500 - CAPPED TA2402300		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	94	480,675	4697.24		35,736		35,736		50,246							.0003
S&P 500 - CAPPED TA2402776		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	1,400	7,309,400	5214.08		138,314		138,314		197,678							.0003
S&P 500 - CAPPED TA2404159		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	200	1,113,438	5567.19		53,449		53,449		66,930							.0003
S&P 500 - CAPPED TA2404212		N/A	Equity/Index	BAR-	07/08/2024	06/25/2025	173	963,387	5469.3		89,711		89,711		106,727							.0003
S&P 500 - CAPPED TA2411214		N/A	Equity/Index	BMO-	12/26/2024	12/23/2025	156	948,168	5974.07		54,488		54,488		46,826							.0003
S&P 500 - CAPPED TA2408151		N/A	Equity/Index	BAR-	11/06/2024	11/06/2025	641	3,800,000	5929.04		173,129		173,129		162,725							.0003
S&P 500 - CAPPED TA2403659		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	100	543,160	5431.6		10,718		10,718		13,789							.0003
S&P 500 - CAPPED TA2407191		N/A	Equity/Index	SG-	10/11/2024	10/08/2025	1,232	7,170,634	5751.13		433,023		433,023		442,417							.0003
S&P 500 - CAPPED TA2405704		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	430	2,419,683	5634.61		105,006		105,006		124,764							.0003
S&P 500 - CAPPED TA2409405		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	282	1,700,000	6032.38		99,262		99,262		81,753							.0003
S&P 500 - CAPPED TA2404485		N/A	Equity/Index	BMO-	07/16/2024	07/11/2025	244	1,381,040	5615.35		41,136		41,136		47,645							.0003
S&P 500 - CAPPED TA2400597		N/A	Equity/Index	TOCC-	02/02/2024	01/31/2025	900	4,454,442	4845.6499999999996		310,532		310,532		554,847							.0003
S&P 500 - CAPPED TA2401858		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	305	1,590,423	5147.21		45,274		45,274		64,782							.0003
S&P 500 - CAPPED TA2408491		N/A	Equity/Index	BAR-	11/12/2024	11/07/2025	358	2,142,472	5995.54		119,486		119,486		103,587							.0003
S&P 500 - CAPPED TA2406920		N/A	Equity/Index	BNP-	10/07/2024	10/07/2025	1,036	5,900,000	5695.94		132,456		132,456		145,174							.0003
S&P 500 - CAPPED TA2410085		N/A	Equity/Index	BAR-	12/09/2024	12/02/2025	100	606,306	6047.15		33,449		33,449		27,103							.0003
S&P 500 - CAPPED TA2407257		N/A	Equity/Index	BMO-	10/15/2024	10/10/2025	599	3,487,276	5815.03		200,078		200,078		202,552							.0003
S&P 500 - CAPPED TA2403320		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	200	1,071,300	5222.68		33,131		33,131		43,544							.0003
S&P 500 - CAPPED TA2401994		N/A	Equity/Index	BNP-	04/17/2024	04/15/2025	1,711	8,643,852	5061.82		158,883		158,883		240,855							.0003
S&P 500 - CAPPED TA2401872		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	785	4,064,934	5204.34		226,747		226,747		386,881							.0003
S&P 500 - CAPPED TA2406554		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	108	617,220	5713.64		23,137		23,137		25,642							.0003

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S&P 500 - CAPPED TA2409564		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	212	1,282,176	6032.38		72,814		72,814		59,310							.0003
S&P 500 - CAPPED TA2409502		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	27	163,289	5998.74		4,601		4,601		4,020							.0003
S&P 500 - CAPPED TA2404864		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	1,000	5,421,710	5399.22		235,696		235,696		316,541							.0003
S&P 500 - CAPPED TA2406855		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	156	900,000	5751.07		23,129		23,129		24,632							.0003
S&P 500 - CAPPED TA2401506		N/A	Equity/Index	BAR-	03/20/2024	03/17/2025	777	4,023,796	5117.09		250,994		250,994		416,242							.0003
S&P 500 - CAPPED TA2409422		N/A	Equity/Index	SG-	11/29/2024	11/26/2025	858	5,182,964	6021.63		203,372		203,372		177,362							.0003
S&P 500 - CAPPED TA2405365		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	234	1,300,000	5554.25		35,998		35,998		43,340							.0003
S&P 500 - CAPPED TA2407867		N/A	Equity/Index	NGFPI-	10/31/2024	10/29/2025	161	922,530	5832.92		44,975		44,975		53,582							.0003
S&P 500 - CAPPED TA2407405		N/A	Equity/Index	BNP-	10/18/2024	10/15/2025	605	3,547,520	5815.26		156,877		156,877		155,780							.0003
S&P 500 - CAPPED TA2400375		N/A	Equity/Index	BAR-	01/23/2024	01/17/2025	2,200	10,658,802	4839.810000000004		210,980		210,980		322,294							.0003
S&P 500 - CAPPED TA2407979		N/A	Equity/Index	NGFPI-	11/04/2024	10/29/2025	34	194,468	6023.45		7,569		7,569		8,722							.0003
S&P 500 - CAPPED TA2400916		N/A	Equity/Index	BMO-	02/21/2024	02/14/2025	514	2,558,949	5029.7299999999996		149,790		149,790		311,885							.0003
S&P 500 - CAPPED TA2405438		N/A	Equity/Index	BMO-	08/19/2024	08/15/2025	482	2,693,479	5554.25		158,168		158,168		194,385							.0003
S&P 500 - CAPPED TA2408988		N/A	Equity/Index	TOCC-	11/22/2024	11/24/2025	100	596,934	5969.34		36,893		36,893		32,572							.0003
S&P 500 - CAPPED TA2404709		N/A	Equity/Index	BAR-	07/25/2024	07/25/2025	611	3,300,000	5399.22		62,703		62,703		80,348							.0003
S&P 500 - CAPPED TA2407316		N/A	Equity/Index	BAR-	10/17/2024	09/09/2025	1,455	8,508,986	5867.65		1,135		1,135		50							.0003
S&P 500 - CAPPED TA2402816		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	1,000	5,239,940	5214.08		301,786		301,786		470,852							.0003
S&P 500 - CAPPED TA2403347		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	700	3,747,072	5352.96		81,897		81,897		110,594							.0003
S&P 500 - CAPPED TA2407334		N/A	Equity/Index	BAR-	10/17/2024	09/23/2025	46	269,013	5905.6		11,311		11,311		11,189							.0003
S&P 500 - CAPPED TA2407986		N/A	Equity/Index	NGFPI-	11/04/2024	10/30/2025	17	97,234	5972.5		2,439		2,439		2,769							.0003
S&P 500 - CAPPED TA2406655		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	192	1,100,000	5738.17		65,615		65,615		72,885							.0003
S&P 500 - CAPPED TA2403968		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	207	1,134,192	5433.74		47,933		47,933		61,920							.0003
S&P 500 - CAPPED TA2411554		N/A	Equity/Index	RBC-	12/31/2024	12/30/2025	34	200,498	6091.83		12,709		12,709		12,237							.0003
S&P 500 - CAPPED TA2403693		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	55	300,322	5540.13		15,123		15,123		21,426							.0003
S&P 500 - CAPPED TA2405063		N/A	Equity/Index	BNP-	08/06/2024	08/06/2025	134	700,000	5240.03		21,392		21,392		29,054							.0003
S&P 500 - CAPPED TA2401318		N/A	Equity/Index	BNP-	03/15/2024	03/13/2025	1,500	7,693,500	5165.3100000000004		140,910		140,910		217,366							.0003
S&P 500 - CAPPED TA2404478		N/A	Equity/Index	TOCC-	07/16/2024	07/16/2025	700	3,967,040	5667.2		75,716		75,716		88,063							.0003
S&P 500 - CAPPED TA2407224		N/A	Equity/Index	SG-	10/14/2024	10/10/2025	221	1,294,121	5780.05		78,904		78,904		78,109							.0003
S&P 500 - CAPPED TA2405615		N/A	Equity/Index	SG-	08/23/2024	08/14/2025	100	560,057	5455.21		26,582		26,582		30,836							.0003
S&P 500 - CAPPED TA2403635		N/A	Equity/Index	TOCC-	06/14/2024	06/16/2025	200	1,086,320	5462.02		85,882		85,882		123,405							.0003
S&P 500 - CAPPED TA2400438		N/A	Equity/Index	BAR-	01/26/2024	01/24/2025	170	831,220	4868.55		48,462		48,462		89,958							.0003
S&P 500 - CAPPED TA2407753		N/A	Equity/Index	BAR-	10/29/2024	10/29/2025	909	5,300,000	5832.92		120,840		120,840		122,398							.0003
S&P 500 - CAPPED TA2403254		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	200	1,059,420	5277.51		64,789		64,789		98,787							.0003
S&P 500 - CAPPED TA2407049		N/A	Equity/Index	BNP-	10/08/2024	10/08/2025	661	3,800,000	5751.13		74,556		74,556		78,577							.0003

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S&P 500 - CAPPED TA2400766		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	500	2,461,215	5026.6099999999997		138,493		138,493		308,234							.0003
S&P 500 - CAPPED TA2406272		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	178	1,000,000	5633.09		53,129		53,129		63,328							.0003
S&P 500 - CAPPED TA2408638		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	937	5,500,000	5870.62		125,400		125,400		123,077							.0003
S&P 500 - CAPPED TA2403194		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	1,734	9,043,677	5266.95		185,954		185,954		258,315							.0003
S&P 500 - CAPPED TA2401363		N/A	Equity/Index	TOCC-	03/18/2024	03/14/2025	500	2,583,500	5150.4799999999996		155,443		155,443		265,798							.0003
S&P 500 - CAPPED TA2400815		N/A	Equity/Index	BMO-	02/15/2024	01/31/2025	241	1,206,687	4845.6499999999996		34,526		34,526		49,626							.0003
S&P 500 - CAPPED TA2407336		N/A	Equity/Index	BAR-	10/17/2024	09/26/2025	59	345,038	5738.17		11,885		11,885		11,992							.0003
S&P 500 - CAPPED TA2400411		N/A	Equity/Index	BAR-	01/25/2024	01/23/2025	1,933	9,438,839	4864.6000000000004		607,716		607,716		1,205,708							.0003
S&P 500 - CAPPED TA2405006		N/A	Equity/Index	RBC-	08/02/2024	07/18/2025	160	852,203	5544.59		17,078		17,078		25,451							.0003
S&P 500 - CAPPED TA2407820		N/A	Equity/Index	BAR-	10/30/2024	10/28/2025	21	122,720	5823.52		5,443		5,443		5,488							.0003
S&P 500 - CAPPED TA2400810		N/A	Equity/Index	BMO-	02/15/2024	01/24/2025	100	500,700	4890.97		14,361		14,361		21,355							.0003
S&P 500 - CAPPED TA2406271		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	124	700,000	5633.09		36,625		36,625		43,595							.0003
S&P 500 - CAPPED TA2403685		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473.23		12,903		12,903		16,528							.0003
S&P 500 - CAPPED TA2406098		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	69	378,727	5408.42		14,587		14,587		17,887							.0003
S&P 500 - CAPPED TA2407187		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	430	2,500,000	5815.03		144,999		144,999		148,455							.0003
S&P 500 - CAPPED TA2404192		N/A	Equity/Index	BMO-	07/08/2024	07/03/2025	19	105,916	5537.02		3,309		3,309		3,975							.0003
S&P 500 - CAPPED TA2405068		N/A	Equity/Index	RBC-	08/06/2024	07/31/2025	489	2,588,272	5522.3		125,169		125,169		209,033							.0003
S&P 500 - CAPPED TA2400989		N/A	Equity/Index	RBC-	02/23/2024	02/10/2025	200	1,017,140	5026.6099999999997		66,330		66,330		119,346							.0003
S&P 500 - CAPPED TA2403468		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	243	1,300,000	5346.99		61,360		61,360		88,156							.0003
S&P 500 - CAPPED TA2403278		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	1,427	7,591,340	5283.4		338,698		338,698		474,873							.0003
S&P 500 - CAPPED TA2408191		N/A	Equity/Index	BAR-	11/07/2024	11/04/2025	59	351,596	5712.69		12,815		12,815		12,331							.0003
S&P 500 - CAPPED TA2403325		N/A	Equity/Index	TOCC-	06/06/2024	05/13/2025	200	1,071,300	5221.42		33,121		33,121		43,428							.0003
S&P 500 - CAPPED TA2401326		N/A	Equity/Index	BMO-	03/15/2024	03/14/2025	821	4,200,000	5144.72		348,306		348,306		653,028							.0003
S&P 500 - CAPPED TA2406652		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	1,028	5,900,000	5738.17		315,118		315,118		348,633							.0003
S&P 500 - CAPPED TA2402384		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	608	3,085,241	5000.62		181,926		181,926		317,394							.0003
S&P 500 - CAPPED TA2401943		N/A	Equity/Index	BMO-	04/12/2024	04/14/2025	156	800,000	5123.41		72,322		72,322		132,386							.0003
S&P 500 - CAPPED TA2404954		N/A	Equity/Index	BAR-	08/01/2024	07/29/2025	32	174,952	5463.54		6,467		6,467		8,724							.0003
S&P 500 - CAPPED TA2404888		N/A	Equity/Index	TOCC-	07/31/2024	07/29/2025	1,300	7,185,100	5463.54		318,832		318,832		404,605							.0003
S&P 500 - CAPPED TA2404316		N/A	Equity/Index	TOCC-	07/11/2024	07/09/2025	200	1,116,362	5576.98		47,999		47,999		60,159							.0003
S&P 500 - CAPPED TA2411575		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	16	94,318	6037.59		5,081		5,081		5,013							.0003
S&P 500 - CAPPED TA2411627		N/A	Equity/Index	RBC-	12/31/2024	09/05/2025	266	1,564,878	5408.42		79,598		79,598		79,787							.0003
S&P 500 - CAPPED TA2402103		N/A	Equity/Index	TOCC-	04/19/2024	04/04/2025	100	497,839	5204.34		13,640		13,640		25,695							.0003
S&P 500 - CAPPED TA2405913		N/A	Equity/Index	RBC-	09/03/2024	08/29/2025	32	177,275	5591.96		10,134		10,134		13,336							.0003
S&P 500 - CAPPED TA2402701		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	300	1,560,684	5187.7		42,827		42,827		63,049							.0003

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S&P 500 - CAPPED TA2406863		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	713	4,100,000	5751.07		234,519		234,519		253,468							.0003
S&P 500 - CAPPED TA2407627		N/A	Equity/Index	BMO-	10/25/2024	10/27/2025	706	4,100,000	5808.12		93,357		93,357		95,315							.0003
S&P 500 - CAPPED TA2401255		N/A	Equity/Index	TOCC-	03/11/2024	03/06/2025	1,300	6,632,600	5104.76		284,655		284,655		475,268							.0003
S&P 500 - CAPPED TA2407115		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	779	4,500,000	5780.05		259,472		259,472		271,825							.0003
S&P 500 - CAPPED TA2407256		N/A	Equity/Index	BMO-	10/15/2024	10/10/2025	49	285,270	5815.03		15,214		15,214		15,448							.0003
S&P 500 - CAPPED TA2410444		N/A	Equity/Index	BAR-	12/13/2024	12/11/2025	57	345,069	6084.19		21,897		21,897		17,011							.0003
S&P 500 - CAPPED TA2407865		N/A	Equity/Index	NGFPI-	10/31/2024	10/28/2025	118	676,140	5823.52		37,708		37,708		41,550							.0003
S&P 500 - CAPPED TA2405863		N/A	Equity/Index	TOCC-	08/30/2024	08/27/2025	1,400	7,862,400	5625.8		340,040		340,040		408,847							.0003
S&P 500 - CAPPED TA2401837		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	800	4,170,464	5211.49		241,348		241,348		403,304							.0003
S&P 500 - CAPPED TA2404769		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	971	5,300,000	5459.1		160,061		160,061		206,622							.0003
S&P 500 - CAPPED TA2408579		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	740	4,400,000	5949.17		255,155		255,155		233,576							.0003
S&P 500 - CAPPED TA2407525		N/A	Equity/Index	BMO-	10/24/2024	10/24/2025	310	1,800,000	5809.86		106,724		106,724		109,145							.0003
S&P 500 - CAPPED TA2400819		N/A	Equity/Index	BMO-	02/15/2024	01/31/2025	110	550,770	4958.6099999999997		10,757		10,757		16,177							.0003
S&P 500 - CAPPED TA2411693		N/A	Equity/Index	RBC-	12/31/2024	12/09/2025	74	435,342	6052.85		20,342		20,342		20,160							.0003
S&P 500 - CAPPED TA2410212		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	700	4,258,933	6084.19		191,664		191,664		157,118							.0003
S&P 500 - CAPPED TA2401834		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	1,500	7,819,620	5211.49		144,788		144,788		213,574							.0003
S&P 500 - CAPPED TA2401749		N/A	Equity/Index	TOCC-	04/02/2024	03/31/2025	900	4,677,003	5254.35		120,227		120,227		188,800							.0003
S&P 500 - CAPPED TA2404625		N/A	Equity/Index	BAR-	07/22/2024	07/22/2025	162	900,000	5564.41		27,544		27,544		33,776							.0003
S&P 500 - CAPPED TA2406323		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	100	561,826	5618.26		13,373		13,373		15,491							.0003
S&P 500 - CAPPED TA2405990		N/A	Equity/Index	TOCC-	09/06/2024	09/08/2025	100	540,842	5408.42		29,571		29,571		40,274							.0003
S&P 500 - CAPPED TA2401563		N/A	Equity/Index	RBC-	03/22/2024	03/21/2025	1,089	5,700,000	5234.18		483,930		483,930		783,714							.0003
S&P 500 - CAPPED TA2403686		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473.23		13,692		13,692		17,603							.0003
S&P 500 - CAPPED TA2401288		N/A	Equity/Index	BAR-	03/13/2024	03/11/2025	289	1,494,353	5117.9399999999996		65,314		65,314		102,537							.0003
S&P 500 - CAPPED TA2401287		N/A	Equity/Index	BAR-	03/13/2024	03/11/2025	200	1,034,154	5117.9399999999996		28,830		28,830		43,294							.0003
S&P 500 - CAPPED TA2405366		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	468	2,600,000	5554.25		80,028		80,028		96,722							.0003
S&P 500 - CAPPED TA2400315		N/A	Equity/Index	TOCC-	01/18/2024	01/08/2025	100	476,500	4763.54		28,758		28,758		57,056							.0003
S&P 500 - CAPPED TA2405071		N/A	Equity/Index	RBC-	08/06/2024	08/04/2025	24	127,032	5346.56		3,985		3,985		5,549							.0003
S&P 500 - CAPPED TA2403885		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	100	546,930	5469.3		17,595		17,595		22,730							.0003
S&P 500 - CAPPED TA2400373		N/A	Equity/Index	BAR-	01/23/2024	01/17/2025	500	2,422,455	4780.9399999999996		147,800		147,800		261,458							.0003
S&P 500 - CAPPED TA2411566		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	45	265,268	5970.84		16,250		16,250		16,041							.0003
S&P 500 - CAPPED TA2406536		N/A	Equity/Index	SG-	09/25/2024	09/25/2025	1,014	5,800,000	5722.26		130,500		130,500		141,686							.0003
S&P 500 - CAPPED TA2404829		N/A	Equity/Index	BNP-	07/29/2024	07/29/2025	238	1,300,000	5463.54		24,596		24,596		30,942							.0003
S&P 500 - CAPPED TA2401969		N/A	Equity/Index	SG-	04/15/2024	04/10/2025	198	1,017,047	5160.6400000000003		58,071		58,071		96,585							.0003
S&P 500 - CAPPED TA2405926		N/A	Equity/Index	BNP-	09/04/2024	08/29/2025	291	1,608,357	5648.4		64,954		64,954		83,650							.0003

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S&P 500 - CAPPED TA2408786		N/A	Equity/Index	TOCC-	11/20/2024	11/20/2025	500	2,958,555	5917.11		133,143		133,143		129,104							.0003
S&P 500 - CAPPED TA2401185		N/A	Equity/Index	BMO-	03/06/2024	02/21/2025	467	2,389,172	5136.9399999999996		188,841		188,841		365,761							.0003
S&P 500 - CAPPED TA2406060		N/A	Equity/Index	RBC-	09/09/2024	08/22/2025	154	839,306	5621.73		53,446		53,446		85,451							.0003
S&P 500 - CAPPED TA2402992		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	1,650	8,761,088	5303.27		248,952		248,952		346,938							.0003
S&P 500 - CAPPED TA2405200		N/A	Equity/Index	BAR-	08/09/2024	07/22/2025	100	531,444	5564.41		14,325		14,325		22,073							.0003
S&P 500 - CAPPED TA2406596		N/A	Equity/Index	RBC-	09/26/2024	09/23/2025	788	4,530,842	5718.57		268,101		268,101		293,236							.0003
S&P 500 - CAPPED TA2404662		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	51	284,604	5505		6,673		6,673		7,355							.0003
S&P 500 - CAPPED TA2405199		N/A	Equity/Index	BAR-	08/09/2024	07/18/2025	101	536,758	5505		23,077		23,077		36,804							.0003
S&P 500 - CAPPED TA2404848		N/A	Equity/Index	BMO-	07/29/2024	07/25/2025	817	4,478,647	5399.22		233,082		233,082		301,951							.0003
S&P 500 - CAPPED TA2401670		N/A	Equity/Index	RBC-	03/28/2024	03/28/2025	381	2,000,000	5254.35		37,040		37,040		54,604							.0003
S&P 500 - CAPPED TA2403346		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	900	4,817,664	5352.96		98,213		98,213		132,261							.0003
S&P 500 - CAPPED TA2402145		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	410	2,077,474	5022.21		125,050		125,050		209,786							.0003
S&P 500 - CAPPED TA2405444		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	2,400	13,445,328	5543.22		605,173		605,173		727,226							.0003
S&P 500 - CAPPED TA2400307		N/A	Equity/Index	TOCC-	01/18/2024	01/15/2025	100	476,500	4783.83		12,852		12,852		21,139							.0003
S&P 500 - CAPPED TA2401290		N/A	Equity/Index	BAR-	03/13/2024	03/11/2025	200	1,034,154	5117.9399999999996		60,002		60,002		99,032							.0003
S&P 500 - CAPPED TA2405550		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	195	1,100,000	5634.61		91,586		91,586		106,928							.0003
S&P 500 - CAPPED TA2404413		N/A	Equity/Index	TOCC-	07/12/2024	07/03/2025	100	563,569	5537.02		24,239		24,239		28,891							.0003
S&P 500 - CAPPED TA2410702		N/A	Equity/Index	RBC-	12/18/2024	12/12/2025	103	619,210	6051.09		23,275		23,275		20,270							.0003
S&P 500 - CAPPED TA2401534		N/A	Equity/Index	RBC-	03/21/2024	03/13/2025	153	804,780	5157.8		77,632		77,632		119,612							.0003
S&P 500 - CAPPED TA2408641		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	221	1,300,000	5870.62		39,000		39,000		38,491							.0003
S&P 500 - CAPPED TA2400193		N/A	Equity/Index	SG-	01/11/2024	01/03/2025	123	583,492	4697.24		34,787		34,787		63,353							.0003
S&P 500 - CAPPED TA2411281		N/A	Equity/Index	BAR-	12/27/2024	12/29/2025	100	600,000	5970.84		37,753		37,753		33,948							.0003
S&P 500 - CAPPED TA2400241		N/A	Equity/Index	TOCC-	01/12/2024	01/10/2025	600	2,869,200	4783.45		76,173		76,173		124,423							.0003
S&P 500 - CAPPED TA2406275		N/A	Equity/Index	BAR-	09/16/2024	09/11/2025	103	578,191	5554.13		35,108		35,108		42,592							.0003
S&P 500 - CAPPED TA2410086		N/A	Equity/Index	BAR-	12/09/2024	12/03/2025	28	169,766	6328.81		4,402		4,402		3,290							.0003
S&P 500 - CAPPED TA2404599		N/A	Equity/Index	BAR-	07/19/2024	07/16/2025	26	143,385	5978.71		2,920		2,920		4,213							.0003
S&P 500 - CAPPED TA2400482		N/A	Equity/Index	TOCC-	01/30/2024	01/24/2025	900	4,429,377	4890.97		122,009		122,009		193,169							.0003
S&P 500 - CAPPED TA2408312		N/A	Equity/Index	TOCC-	11/08/2024	11/10/2025	100	599,554	5995.54		22,545		22,545		20,331							.0003
S&P 500 - CAPPED TA2406282		N/A	Equity/Index	BAR-	09/16/2024	09/12/2025	112	628,712	5595.76		36,400		36,400		44,568							.0003
S&P 500 - CAPPED TA2406062		N/A	Equity/Index	RBC-	09/09/2024	08/27/2025	217	1,182,659	5625.8		75,421		75,421		120,851							.0003
S&P 500 - CAPPED TA2410463		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	148	900,000	6074.08		17,766		17,766		15,057							.0003
S&P 500 - CAPPED TA2402649		N/A	Equity/Index	BAR-	05/08/2024	05/02/2025	744	3,856,152	5127.79		227,999		227,999		362,642							.0003
S&P 500 - CAPPED TA2403702		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	72	393,149	5352.96		25,967		25,967		34,979							.0003
S&P 500 - CAPPED TA2402024		N/A	Equity/Index	RBC-	04/18/2024	04/16/2025	1,024	5,134,131	5051.41		131,625		131,625		207,760							.0003

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S&P 500 - CAPPED TA2405327		N/A	Equity/Index	SG	08/15/2024	08/15/2025	90	500,000	5543.22		25,950		25,950		33,203							.0003
S&P 500 - CAPPED TA2402159		N/A	Equity/Index	BAR	04/24/2024	04/22/2025	1,502	7,607,074	5010.6000000000004		451,922		451,922		738,010							.0003
S&P 500 - CAPPED TA2405911		N/A	Equity/Index	RBC	09/03/2024	08/29/2025	41	227,133	5591.96		12,813		12,813		16,814							.0003
S&P 500 - CAPPED TA2408757		N/A	Equity/Index	BAR	11/19/2024	11/19/2025	68	400,000	5916.98		15,111		15,111		14,705							.0003
S&P 500 - CAPPED TA2400305		N/A	Equity/Index	BMO	01/18/2024	01/02/2025	105	499,590	4724.7700000000004		42,193		42,193		121,458							.0003
S&P 500 - CAPPED TA2408910		N/A	Equity/Index	RBC	11/21/2024	11/19/2025	115	685,285	5916.98		60,855		60,855		49,728							.0003
S&P 500 - CAPPED TA2409844		N/A	Equity/Index	RBC	12/05/2024	10/29/2025	62	377,168	5832.92		17,935		17,935		15,627							.0003
S&P 500 - CAPPED TA2406281		N/A	Equity/Index	BAR	09/16/2024	09/12/2025	76	426,626	5595.76		23,068		23,068		28,032							.0003
S&P 500 - CAPPED TA2408284		N/A	Equity/Index	TOCC	11/08/2024	11/07/2025	400	2,997,770	5995.54		195,939		195,939		148,697							.0003
S&P 500 - CAPPED TA2407421		N/A	Equity/Index	TOCC	10/21/2024	10/21/2025	300	1,756,194	5853.98		99,932		99,932		99,278							.0003
S&P 500 - CAPPED TA2404180		N/A	Equity/Index	BNP	07/08/2024	07/08/2025	90	500,000	5572.85		9,900		9,900		11,876							.0003
S&P 500 - CAPPED TA2403551		N/A	Equity/Index	TOCC	06/12/2024	06/12/2025	100	542,103	5421.03		10,911		10,911		14,274							.0003
S&P 500 - CAPPED TA2410546		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	29	176,320	6075.11		11,048		11,048		8,412							.0003
S&P 500 - CAPPED TA2408403		N/A	Equity/Index	BMO	11/08/2024	06/27/2025	72	431,592	5460.48		17,554		17,554		17,022							.0003
S&P 500 - CAPPED TA2404106		N/A	Equity/Index	BOA	07/03/2024	06/27/2025	113	624,516	5460.48		19,295		19,295		23,528							.0003
S&P 500 - CAPPED TA2411667		N/A	Equity/Index	RBC	12/31/2024	11/26/2025	70	411,810	5998.74		19,894		19,894		19,707							.0003
S&P 500 - CAPPED TA2402206		N/A	Equity/Index	TOCC	04/25/2024	04/14/2025	100	505,030	5123.41		17,104		17,104		28,400							.0003
S&P 500 - CAPPED TA2403777		N/A	Equity/Index	BMO	06/21/2024	06/23/2025	128	700,000	5464.62		59,572		59,572		79,099							.0003
S&P 500 - CAPPED TA2404183		N/A	Equity/Index	BNP	07/08/2024	07/08/2025	108	600,000	5572.85		18,467		18,467		22,377							.0003
S&P 500 - CAPPED TA2404063		N/A	Equity/Index	BMO	07/01/2024	06/27/2025	38	207,235	5482.87		10,876		10,876		14,946							.0003
S&P 500 - CAPPED TA2404835		N/A	Equity/Index	BNP	07/29/2024	07/29/2025	92	500,000	5463.54		15,966		15,966		20,535							.0003
S&P 500 - CAPPED TA2403004		N/A	Equity/Index	SG	05/21/2024	05/19/2025	124	658,409	5303.27		36,483		36,483		55,265							.0003
S&P 500 - CAPPED TA2411291		N/A	Equity/Index	BMO	12/27/2024	12/24/2025	913	5,441,480	6040.04		199,162		199,162		182,059							.0003
S&P 500 - CAPPED TA2408116		N/A	Equity/Index	BNP	11/05/2024	10/31/2025	101	583,074	5705.45		24,264		24,264		25,539							.0003
S&P 500 - CAPPED TA2403458		N/A	Equity/Index	RBC	06/07/2024	06/06/2025	206	1,100,000	5346.99		60,610		60,610		89,634							.0003
S&P 500 - CAPPED TA2410117		N/A	Equity/Index	BMO	12/09/2024	10/30/2025	26	157,398	5813.67		16,703		16,703		12,571							.0003
S&P 500 - CAPPED TA2404982		N/A	Equity/Index	RBC	08/02/2024	08/01/2025	75	400,000	5346.56		12,612		12,612		17,093							.0003
S&P 500 - CAPPED TA2400513		N/A	Equity/Index	BNP	01/31/2024	01/29/2025	419	2,035,083	4927.93		54,286		54,286		94,021							.0003
S&P 500 - CAPPED TA2400428		N/A	Equity/Index	BAR	01/26/2024	01/09/2025	180	880,115	4756.5		20,171		20,171		29,103							.0003
S&P 500 - CAPPED TA2405499		N/A	Equity/Index	BMO	08/22/2024	08/22/2025	215	1,200,000	5589.02		96,590		96,590		124,848							.0003
S&P 500 - CAPPED TA2408978		N/A	Equity/Index	TOCC	11/22/2024	11/21/2025	100	596,934	5969.34		36,893		36,893		32,451							.0003
S&P 500 - CAPPED TA2405949		N/A	Equity/Index	BAR	09/05/2024	09/03/2025	673	3,695,325	5528.93		158,734		158,734		203,423							.0003
S&P 500 - CAPPED TA2403594		N/A	Equity/Index	TOCC	06/13/2024	06/10/2025	200	1,084,206	5360.79		96,664		96,664		139,338							.0003
S&P 500 - CAPPED TA2403804		N/A	Equity/Index	BMO	06/21/2024	06/23/2025	55	300,000	5464.62		16,155		16,155		21,922							.0003

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S&P 500 - CAPPED TA2407845		N/A	Equity/Index	BNP	10/30/2024	10/17/2025	36	209,891	5841.47		17,221		17,221		16,307							.0003
S&P 500 - CAPPED TA2402445		N/A	Equity/Index	BNP	05/01/2024	01/06/2025	88	444,312	4697.24		9,364		9,364		12,200							.0003
S&P 500 - CAPPED TA2403542		N/A	Equity/Index	BMO	06/12/2024	06/10/2025	693	3,765,956	5360.79		230,076		230,076		317,936							.0003
S&P 500 - CAPPED TA2408511		N/A	Equity/Index	BMO	11/12/2024	11/12/2025	234	1,403,141	6010.92		112,152		112,152		85,664							.0003
S&P 500 - CAPPED TA2405291		N/A	Equity/Index	RBC	08/13/2024	08/11/2025	26	141,022	5344.16		4,078		4,078		5,129							.0003
S&P 500 - CAPPED TA2410551		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	154	936,320	6090.27		41,694		41,694		33,614							.0003
S&P 500 - CAPPED TA2400910		N/A	Equity/Index	BMO	02/21/2024	02/14/2025	319	1,588,142	5005.57		88,918		88,918		173,447							.0003
S&P 500 - CAPPED TA2409018		N/A	Equity/Index	BAR	11/22/2024	11/18/2025	300	1,790,775	5893.62		103,335		103,335		94,439							.0003
S&P 500 - CAPPED TA2409331		N/A	Equity/Index	SG	11/27/2024	11/26/2025	467	2,800,000	5998.74		63,559		63,559		57,833							.0003
S&P 500 - CAPPED TA2406054		N/A	Equity/Index	BAR	09/09/2024	09/09/2025	201	1,100,000	5471.05		35,200		35,200		44,144							.0003
S&P 500 - CAPPED TA2400407		N/A	Equity/Index	BAR	01/25/2024	01/23/2025	69	336,927	4864.6000000000004		9,836		9,836		15,642							.0003
S&P 500 - CAPPED TA2408658		N/A	Equity/Index	BAR	11/15/2024	11/04/2025	125	734,038	5712.69		35,030		35,030		34,765							.0003
S&P 500 - CAPPED TA2405989		N/A	Equity/Index	TOCC	09/06/2024	09/08/2025	300	1,622,526	5408.42		87,056		87,056		118,189							.0003
S&P 500 - CAPPED TA2404020		N/A	Equity/Index	BAR	06/28/2024	06/30/2025	879	4,800,000	5460.48		198,241		198,241		259,042							.0003
S&P 500 - CAPPED TA2410711		N/A	Equity/Index	RBC	12/18/2024	11/26/2025	52	307,060	6021.63		22,884		22,884		19,320							.0003
S&P 500 - CAPPED TA2401125		N/A	Equity/Index	TOCC	03/01/2024	02/28/2025	400	2,055,580	5069.76		125,934		125,934		212,262							.0003
S&P 500 - CAPPED TA2400162		N/A	Equity/Index	BMO	01/10/2024	01/08/2025	1,131	5,384,148	4763.54		311,274		311,274		604,551							.0003
S&P 500 - CAPPED TA2405586		N/A	Equity/Index	RBC	08/23/2024	08/25/2025	461	2,600,000	5634.61		114,348		114,348		133,734							.0003
S&P 500 - CAPPED TA2408351		N/A	Equity/Index	BNP	11/08/2024	10/24/2025	51	305,946	5808.12		20,848		20,848		18,673							.0003
S&P 500 - CAPPED TA2406401		N/A	Equity/Index	BAR	09/20/2024	09/19/2025	789	4,500,000	5702.55		145,080		145,080		162,744							.0003
S&P 500 - CAPPED TA2408240		N/A	Equity/Index	RBC	11/07/2024	05/16/2025	67	400,720	5297.1		18,280		18,280		18,013							.0003
S&P 500 - CAPPED TA2406056		N/A	Equity/Index	BAR	09/09/2024	09/09/2025	73	400,000	5471.05		21,320		21,320		28,010							.0003
S&P 500 - CAPPED TA2404810		N/A	Equity/Index	BOA	07/26/2024	07/18/2025	138	753,020	5505		21,011		21,011		27,695							.0003
S&P 500 - CAPPED TA2405192		N/A	Equity/Index	BAR	08/09/2024	08/07/2025	212	1,126,661	5199.5		72,936		72,936		100,091							.0003
S&P 500 - CAPPED TA2404153		N/A	Equity/Index	TOCC	07/05/2024	07/03/2025	300	1,670,157	5567.19		51,446		51,446		63,300							.0003
S&P 500 - CAPPED TA2407537		N/A	Equity/Index	BMO	10/24/2024	10/21/2025	1,318	7,629,573	5853.98		300,254		300,254		311,429							.0003
S&P 500 - CAPPED TA2403257		N/A	Equity/Index	TOCC	06/04/2024	05/29/2025	100	529,710	5266.95		28,400		28,400		41,236							.0003
S&P 500 - CAPPED TA2400994		N/A	Equity/Index	RBC	02/23/2024	02/21/2025	116	589,941	4981.8		33,227		33,227		53,883							.0003
S&P 500 - CAPPED TA2405152		N/A	Equity/Index	TOCC	08/09/2024	08/11/2025	200	1,068,832	5344.16		20,097		20,097		26,308							.0003
S&P 500 - CAPPED TA2410304		N/A	Equity/Index	TOCC	12/12/2024	12/12/2025	5,100	30,861,375	6051.25		1,302,414		1,302,414		1,120,089							.0003
S&P 500 - CAPPED TA2404626		N/A	Equity/Index	BAR	07/22/2024	07/22/2025	126	700,000	5564.41		22,369		22,369		27,486							.0003
S&P 500 - CAPPED TA2404034		N/A	Equity/Index	BMO	06/28/2024	06/23/2025	150	824,960	5464.62		34,709		34,709		44,515							.0003
S&P 500 - CAPPED TA2400276		N/A	Equity/Index	SG	01/17/2024	01/10/2025	471	2,231,598	4783.83		134,937		134,937		292,059							.0003
S&P 500 - CAPPED TA2400771		N/A	Equity/Index	TOCC	02/13/2024	02/10/2025	300	1,476,729	5026.6099999999997		77,519		77,519		164,737							.0003

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S&P 500 - CAPPED TA2410386		N/A	Equity/Index	BAR	12/13/2024	12/15/2025	165	1,000,000	6051.09		58,120		58,120		47,761							.0003
S&P 500 - CAPPED TA2403948		N/A	Equity/Index	BOA	06/27/2024	06/27/2025	766	4,200,000	5482.87		173,036		173,036		224,854							.0003
S&P 500 - CAPPED TA2406746		N/A	Equity/Index	BAR	10/01/2024	09/26/2025	20	114,357	6030.13		3,175		3,175		3,584							.0003
S&P 500 - CAPPED TA2400767		N/A	Equity/Index	TOCC	02/13/2024	02/10/2025	2,100	10,337,103	5026.6099999999997		183,069		183,069		310,141							.0003
S&P 500 - CAPPED TA2407373		N/A	Equity/Index	TOCC	10/18/2024	10/17/2025	400	2,345,868	5864.67		73,430		73,430		73,352							.0003
S&P 500 - CAPPED TA2401998		N/A	Equity/Index	BNP	04/17/2024	04/15/2025	111	560,764	5061.82		34,997		34,997		61,826							.0003
S&P 500 - CAPPED TA2402479		N/A	Equity/Index	BAR	05/02/2024	04/30/2025	551	2,783,101	5035.6899999999996		158,975		158,975		268,053							.0003
S&P 500 - CAPPED TA2402203		N/A	Equity/Index	TOCC	04/25/2024	04/11/2025	200	1,010,060	5123.41		40,315		40,315		68,968							.0003
S&P 500 - CAPPED TA2405585		N/A	Equity/Index	RBC	08/23/2024	08/25/2025	195	1,100,000	5634.61		41,800		41,800		48,582							.0003
S&P 500 - CAPPED TA2402444		N/A	Equity/Index	BMO	05/01/2024	04/29/2025	48	240,816	5116.17		13,513		13,513		25,916							.0003
S&P 500 - CAPPED TA2408024		N/A	Equity/Index	RBC	11/04/2024	10/31/2025	20	114,460	6037.53		6,004		6,004		6,747							.0003
S&P 500 - CAPPED TA2407772		N/A	Equity/Index	TOCC	10/30/2024	10/30/2025	100	581,367	5813.67		19,071		19,071		19,658							.0003
S&P 500 - CAPPED TA2407643		N/A	Equity/Index	SG	10/25/2024	10/16/2025	130	759,369	5842.47		30,978		30,978		31,149							.0003
S&P 500 - CAPPED TA2407369		N/A	Equity/Index	TOCC	10/18/2024	10/17/2025	1,200	7,037,604	5864.67		137,959		137,959		138,003							.0003
S&P 500 - CAPPED TA2403103		N/A	Equity/Index	BMO	05/24/2024	05/22/2025	517	2,744,365	5307.01		118,450		118,450		170,579							.0003
S&P 500 - CAPPED TA2408268		N/A	Equity/Index	RBC	11/07/2024	05/30/2025	697	4,168,687	5277.51		261,257		261,257		256,434							.0003
S&P 500 - CAPPED TA2403912		N/A	Equity/Index	TOCC	06/26/2024	06/24/2025	1,100	6,019,200	5447.87		361,279		361,279		488,814							.0003
S&P 500 - CAPPED TA2406760		N/A	Equity/Index	BAR	10/02/2024	10/02/2025	53	300,000	5709.54		7,679		7,679		8,389							.0003
S&P 500 - CAPPED TA2401500		N/A	Equity/Index	BAR	03/20/2024	03/14/2025	741	3,837,365	5150.4799999999996		167,807		167,807		266,998							.0003
S&P 500 - CAPPED TA2410589		N/A	Equity/Index	TOCC	12/17/2024	12/17/2025	100	605,061	6050.61		18,215		18,215		15,875							.0003
S&P 500 - CAPPED TA2402252		N/A	Equity/Index	SG	04/26/2024	04/24/2025	672	3,433,618	5071.63		196,258		196,258		318,371							.0003
S&P 500 - CAPPED TA2404945		N/A	Equity/Index	BAR	08/01/2024	08/01/2025	624	3,400,000	5446.68		108,223		108,223		140,857							.0003
S&P 500 - CAPPED TA2406538		N/A	Equity/Index	SG	09/25/2024	09/25/2025	52	300,000	5722.26		9,330		9,330		10,222							.0003
S&P 500 - CAPPED TA2402607		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	200	1,036,952	5127.79		28,695		28,695		41,526							.0003
S&P 500 - CAPPED TA2405852		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	195	1,100,000	5648.4		60,182		60,182		70,752							.0003
S&P 500 - CAPPED TA2403054		N/A	Equity/Index	TOCC	05/23/2024	05/06/2025	100	529,642	5180.74		20,738		20,738		28,266							.0003
S&P 500 - CAPPED TA2404817		N/A	Equity/Index	BOA	07/26/2024	07/23/2025	209	1,140,444	5555.74		60,698		60,698		87,352							.0003
S&P 500 - CAPPED TA2411114		N/A	Equity/Index	TOCC	12/24/2024	12/24/2025	300	1,812,012	6040.04		153,479		153,479		116,211							.0003
S&P 500 - CAPPED TA2406236		N/A	Equity/Index	RBC	09/13/2024	09/03/2025	215	1,208,936	5528.93		74,682		74,682		89,612							.0003
S&P 500 - CAPPED TA2404949		N/A	Equity/Index	BAR	08/01/2024	08/01/2025	110	600,000	5446.68		32,226		32,226		44,202							.0003
S&P 500 - CAPPED TA2406590		N/A	Equity/Index	CIBC	09/26/2024	09/26/2025	139	800,000	5745.37		42,320		42,320		46,843							.0003
S&P 500 - CAPPED TA2409346		N/A	Equity/Index	SG	11/27/2024	11/28/2025	1,034	6,200,000	5998.74		391,839		391,839		333,967							.0003
S&P 500 - CAPPED TA2410741		N/A	Equity/Index	TOCC	12/19/2024	12/19/2025	200	1,173,416	5867.08		72,637		72,637		72,294							.0003
S&P 500 - CAPPED TA2409140		N/A	Equity/Index	TOCC	11/25/2024	11/25/2025	400	2,394,948	5987.37		151,606		151,606		130,358							.0003

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S&P 500 - CAPPED TA2406525		N/A	Equity/Index	BAR-	09/24/2024	09/19/2025	72	412,302	5702.55		24,021		24,021		27,157							.0003
S&P 500 - CAPPED TA2404534		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	234	1,300,000	5544.59		71,693		71,693		93,660							.0003
S&P 500 - CAPPED TA2403331		N/A	Equity/Index	TOCC-	06/06/2024	05/19/2025	200	1,071,300	5303.27		43,191		43,191		59,786							.0003
S&P 500 - CAPPED TA2401184		N/A	Equity/Index	BMO-	03/06/2024	02/28/2025	200	1,023,200	5240.87		69,224		69,224		138,237							.0003
S&P 500 - CAPPED TA2406069		N/A	Equity/Index	RBC-	09/09/2024	09/04/2025	62	339,162	5520.07		21,818		21,818		31,012							.0003
S&P 500 - CAPPED TA2406002		N/A	Equity/Index	BAR-	09/06/2024	09/04/2025	522	2,821,828	5520.07		57,018		57,018		74,828							.0003
S&P 500 - CAPPED TA2404505		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	841	4,700,000	5588.27		104,341		104,341		124,521							.0003
S&P 500 - CAPPED TA2411669		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	20	117,660	5998.74		5,928		5,928		5,878							.0003
S&P 500 - CAPPED TA2411435		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	300	1,772,082	5906.94		55,469		55,469		54,735							.0003
S&P 500 - CAPPED TA2403851		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	92	500,000	5447.87		16,115		16,115		20,739							.0003
S&P 500 - CAPPED TA2406790		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	88	500,000	5699.94		12,100		12,100		13,153							.0003
S&P 500 - CAPPED TA2407647		N/A	Equity/Index	SG-	10/25/2024	10/17/2025	224	1,308,451	5864.67		52,698		52,698		52,990							.0003
S&P 500 - CAPPED TA2402337		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	694	3,540,576	5048.42		155,574		155,574		238,099							.0003
S&P 500 - CAPPED TA2410078		N/A	Equity/Index	BAR-	12/09/2024	12/01/2025	27	163,703	6032.38		4,973		4,973		4,304							.0003
S&P 500 - CAPPED TA2407047		N/A	Equity/Index	RBC-	10/08/2024	10/02/2025	115	658,720	5709.54		57,790		57,790		60,895							.0003
S&P 500 - CAPPED TA2407171		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	2,270	13,200,000	5815.03		751,091		751,091		768,665							.0003
S&P 500 - CAPPED TA2406022		N/A	Equity/Index	BAR-	09/06/2024	08/15/2025	85	459,493	5554.25		13,220		13,220		18,236							.0003
S&P 500 - CAPPED TA2406119		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	774	4,300,000	5554.13		248,368		248,368		312,648							.0003
S&P 500 - CAPPED TA2401878		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	397	2,045,348	5202.390000000003		86,415		86,415		140,975							.0003
S&P 500 - CAPPED TA2401317		N/A	Equity/Index	BNP-	03/15/2024	03/12/2025	705	3,615,945	5175.270000000004		197,647		197,647		353,259							.0003
S&P 500 - CAPPED TA2406122		N/A	Equity/Index	SG-	09/11/2024	09/09/2025	631	3,427,592	5471.05		193,736		193,736		269,241							.0003
S&P 500 - CAPPED TA2409936		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	493	3,000,000	6090.27		134,881		134,881		108,825							.0003
S&P 500 - CAPPED TA2407494		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	100	579,742	5797.42		15,713		15,713		16,353							.0003
S&P 500 - CAPPED TA2406029		N/A	Equity/Index	BAR-	09/06/2024	08/27/2025	78	421,652	5625.8		11,914		11,914		16,995							.0003
S&P 500 - CAPPED TA2406769		N/A	Equity/Index	BAR-	10/02/2024	09/26/2025	486	2,770,803	5738.17		155,399		155,399		175,523							.0003
S&P 500 - CAPPED TA2403642		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5431.6		11,848		11,848		15,325							.0003
S&P 500 - CAPPED TA2401204		N/A	Equity/Index	TOCC-	03/07/2024	03/05/2025	1,400	7,216,258	5078.649999999996		143,004		143,004		209,088							.0003
S&P 500 - CAPPED TA2406200		N/A	Equity/Index	TOCC-	09/13/2024	09/15/2025	800	4,500,816	5626.02		98,972		98,972		115,891							.0003
S&P 500 - CAPPED TA2402942		N/A	Equity/Index	BMO-	05/20/2024	05/15/2025	92	488,453	5308.15		25,905		25,905		39,395							.0003
S&P 500 - CAPPED TA2401712		N/A	Equity/Index	SG-	03/28/2024	03/25/2025	650	3,412,279	5218.189999999996		195,364		195,364		316,920							.0003
S&P 500 - CAPPED TA2406481		N/A	Equity/Index	RBC-	09/23/2024	09/19/2025	33	188,667	5713.64		4,106		4,106		4,483							.0003
S&P 500 - CAPPED TA2407854		N/A	Equity/Index	TOCC-	10/31/2024	10/31/2025	100	570,545	5705.45		13,810		13,810		14,997							.0003
S&P 500 - CAPPED TA2400010		N/A	Equity/Index	TOCC-	01/03/2024	01/03/2025	400	1,881,924	4722.22		154,879		154,879		464,630							.0003
S&P 500 - CAPPED TA2406734		N/A	Equity/Index	BAR-	10/01/2024	10/01/2025	613	3,500,000	5708.75		68,599		68,599		74,498							.0003

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S&P 500 - CAPPED TA2403341		N/A	Equity/Index	TOCC-	06/06/2024	06/03/2025	1,200	6,427,800	5283.4		288,859		288,859		396,369							.0003
S&P 500 - CAPPED TA2405912		N/A	Equity/Index	RBC-	09/03/2024	08/29/2025	18	99,717	5591.96		5,625		5,625		7,382							.0003
S&P 500 - CAPPED TA2410214		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	100	608,419	6084.19		36,325		36,325		28,187							.0003
S&P 500 - CAPPED TA2408195		N/A	Equity/Index	BAR-	11/07/2024	11/05/2025	580	3,456,365	5782.76		151,809		151,809		144,901							.0003
S&P 500 - CAPPED TA2404004		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	110	600,000	5460.48		12,354		12,354		15,464							.0003
S&P 500 - CAPPED TA2405121		N/A	Equity/Index	SG-	08/08/2024	08/08/2025	169	900,000	5319.31		49,409		49,409		69,792							.0003
S&P 500 - CAPPED TA2407455		N/A	Equity/Index	BAR-	10/21/2024	10/17/2025	30	175,313	5841.47		10,529		10,529		10,462							.0003
S&P 500 - CAPPED TA2405189		N/A	Equity/Index	BAR-	08/09/2024	08/07/2025	155	823,738	5199.5		28,551		28,551		36,950							.0003
S&P 500 - CAPPED TA2407286		N/A	Equity/Index	RBC-	10/17/2024	10/17/2025	211	1,230,000	5863.67		100,885		100,885		91,706							.0003
S&P 500 - CAPPED TA2401028		N/A	Equity/Index	TOCC-	02/27/2024	02/27/2025	300	1,523,454	5104.59		121,043		121,043		247,955							.0003
S&P 500 - CAPPED TA2406025		N/A	Equity/Index	BAR-	09/06/2024	08/20/2025	118	637,884	5597.12		31,187		31,187		48,386							.0003
S&P 500 - CAPPED TA2402836		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	2,042	10,805,447	5221.42		225,396		225,396		301,123							.0003
S&P 500 - CAPPED TA2402347		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	39	198,966	5099.96		4,171		4,171		6,178							.0003
S&P 500 - CAPPED TA2400406		N/A	Equity/Index	BAR-	01/25/2024	01/23/2025	1,733	8,462,239	4864.6000000000004		165,467		165,467		254,349							.0003
S&P 500 - CAPPED TA2406331		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	100	561,826	5618.26		32,812		32,812		40,136							.0003
S&P 500 - CAPPED TA2404831		N/A	Equity/Index	BNP-	07/29/2024	07/29/2025	1,263	6,900,000	5463.54		150,144		150,144		190,686							.0003
S&P 500 - CAPPED TA2404974		N/A	Equity/Index	BMO-	08/02/2024	08/04/2025	150	800,000	5346.56		70,944		70,944		113,666							.0003
S&P 500 - CAPPED TA2405073		N/A	Equity/Index	RBC-	08/06/2024	08/04/2025	477	2,524,756	5346.56		140,047		140,047		208,805							.0003
S&P 500 - CAPPED TA2404280		N/A	Equity/Index	BMO-	07/10/2024	07/03/2025	295	1,658,195	5567.19		100,707		100,707		121,558							.0003
S&P 500 - CAPPED TA2408368		N/A	Equity/Index	BMO-	11/08/2024	05/05/2025	167	1,001,053	5444.18		5,858		5,858		5,573							.0003
S&P 500 - CAPPED TA2403593		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	100	542,103	5589.6		33,434		33,434		50,157							.0003
S&P 500 - CAPPED TA2404959		N/A	Equity/Index	BAR-	08/01/2024	07/30/2025	138	754,481	5436.44		21,494		21,494		28,054							.0003
S&P 500 - CAPPED TA2404384		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	200	1,127,138	5431.6		36,889		36,889		42,872							.0003
S&P 500 - CAPPED TA2406647		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	401	2,300,000	5738.17		85,605		85,605		93,785							.0003
S&P 500 - CAPPED TA2401535		N/A	Equity/Index	RBC-	03/21/2024	03/14/2025	384	2,019,840	5147		197,937		197,937		305,171							.0003
S&P 500 - CAPPED TA2404383		N/A	Equity/Index	TOCC-	07/12/2024	06/09/2025	100	563,569	5346.99		26,397		26,397		30,649							.0003
S&P 500 - CAPPED TA2401166		N/A	Equity/Index	TOCC-	03/05/2024	03/03/2025	100	506,617	5137.08		27,067		27,067		51,790							.0003
S&P 500 - CAPPED TA2403746		N/A	Equity/Index	BMO-	06/20/2024	06/13/2025	664	3,629,212	5431.6		221,198		221,198		295,572							.0003
S&P 500 - CAPPED TA2404224		N/A	Equity/Index	TOCC-	07/09/2024	07/09/2025	500	2,788,490	5576.98		53,538		53,538		64,904							.0003
S&P 500 - CAPPED TA2405588		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	71	400,000	5634.61		21,532		21,532		25,500							.0003
S&P 500 - CAPPED TA2408781		N/A	Equity/Index	TOCC-	11/20/2024	11/20/2025	100	591,711	5917.11		14,143		14,143		13,818							.0003
S&P 500 - CAPPED TA2402431		N/A	Equity/Index	BNP-	04/30/2024	02/28/2025	33	167,456	5069.76		10,334		10,334		19,658							.0003
S&P 500 - CAPPED TA2404443		N/A	Equity/Index	BMO-	07/15/2024	07/10/2025	679	3,837,538	5633.91		222,807		222,807		264,315							.0003
S&P 500 - CAPPED TA2401900		N/A	Equity/Index	TOCC-	04/11/2024	04/07/2025	900	4,650,831	5204.34		84,830		84,830		127,869							.0003

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S&P 500 - CAPPED TA2410379		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	843	5,100,000	6051.09		114,598		114,598		101,309							.0003
S&P 500 - CAPPED TA2405729		N/A	Equity/Index	SG-	08/28/2024	08/26/2025	85	475,065	5616.84		13,982		13,982		16,261							.0003
S&P 500 - CAPPED TA2404688		N/A	Equity/Index	TOCC-	07/24/2024	07/22/2025	100	546,400	5564.41		11,832		11,832		15,670							.0003
S&P 500 - CAPPED TA2404481		N/A	Equity/Index	TOCC-	07/16/2024	07/16/2025	600	3,400,320	5667.2		74,907		74,907		87,353							.0003
S&P 500 - CAPPED TA2401610		N/A	Equity/Index	BMO-	03/26/2024	03/21/2025	1,007	5,265,855	5234.18		307,870		307,870		527,331							.0003
S&P 500 - CAPPED TA2403056		N/A	Equity/Index	TOCC-	05/23/2024	05/08/2025	100	529,642	5187.67		15,923		15,923		21,382							.0003
S&P 500 - CAPPED TA2403444		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	56	300,000	5346.99		5,790		5,790		7,589							.0003
S&P 500 - CAPPED TA2410703		N/A	Equity/Index	RBC-	12/18/2024	12/12/2025	40	240,470	6051.09		9,634		9,634		8,360							.0003
S&P 500 - CAPPED TA2405595		N/A	Equity/Index	SG-	08/23/2024	08/19/2025	200	1,125,900	5608.25		94,204		94,204		112,304							.0003
S&P 500 - CAPPED TA2401120		N/A	Equity/Index	TOCC-	03/01/2024	02/27/2025	800	4,111,160	5078.18		243,492		243,492		410,825							.0003
S&P 500 - CAPPED TA2409319		N/A	Equity/Index	BAR-	11/27/2024	11/25/2025	57	342,048	5987.37		17,186		17,186		15,162							.0003
S&P 500 - CAPPED TA2411158		N/A	Equity/Index	BNP-	12/24/2024	12/18/2025	72	433,710	5872.16		24,793		24,793		22,276							.0003
S&P 500 - CAPPED TA2407253		N/A	Equity/Index	BMO-	10/15/2024	10/10/2025	460	2,678,042	5780.05		157,467		157,467		160,012							.0003
S&P 500 - CAPPED TA2406446		N/A	Equity/Index	BAR-	09/20/2024	08/27/2025	102	580,074	5625.8		12,960		12,960		14,327							.0003
S&P 500 - CAPPED TA2403277		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	485	2,580,098	5283.4		76,261		76,261		102,020							.0003
S&P 500 - CAPPED TA2404409		N/A	Equity/Index	TOCC-	07/12/2024	07/01/2025	100	563,569	5475.09		26,533		26,533		31,387							.0003
S&P 500 - CAPPED TA2402640		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	193	1,000,319	5180.74		27,406		27,406		40,469							.0003
S&P 500 - CAPPED TA2408315		N/A	Equity/Index	TOCC-	11/08/2024	11/10/2025	100	599,554	5995.54		34,416		34,416		29,583							.0003
S&P 500 - CAPPED TA2404653		N/A	Equity/Index	BNP-	07/23/2024	07/23/2025	540	3,000,000	5555.74		57,570		57,570		69,145							.0003
S&P 500 - CAPPED TA2408185		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	200	1,194,620	5973.1		53,641		53,641		48,748							.0003
S&P 500 - CAPPED TA2409487		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	83	500,000	6047.15		15,689		15,689		13,572							.0003
S&P 500 - CAPPED TA2409953		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	82	500,000	6090.27		29,421		29,421		22,592							.0003
S&P 500 - CAPPED TA2409552		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	83	500,000	6049.88		16,385		16,385		14,106							.0003
S&P 500 - CAPPED TA2411292		N/A	Equity/Index	BMO-	12/27/2024	12/24/2025	23	137,080	6040.04		7,001		7,001		6,317							.0003
S&P 500 - CAPPED TA2411652		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	294	1,729,602	5969.34		54,922		54,922		54,205							.0003
S&P 500 - CAPPED TA2407620		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	379	2,200,000	5808.12		100,452		100,452		103,320							.0003
S&P 500 - CAPPED TA2403795		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	128	700,000	5464.62		14,133		14,133		17,542							.0003
S&P 500 - CAPPED TA2403796		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	586	3,200,000	5464.62		72,033		72,033		90,162							.0003
S&P 500 - CAPPED TA2408259		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	301	1,800,251	5304.72		129,930		129,930		126,578							.0003
S&P 500 - CAPPED TA2405303		N/A	Equity/Index	BAR-	08/14/2024	08/14/2025	92	500,000	5455.21		27,052		27,052		36,568							.0003
S&P 500 - CAPPED TA2402251		N/A	Equity/Index	SG-	04/26/2024	04/24/2025	374	1,910,972	5071.63		104,200		104,200		167,173							.0003
S&P 500 - CAPPED TA2411705		N/A	Equity/Index	RBC-	12/31/2024	12/15/2025	34	200,022	6051.09		10,061		10,061		9,993							.0003
S&P 500 - CAPPED TA2410146		N/A	Equity/Index	TOCC-	12/10/2024	12/10/2025	200	1,206,982	6034.91		40,919		40,919		36,211							.0003
S&P 500 - CAPPED TA2400147		N/A	Equity/Index	BOA-	01/09/2024	01/03/2025	400	1,899,632	4697.24		53,028		53,028		81,960							.0003

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S&P 500 - CAPPED TA2404445		N/A	Equity/Index	BMO-	07/15/2024	07/11/2025	30	169,553	5584.54		5,108		5,108		5,932							.0003
S&P 500 - CAPPED TA2404765		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	898	4,900,000	5459.1		106,477		106,477		135,801							.0003
S&P 500 - CAPPED TA2403890		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	154	841,394	5464.62		47,589		47,589		65,411							.0003
S&P 500 - CAPPED TA2407063		N/A	Equity/Index	BMO-	10/08/2024	10/03/2025	520	2,978,560	5699.94		178,417		178,417		193,061							.0003
S&P 500 - CAPPED TA2403584		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	100	543,374	5433.74		15,772		15,772		20,887							.0003
S&P 500 - CAPPED TA2410185		N/A	Equity/Index	RBC-	12/10/2024	12/05/2025	152	917,548	6075.11		72,189		72,189		52,638							.0003
S&P 500 - CAPPED TA2403691		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473.23		24,860		24,860		33,329							.0003
S&P 500 - CAPPED TA2410124		N/A	Equity/Index	BMO-	12/09/2024	10/31/2025	25	151,344	5705.45		18,147		18,147		14,038							.0003
S&P 500 - CAPPED TA2409547		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	694	4,200,000	6049.88		95,547		95,547		83,322							.0003
S&P 500 - CAPPED TA2403817		N/A	Equity/Index	TOCC-	06/21/2024	06/13/2025	200	1,093,016	5433.74		55,459		55,459		73,903							.0003
S&P 500 - CAPPED TA2407665		N/A	Equity/Index	CIBC-	10/28/2024	10/28/2025	120	700,000	5847.98		57,120		57,120		54,987							.0003
S&P 500 - CAPPED TA2409840		N/A	Equity/Index	RBC-	12/05/2024	10/28/2025	51	310,251	6045.48		6,852		6,852		5,765							.0003
S&P 500 - CAPPED TA2410210		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	300	1,825,257	6084.19		59,327		59,327		50,082							.0003
S&P 500 - CAPPED TA2401284		N/A	Equity/Index	RBC-	03/13/2024	03/13/2025	310	1,600,000	5191.649999999996		130,640		130,640		232,220							.0003
S&P 500 - CAPPED TA2402372		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	648	3,288,218	4839.810000000004		160,678		160,678		237,131							.0003
S&P 500 - CAPPED TA2403113		N/A	Equity/Index	BMO-	05/24/2024	04/24/2025	242	1,284,597	5071.63		63,404		63,404		82,743							.0003
S&P 500 - CAPPED TA2408308		N/A	Equity/Index	TOCC-	11/08/2024	11/10/2025	1,000	5,995,540	5995.54		134,316		134,316		123,603							.0003
S&P 500 - CAPPED TA2403749		N/A	Equity/Index	BMO-	06/20/2024	06/17/2025	575	3,142,766	5473.23		185,449		185,449		250,059							.0003
S&P 500 - CAPPED TA2404442		N/A	Equity/Index	BMO-	07/15/2024	07/10/2025	294	1,661,615	5633.91		71,548		71,548		84,896							.0003
S&P 500 - CAPPED TA2402295		N/A	Equity/Index	BAR-	04/29/2024	01/03/2025	113	577,832	4688.68		30,134		30,134		39,701							.0003
S&P 500 - CAPPED TA2404714		N/A	Equity/Index	BAR-	07/25/2024	07/25/2025	74	400,000	5399.22		11,619		11,619		15,202							.0003
S&P 500 - CAPPED TA2402762		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	1,400	7,303,576	5187.67		137,082		137,082		195,112							.0003
S&P 500 - CAPPED TA2405309		N/A	Equity/Index	BAR-	08/14/2024	08/12/2025	500	2,719,000	5344.39		153,695		153,695		200,775							.0003
S&P 500 - CAPPED TA2401303		N/A	Equity/Index	BAR-	03/14/2024	03/11/2025	562	2,896,548	5117.939999999996		166,942		166,942		279,184							.0003
S&P 500 - CAPPED TA2404692		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	200	1,085,426	5427.13		20,625		20,625		26,220							.0003
S&P 500 - CAPPED TA2409939		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	115	700,000	6090.27		41,637		41,637		31,841							.0003
S&P 500 - CAPPED TA2407154		N/A	Equity/Index	RBC-	10/11/2024	10/13/2025	135	784,007	5833.64		64,916		64,916		60,851							.0003
S&P 500 - CAPPED TA2404015		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	110	600,000	5460.48		33,857		33,857		45,843							.0003
S&P 500 - CAPPED TA2406530		N/A	Equity/Index	BAR-	09/24/2024	09/19/2025	21	120,255	5713.64		7,952		7,952		9,052							.0003
S&P 500 - CAPPED TA2408659		N/A	Equity/Index	BAR-	11/15/2024	11/07/2025	78	458,039	5995.54		16,110		16,110		15,854							.0003
S&P 500 - CAPPED TA2407977		N/A	Equity/Index	TOCC-	11/04/2024	11/04/2025	1,400	7,997,766	5712.69		360,718		360,718		399,367							.0003
S&P 500 - CAPPED TA2409845		N/A	Equity/Index	RBC-	12/05/2024	10/30/2025	397	2,415,090	6397.77		961		961		356							.0003
S&P 500 - CAPPED TA2406099		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	544	2,985,907	5408.42		134,014		134,014		166,084							.0003
S&P 500 - CAPPED TA2407184		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	120	700,000	5815.03		37,241		37,241		38,265							.0003

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S&P 500 - CAPPED TA2410818		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	200	1,186,170	5930.85		69,393		69,393		65,559							.0003
S&P 500 - CAPPED TA2405476		N/A	Equity/Index	BNP-	08/20/2024	08/20/2025	89	500,000	5597.12		16,165		16,165		19,045							.0003
S&P 500 - CAPPED TA2403784		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	384	2,100,000	5464.62		67,474		67,474		87,055							.0003
S&P 500 - CAPPED TA2402617		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5127.79		10,607		10,607		15,129							.0003
S&P 500 - CAPPED TA2403262		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	100	529,710	5235.4799999999996		29,897		29,897		42,795							.0003
S&P 500 - CAPPED TA2406928		N/A	Equity/Index	BNP-	10/07/2024	10/07/2025	70	400,000	5695.94		21,869		21,869		24,224							.0003
S&P 500 - CAPPED TA2407318		N/A	Equity/Index	BAR-	10/17/2024	09/10/2025	282	1,649,164	5892.97		395		395		187							.0003
S&P 500 - CAPPED TA2401301		N/A	Equity/Index	BAR-	03/14/2024	03/11/2025	29	149,466	5117.9399999999996		4,142		4,142		6,287							.0003
S&P 500 - CAPPED TA2400828		N/A	Equity/Index	BMO-	02/15/2024	02/12/2025	800	4,005,600	5021.84		253,616		253,616		503,693							.0003
S&P 500 - CAPPED TA2406505		N/A	Equity/Index	SG-	09/24/2024	09/24/2025	52	300,000	5732.93		7,590		7,590		8,272							.0003
S&P 500 - CAPPED TA2401778		N/A	Equity/Index	BMO-	04/04/2024	04/02/2025	166	870,985	5205.8100000000004		23,265		23,265		33,723							.0003
S&P 500 - CAPPED TA2402839		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	115	608,534	5221.42		23,896		23,896		33,727							.0003
S&P 500 - CAPPED TA2400186		N/A	Equity/Index	SG-	01/11/2024	01/09/2025	223	1,057,876	4756.5		31,523		31,523		52,213							.0003
S&P 500 - CAPPED TA2404022		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	55	300,000	5460.48		14,493		14,493		19,227							.0003
S&P 500 - CAPPED TA2401013		N/A	Equity/Index	BAR-	02/26/2024	02/18/2025	149	758,410	5218.8100000000004		50,094		50,094		104,625							.0003
S&P 500 - CAPPED TA2403811		N/A	Equity/Index	TOCC-	06/21/2024	06/06/2025	200	1,093,016	5346.99		73,415		73,415		97,908							.0003
S&P 500 - CAPPED TA2405530		N/A	Equity/Index	BNP-	08/22/2024	08/15/2025	85	476,276	5554.25		28,486		28,486		34,347							.0003
S&P 500 - CAPPED TA2409945		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	66	400,000	6090.27		9,960		9,960		8,423							.0003
S&P 500 - CAPPED TA2407848		N/A	Equity/Index	BNP-	10/30/2024	10/23/2025	53	309,006	5797.42		27,194		27,194		26,001							.0003
S&P 500 - CAPPED TA2407175		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	138	800,000	5815.03		48,478		48,478		49,421							.0003
S&P 500 - CAPPED TA2404336		N/A	Equity/Index	BAR-	07/12/2024	07/11/2025	392	2,200,000	5615.35		180,838		180,838		202,867							.0003
S&P 500 - CAPPED TA2407377		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	800	4,691,736	5864.67		266,972		266,972		261,213							.0003
S&P 500 - CAPPED TA2405525		N/A	Equity/Index	BNP-	08/22/2024	08/15/2025	154	862,901	5543.22		34,827		34,827		40,896							.0003
S&P 500 - CAPPED TA2410817		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	600	3,558,510	5930.85		162,633		162,633		155,589							.0003
S&P 500 - CAPPED TA2407859		N/A	Equity/Index	TOCC-	10/31/2024	10/31/2025	100	570,545	5705.45		34,178		34,178		38,375							.0003
S&P 500 - CAPPED TA2410738		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	4,900	28,748,692	5867.08		1,233,356		1,233,356		1,239,103							.0003
S&P 500 - CAPPED TA2403005		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	1,114	5,915,062	5303.27		357,884		357,884		554,003							.0003
S&P 500 - CAPPED TA2405406		N/A	Equity/Index	RBC-	08/16/2024	08/13/2025	311	1,725,363	5434.43		111,279		111,279		137,718							.0003
S&P 500 - CAPPED TA2400266		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	1,300	6,159,400	4780.24		115,284		115,284		186,004							.0003
S&P 500 - CAPPED TA2402828		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	2,500	13,099,850	5222.68		527,689		527,689		785,240							.0003
S&P 500 - CAPPED TA2408657		N/A	Equity/Index	BAR-	11/15/2024	10/31/2025	180	1,057,014	5728.8		45,747		45,747		45,339							.0003
S&P 500 - CAPPED TA2405701		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	15	84,408	5634.61		2,137		2,137		2,475							.0003
S&P 500 - CAPPED TA2409338		N/A	Equity/Index	SG-	11/27/2024	11/28/2025	800	4,800,000	5998.74		108,959		108,959		99,218							.0003
S&P 500 - CAPPED TA2403052		N/A	Equity/Index	TOCC-	05/23/2024	05/05/2025	100	529,642	5127.79		20,610		20,610		27,433							.0003

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S&P 500 - CAPPED TA2404072		N/A	Equity/Index	BNP-	07/02/2024	07/02/2025	889	4,900,000	5509.01		98,049		98,049		119,777							.0003
S&P 500 - CAPPED TA2407251		N/A	Equity/Index	BMO-	10/15/2024	10/10/2025	262	1,525,319	5780.05		63,011		63,011		64,391							.0003
S&P 500 - CAPPED TA2400913		N/A	Equity/Index	BMO-	02/21/2024	02/14/2025	471	2,344,874	5000.62		135,478		135,478		266,349							.0003
S&P 500 - CAPPED TA2405204		N/A	Equity/Index	BAR-	08/09/2024	07/25/2025	91	483,614	5399.22		26,685		26,685		40,844							.0003
S&P 500 - CAPPED TA2400306		N/A	Equity/Index	TOCC-	01/18/2024	01/15/2025	1,000	4,765,000	4783.83		89,606		89,606		143,175							.0003
S&P 500 - CAPPED TA2407621		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	517	3,000,000	5808.12		171,810		171,810		176,695							.0003
S&P 500 - CAPPED TA2405894		N/A	Equity/Index	BNP-	09/03/2024	09/03/2025	181	1,000,000	5528.93		31,151		31,151		37,381							.0003
S&P 500 - CAPPED TA2406149		N/A	Equity/Index	BAR-	09/12/2024	09/12/2025	322	1,800,000	5595.76		78,121		78,121		95,056							.0003
S&P 500 - CAPPED TA2403844		N/A	Equity/Index	BOA-	06/24/2024	06/20/2025	75	411,417	5797.1		20,816		20,816		26,718							.0003
S&P 500 - CAPPED TA2404086		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	98	536,746	5482.87		31,743		31,743		43,098							.0003
S&P 500 - CAPPED TA2405616		N/A	Equity/Index	SG-	08/23/2024	08/14/2025	100	560,057	5455.21		37,839		37,839		45,240							.0003
S&P 500 - CAPPED TA2406201		N/A	Equity/Index	TOCC-	09/13/2024	09/15/2025	100	562,602	5626.02		16,378		16,378		19,351							.0003
S&P 500 - CAPPED TA2401860		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	397	2,070,157	5147.21		123,288		123,288		194,891							.0003
S&P 500 - CAPPED TA2411555		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	115	678,155	6037.59		46,360		46,360		44,748							.0003
S&P 500 - CAPPED TA2402360		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	108	548,036	4739.21		27,575		27,575		38,162							.0003
S&P 500 - CAPPED TA2400768		N/A	Equity/Index	TOCC-	02/13/2024	02/10/2025	1,100	5,414,673	5026.6099999999997		134,789		134,789		235,793							.0003
S&P 500 - CAPPED TA2401519		N/A	Equity/Index	TOCC-	03/21/2024	03/18/2025	100	525,200	5149.42		17,806		17,806		26,100							.0003
S&P 500 - CAPPED TA2407987		N/A	Equity/Index	NGFPI-	11/04/2024	10/30/2025	1,411	8,070,426	5813.67		307,132		307,132		342,059							.0003
S&P 500 - CAPPED TA2411691		N/A	Equity/Index	RBC-	12/31/2024	12/09/2025	165	970,695	6052.85		32,896		32,896		32,440							.0003
S&P 500 - CAPPED TA2403962		N/A	Equity/Index	BOA-	06/27/2024	06/11/2025	103	564,357	5375.32		17,855		17,855		22,131							.0003
S&P 500 - CAPPED TA2405697		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	30	168,815	5570.64		6,616		6,616		7,674							.0003
S&P 500 - CAPPED TA2410083		N/A	Equity/Index	BAR-	12/09/2024	12/02/2025	170	1,030,720	6047.15		39,991		39,991		33,906							.0003
S&P 500 - CAPPED TA2411559		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	2,410	14,206,589	5970.84		517,138		517,138		509,012							.0003
S&P 500 - CAPPED TA2404957		N/A	Equity/Index	BAR-	08/01/2024	07/29/2025	612	3,345,957	5463.54		160,889		160,889		223,898							.0003
S&P 500 - CAPPED TA2407650		N/A	Equity/Index	SG-	10/25/2024	10/22/2025	338	1,974,359	5851.2		80,268		80,268		80,758							.0003
S&P 500 - CAPPED TA2403148		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	300	1,592,916	5267.84		100,937		100,937		151,619							.0003
S&P 500 - CAPPED TA2404674		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	696	3,884,007	5544.59		232,318		232,318		292,210							.0003
S&P 500 - CAPPED TA2402877		N/A	Equity/Index	TOCC-	05/16/2024	05/13/2025	1,200	6,373,188	5221.42		285,451		285,451		403,269							.0003
S&P 500 - CAPPED TA2406738		N/A	Equity/Index	BAR-	10/01/2024	10/01/2025	193	1,100,000	5708.75		34,540		34,540		37,878							.0003
S&P 500 - CAPPED TA2408863		N/A	Equity/Index	TOCC-	11/21/2024	11/21/2025	100	594,871	5948.71		20,109		20,109		19,046							.0003
S&P 500 - CAPPED TA2411172		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	55	331,306	5930.85		15,974		15,974		14,301							.0003
S&P 500 - CAPPED TA2408476		N/A	Equity/Index	BAR-	11/12/2024	11/12/2025	50	300,000	5983.99		7,604		7,604		7,064							.0003
S&P 500 - CAPPED TA2406237		N/A	Equity/Index	RBC-	09/13/2024	09/04/2025	162	910,920	5520.07		31,778		31,778		36,716							.0003
S&P 500 - CAPPED TA2406191		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	400	2,250,408	5626.02		82,970		82,970		98,897							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CAPPED TA2411273		N/A	Equity/Index	BAR	12/27/2024	12/29/2025	821	4,900,000	5970.84		111,864		111,864		103,759							.0003
S&P 500 - CAPPED TA2411492		N/A	Equity/Index	RBC	12/30/2024	12/22/2025	20	119,680	5930.85		7,606		7,606		7,158							.0003
S&P 500 - CAPPED TA2401510		N/A	Equity/Index	BAR	03/20/2024	03/18/2025	1,100	5,696,493	5149.42		328,262		328,262		547,390							.0003
S&P 500 - CAPPED TA2403504		N/A	Equity/Index	TOCC	06/10/2024	06/10/2025	300	1,608,237	5360.79		76,367		76,367		109,363							.0003
S&P 500 - CAPPED TA2404830		N/A	Equity/Index	BNP	07/29/2024	07/29/2025	677	3,700,000	5463.54		78,329		78,329		99,428							.0003
S&P 500 - CAPPED TA2408150		N/A	Equity/Index	BAR	11/06/2024	11/06/2025	219	1,300,000	5929.04		42,576		42,576		40,628							.0003
S&P 500 - CAPPED TA2409486		N/A	Equity/Index	BAR	12/02/2024	12/02/2025	66	400,000	6047.15		11,429		11,429		9,928							.0003
S&P 500 - CAPPED TA2400494		N/A	Equity/Index	TOCC	01/30/2024	01/27/2025	1,200	5,905,836	4890.97		382,747		382,747		747,402							.0003
S&P 500 - CAPPED TA2406148		N/A	Equity/Index	BAR	09/12/2024	09/12/2025	876	4,900,000	5595.76		180,806		180,806		218,216							.0003
S&P 500 - CAPPED TA2405011		N/A	Equity/Index	RBC	08/02/2024	07/25/2025	151	804,267	5459.1		16,921		16,921		24,043							.0003
S&P 500 - CAPPED TA2409363		N/A	Equity/Index	BMO	11/27/2024	11/04/2025	108	647,676	5712.69		73,765		73,765		60,531							.0003
S&P 500 - CAPPED TA2401138		N/A	Equity/Index	BMO	03/04/2024	03/04/2025	390	2,000,000	5158.66		159,638		159,638		301,529							.0003
S&P 500 - CAPPED TA2405591		N/A	Equity/Index	SG	08/23/2024	08/07/2025	130	731,835	5199.5		99,414		99,414		115,357							.0003
S&P 500 - CAPPED TA2406430		N/A	Equity/Index	BAR	09/20/2024	09/12/2025	102	580,074	5595.76		13,871		13,871		15,234							.0003
S&P 500 - CAPPED TA2404636		N/A	Equity/Index	BMO	07/22/2024	07/18/2025	93	515,054	5544.59		22,150		22,150		28,085							.0003
S&P 500 - CAPPED TA2402383		N/A	Equity/Index	BNP	04/30/2024	02/14/2025	24	121,786	5000.62		6,466		6,466		10,914							.0003
S&P 500 - CAPPED TA2409367		N/A	Equity/Index	BMO	11/27/2024	11/14/2025	25	149,925	6197.03		8,960		8,960		6,461							.0003
S&P 500 - CAPPED TA2403126		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	200	1,061,944	5304.72		29,651		29,651		40,752							.0003
S&P 500 - CAPPED TA2407925		N/A	Equity/Index	TOCC	11/01/2024	10/31/2025	300	1,718,640	5728.8		102,608		102,608		113,849							.0003
S&P 500 - CAPPED TA2411711		N/A	Equity/Index	RBC	12/31/2024	12/17/2025	88	517,704	6050.61		24,474		24,474		24,270							.0003
S&P 500 - CAPPED TA2401258		N/A	Equity/Index	TOCC	03/11/2024	03/07/2025	1,200	6,122,400	5157.359999999997		109,891		109,891		174,938							.0003
S&P 500 - CAPPED TA2405755		N/A	Equity/Index	BAR	08/29/2024	08/15/2025	65	365,888	5543.22		9,390		9,390		10,628							.0003
S&P 500 - CAPPED TA2405111		N/A	Equity/Index	BNP	08/08/2024	08/06/2025	120	635,040	5240.03		61,265		61,265		102,275							.0003
S&P 500 - CAPPED TA2403738		N/A	Equity/Index	BMO	06/20/2024	06/20/2025	73	400,000	5473.17		10,152		10,152		12,781							.0003
S&P 500 - CAPPED TA2405286		N/A	Equity/Index	RBC	08/13/2024	08/08/2025	96	520,698	5344.16		21,165		21,165		27,149							.0003
S&P 500 - CAPPED TA2406648		N/A	Equity/Index	BNP	09/27/2024	09/26/2025	87	500,000	5738.17		19,381		19,381		21,249							.0003
S&P 500 - CAPPED TA2406053		N/A	Equity/Index	BAR	09/09/2024	09/09/2025	73	400,000	5471.05		12,239		12,239		15,324							.0003
S&P 500 - CAPPED TA2400311		N/A	Equity/Index	TOCC	01/18/2024	01/16/2025	1,600	7,624,000	4765.979999999996		337,833		337,833		588,834							.0003
S&P 500 - CAPPED TA2406360		N/A	Equity/Index	TOCC	09/19/2024	09/19/2025	1,200	6,856,368	5713.64		152,911		152,911		169,827							.0003
S&P 500 - CAPPED TA2407628		N/A	Equity/Index	BMO	10/25/2024	10/27/2025	207	1,200,000	5808.12		36,084		36,084		36,986							.0003
S&P 500 - CAPPED TA2400277		N/A	Equity/Index	SG	01/17/2024	01/13/2025	2,172	10,290,936	4783.83		192,331		192,331		311,181							.0003
S&P 500 - CAPPED TA2408310		N/A	Equity/Index	TOCC	11/08/2024	11/10/2025	200	1,199,108	5995.54		37,175		37,175		33,868							.0003
S&P 500 - CAPPED TA2406338		N/A	Equity/Index	SG	09/18/2024	09/12/2025	1,155	6,506,115	5626.02		282,848		282,848		331,602							.0003
S&P 500 - CAPPED TA2409816		N/A	Equity/Index	RBC	12/05/2024	10/20/2025	134	815,169	6060.48		21,996		21,996		18,160							.0003

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S&P 500 - CAPPED TA2409883		N/A	Equity/Index	RBC-	12/05/2024	11/14/2025	149	906,419	5870.62		38,925		38,925		33,963							.0003
S&P 500 - CAPPED TA2402578		N/A	Equity/Index	TOCC-	05/06/2024	05/01/2025	200	1,033,244	5018.3900000000003		64,257		64,257		97,753							.0003
S&P 500 - CAPPED TA2404348		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	801	4,500,000	5615.35		86,356		86,356		101,399							.0003
S&P 500 - CAPPED TA2401140		N/A	Equity/Index	BMO-	03/04/2024	02/28/2025	51	261,681	5069.76		14,185		14,185		23,390							.0003
S&P 500 - CAPPED TA2409262		N/A	Equity/Index	BAR-	11/26/2024	11/21/2025	83	499,204	5969.34		31,290		31,290		26,602							.0003
S&P 500 - CAPPED TA2405093		N/A	Equity/Index	BNP-	08/07/2024	08/05/2025	1,386	7,354,116	5186.33		476,992		476,992		652,112							.0003
S&P 500 - CAPPED TA2403591		N/A	Equity/Index	TOCC-	06/13/2024	05/19/2025	100	542,103	5303.27		50,512		50,512		72,480							.0003
S&P 500 - CAPPED TA2404543		N/A	Equity/Index	TOCC-	07/18/2024	07/03/2025	200	1,111,124	5567.19		54,365		54,365		70,099							.0003
S&P 500 - CAPPED TA2406799		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	70	400,000	5699.94		24,522		24,522		27,608							.0003
S&P 500 - CAPPED TA2400153		N/A	Equity/Index	BOA-	01/09/2024	01/06/2025	600	2,849,448	4697.24		186,366		186,366		365,951							.0003
S&P 500 - CAPPED TA2407644		N/A	Equity/Index	SG-	10/25/2024	10/16/2025	173	1,010,545	5842.47		59,861		59,861		59,662							.0003
S&P 500 - CAPPED TA2404487		N/A	Equity/Index	BMO-	07/16/2024	07/11/2025	766	4,335,560	5615.35		190,236		190,236		223,603							.0003
S&P 500 - CAPPED TA2403255		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	700	3,707,970	5277.51		229,814		229,814		351,652							.0003
S&P 500 - CAPPED TA2402608		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	100	518,476	5127.79		15,075		15,075		21,883							.0003
S&P 500 - CAPPED TA2402985		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	220	1,168,145	5222.68		43,545		43,545		59,836							.0003
S&P 500 - CAPPED TA2407615		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	792	4,600,000	5808.12		138,226		138,226		141,677							.0003
S&P 500 - CAPPED TA2404552		N/A	Equity/Index	TOCC-	07/18/2024	07/14/2025	100	555,562	5615.35		17,642		17,642		22,522							.0003
S&P 500 - CAPPED TA2405699		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	93	523,327	5570.64		31,768		31,768		38,041							.0003
S&P 500 - CAPPED TA2406337		N/A	Equity/Index	SG-	09/18/2024	09/12/2025	49	276,017	5595.76		19,426		19,426		23,642							.0003
S&P 500 - CAPPED TA2409512		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	23	139,098	6021.63		7,758		7,758		6,403							.0003
S&P 500 - CAPPED TA2411664		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	63	370,629	5998.74		10,850		10,850		10,695							.0003
S&P 500 - CAPPED TA2402545		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	300	1,536,618	5018.3900000000003		86,954		86,954		134,603							.0003
S&P 500 - CAPPED TA2406635		N/A	Equity/Index	RBC-	09/27/2024	09/29/2025	242	1,390,000	5738.17		112,729		112,729		122,394							.0003
S&P 500 - CAPPED TA2408649		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	85	500,000	5870.62		31,100		31,100		30,513							.0003
S&P 500 - CAPPED TA2400272		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	1,880	8,907,440	4783.83		166,380		166,380		269,178							.0003
S&P 500 - CAPPED TA2406748		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	105	600,373	5738.17		34,420		34,420		38,281							.0003
S&P 500 - CAPPED TA2404264		N/A	Equity/Index	TOCC-	07/10/2024	07/10/2025	100	563,391	5633.91		15,689		15,689		18,664							.0003
S&P 500 - CAPPED TA2406396		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	929	5,300,000	5702.55		118,398		118,398		131,390							.0003
S&P 500 - CAPPED TA2407328		N/A	Equity/Index	BAR-	10/17/2024	09/18/2025	133	777,797	5815.94		8,860		8,860		8,879							.0003
S&P 500 - CAPPED TA2405923		N/A	Equity/Index	BNP-	09/04/2024	08/29/2025	619	3,421,213	5591.96		193,283		193,283		253,574							.0003
S&P 500 - CAPPED TA2410539		N/A	Equity/Index	BAR-	12/16/2024	12/04/2025	39	237,120	6086.49		14,244		14,244		10,842							.0003
S&P 500 - CAPPED TA2401736		N/A	Equity/Index	TOCC-	04/01/2024	03/27/2025	1,400	7,337,764	5248.49		427,750		427,750		724,466							.0003
S&P 500 - CAPPED TA2405328		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	108	600,000	5543.22		31,740		31,740		40,700							.0003
S&P 500 - CAPPED TA2405967		N/A	Equity/Index	BMO-	09/06/2024	09/08/2025	272	1,470,000	5422.48		123,408		123,408		198,004							.0003

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S&P 500 - CAPPED TA2406033		N/A	Equity/Index	BAR	09/06/2024	08/29/2025	94	508,145	5648.4		14,322		14,322		20,692							.0003
S&P 500 - CAPPED TA2411168		N/A	Equity/Index	BNP	12/24/2024	12/19/2025	7	42,166	6092.54		400		400		363							.0003
S&P 500 - CAPPED TA2405084		N/A	Equity/Index	BNP	08/07/2024	08/07/2025	192	1,000,000	5199.5		19,080		19,080		25,855							.0003
S&P 500 - CAPPED TA2410815		N/A	Equity/Index	TOCC	12/20/2024	12/19/2025	100	593,085	5930.85		20,167		20,167		19,493							.0003
S&P 500 - CAPPED TA2404540		N/A	Equity/Index	TOCC	07/18/2024	07/03/2025	100	555,562	5537.02		32,955		32,955		42,657							.0003
S&P 500 - CAPPED TA2402361		N/A	Equity/Index	BNP	04/30/2024	01/17/2025	222	1,126,519	4739.21		82,113		82,113		121,134							.0003
S&P 500 - CAPPED TA2404806		N/A	Equity/Index	BOA	07/26/2024	07/14/2025	100	545,667	5615.35		22,345		22,345		32,321							.0003
S&P 500 - CAPPED TA2407991		N/A	Equity/Index	NGFPI	11/04/2024	10/31/2025	65	371,777	5909.71		14,407		14,407		16,377							.0003
S&P 500 - CAPPED TA2404774		N/A	Equity/Index	BNP	07/26/2024	07/25/2025	92	500,000	5459.1		27,030		27,030		36,455							.0003
S&P 500 - CAPPED TA2403902		N/A	Equity/Index	BMO	06/26/2024	06/26/2025	1,734	9,500,000	5477.9		391,019		391,019		508,407							.0003
S&P 500 - CAPPED TA2406865		N/A	Equity/Index	BAR	10/04/2024	10/03/2025	70	400,000	5751.07		23,719		23,719		25,598							.0003
S&P 500 - CAPPED TA2405194		N/A	Equity/Index	BAR	08/09/2024	07/11/2025	78	414,526	5615.35		10,527		10,527		17,039							.0003
S&P 500 - CAPPED TA2409855		N/A	Equity/Index	RBC	12/05/2024	10/31/2025	167	1,015,919	5728.8		68,368		68,368		59,908							.0003
S&P 500 - CAPPED TA2407078		N/A	Equity/Index	SG	10/09/2024	10/09/2025	760	4,400,000	5792.04		100,321		100,321		103,330							.0003
S&P 500 - CAPPED TA2410637		N/A	Equity/Index	BAR	12/17/2024	12/12/2025	1,136	6,872,800	6051.09		262,916		262,916		224,573							.0003
S&P 500 - CAPPED TA2411210		N/A	Equity/Index	BMO	12/26/2024	12/23/2025	3,594	21,844,332	5974.07		855,767		855,767		752,828							.0003
S&P 500 - CAPPED TA2408758		N/A	Equity/Index	BAR	11/19/2024	11/19/2025	51	300,000	5916.98		12,972		12,972		12,570							.0003
S&P 500 - CAPPED TA2401321		N/A	Equity/Index	BNP	03/15/2024	03/13/2025	600	3,077,400	5165.3100000000004		172,476		172,476		305,979							.0003
S&P 500 - CAPPED TA2400993		N/A	Equity/Index	RBC	02/23/2024	02/21/2025	9,203	46,803,697	4981.8		2,137,765		2,137,765		3,329,805							.0003
S&P 500 - CAPPED TA2407989		N/A	Equity/Index	NGFPI	11/04/2024	10/30/2025	1,166	6,669,112	5813.67		353,286		353,286		399,147							.0003
S&P 500 - CAPPED TA2405988		N/A	Equity/Index	TOCC	09/06/2024	09/08/2025	100	540,842	5408.42		28,341		28,341		38,340							.0003
S&P 500 - CAPPED TA2407843		N/A	Equity/Index	BNP	10/30/2024	10/24/2025	72	419,782	5809.86		36,489		36,489		34,782							.0003
S&P 500 - CAPPED TA2405482		N/A	Equity/Index	BNP	08/21/2024	08/21/2025	89	500,000	5620.85		13,899		13,899		16,135							.0003
S&P 500 - CAPPED TA2406195		N/A	Equity/Index	TOCC	09/13/2024	09/12/2025	1,400	7,876,428	5626.02		417,558		417,558		509,061							.0003
S&P 500 - CAPPED TA2404893		N/A	Equity/Index	BAR	07/31/2024	07/31/2025	145	800,000	5522.3		17,040		17,040		21,113							.0003
S&P 500 - CAPPED TA2410042		N/A	Equity/Index	BAR	12/09/2024	12/09/2025	132	800,000	6052.85		24,960		24,960		21,668							.0003
S&P 500 - CAPPED TA2410812		N/A	Equity/Index	TOCC	12/20/2024	12/19/2025	800	4,744,680	5930.85		141,404		141,404		137,060							.0003
S&P 500 - CAPPED TA2408635		N/A	Equity/Index	BMO	11/15/2024	11/14/2025	85	500,000	5870.62		31,000		31,000		30,422							.0003
S&P 500 - CAPPED TA2404663		N/A	Equity/Index	SG	07/23/2024	07/18/2025	812	4,531,342	5505		137,869		137,869		164,197							.0003
S&P 500 - CAPPED TA2401119		N/A	Equity/Index	TOCC	03/01/2024	02/27/2025	1,000	5,138,950	5078.18		232,126		232,126		369,785							.0003
S&P 500 - CAPPED TA2401011		N/A	Equity/Index	BAR	02/26/2024	02/20/2025	88	447,920	5170		32,415		32,415		66,074							.0003
S&P 500 - CAPPED TA2404677		N/A	Equity/Index	SG	07/23/2024	07/21/2025	846	4,721,078	5505		281,938		281,938		350,642							.0003
S&P 500 - CAPPED TA2409582		N/A	Equity/Index	TOCC	12/04/2024	12/04/2025	500	3,043,245	6086.49		137,258		137,258		111,078							.0003
S&P 500 - CAPPED TA2406561		N/A	Equity/Index	BMO	09/25/2024	09/23/2025	404	2,308,860	5718.57		132,286		132,286		149,774							.0003

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S&P 500 - CAPPED TA2409678		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	66	400,000	6075.11		23,615		23,615		18,397							.0003
S&P 500 - CAPPED TA2404629		N/A	Equity/Index	BAR-	07/22/2024	07/22/2025	126	700,000	5564.41		34,696		34,696		43,687							.0003
S&P 500 - CAPPED TA2403653		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5431.6		24,634		24,634		33,840							.0003
S&P 500 - CAPPED TA2402813		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5127.79		19,555		19,555		27,589							.0003
S&P 500 - CAPPED TA2404503		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	251	1,400,000	5588.27		27,019		27,019		32,013							.0003
S&P 500 - CAPPED TA2407266		N/A	Equity/Index	TOCC-	10/16/2024	10/16/2025	900	5,258,223	5842.47		239,783		239,783		241,816							.0003
S&P 500 - CAPPED TA2409700		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	329	2,000,000	6094.55		160,938		160,938		110,118							.0003
S&P 500 - CAPPED TA2405618		N/A	Equity/Index	SG-	08/23/2024	08/15/2025	100	560,057	5554.25		19,467		19,467		22,732							.0003
S&P 500 - CAPPED TA2406539		N/A	Equity/Index	SG-	09/25/2024	09/25/2025	70	400,000	5722.26		12,959		12,959		14,251							.0003
S&P 500 - CAPPED TA2406052		N/A	Equity/Index	BAR-	09/09/2024	09/09/2025	91	500,000	5471.05		14,600		14,600		18,240							.0003
S&P 500 - CAPPED TA2408784		N/A	Equity/Index	TOCC-	11/20/2024	11/20/2025	300	1,775,133	5917.11		57,518		57,518		56,166							.0003
S&P 500 - CAPPED TA2402631		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	200	1,036,952	5064.2		61,569		61,569		93,696							.0003
S&P 500 - CAPPED TA2400136		N/A	Equity/Index	BAR-	01/08/2024	01/03/2025	68	320,655	4688.68		10,717		10,717		17,518							.0003
S&P 500 - CAPPED TA2402604		N/A	Equity/Index	TOCC-	05/07/2024	05/05/2025	1,100	5,703,236	5127.79		107,982		107,982		153,376							.0003
S&P 500 - CAPPED TA2411556		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	77	453,903	6159.18		18,010		18,010		17,728							.0003
S&P 500 - CAPPED TA2410644		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	213	1,288,650	6051.25		55,173		55,173		46,675							.0003
S&P 500 - CAPPED TA2408181		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	500	2,986,550	5973.1		58,243		58,243		54,293							.0003
S&P 500 - CAPPED TA2405018		N/A	Equity/Index	RBC-	08/02/2024	07/31/2025	458	2,439,432	5522.3		89,163		89,163		138,151							.0003
S&P 500 - CAPPED TA2400260		N/A	Equity/Index	TOCC-	01/17/2024	01/17/2025	300	1,421,763	4758.6400000000003		115,247		115,247		341,219							.0003
S&P 500 - CAPPED TA2402646		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	178	922,574	5180.74		57,599		57,599		97,806							.0003
S&P 500 - CAPPED TA2405364		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	90	500,000	5554.25		11,820		11,820		14,165							.0003
S&P 500 - CAPPED TA2403106		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	518	2,749,674	5307.01		160,140		160,140		244,114							.0003
S&P 500 - CAPPED TA2409406		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	249	1,500,000	6032.38		89,085		89,085		73,131							.0003
S&P 500 - CAPPED TA2404038		N/A	Equity/Index	BMO-	06/28/2024	06/26/2025	100	549,973	5477.9		22,809		22,809		29,322							.0003
S&P 500 - CAPPED TA2411503		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	52	307,816	6116.49		18,861		18,861		17,482							.0003
S&P 500 - CAPPED TA2406666		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	401	2,300,000	5738.17		131,512		131,512		145,811							.0003
S&P 500 - CAPPED TA2405015		N/A	Equity/Index	RBC-	08/02/2024	07/30/2025	232	1,235,695	5436.44		48,850		48,850		72,289							.0003
S&P 500 - CAPPED TA2410668		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	200	1,174,432	5872.16		53,557		53,557		53,893							.0003
S&P 500 - CAPPED TA2404792		N/A	Equity/Index	BOA-	07/26/2024	07/03/2025	92	502,014	5537.02		19,121		19,121		26,454							.0003
S&P 500 - CAPPED TA2403311		N/A	Equity/Index	TOCC-	06/06/2024	05/02/2025	200	1,071,300	5127.79		33,967		33,967		43,412							.0003
S&P 500 - CAPPED TA2403337		N/A	Equity/Index	TOCC-	06/06/2024	05/23/2025	200	1,071,300	5267.84		23,453		23,453		30,669							.0003
S&P 500 - CAPPED TA2405920		N/A	Equity/Index	BAR-	09/04/2024	09/04/2025	72	400,000	5520.07		12,399		12,399		15,086							.0003
S&P 500 - CAPPED TA2409261		N/A	Equity/Index	BAR-	11/26/2024	11/21/2025	554	3,332,033	5969.34		188,133		188,133		162,759							.0003
S&P 500 - CAPPED TA2401139		N/A	Equity/Index	BMO-	03/04/2024	02/28/2025	54	277,074	5069.76		12,637		12,637		20,110							.0003

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S&P 500 - CAPPED TA2403360		N/A	Equity/Index	TOCC-	06/06/2024	05/23/2025	200	1,070,082	5374.55		83,870		83,870		133,216							.0003
S&P 500 - CAPPED TA2411163		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	16	96,380	6371.65		896		896		723							.0003
S&P 500 - CAPPED TA2411162		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	20	120,475	6596.86		10		10		7							.0003
S&P 500 - CAPPED TA2403328		N/A	Equity/Index	TOCC-	06/06/2024	05/15/2025	100	535,650	5308.15		10,355		10,355		13,743							.0003
S&P 500 - CAPPED TA2407381		N/A	Equity/Index	TOCC-	10/18/2024	10/20/2025	500	2,932,335	5864.67		57,483		57,483		57,501							.0003
S&P 500 - CAPPED TA2406417		N/A	Equity/Index	BAR-	09/20/2024	09/22/2025	88	500,000	5702.55		18,735		18,735		21,135							.0003
S&P 500 - CAPPED TA2407333		N/A	Equity/Index	BAR-	10/17/2024	09/19/2025	62	362,582	6270.53		2,340		2,340		2,181							.0003
S&P 500 - CAPPED TA2408201		N/A	Equity/Index	RBC-	11/07/2024	11/07/2025	177	1,060,000	5998.19		83,634		83,634		65,507							.0003
S&P 500 - CAPPED TA2411255		N/A	Equity/Index	TOCC-	12/27/2024	12/29/2025	200	1,194,168	5992.34		98,282		98,282		84,428							.0003
S&P 500 - CAPPED TA2402577		N/A	Equity/Index	TOCC-	05/06/2024	05/01/2025	200	1,033,244	5018.3900000000003		47,071		47,071		68,197							.0003
S&P 500 - CAPPED TA2409258		N/A	Equity/Index	BAR-	11/26/2024	11/21/2025	159	956,306	6253.96		26,860		26,860		21,702							.0003
S&P 500 - CAPPED TA2406248		N/A	Equity/Index	RBC-	09/13/2024	09/11/2025	256	1,439,478	5554.13		87,086		87,086		104,779							.0003
S&P 500 - CAPPED TA2405769		N/A	Equity/Index	BAR-	08/29/2024	08/22/2025	58	326,484	5570.64		20,185		20,185		24,157							.0003
S&P 500 - CAPPED TA2400346		N/A	Equity/Index	TOCC-	01/19/2024	01/17/2025	1,800	8,629,506	4739.21		387,928		387,928		638,277							.0003
S&P 500 - CAPPED TA2404716		N/A	Equity/Index	BAR-	07/25/2024	07/25/2025	1,815	9,800,000	5399.22		399,735		399,735		537,359							.0003
S&P 500 - CAPPED TA2409234		N/A	Equity/Index	BMO-	11/26/2024	07/29/2025	64	385,004	5824.48		32,716		32,716		24,333							.0003
S&P 500 - CAPPED TA2405436		N/A	Equity/Index	BMO-	08/19/2024	08/15/2025	96	536,460	5554.25		29,947		29,947		36,603							.0003
S&P 500 - CAPPED TA2401223		N/A	Equity/Index	BMO-	03/08/2024	03/05/2025	746	3,841,154	5078.6499999999996		174,094		174,094		272,649							.0003
S&P 500 - CAPPED TA2404007		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	92	500,000	5460.48		14,055		14,055		17,889							.0003
S&P 500 - CAPPED TA2402311		N/A	Equity/Index	BAR-	04/29/2024	01/30/2025	62	317,041	5166.93		10,375		10,375		18,751							.0003
S&P 500 - CAPPED TA2401750		N/A	Equity/Index	TOCC-	04/02/2024	03/31/2025	1,300	6,755,671	5254.35		271,057		271,057		446,461							.0003
S&P 500 - CAPPED TA2410466		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	99	600,000	6074.08		17,106		17,106		14,418							.0003
S&P 500 - CAPPED TA2403604		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	200	1,084,346	5352.96		23,245		23,245		29,769							.0003
S&P 500 - CAPPED TA2400301		N/A	Equity/Index	BMO-	01/18/2024	01/03/2025	286	1,360,788	4704.38		118,987		118,987		336,708							.0003
S&P 500 - CAPPED TA2401322		N/A	Equity/Index	BNP-	03/15/2024	03/13/2025	920	4,718,680	5165.3100000000004		275,457		275,457		494,960							.0003
S&P 500 - CAPPED TA2403554		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	100	542,103	5421.03		14,937		14,937		19,854							.0003
S&P 500 - CAPPED TA2401358		N/A	Equity/Index	TOCC-	03/18/2024	03/14/2025	1,400	7,233,800	5150.4799999999996		135,528		135,528		202,722							.0003
S&P 500 - CAPPED TA2401836		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	6,800	35,448,944	5211.49		1,492,638		1,492,638		2,345,203							.0003
S&P 500 - CAPPED TA2404676		N/A	Equity/Index	SG-	07/23/2024	07/21/2025	428	2,388,441	5505		125,293		125,293		153,666							.0003
S&P 500 - CAPPED TA2402815		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	100	523,994	5214.08		22,528		22,528		33,724							.0003
S&P 500 - CAPPED TA2409147		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	40	239,855	5917.11		15,390		15,390		13,525							.0003
S&P 500 - CAPPED TA2401089		N/A	Equity/Index	TOCC-	02/29/2024	02/27/2025	300	1,525,293	5078.18		89,150		89,150		160,289							.0003
S&P 500 - CAPPED TA2406522		N/A	Equity/Index	BAR-	09/24/2024	09/19/2025	33	188,972	5890.16		3,574		3,574		4,027							.0003
S&P 500 - CAPPED TA2405907		N/A	Equity/Index	RBC-	09/03/2024	08/29/2025	35	193,894	5591.96		4,542		4,542		5,514							.0003

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S&P 500 - CAPPED TA2408392		N/A	Equity/Index	BMO-	11/08/2024	05/29/2025	51	305,711	5266.95		24,958		24,958		24,102							.0003
S&P 500 - CAPPED TA2405763		N/A	Equity/Index	BAR-	08/29/2024	08/19/2025	54	303,968	5608.25		10,407		10,407		12,080							.0003
S&P 500 - CAPPED TA2407635		N/A	Equity/Index	BMO-	10/25/2024	10/27/2025	585	3,400,000	5808.12		207,228		207,228		213,069							.0003
S&P 500 - CAPPED TA2400974		N/A	Equity/Index	RBC-	02/23/2024	02/24/2025	295	1,500,000	5088.8		28,500		28,500		43,417							.0003
S&P 500 - CAPPED TA2407167		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	69	400,000	5815.03		14,720		14,720		15,145							.0003
S&P 500 - CAPPED TA2403181		N/A	Equity/Index	BNP-	05/30/2024	04/04/2025	217	1,137,894	5204.34		27,739		27,739		38,973							.0003
S&P 500 - CAPPED TA2400150		N/A	Equity/Index	BOA-	01/09/2024	01/06/2025	1,100	5,223,988	4697.24		157,982		157,982		246,727							.0003
S&P 500 - CAPPED TA2401008		N/A	Equity/Index	BAR-	02/26/2024	02/07/2025	189	962,010	5020.84		86,339		86,339		168,081							.0003
S&P 500 - CAPPED TA2405408		N/A	Equity/Index	RBC-	08/16/2024	08/14/2025	51	282,937	5455.21		13,083		13,083		15,742							.0003
S&P 500 - CAPPED TA2404009		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	293	1,600,000	5460.48		51,584		51,584		66,238							.0003
S&P 500 - CAPPED TA2404866		N/A	Equity/Index	TOCC-	07/30/2024	07/25/2025	500	2,710,855	5399.22		161,103		161,103		225,834							.0003
S&P 500 - CAPPED TA2402582		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	300	1,549,866	5064.2		56,729		56,729		82,437							.0003
S&P 500 - CAPPED TA2400814		N/A	Equity/Index	BMO-	02/15/2024	01/31/2025	189	946,323	4845.649999999996		19,930		19,930		28,013							.0003
S&P 500 - CAPPED TA2411502		N/A	Equity/Index	RBC-	12/30/2024	12/23/2025	178	1,053,676	5974.07		81,036		81,036		75,883							.0003
S&P 500 - CAPPED TA2409403		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	2,089	12,600,000	6032.38		548,354		548,354		470,301							.0003
S&P 500 - CAPPED TA2400903		N/A	Equity/Index	BMO-	02/21/2024	02/18/2025	720	3,584,520	5005.57		104,803		104,803		172,860							.0003
S&P 500 - CAPPED TA2405107		N/A	Equity/Index	BNP-	08/08/2024	01/15/2025	25	132,300	4783.83		17,123		17,123		27,626							.0003
S&P 500 - CAPPED TA2400593		N/A	Equity/Index	TOCC-	02/02/2024	01/31/2025	1,000	4,949,380	4845.649999999996		144,986		144,986		217,895							.0003
S&P 500 - CAPPED TA2403178		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	81	424,744	5306.04		12,849		12,849		18,552							.0003
S&P 500 - CAPPED TA2403638		N/A	Equity/Index	BMO-	06/14/2024	06/11/2025	957	5,194,012	5375.32		313,953		313,953		437,692							.0003
S&P 500 - CAPPED TA2410077		N/A	Equity/Index	BAR-	12/09/2024	12/01/2025	41	248,585	6207.38		3,801		3,801		3,156							.0003
S&P 500 - CAPPED TA2407498		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	500	2,898,710	5797.42		132,478		132,478		138,600							.0003
S&P 500 - CAPPED TA2401494		N/A	Equity/Index	BAR-	03/20/2024	03/14/2025	2,286	11,838,348	5117.09		329,847		329,847		491,866							.0003
S&P 500 - CAPPED TA2402200		N/A	Equity/Index	TOCC-	04/25/2024	04/09/2025	200	1,010,060	5209.91		24,137		24,137		41,642							.0003
S&P 500 - CAPPED TA2410387		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	215	1,300,000	6051.09		77,755		77,755		63,515							.0003
S&P 500 - CAPPED TA2408527		N/A	Equity/Index	BAR-	11/13/2024	11/13/2025	117	700,000	5985.38		21,797		21,797		20,015							.0003
S&P 500 - CAPPED TA2408590		N/A	Equity/Index	BMO-	11/14/2024	11/13/2025	108	642,924	5985.38		51,141		51,141		41,298							.0003
S&P 500 - CAPPED TA2406063		N/A	Equity/Index	RBC-	09/09/2024	08/28/2025	65	354,253	5592.18		23,971		23,971		37,969							.0003
S&P 500 - CAPPED TA2407228		N/A	Equity/Index	BNP-	10/14/2024	10/07/2025	76	445,189	5695.94		45,446		45,446		41,429							.0003
S&P 500 - CAPPED TA2402194		N/A	Equity/Index	TOCC-	04/25/2024	04/03/2025	200	1,010,060	5211.49		36,891		36,891		68,971							.0003
S&P 500 - CAPPED TA2404842		N/A	Equity/Index	BMO-	07/29/2024	07/24/2025	672	3,683,783	5427.13		163,787		163,787		210,781							.0003
S&P 500 - CAPPED TA2403412		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	100	536,105	5354.03		16,359		16,359		22,325							.0003
S&P 500 - CAPPED TA2404002		N/A	Equity/Index	RBC-	06/28/2024	06/30/2025	201	1,100,000	5460.48		92,070		92,070		126,399							.0003
S&P 500 - CAPPED TA2406193		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	200	1,125,204	5626.02		58,305		58,305		70,915							.0003

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S&P 500 - CAPPED TA2406789		N/A	Equity/Index	SG	10/03/2024	10/03/2025	947	5,400,000	5699.94		122,582		122,582		133,041							.0003
S&P 500 - CAPPED TA2407935		N/A	Equity/Index	TOCC	11/01/2024	11/03/2025	400	2,291,520	5728.8		136,810		136,810		151,949							.0003
S&P 500 - CAPPED TA2400861		N/A	Equity/Index	BNP	02/16/2024	02/19/2025	160	800,000	5005.57		67,431		9,077		145,574			(58,354)				.0003
S&P 500 - CAPPED TA2403897		N/A	Equity/Index	BMO	06/26/2024	06/26/2025	73	400,000	5477.9		8,372		8,372		10,275							.0003
S&P 500 - CAPPED TA2406556		N/A	Equity/Index	BMO	09/25/2024	09/19/2025	46	262,890	5713.64		13,978		13,978		15,743							.0003
S&P 500 - CAPPED TA2410116		N/A	Equity/Index	BMO	12/09/2024	10/28/2025	19	115,021	5823.52		12,028		12,028		9,014							.0003
S&P 500 - CAPPED TA2411277		N/A	Equity/Index	BAR	12/27/2024	12/29/2025	921	5,500,000	5970.84		236,503		236,503		217,879							.0003
S&P 500 - CAPPED TA2404440		N/A	Equity/Index	BMO	07/15/2024	07/10/2025	13	73,473	5416.34		4,667		4,667		5,459							.0003
S&P 500 - CAPPED TA2406196		N/A	Equity/Index	TOCC	09/13/2024	09/12/2025	100	562,602	5626.02		30,374		30,374		37,106							.0003
S&P 500 - CAPPED TA2404209		N/A	Equity/Index	BAR	07/08/2024	07/01/2025	61	339,691	5475.09		31,722		31,722		37,737							.0003
S&P 500 - CAPPED TA2401935		N/A	Equity/Index	RBC	04/12/2024	04/10/2025	187	962,960	5160.6400000000003		26,449		26,449		40,271							.0003
S&P 500 - CAPPED TA2404632		N/A	Equity/Index	BMO	07/22/2024	07/17/2025	416	2,303,895	5588.27		128,365		128,365		168,882							.0003
S&P 500 - CAPPED TA2403637		N/A	Equity/Index	BMO	06/14/2024	06/11/2025	145	786,972	5375.32		46,847		46,847		65,136							.0003
S&P 500 - CAPPED TA2405403		N/A	Equity/Index	RBC	08/16/2024	08/12/2025	1,095	6,074,830	5344.39		294,697		294,697		345,799							.0003
S&P 500 - CAPPED TA2409005		N/A	Equity/Index	BAR	11/22/2024	11/11/2025	166	990,896	6001.35		43,077		43,077		38,953							.0003
S&P 500 - CAPPED TA2406673		N/A	Equity/Index	BAR	09/27/2024	09/18/2025	104	598,156	5618.26		25,790		25,790		27,735							.0003
S&P 500 - CAPPED TA2400408		N/A	Equity/Index	BAR	01/25/2024	01/23/2025	2,998	14,639,234	4864.6000000000004		641,632		641,632		1,089,175							.0003
S&P 500 - CAPPED TA2401504		N/A	Equity/Index	BAR	03/20/2024	03/17/2025	2,304	11,931,564	5117.09		522,547		522,547		812,141							.0003
S&P 500 - CAPPED TA2404802		N/A	Equity/Index	BOA	07/26/2024	07/11/2025	191	1,042,224	5584.54		45,859		45,859		65,834							.0003
S&P 500 - CAPPED TA2405760		N/A	Equity/Index	BAR	08/29/2024	08/15/2025	50	281,452	5554.25		12,936		12,936		15,047							.0003
S&P 500 - CAPPED TA2408862		N/A	Equity/Index	TOCC	11/21/2024	11/21/2025	100	594,871	5948.71		16,837		16,837		15,981							.0003
S&P 500 - CAPPED TA2401705		N/A	Equity/Index	SG	03/28/2024	03/20/2025	200	1,049,932	5224.62		44,740		44,740		69,568							.0003
S&P 500 - CAPPED TA2405839		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	513	2,900,000	5648.4		55,825		55,825		63,429							.0003
S&P 500 - CAPPED TA2408770		N/A	Equity/Index	SG	11/19/2024	11/14/2025	322	1,903,526	5949.17		71,252		71,252		69,956							.0003
S&P 500 - CAPPED TA2408643		N/A	Equity/Index	BMO	11/15/2024	11/17/2025	221	1,300,000	5870.62		42,640		42,640		42,083							.0003
S&P 500 - CAPPED TA2401496		N/A	Equity/Index	BAR	03/20/2024	03/14/2025	136	704,294	5117.09		29,112		29,112		44,972							.0003
S&P 500 - CAPPED TA2409934		N/A	Equity/Index	BAR	12/06/2024	12/05/2025	115	700,000	6090.27		23,696		23,696		19,681							.0003
S&P 500 - CAPPED TA2410636		N/A	Equity/Index	BAR	12/17/2024	12/09/2025	103	622,532	6052.85		52,481		52,481		37,463							.0003
S&P 500 - CAPPED TA2409950		N/A	Equity/Index	BAR	12/06/2024	12/08/2025	476	2,900,000	6090.27		130,356		130,356		105,297							.0003
S&P 500 - CAPPED TA2402343		N/A	Equity/Index	RBC	04/30/2024	04/25/2025	466	2,377,390	5099.96		126,850		126,850		209,261							.0003
S&P 500 - CAPPED TA2406070		N/A	Equity/Index	RBC	09/09/2024	09/05/2025	17	92,996	5503.41		3,962		3,962		5,148							.0003
S&P 500 - CAPPED TA2408871		N/A	Equity/Index	TOCC	11/21/2024	11/21/2025	1,700	10,112,807	5948.71		640,161		640,161		577,599							.0003
S&P 500 - CAPPED TA2411274		N/A	Equity/Index	BAR	12/27/2024	12/29/2025	218	1,300,000	5970.84		39,233		39,233		36,354							.0003
S&P 500 - CAPPED TA2403543		N/A	Equity/Index	BMO	06/12/2024	05/23/2025	817	4,439,807	5267.84		209,969		209,969		267,395							.0003

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S&P 500 - CAPPED TA2402475		N/A	Equity/Index	BAR	05/02/2024	04/29/2025	451	2,278,001	5116.17		121,729		121,729		219,531							.0003
S&P 500 - CAPPED TA2403398		N/A	Equity/Index	BNP	06/07/2024	06/06/2025	318	1,700,000	5346.99		142,496		142,496		223,262							.0003
S&P 500 - CAPPED TA2405453		N/A	Equity/Index	TOCC	08/20/2024	08/18/2025	300	1,680,666	5554.25		92,219		92,219		112,832							.0003
S&P 500 - CAPPED TA2402993		N/A	Equity/Index	SG	05/21/2024	05/16/2025	435	2,309,741	5303.27		81,815		81,815		116,114							.0003
S&P 500 - CAPPED TA2405749		N/A	Equity/Index	TOCC	08/29/2024	08/29/2025	800	4,473,568	5591.96		195,956		195,956		237,706							.0003
S&P 500 - CAPPED TA2408297		N/A	Equity/Index	TOCC	11/08/2024	11/07/2025	300	1,798,662	5995.54		55,763		55,763		50,721							.0003
S&P 500 - CAPPED TA2408519		N/A	Equity/Index	BMO	11/12/2024	11/07/2025	23	137,753	6197.09		8,300		8,300		5,807							.0003
S&P 500 - CAPPED TA2402553		N/A	Equity/Index	BMO	05/03/2024	04/25/2025	230	1,179,617	5099.96		102,670		102,670		202,481							.0003
S&P 500 - CAPPED TA2403352		N/A	Equity/Index	TOCC	06/06/2024	06/06/2025	100	535,296	5352.96		28,672		28,672		42,150							.0003
S&P 500 - CAPPED TA2403146		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	200	1,061,944	5267.84		61,447		61,447		89,070							.0003
S&P 500 - CAPPED TA2402099		N/A	Equity/Index	TOCC	04/19/2024	04/04/2025	200	995,678	5147.21		37,095		37,095		69,260							.0003
S&P 500 - CAPPED TA2410084		N/A	Equity/Index	BAR	12/09/2024	12/02/2025	15	90,946	6047.15		4,576		4,576		3,766							.0003
S&P 500 - CAPPED TA2410314		N/A	Equity/Index	BAR	12/12/2024	12/10/2025	443	2,686,033	6034.91		149,831		149,831		123,128							.0003
S&P 500 - CAPPED TA2407976		N/A	Equity/Index	TOCC	11/04/2024	11/04/2025	100	571,269	5712.69		18,739		18,739		20,476							.0003
S&P 500 - CAPPED TA2407407		N/A	Equity/Index	BNP	10/18/2024	10/16/2025	378	2,216,467	5842.47		130,134		130,134		126,900							.0003
S&P 500 - CAPPED TA2411432		N/A	Equity/Index	TOCC	12/30/2024	12/30/2025	100	590,694	5906.94		14,710		14,710		14,518							.0003
S&P 500 - CAPPED TA2406477		N/A	Equity/Index	RBC	09/23/2024	09/18/2025	539	3,081,555	5618.26		140,167		140,167		154,004							.0003
S&P 500 - CAPPED TA2405239		N/A	Equity/Index	RBC	08/12/2024	08/08/2025	687	3,686,655	5319.31		219,284		219,284		302,015							.0003
S&P 500 - CAPPED TA2402648		N/A	Equity/Index	BAR	05/08/2024	05/02/2025	669	3,467,427	5127.79		150,866		150,866		227,157							.0003
S&P 500 - CAPPED TA2406645		N/A	Equity/Index	BNP	09/27/2024	09/26/2025	645	3,700,000	5738.17		114,847		114,847		124,418							.0003
S&P 500 - CAPPED TA2405732		N/A	Equity/Index	SG	08/28/2024	08/26/2025	189	1,056,321	5616.84		55,632		55,632		68,573							.0003
S&P 500 - CAPPED TA2403971		N/A	Equity/Index	BOA	06/27/2024	06/17/2025	110	602,711	5473.23		26,259		26,259		34,536							.0003
S&P 500 - CAPPED TA2405947		N/A	Equity/Index	BAR	09/05/2024	09/02/2025	179	982,858	5648.4		46,295		46,295		64,106							.0003
S&P 500 - CAPPED TA2406585		N/A	Equity/Index	CIBC	09/26/2024	09/26/2025	1,636	9,400,000	5745.37		210,560		210,560		227,653							.0003
S&P 500 - CAPPED TA2405201		N/A	Equity/Index	BAR	08/09/2024	07/22/2025	63	334,810	5564.41		13,357		13,357		22,118							.0003
S&P 500 - CAPPED TA2401594		N/A	Equity/Index	BMO	03/25/2024	03/21/2025	374	1,953,870	5241.53		108,284		108,284		186,103							.0003
S&P 500 - CAPPED TA2410141		N/A	Equity/Index	TOCC	12/10/2024	12/10/2025	100	603,491	6034.91		14,485		14,485		12,991							.0003
S&P 500 - CAPPED TA2406818		N/A	Equity/Index	TOCC	10/03/2024	09/30/2025	3,200	18,220,800	5762.48		753,778		753,778		854,946							.0003
S&P 500 - CAPPED TA2411572		N/A	Equity/Index	RBC	12/31/2024	12/26/2025	121	713,277	6037.59		34,128		34,128		33,645							.0003
S&P 500 - CAPPED TA2406437		N/A	Equity/Index	BAR	09/20/2024	09/16/2025	68	386,716	5633.09		15,949		15,949		17,954							.0003
S&P 500 - CAPPED TA2400404		N/A	Equity/Index	BAR	01/25/2024	01/17/2025	148	722,536	4866.2		59,127		59,127		151,966							.0003
S&P 500 - CAPPED TA2407068		N/A	Equity/Index	BMO	10/08/2024	10/03/2025	487	2,789,536	5751.07		164,664		164,664		178,371							.0003
S&P 500 - CAPPED TA2411055		N/A	Equity/Index	NGFPI	12/23/2024	12/04/2025	20	119,025	6305.85		5,690		5,690		4,360							.0003
S&P 500 - CAPPED TA2407704		N/A	Equity/Index	BAR	10/28/2024	10/24/2025	25	145,675	5809.86		9,072		9,072		9,143							.0003

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S&P 500 - CAPPED TA2408654		N/A	Equity/Index	BAR-	11/15/2024	10/24/2025	100	587,230	5809.86		36,088		36,088		35,552							.0003
S&P 500 - CAPPED TA2405987		N/A	Equity/Index	TOCC-	09/06/2024	09/08/2025	100	540,842	5408.42		23,575		23,575		31,065							.0003
S&P 500 - CAPPED TA2406922		N/A	Equity/Index	BNP-	10/07/2024	10/07/2025	123	700,000	5695.94		18,003		18,003		19,547							.0003
S&P 500 - CAPPED TA2404055		N/A	Equity/Index	BNP-	07/01/2024	07/01/2025	183	1,000,000	5475.09		33,770		33,770		42,769							.0003
S&P 500 - CAPPED TA2409489		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	248	1,500,000	6047.15		51,165		51,165		44,060							.0003
S&P 500 - CAPPED TA2402547		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	3,400	17,415,004	5018.390000000003		1,129,771		1,129,771		1,783,790							.0003
S&P 500 - CAPPED TA2401154		N/A	Equity/Index	TOCC-	03/05/2024	02/28/2025	3,300	16,718,361	5137.08		299,625		299,625		485,388							.0003
S&P 500 - CAPPED TA2410301		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	600	3,630,750	6051.25		70,809		70,809		63,050							.0003
S&P 500 - CAPPED TA2405033		N/A	Equity/Index	TOCC-	08/05/2024	08/05/2025	100	518,633	5186.33		16,339		16,339		21,871							.0003
S&P 500 - CAPPED TA2406449		N/A	Equity/Index	BAR-	09/20/2024	08/29/2025	164	932,668	5648.4		31,723		31,723		35,645							.0003
S&P 500 - CAPPED TA2405362		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	432	2,400,000	5554.25		46,704		46,704		55,740							.0003
S&P 500 - CAPPED TA2402555		N/A	Equity/Index	BMO-	05/03/2024	04/22/2025	151	774,444	5010.600000000004		76,099		76,099		145,042							.0003
S&P 500 - CAPPED TA2406715		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	364	2,100,000	5762.48		65,352		65,352		69,782							.0003
S&P 500 - CAPPED TA2405491		N/A	Equity/Index	TOCC-	08/21/2024	08/19/2025	1,900	10,653,718	5608.25		459,754		459,754		559,576							.0003
S&P 500 - CAPPED TA2406468		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	192	1,100,000	5718.57		33,991		33,991		37,400							.0003
S&P 500 - CAPPED TA2401206		N/A	Equity/Index	TOCC-	03/07/2024	03/05/2025	1,000	5,154,470	5078.649999999996		234,306		234,306		367,236							.0003
S&P 500 - CAPPED TA2403976		N/A	Equity/Index	BOA-	06/27/2024	06/23/2025	100	547,919	5464.62		15,612		15,612		19,763							.0003
S&P 500 - CAPPED TA2400046		N/A	Equity/Index	TOCC-	01/04/2024	01/02/2025	900	4,242,015	4742.83		240,368		240,368		471,385							.0003
S&P 500 - CAPPED TA2405594		N/A	Equity/Index	SG-	08/23/2024	08/14/2025	100	562,950	5455.21		57,589		57,589		67,890							.0003
S&P 500 - CAPPED TA2408598		N/A	Equity/Index	TOCC-	11/14/2024	11/13/2025	400	2,387,720	5985.38		127,742		127,742		114,088							.0003
S&P 500 - CAPPED TA2405014		N/A	Equity/Index	RBC-	08/02/2024	07/28/2025	103	548,606	5459.1		27,018		27,018		42,394							.0003
S&P 500 - CAPPED TA2408636		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	1,107	6,500,000	5870.62		414,052		414,052		405,596							.0003
S&P 500 - CAPPED TA2410649		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	51	308,550	6051.25		18,253		18,253		14,727							.0003
S&P 500 - CAPPED TA2403910		N/A	Equity/Index	TOCC-	06/26/2024	06/24/2025	3,000	16,416,000	5447.87		726,077		726,077		950,670							.0003
S&P 500 - CAPPED TA2402674		N/A	Equity/Index	BMO-	05/09/2024	05/06/2025	230	1,196,980	5180.74		103,031		103,031		188,248							.0003
S&P 500 - CAPPED TA2407775		N/A	Equity/Index	TOCC-	10/30/2024	10/30/2025	100	581,367	5813.67		35,582		35,582		36,553							.0003
S&P 500 - CAPPED TA2410568		N/A	Equity/Index	BAR-	12/16/2024	12/09/2025	8	48,640	6052.85		2,354		2,354		1,920							.0003
S&P 500 - CAPPED TA2409418		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	50	300,000	6032.38		18,017		18,017		14,772							.0003
S&P 500 - CAPPED TA2410647		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	171	1,034,550	6051.25		66,339		66,339		52,526							.0003
S&P 500 - CAPPED TA2401268		N/A	Equity/Index	SG-	03/12/2024	03/07/2025	1,846	9,519,822	5123.689999999996		260,711		260,711		396,354							.0003
S&P 500 - CAPPED TA2402458		N/A	Equity/Index	BNP-	05/01/2024	01/24/2025	160	807,840	4868.55		37,582		37,582		58,021							.0003
S&P 500 - CAPPED TA2408120		N/A	Equity/Index	BNP-	11/05/2024	10/31/2025	704	4,064,199	5728.8		167,693		167,693		176,730							.0003
S&P 500 - CAPPED TA2403975		N/A	Equity/Index	BOA-	06/27/2024	06/20/2025	180	986,254	5473.17		58,124		58,124		78,649							.0003
S&P 500 - CAPPED TA2406241		N/A	Equity/Index	RBC-	09/13/2024	09/05/2025	85	477,952	5503.41		22,089		22,089		25,748							.0003

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S&P 500 - CAPPED TA2408474		N/A	Equity/Index	BAR-	11/12/2024	11/12/2025	652	3,900,000	5983.99		75,817		75,817		70,680							.0003
S&P 500 - CAPPED TA2408972		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	100	596,934	5969.34		22,626		22,626		20,902							.0003
S&P 500 - CAPPED TA2407214		N/A	Equity/Index	SG-	10/14/2024	10/14/2025	512	3,000,000	5859.85		111,899		111,899		111,402							.0003
S&P 500 - CAPPED TA2402125		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	48	239,631	5022.21		6,272		6,272		9,732							.0003
S&P 500 - CAPPED TA2405927		N/A	Equity/Index	BNP-	09/04/2024	08/29/2025	1,357	7,500,139	5648.4		365,996		365,996		483,439							.0003
S&P 500 - CAPPED TA2401121		N/A	Equity/Index	TOCC-	03/01/2024	02/28/2025	1,200	6,166,740	5069.76		120,607		120,607		177,609							.0003
S&P 500 - CAPPED TA2402532		N/A	Equity/Index	TOCC-	05/03/2024	04/15/2025	200	1,024,412	5061.82		54,401		54,401		87,532							.0003
S&P 500 - CAPPED TA2405243		N/A	Equity/Index	RBC-	08/12/2024	08/07/2025	590	3,166,123	5199.5		149,016		149,016		189,635							.0003
S&P 500 - CAPPED TA2401634		N/A	Equity/Index	TOCC-	03/27/2024	03/25/2025	1,400	7,308,406	5218.1899999999996		304,186		304,186		485,632							.0003
S&P 500 - CAPPED TA2402425		N/A	Equity/Index	BNP-	04/30/2024	02/27/2025	35	177,604	5078.18		10,863		10,863		20,874							.0003
S&P 500 - CAPPED TA2405929		N/A	Equity/Index	BNP-	09/04/2024	08/29/2025	165	911,955	5648.4		48,696		48,696		65,428							.0003
S&P 500 - CAPPED TA2402917		N/A	Equity/Index	BMO-	05/17/2024	05/14/2025	100	529,653	5246.68		31,051		31,051		47,262							.0003
S&P 500 - CAPPED TA2407451		N/A	Equity/Index	BAR-	10/21/2024	10/16/2025	1,121	6,550,844	5842.47		373,371		373,371		372,066							.0003
S&P 500 - CAPPED TA2401346		N/A	Equity/Index	BNP-	03/18/2024	03/18/2025	369	1,900,000	5178.7700000000004		157,166		157,166		283,134							.0003
S&P 500 - CAPPED TA2406553		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	51	291,465	5702.55		17,357		17,357		19,634							.0003
S&P 500 - CAPPED TA2403043		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	569	3,000,000	5267.84		181,861		181,861		286,431							.0003
S&P 500 - CAPPED TA2410093		N/A	Equity/Index	BAR-	12/09/2024	12/04/2025	23	139,450	6086.49		7,462		7,462		5,948							.0003
S&P 500 - CAPPED TA2404231		N/A	Equity/Index	TOCC-	07/09/2024	07/03/2025	300	1,674,156	5567.19		56,096		56,096		69,085							.0003
S&P 500 - CAPPED TA2403502		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	100	536,079	5360.79		20,450		20,450		28,509							.0003
S&P 500 - CAPPED TA2404411		N/A	Equity/Index	TOCC-	07/12/2024	07/01/2025	200	1,127,138	5475.09		74,299		74,299		89,020							.0003
S&P 500 - CAPPED TA2409835		N/A	Equity/Index	RBC-	12/05/2024	10/24/2025	40	243,334	5808.12		7,651		7,651		6,806							.0003
S&P 500 - CAPPED TA2410368		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	661	4,000,000	6051.09		124,361		124,361		108,815							.0003
S&P 500 - CAPPED TA2408986		N/A	Equity/Index	TOCC-	11/22/2024	11/24/2025	100	596,934	5969.34		34,922		34,922		31,106							.0003
S&P 500 - CAPPED TA2405890		N/A	Equity/Index	BNP-	09/03/2024	09/03/2025	181	1,000,000	5528.93		19,260		19,260		22,918							.0003
S&P 500 - CAPPED TA2403496		N/A	Equity/Index	BMO-	06/10/2024	06/05/2025	804	4,303,314	5354.03		249,312		249,312		371,314							.0003
S&P 500 - CAPPED TA2404260		N/A	Equity/Index	TOCC-	07/10/2024	07/10/2025	100	563,391	5633.91		11,127		11,127		13,153							.0003
S&P 500 - CAPPED TA2408483		N/A	Equity/Index	BAR-	11/12/2024	11/06/2025	82	490,734	5929.04		27,813		27,813		24,797							.0003
S&P 500 - CAPPED TA2405304		N/A	Equity/Index	BAR-	08/14/2024	08/14/2025	605	3,300,000	5455.21		184,800		184,800		251,400							.0003
S&P 500 - CAPPED TA2408246		N/A	Equity/Index	RBC-	11/07/2024	05/22/2025	197	1,178,237	5477.97		12,840		12,840		12,391							.0003
S&P 500 - CAPPED TA2406866		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	209	1,200,000	5751.07		73,202		73,202		79,031							.0003
S&P 500 - CAPPED TA2407821		N/A	Equity/Index	BAR-	10/30/2024	10/28/2025	81	473,348	5823.52		26,707		26,707		26,786							.0003
S&P 500 - CAPPED TA2408647		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	51	300,000	5870.62		17,969		17,969		17,657							.0003
S&P 500 - CAPPED TA2402767		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	1,400	7,303,576	5187.67		444,648		444,648		715,609							.0003
S&P 500 - CAPPED TA2409415		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	1,127	6,800,000	6032.38		295,802		295,802		253,956							.0003

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S&P 500 - CAPPED TA2400901		N/A	Equity/Index	BMO	02/21/2024	02/18/2025	1,155	5,750,168	5005.57		107,611		107,611		168,883							.0003
S&P 500 - CAPPED TA2400309		N/A	Equity/Index	TOCC	01/18/2024	01/16/2025	1,700	8,100,500	4765.9799999999996		154,046		154,046		242,542							.0003
S&P 500 - CAPPED TA2402994		N/A	Equity/Index	SG	05/21/2024	05/16/2025	4,019	21,339,885	5303.27		863,563		863,563		1,243,351							.0003
S&P 500 - CAPPED TA2406332		N/A	Equity/Index	TOCC	09/18/2024	09/18/2025	200	1,123,652	5618.26		67,533		67,533		82,948							.0003
S&P 500 - CAPPED TA2402538		N/A	Equity/Index	TOCC	05/03/2024	04/30/2025	1,000	5,122,060	5035.6899999999996		226,316		226,316		341,227							.0003
S&P 500 - CAPPED TA2407265		N/A	Equity/Index	TOCC	10/16/2024	10/16/2025	500	2,921,235	5842.47		95,533		95,533		96,874							.0003
S&P 500 - CAPPED TA2403639		N/A	Equity/Index	BMO	06/14/2024	06/12/2025	129	700,133	5421.03		28,595		28,595		38,657							.0003
S&P 500 - CAPPED TA2405433		N/A	Equity/Index	BMO	08/19/2024	08/15/2025	567	3,168,470	5543.22		175,084		175,084		213,003							.0003
S&P 500 - CAPPED TA2405735		N/A	Equity/Index	SG	08/28/2024	08/26/2025	22	122,958	5616.84		8,013		8,013		9,661							.0003
S&P 500 - CAPPED TA2407384		N/A	Equity/Index	TOCC	10/18/2024	10/20/2025	100	586,467	5864.67		15,895		15,895		15,858							.0003
S&P 500 - CAPPED TA2408382		N/A	Equity/Index	BMO	11/08/2024	05/19/2025	48	287,728	5482.35		5,701		5,701		5,482							.0003
S&P 500 - CAPPED TA2403044		N/A	Equity/Index	BMO	05/23/2024	05/23/2025	380	2,000,000	5267.84		71,820		71,820		102,114							.0003
S&P 500 - CAPPED TA2405485		N/A	Equity/Index	BNP	08/21/2024	08/21/2025	125	700,000	5620.85		38,144		38,144		45,868							.0003
S&P 500 - CAPPED TA2409150		N/A	Equity/Index	BAR	11/25/2024	11/21/2025	27	161,902	6198.5		2,974		2,974		2,586							.0003
S&P 500 - CAPPED TA2406192		N/A	Equity/Index	TOCC	09/13/2024	09/12/2025	200	1,125,204	5626.02		48,681		48,681		58,505							.0003
S&P 500 - CAPPED TA2407133		N/A	Equity/Index	CIBC	10/10/2024	10/09/2025	134	775,726	5792.04		65,522		65,522		63,976							.0003
S&P 500 - CAPPED TA2410707		N/A	Equity/Index	RBC	12/18/2024	12/12/2025	97	583,140	6051.09		32,110		32,110		26,962							.0003
S&P 500 - CAPPED TA2402508		N/A	Equity/Index	BMO	05/03/2024	05/02/2025	449	2,300,000	5127.79		195,205		195,205		386,572							.0003
S&P 500 - CAPPED TA2404891		N/A	Equity/Index	BAR	07/31/2024	07/31/2025	344	1,900,000	5522.3		36,006		36,006		44,422							.0003
S&P 500 - CAPPED TA2403045		N/A	Equity/Index	TOCC	05/23/2024	05/01/2025	100	529,642	5018.3900000000003		16,310		16,310		20,650							.0003
S&P 500 - CAPPED TA2407920		N/A	Equity/Index	TOCC	11/01/2024	10/31/2025	100	572,880	5728.8		20,970		20,970		22,853							.0003
S&P 500 - CAPPED TA2411192		N/A	Equity/Index	TOCC	12/26/2024	12/26/2025	700	4,226,313	6037.59		95,953		95,953		86,104							.0003
S&P 500 - CAPPED TA2402281		N/A	Equity/Index	TOCC	04/29/2024	04/23/2025	1,700	8,703,575	5070.55		379,075		379,075		582,542							.0003
S&P 500 - CAPPED TA2400829		N/A	Equity/Index	BMO	02/15/2024	02/13/2025	1,510	7,560,570	4953.17		148,207		148,207		220,029							.0003
S&P 500 - CAPPED TA2400871		N/A	Equity/Index	BMO	02/16/2024	02/13/2025	1,343	6,746,561	4953.17		310,260		310,260		500,179							.0003
S&P 500 - CAPPED TA2408183		N/A	Equity/Index	TOCC	11/07/2024	11/07/2025	100	597,310	5973.1		14,337		14,337		13,316							.0003
S&P 500 - CAPPED TA2408979		N/A	Equity/Index	TOCC	11/22/2024	11/21/2025	1,200	7,163,208	5969.34		454,171		454,171		397,590							.0003
S&P 500 - CAPPED TA2407111		N/A	Equity/Index	BAR	10/10/2024	10/10/2025	934	5,400,000	5780.05		203,199		203,199		213,111							.0003
S&P 500 - CAPPED TA2411704		N/A	Equity/Index	RBC	12/31/2024	12/15/2025	61	358,863	6051.09		13,949		13,949		13,778							.0003
S&P 500 - CAPPED TA2402248		N/A	Equity/Index	SG	04/26/2024	04/24/2025	748	3,821,943	5071.63		78,615		78,615		114,062							.0003
S&P 500 - CAPPED TA2408675		N/A	Equity/Index	TOCC	11/18/2024	11/18/2025	200	1,178,724	5893.62		39,961		39,961		39,536							.0003
S&P 500 - CAPPED TA2405285		N/A	Equity/Index	RBC	08/13/2024	08/08/2025	166	900,374	5344.16		29,873		29,873		37,981							.0003
S&P 500 - CAPPED TA2408599		N/A	Equity/Index	TOCC	11/14/2024	11/13/2025	100	596,930	5985.38		34,238		34,238		30,198							.0003
S&P 500 - CAPPED TA2403185		N/A	Equity/Index	BNP	05/30/2024	04/21/2025	139	728,881	4967.2299999999996		25,758		25,758		33,022							.0003

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S&P 500 - CAPPED TA2411675		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	28	164,724	5998.74		3,724		3,724		3,662							.0003
S&P 500 - CAPPED TA2401612		N/A	Equity/Index	BMO-	03/26/2024	03/21/2025	541	2,829,024	5241.53		155,110		155,110		263,137							.0003
S&P 500 - CAPPED TA2400762		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	600	2,953,458	5026.6099999999997		74,829		74,829		131,351							.0003
S&P 500 - CAPPED TA2407450		N/A	Equity/Index	BAR-	10/21/2024	10/16/2025	38	222,063	5842.47		11,777		11,777		11,784							.0003
S&P 500 - CAPPED TA2408824		N/A	Equity/Index	TOCC-	11/20/2024	11/18/2025	100	589,300	6101.28		18,337		18,337		17,846							.0003
S&P 500 - CAPPED TA2403745		N/A	Equity/Index	BMO-	06/20/2024	06/13/2025	1,224	6,689,992	5431.6		300,039		300,039		387,898							.0003
S&P 500 - CAPPED TA2405443		N/A	Equity/Index	TOCC-	08/20/2024	08/14/2025	400	2,240,888	5455.21		145,842		145,842		175,416							.0003
S&P 500 - CAPPED TA2404279		N/A	Equity/Index	BMO-	07/10/2024	07/03/2025	168	944,328	5567.19		48,518		48,518		58,425							.0003
S&P 500 - CAPPED TA2407168		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	1,187	6,900,000	5815.03		257,369		257,369		265,011							.0003
S&P 500 - CAPPED TA2406344		N/A	Equity/Index	SG-	09/18/2024	09/16/2025	61	343,613	5633.09		18,282		18,282		21,850							.0003
S&P 500 - CAPPED TA2404812		N/A	Equity/Index	BOA-	07/26/2024	07/18/2025	480	2,619,202	5505		108,197		108,197		147,178							.0003
S&P 500 - CAPPED TA2403821		N/A	Equity/Index	TOCC-	06/21/2024	06/17/2025	800	4,372,064	5473.23		254,036		254,036		350,306							.0003
S&P 500 - CAPPED TA2401267		N/A	Equity/Index	SG-	03/12/2024	03/07/2025	2,167	11,175,219	5123.6899999999996		214,555		214,555		319,287							.0003
S&P 500 - CAPPED TA2405714		N/A	Equity/Index	BAR-	08/28/2024	08/28/2025	304	1,700,000	5592.18		33,455		33,455		38,958							.0003
S&P 500 - CAPPED TA2406889		N/A	Equity/Index	BAR-	10/04/2024	09/29/2025	62	354,556	5738.17		20,334		20,334		22,491							.0003
S&P 500 - CAPPED TA2410747		N/A	Equity/Index	BAR-	12/19/2024	12/17/2025	17	100,623	6050.61		2,790		2,790		2,657							.0003
S&P 500 - CAPPED TA2402620		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	500	2,592,380	5127.79		75,348		75,348		109,700							.0003
S&P 500 - CAPPED TA2403797		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	73	400,000	5464.62		11,801		11,801		15,081							.0003
S&P 500 - CAPPED TA2404979		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	337	1,800,000	5346.56		48,312		48,312		65,036							.0003
S&P 500 - CAPPED TA2405717		N/A	Equity/Index	BAR-	08/28/2024	08/28/2025	54	300,000	5592.18		7,330		7,330		8,599							.0003
S&P 500 - CAPPED TA2410708		N/A	Equity/Index	RBC-	12/18/2024	12/12/2025	21	126,247	6051.09		7,490		7,490		6,214							.0003
S&P 500 - CAPPED TA2407314		N/A	Equity/Index	BAR-	10/17/2024	09/08/2025	38	222,228	5693.29		3,304		3,304		3,335							.0003
S&P 500 - CAPPED TA2411681		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	81	476,523	6032.38		11,035		11,035		10,859							.0003
S&P 500 - CAPPED TA2408346		N/A	Equity/Index	BNP-	11/08/2024	10/22/2025	63	377,934	5851.2		16,317		16,317		14,981							.0003
S&P 500 - CAPPED TA2406587		N/A	Equity/Index	CIBC-	09/26/2024	09/26/2025	870	5,000,000	5745.37		187,000		187,000		204,504							.0003
S&P 500 - CAPPED TA2411645		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	116	682,428	5948.71		28,195		28,195		27,877							.0003
S&P 500 - CAPPED TA2405150		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	100	534,416	5344.16		29,341		29,341		41,277							.0003
S&P 500 - CAPPED TA2401275		N/A	Equity/Index	SG-	03/12/2024	03/10/2025	1,247	6,430,779	5123.6899999999996		180,753		180,753		274,923							.0003
S&P 500 - CAPPED TA2404815		N/A	Equity/Index	BOA-	07/26/2024	07/18/2025	200	1,091,334	5544.59		50,872		50,872		71,619							.0003
S&P 500 - CAPPED TA2407254		N/A	Equity/Index	BMO-	10/15/2024	10/10/2025	250	1,455,458	5815.03		58,768		58,768		59,944							.0003
S&P 500 - CAPPED TA2409417		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	779	4,700,000	6032.38		274,480		274,480		226,301							.0003
S&P 500 - CAPPED TA2410104		N/A	Equity/Index	BMO-	12/09/2024	11/21/2025	26	157,398	6308.08		8,595		8,595		5,417							.0003
S&P 500 - CAPPED TA2404788		N/A	Equity/Index	BOA-	07/26/2024	07/01/2025	86	469,274	5475.09		19,774		19,774		26,878							.0003
S&P 500 - CAPPED TA2405003		N/A	Equity/Index	RBC-	08/02/2024	07/16/2025	88	468,712	5667.2		18,343		18,343		33,629							.0003

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S&P 500 - CAPPED TA2409339		N/A	Equity/Index	SG-	11/27/2024	11/28/2025	233	1,400,000	5998.74		40,039		40,039		36,283							.0003
S&P 500 - CAPPED TA2401177		N/A	Equity/Index	BMO-	03/06/2024	03/04/2025	1,253	6,395,939	5130.95		118,183		118,183		182,632							.0003
S&P 500 - CAPPED TA2400282		N/A	Equity/Index	SG-	01/17/2024	01/14/2025	625	2,961,250	4783.83		81,163		81,163		136,269							.0003
S&P 500 - CAPPED TA2403268		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	4,000	21,188,400	5277.51		880,102		880,102		1,252,192							.0003
S&P 500 - CAPPED TA2407931		N/A	Equity/Index	TOCC-	11/01/2024	11/03/2025	500	2,864,400	5728.8		93,958		93,958		101,913							.0003
S&P 500 - CAPPED TA2407269		N/A	Equity/Index	TOCC-	10/16/2024	10/16/2025	300	1,752,741	5842.47		106,397		106,397		105,760							.0003
S&P 500 - CAPPED TA2407081		N/A	Equity/Index	SG-	10/09/2024	10/09/2025	242	1,400,000	5792.04		46,200		46,200		47,784							.0003
S&P 500 - CAPPED TA2401020		N/A	Equity/Index	BNP-	02/26/2024	02/21/2025	329	1,671,978	5087.03		97,423		97,423		176,470							.0003
S&P 500 - CAPPED TA2402258		N/A	Equity/Index	SG-	04/26/2024	03/14/2025	125	638,694	5117.09		26,314		26,314		43,887							.0003
S&P 500 - CAPPED TA2404639		N/A	Equity/Index	BMO-	07/22/2024	07/18/2025	111	614,741	5544.59		36,010		36,010		46,997							.0003
S&P 500 - CAPPED TA2408032		N/A	Equity/Index	RBC-	11/04/2024	10/01/2025	24	137,352	5708.75		11,402		11,402		12,690							.0003
S&P 500 - CAPPED TA2406368		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	100	571,364	5713.64		33,770		33,770		38,846							.0003
S&P 500 - CAPPED TA2409665		N/A	Equity/Index	SG-	12/04/2024	12/02/2025	35	212,905	6047.15		14,124		14,124		10,639							.0003
S&P 500 - CAPPED TA2408117		N/A	Equity/Index	BNP-	11/05/2024	10/31/2025	69	398,338	5705.45		23,239		23,239		24,603							.0003
S&P 500 - CAPPED TA2402290		N/A	Equity/Index	TOCC-	04/29/2024	04/25/2025	400	2,047,900	5048.42		119,842		119,842		190,425							.0003
S&P 500 - CAPPED TA2401085		N/A	Equity/Index	TOCC-	02/29/2024	02/27/2025	1,800	9,151,758	5078.18		172,522		172,522		264,201							.0003
S&P 500 - CAPPED TA2406888		N/A	Equity/Index	BAR-	10/04/2024	09/29/2025	55	314,525	5738.17		16,899		16,899		18,661							.0003
S&P 500 - CAPPED TA2406157		N/A	Equity/Index	BAR-	09/12/2024	09/09/2025	1,611	9,001,253	5471.05		409,693		409,693		487,202							.0003
S&P 500 - CAPPED TA2405159		N/A	Equity/Index	TOCC-	08/09/2024	08/11/2025	200	1,068,832	5344.16		43,825		43,825		59,481							.0003
S&P 500 - CAPPED TA2402379		N/A	Equity/Index	BNP-	04/30/2024	02/13/2025	86	436,399	4953.17		19,884		19,884		31,044							.0003
S&P 500 - CAPPED TA2405113		N/A	Equity/Index	BNP-	08/08/2024	02/26/2025	95	502,740	5069.53		47,607		47,607		81,179							.0003
S&P 500 - CAPPED TA2409420		N/A	Equity/Index	BAR-	11/29/2024	12/01/2025	50	300,000	6032.38		18,489		18,489		15,076							.0003
S&P 500 - CAPPED TA2409933		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	690	4,200,000	6090.27		136,538		136,538		113,736							.0003
S&P 500 - CAPPED TA2406644		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	627	3,600,000	5738.17		106,704		106,704		115,507							.0003
S&P 500 - CAPPED TA2406051		N/A	Equity/Index	BAR-	09/09/2024	09/09/2025	110	600,000	5471.05		14,940		14,940		18,558							.0003
S&P 500 - CAPPED TA2402356		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	279	1,423,373	5099.96		86,239		86,239		145,199							.0003
S&P 500 - CAPPED TA2403198		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	334	1,741,977	5266.95		106,115		106,115		179,045							.0003
S&P 500 - CAPPED TA2402710		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	300	1,560,684	5011.12		72,731		72,731		103,207							.0003
S&P 500 - CAPPED TA2400388		N/A	Equity/Index	BNP-	01/24/2024	01/22/2025	2,080	10,176,150	4850.43		203,507		203,507		309,869							.0003
S&P 500 - CAPPED TA2403495		N/A	Equity/Index	BMO-	06/10/2024	06/05/2025	735	3,933,999	5354.03		169,440		169,440		238,943							.0003
S&P 500 - CAPPED TA2409499		N/A	Equity/Index	RBC-	12/02/2024	11/25/2025	195	1,179,311	5987.37		67,435		67,435		56,312							.0003
S&P 500 - CAPPED TA2400243		N/A	Equity/Index	TOCC-	01/12/2024	01/10/2025	2,100	10,042,200	4783.45		428,118		428,118		754,875							.0003
S&P 500 - CAPPED TA2400812		N/A	Equity/Index	BMO-	02/15/2024	01/24/2025	135	675,945	4894.16		14,076		14,076		20,428							.0003
S&P 500 - CAPPED TA2407604		N/A	Equity/Index	SG-	10/25/2024	10/24/2025	551	3,200,000	5808.12		266,239		266,239		266,265							.0003

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S&P 500 - CAPPED TA2401742		N/A	Equity/Index	TOCC-	04/02/2024	03/28/2025	2,600	13,511,342	5254.35		242,022		242,022		371,674							.0003
S&P 500 - CAPPED TA2401895		N/A	Equity/Index	BMO-	04/11/2024	04/11/2025	269	1,400,000	5199.0600000000004		125,175		125,175		208,451							.0003
S&P 500 - CAPPED TA2408801		N/A	Equity/Index	NGFPI-	11/20/2024	10/30/2025	58	341,912	5813.67		31,054		31,054		28,077							.0003
S&P 500 - CAPPED TA2409937		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	525	3,200,000	6090.27		185,056		185,056		142,519							.0003
S&P 500 - CAPPED TA2406421		N/A	Equity/Index	BAR-	09/20/2024	09/22/2025	263	1,500,000	5702.55		79,559		79,559		91,538							.0003
S&P 500 - CAPPED TA2410096		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	11	66,694	6075.11		2,879		2,879		2,393							.0003
S&P 500 - CAPPED TA2409242		N/A	Equity/Index	BAR-	11/26/2024	11/26/2025	66	400,000	6021.63		11,381		11,381		10,158							.0003
S&P 500 - CAPPED TA2405703		N/A	Equity/Index	BAR-	08/27/2024	08/22/2025	228	1,282,995	5634.61		43,445		43,445		50,889							.0003
S&P 500 - CAPPED TA2405608		N/A	Equity/Index	SG-	08/23/2024	08/08/2025	138	772,879	5344.16		26,034		26,034		29,281							.0003
S&P 500 - CAPPED TA2407655		N/A	Equity/Index	SG-	10/25/2024	10/23/2025	256	1,495,373	5797.42		67,594		67,594		68,074							.0003
S&P 500 - CAPPED TA2403450		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	1,290	6,900,000	5346.99		200,790		200,790		272,295							.0003
S&P 500 - CAPPED TA2405944		N/A	Equity/Index	BAR-	09/05/2024	09/05/2025	781	4,300,000	5503.41		250,260		250,260		324,378							.0003
S&P 500 - CAPPED TA2409661		N/A	Equity/Index	SG-	12/04/2024	12/02/2025	3,281	19,958,323	6047.15		801,122		801,122		669,096							.0003
S&P 500 - CAPPED TA2403544		N/A	Equity/Index	BMO-	06/12/2024	05/23/2025	198	1,075,987	5267.84		70,349		70,349		94,079							.0003
S&P 500 - CAPPED TA2408167		N/A	Equity/Index	BAR-	11/06/2024	11/04/2025	161	953,120	5712.69		45,003		45,003		43,905							.0003
S&P 500 - CAPPED TA2409134		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	100	598,737	5987.37		18,683		18,683		17,157							.0003
S&P 500 - CAPPED TA2410367		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	859	5,200,000	6051.09		154,442		154,442		135,403							.0003
S&P 500 - CAPPED TA2410823		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	100	593,085	5930.85		40,035		40,035		37,110							.0003
S&P 500 - CAPPED TA2403886		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	41	224,008	5464.62		5,924		5,924		7,696							.0003
S&P 500 - CAPPED TA2402414		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	431	2,187,071	5088.8		118,559		118,559		222,501							.0003
S&P 500 - CAPPED TA2403452		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	112	600,000	5346.99		23,580		23,580		32,989							.0003
S&P 500 - CAPPED TA2404023		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	220	1,200,000	5460.48		63,060		63,060		84,507							.0003
S&P 500 - CAPPED TA2404659		N/A	Equity/Index	BNP-	07/23/2024	07/23/2025	54	300,000	5555.74		8,298		8,298		10,073							.0003
S&P 500 - CAPPED TA2402263		N/A	Equity/Index	SG-	04/26/2024	03/14/2025	64	327,011	5150.4799999999996		8,124		8,124		13,049							.0003
S&P 500 - CAPPED TA2406467		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	140	800,000	5718.57		23,569		23,569		25,950							.0003
S&P 500 - CAPPED TA2410746		N/A	Equity/Index	BAR-	12/19/2024	12/17/2025	44	260,436	6050.61		7,296		7,296		6,940							.0003
S&P 500 - CAPPED TA2405404		N/A	Equity/Index	RBC-	08/16/2024	08/12/2025	100	554,779	5344.39		37,669		37,669		45,425							.0003
S&P 500 - CAPPED TA2400935		N/A	Equity/Index	SG-	02/22/2024	02/20/2025	1,336	6,777,528	4975.51		137,060		137,060		196,495							.0003
S&P 500 - CAPPED TA2404670		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	151	842,651	5505		52,332		52,332		64,979							.0003
S&P 500 - CAPPED TA2403972		N/A	Equity/Index	BOA-	06/27/2024	06/18/2025	175	958,858	5487.03		28,219		28,219		36,186							.0003
S&P 500 - CAPPED TA2403206		N/A	Equity/Index	BMO-	05/31/2024	05/30/2025	663	3,500,000	5305.48		284,794		284,794		483,955							.0003
S&P 500 - CAPPED TA2400310		N/A	Equity/Index	TOCC-	01/18/2024	01/16/2025	100	476,500	4765.9799999999996		14,510		14,510		23,744							.0003
S&P 500 - CAPPED TA2403854		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	92	500,000	5447.87		22,980		22,980		30,453							.0003
S&P 500 - CAPPED TA2405312		N/A	Equity/Index	BAR-	08/14/2024	08/12/2025	55	299,090	5344.39		22,034		22,034		30,356							.0003

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S&P 500 - CAPPED TA2408355		N/A	Equity/Index	BNP	11/08/2024	10/27/2025	37	221,961	5808.12		9,110		9,110		8,461							.0003
S&P 500 - CAPPED TA2404546		N/A	Equity/Index	TOCC	07/18/2024	07/09/2025	100	555,562	5576.98		16,217		16,217		20,436							.0003
S&P 500 - CAPPED TA2406679		N/A	Equity/Index	BAR	09/27/2024	09/22/2025	80	460,120	5702.55		13,628		13,628		14,661							.0003
S&P 500 - CAPPED TA2406101		N/A	Equity/Index	RBC	09/10/2024	09/05/2025	58	318,350	5408.42		19,545		19,545		25,069							.0003
S&P 500 - CAPPED TA2408302		N/A	Equity/Index	TOCC	11/08/2024	11/07/2025	400	2,398,216	5995.54		107,206		107,206		95,291							.0003
S&P 500 - CAPPED TA2411511		N/A	Equity/Index	RBC	12/30/2024	12/11/2025	8	47,356	6312.35		1,959		1,959		1,780							.0003
S&P 500 - CAPPED TA2404572		N/A	Equity/Index	TOCC	07/19/2024	07/18/2025	300	1,651,500	5505		35,348		35,348		44,245							.0003
S&P 500 - CAPPED TA2406852		N/A	Equity/Index	BAR	10/04/2024	10/03/2025	730	4,200,000	5751.07		82,319		82,319		87,579							.0003
S&P 500 - CAPPED TA2401497		N/A	Equity/Index	BAR	03/20/2024	03/14/2025	4,514	23,376,336	5117.09		1,025,536		1,025,536		1,595,883							.0003
S&P 500 - CAPPED TA2401572		N/A	Equity/Index	TOCC	03/22/2024	03/20/2025	1,400	7,331,492	5224.62		137,320		137,320		203,420							.0003
S&P 500 - CAPPED TA2402988		N/A	Equity/Index	SG	05/21/2024	05/09/2025	112	594,692	5222.68		35,608		35,608		52,098							.0003
S&P 500 - CAPPED TA2410566		N/A	Equity/Index	BAR	12/16/2024	12/09/2025	31	188,480	6052.85		6,496		6,496		5,478							.0003
S&P 500 - CAPPED TA2411130		N/A	Equity/Index	BNP	12/24/2024	12/24/2025	745	4,500,000	6040.04		102,375		102,375		90,662							.0003
S&P 500 - CAPPED TA2411019		N/A	Equity/Index	TOCC	12/23/2024	12/23/2025	300	1,792,221	5974.07		116,858		116,858		102,625							.0003
S&P 500 - CAPPED TA2402400		N/A	Equity/Index	BNP	04/30/2024	02/21/2025	685	3,475,971	4981.8		155,564		155,564		246,544							.0003
S&P 500 - CAPPED TA2407921		N/A	Equity/Index	TOCC	11/01/2024	10/31/2025	700	4,010,160	5728.8		180,870		180,870		198,281							.0003
S&P 500 - CAPPED TA2410648		N/A	Equity/Index	BAR	12/17/2024	12/12/2025	52	314,600	6051.25		10,778		10,778		9,270							.0003
S&P 500 - CAPPED TA2405841		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	1,363	7,700,000	5648.4		171,479		171,479		195,174							.0003
S&P 500 - CAPPED TA2409555		N/A	Equity/Index	BMO	12/03/2024	11/28/2025	20	120,960	5998.74		5,480		5,480		4,639							.0003
S&P 500 - CAPPED TA2402310		N/A	Equity/Index	BAR	04/29/2024	01/30/2025	62	317,041	5166.93		12,549		12,549		23,750							.0003
S&P 500 - CAPPED TA2401974		N/A	Equity/Index	SG	04/15/2024	04/11/2025	35	179,781	5199.0600000000004		10,096		10,096		16,663							.0003
S&P 500 - CAPPED TA2402540		N/A	Equity/Index	TOCC	05/03/2024	04/30/2025	300	1,536,618	5035.6899999999996		92,906		92,906		147,996							.0003
S&P 500 - CAPPED TA2401905		N/A	Equity/Index	TOCC	04/11/2024	04/09/2025	600	3,100,554	5209.91		82,875		82,875		127,805							.0003
S&P 500 - CAPPED TA2411567		N/A	Equity/Index	RBC	12/31/2024	12/26/2025	50	294,743	6037.59		5,886		5,886		5,774							.0003
S&P 500 - CAPPED TA2401777		N/A	Equity/Index	BMO	04/04/2024	04/02/2025	1,721	9,029,915	5205.8100000000004		172,307		172,307		244,640							.0003
S&P 500 - CAPPED TA2407530		N/A	Equity/Index	CIBC	10/24/2024	10/22/2025	100	581,530	5851.2		46,282		46,282		44,877							.0003
S&P 500 - CAPPED TA2410750		N/A	Equity/Index	BAR	12/19/2024	12/17/2025	474	2,805,606	6050.61		142,665		142,665		130,922							.0003
S&P 500 - CAPPED TA2404712		N/A	Equity/Index	BAR	07/25/2024	07/25/2025	722	3,900,000	5399.22		85,567		85,567		110,353							.0003
S&P 500 - CAPPED TA2407188		N/A	Equity/Index	SG	10/11/2024	10/13/2025	52	300,000	5815.03		17,670		17,670		18,072							.0003
S&P 500 - CAPPED TA2411440		N/A	Equity/Index	TOCC	12/30/2024	12/30/2025	200	1,181,388	5906.94		75,493		75,493		74,124							.0003
S&P 500 - CAPPED TA2405573		N/A	Equity/Index	RBC	08/23/2024	08/22/2025	213	1,200,000	5634.61		45,552		45,552		52,962							.0003
S&P 500 - CAPPED TA2407392		N/A	Equity/Index	TOCC	10/18/2024	10/20/2025	500	2,932,335	5864.67		177,123		177,123		173,127							.0003
S&P 500 - CAPPED TA2410440		N/A	Equity/Index	BAR	12/13/2024	12/11/2025	29	175,562	6084.19		7,812		7,812		6,488							.0003
S&P 500 - CAPPED TA2409326		N/A	Equity/Index	BAR	11/27/2024	11/19/2025	64	384,054	5916.98		22,282		22,282		19,792							.0003

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S&P 500 - CAPPED TA2407446		N/A	Equity/Index	BAR	10/21/2024	10/16/2025	55	321,406	6138.21		8,666		8,666		8,434							.0003
S&P 500 - CAPPED TA2401260		N/A	Equity/Index	TOCC	03/11/2024	03/07/2025	3,400	17,346,800	5157.3599999999997		700,079		700,079		1,208,947							.0003
S&P 500 - CAPPED TA2405195		N/A	Equity/Index	BAR	08/09/2024	07/14/2025	100	531,444	5615.35		13,719		13,719		22,204							.0003
S&P 500 - CAPPED TA2404943		N/A	Equity/Index	BAR	08/01/2024	08/01/2025	900	4,900,000	5446.68		106,822		106,822		136,304							.0003
S&P 500 - CAPPED TA2408482		N/A	Equity/Index	BAR	11/12/2024	11/06/2025	39	233,398	5929.04		10,611		10,611		9,671							.0003
S&P 500 - CAPPED TA2407506		N/A	Equity/Index	BAR	10/23/2024	10/21/2025	972	5,618,442	5853.98		219,779		219,779		231,904							.0003
S&P 500 - CAPPED TA2409340		N/A	Equity/Index	SG	11/27/2024	11/28/2025	2,684	16,100,000	5998.74		700,364		700,364		624,830							.0003
S&P 500 - CAPPED TA2410076		N/A	Equity/Index	BMO	12/09/2024	12/09/2025	231	1,400,000	6052.85		116,342		116,342		84,023							.0003
S&P 500 - CAPPED TA2406487		N/A	Equity/Index	CIBC	09/23/2024	09/11/2025	69	394,808	5554.13		39,151		39,151		43,226							.0003
S&P 500 - CAPPED TA2405969		N/A	Equity/Index	TOCC	09/06/2024	09/05/2025	1,600	8,653,472	5408.42		190,617		190,617		240,168							.0003
S&P 500 - CAPPED TA2400658		N/A	Equity/Index	BMO	02/08/2024	02/07/2025	280	1,400,000	5018.3999999999996		109,426		109,426		249,310							.0003
S&P 500 - CAPPED TA2411685		N/A	Equity/Index	RBC	12/31/2024	11/28/2025	31	182,373	6032.38		8,493		8,493		8,420							.0003
S&P 500 - CAPPED TA2406591		N/A	Equity/Index	CIBC	09/26/2024	09/26/2025	2,019	11,600,000	5745.37		617,120		617,120		684,314							.0003
S&P 500 - CAPPED TA2405505		N/A	Equity/Index	RBC	08/22/2024	08/22/2025	574	3,200,000	5570.64		121,472		121,472		146,179							.0003
S&P 500 - CAPPED TA2402461		N/A	Equity/Index	BNP	05/01/2024	01/27/2025	406	2,049,894	4890.97		93,940		93,940		147,455							.0003
S&P 500 - CAPPED TA2406243		N/A	Equity/Index	RBC	09/13/2024	09/08/2025	79	444,214	5408.42		28,638		28,638		33,362							.0003
S&P 500 - CAPPED TA2400384		N/A	Equity/Index	RBC	01/24/2024	01/24/2025	329	1,600,000	4890.95		122,880		122,880		330,665							.0003
S&P 500 - CAPPED TA2402345		N/A	Equity/Index	RBC	04/30/2024	04/25/2025	3,039	15,504,051	5099.96		938,322		938,322		1,588,145							.0003
S&P 500 - CAPPED TA2409362		N/A	Equity/Index	NGFPI	11/27/2024	11/28/2025	150	901,779	6024.5345820000002		72,593		72,593		55,958							.0003
S&P 500 - CAPPED TA2407422		N/A	Equity/Index	TOCC	10/21/2024	10/21/2025	600	3,512,388	5853.98		212,157		212,157		210,108							.0003
S&P 500 - CAPPED TA2405205		N/A	Equity/Index	BAR	08/09/2024	07/25/2025	180	956,599	5459.1		26,476		26,476		37,907							.0003
S&P 500 - CAPPED TA2400097		N/A	Equity/Index	TOCC	01/05/2024	01/03/2025	800	3,756,800	4704.8100000000004		215,956		215,956		414,602							.0003
S&P 500 - CAPPED TA2406422		N/A	Equity/Index	BAR	09/20/2024	09/22/2025	368	2,100,000	5702.55		118,988		118,988		137,526							.0003
S&P 500 - CAPPED TA2402875		N/A	Equity/Index	TOCC	05/16/2024	05/14/2025	200	1,062,198	5246.68		64,075		64,075		95,344							.0003
S&P 500 - CAPPED TA2405579		N/A	Equity/Index	RBC	08/23/2024	08/22/2025	213	1,200,000	5634.61		67,896		67,896		80,787							.0003
S&P 500 - CAPPED TA2409337		N/A	Equity/Index	SG	11/27/2024	11/28/2025	183	1,100,000	5998.74		21,671		21,671		19,717							.0003
S&P 500 - CAPPED TA2405311		N/A	Equity/Index	BAR	08/14/2024	08/12/2025	1,258	6,841,004	5344.39		433,394		433,394		576,576							.0003
S&P 500 - CAPPED TA2402332		N/A	Equity/Index	RBC	04/30/2024	04/25/2025	20	102,034	5199.87		4,526		4,526		7,845							.0003
S&P 500 - CAPPED TA2404890		N/A	Equity/Index	TOCC	07/31/2024	07/29/2025	1,600	8,843,200	5463.54		539,161		539,161		704,350							.0003
S&P 500 - CAPPED TA2406680		N/A	Equity/Index	BAR	09/27/2024	09/22/2025	70	402,605	5702.55		23,761		23,761		25,987							.0003
S&P 500 - CAPPED TA2402872		N/A	Equity/Index	TOCC	05/16/2024	05/14/2025	1,700	9,028,683	5246.68		186,822		186,822		252,635							.0003
S&P 500 - CAPPED TA2405047		N/A	Equity/Index	RBC	08/05/2024	08/01/2025	600	3,129,408	5446.68		153,366		153,366		259,295							.0003
S&P 500 - CAPPED TA2408536		N/A	Equity/Index	BAR	11/13/2024	11/11/2025	1,306	7,833,388	6001.35		311,207		311,207		279,721							.0003
S&P 500 - CAPPED TA2407988		N/A	Equity/Index	NGFPI	11/04/2024	10/30/2025	11	62,916	5813.67		2,654		2,654		2,969							.0003

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S&P 500 - CAPPED TA2404354		N/A	Equity/Index	BNP	07/12/2024	07/11/2025	588	3,300,000	5615.35		105,665		105,665		125,616							.0003
S&P 500 - CAPPED TA2411438		N/A	Equity/Index	TOCC	12/30/2024	12/30/2025	1,400	8,269,716	5906.94		352,304		352,304		347,851							.0003
S&P 500 - CAPPED TA2403729		N/A	Equity/Index	BOA	06/18/2024	06/13/2025	342	1,875,497	5433.74		110,189		110,189		147,843							.0003
S&P 500 - CAPPED TA2406917		N/A	Equity/Index	TOCC	10/07/2024	10/07/2025	200	1,139,188	5711.89		95,466		95,466		107,290							.0003
S&P 500 - CAPPED TA2403896		N/A	Equity/Index	BMO	06/26/2024	06/26/2025	438	2,400,000	5477.9		48,842		48,842		59,784							.0003
S&P 500 - CAPPED TA2401999		N/A	Equity/Index	BMO	04/17/2024	04/17/2025	458	2,300,000	5059.37		198,122		198,122		416,596							.0003
S&P 500 - CAPPED TA2410633		N/A	Equity/Index	BAR	12/17/2024	12/12/2025	50	302,200	6051.25		25,756		25,756		18,453							.0003
S&P 500 - CAPPED TA2410745		N/A	Equity/Index	BAR	12/19/2024	12/17/2025	71	420,249	6050.61		9,199		9,199		8,802							.0003
S&P 500 - CAPPED TA2406438		N/A	Equity/Index	BAR	09/20/2024	09/17/2025	54	307,098	5634.58		9,401		9,401		10,461							.0003
S&P 500 - CAPPED TA2407672		N/A	Equity/Index	TOCC	10/28/2024	10/28/2025	100	582,352	5823.52		19,219		19,219		19,570							.0003
S&P 500 - CAPPED TA2402623		N/A	Equity/Index	TOCC	05/07/2024	05/02/2025	500	2,592,380	5127.79		92,958		92,958		137,497							.0003
S&P 500 - CAPPED TA2407524		N/A	Equity/Index	BMO	10/24/2024	10/24/2025	86	500,000	5809.86		29,195		29,195		29,864							.0003
S&P 500 - CAPPED TA2407312		N/A	Equity/Index	BAR	10/17/2024	09/04/2025	90	526,329	6135.73		1,067		1,067		987							.0003
S&P 500 - CAPPED TA2411175		N/A	Equity/Index	BNP	12/24/2024	12/19/2025	68	409,615	5930.85		27,210		27,210		23,459							.0003
S&P 500 - CAPPED TA2405593		N/A	Equity/Index	SG	08/23/2024	08/13/2025	140	788,130	5434.43		82,680		82,680		97,330							.0003
S&P 500 - CAPPED TA2408414		N/A	Equity/Index	BMO	11/08/2024	06/30/2025	94	563,467	5460.48		41,570		41,570		39,595							.0003
S&P 500 - CAPPED TA2404102		N/A	Equity/Index	TOCC	07/03/2024	07/03/2025	2,400	13,288,848	5537.02		548,581		548,581		693,434							.0003
S&P 500 - CAPPED TA2402808		N/A	Equity/Index	TOCC	05/14/2024	05/01/2025	100	523,994	5018.390000000003		36,643		36,643		52,292							.0003
S&P 500 - CAPPED TA2408304		N/A	Equity/Index	TOCC	11/08/2024	11/07/2025	100	599,554	5995.54		34,356		34,356		29,460							.0003
S&P 500 - CAPPED TA2400467		N/A	Equity/Index	RBC	01/29/2024	01/24/2025	536	2,623,184	4894.16		72,398		72,398		116,431							.0003
S&P 500 - CAPPED TA2409807		N/A	Equity/Index	RBC	12/05/2024	10/17/2025	50	304,168	6031.16		12,471		12,471		10,093							.0003
S&P 500 - CAPPED TA2401079		N/A	Equity/Index	TOCC	02/29/2024	02/14/2025	100	508,431	5029.729999999996		13,619		13,619		20,882							.0003
S&P 500 - CAPPED TA2401503		N/A	Equity/Index	BAR	03/20/2024	03/17/2025	1,078	5,582,563	5117.09		154,855		154,855		230,674							.0003
S&P 500 - CAPPED TA2406117		N/A	Equity/Index	BNP	09/11/2024	09/11/2025	108	600,000	5554.13		32,863		32,863		41,151							.0003
S&P 500 - CAPPED TA2404152		N/A	Equity/Index	TOCC	07/05/2024	07/03/2025	100	556,719	5567.19		16,370		16,370		20,115							.0003
S&P 500 - CAPPED TA2405752		N/A	Equity/Index	TOCC	08/29/2024	08/29/2025	200	1,118,392	5591.96		60,955		60,955		75,385							.0003
S&P 500 - CAPPED TA2405853		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	372	2,100,000	5648.4		118,861		118,861		140,086							.0003
S&P 500 - CAPPED TA2407221		N/A	Equity/Index	SG	10/14/2024	10/09/2025	40	234,230	5792.04		14,856		14,856		14,608							.0003
S&P 500 - CAPPED TA2405774		N/A	Equity/Index	BAR	08/29/2024	08/22/2025	294	1,654,938	5634.61		96,805		96,805		117,851							.0003
S&P 500 - CAPPED TA2404984		N/A	Equity/Index	RBC	08/02/2024	08/01/2025	75	400,000	5346.56		18,872		18,872		26,446							.0003
S&P 500 - CAPPED TA2409826		N/A	Equity/Index	RBC	12/05/2024	10/22/2025	212	1,289,670	6449.51		411		411		109							.0003
S&P 500 - CAPPED TA2405280		N/A	Equity/Index	RBC	08/13/2024	08/08/2025	404	2,191,272	5319.31		100,212		100,212		128,169							.0003
S&P 500 - CAPPED TA2405660		N/A	Equity/Index	BAR	08/26/2024	08/22/2025	1,556	8,739,928	5570.64		482,220		482,220		580,344							.0003
S&P 500 - CAPPED TA2410094		N/A	Equity/Index	BAR	12/09/2024	12/05/2025	29	175,829	6254.62		1,592		1,592		1,314							.0003

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S&P 500 - CAPPED TA2408236		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	84	502,396	5308.15		19,283		19,283		19,036							.0003
S&P 500 - CAPPED TA2405776		N/A	Equity/Index	BAR-	08/29/2024	08/26/2025	1,775	9,991,546	5616.84		440,342		440,342		518,730							.0003
S&P 500 - CAPPED TA2408481		N/A	Equity/Index	BAR-	11/12/2024	11/06/2025	38	227,413	5929.04		8,861		8,861		8,152							.0003
S&P 500 - CAPPED TA2406685		N/A	Equity/Index	BAR-	09/27/2024	09/24/2025	1,090	6,269,135	5732.93		271,159		271,159		294,988							.0003
S&P 500 - CAPPED TA2402811		N/A	Equity/Index	TOCC-	05/14/2024	05/02/2025	100	523,994	5127.79		11,437		11,437		15,676							.0003
S&P 500 - CAPPED TA2403883		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	200	1,093,860	5469.3		32,173		32,173		41,391							.0003
S&P 500 - CAPPED TA2408573		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	1,715	10,200,000	5949.17		229,711		229,711		219,134							.0003
S&P 500 - CAPPED TA2403283		N/A	Equity/Index	BMO-	06/05/2024	05/30/2025	890	4,734,613	5277.51		198,488		198,488		275,756							.0003
S&P 500 - CAPPED TA2401714		N/A	Equity/Index	SG-	03/28/2024	03/26/2025	673	3,533,021	5203.58		96,064		96,064		140,385							.0003
S&P 500 - CAPPED TA2407768		N/A	Equity/Index	TOCC-	10/30/2024	10/30/2025	200	1,162,734	5813.67		22,793		22,793		23,382							.0003
S&P 500 - CAPPED TA2402939		N/A	Equity/Index	BNP-	05/20/2024	05/09/2025	249	1,325,345	5305.71		111,149		111,149		176,974							.0003
S&P 500 - CAPPED TA2404798		N/A	Equity/Index	BOA-	07/26/2024	07/07/2025	61	332,857	5567.19		9,957		9,957		13,672							.0003
S&P 500 - CAPPED TA2402371		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	394	1,999,318	4839.810000000004		57,567		57,567		80,578							.0003
S&P 500 - CAPPED TA2400140		N/A	Equity/Index	BAR-	01/08/2024	01/03/2025	872	4,111,933	4688.68		271,227		271,227		530,962							.0003
S&P 500 - CAPPED TA2407274		N/A	Equity/Index	BAR-	10/16/2024	10/10/2025	53	308,620	5815.03		18,273		18,273		18,551							.0003
S&P 500 - CAPPED TA2401047		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	100	507,818	5088.8		29,972		29,972		56,799							.0003
S&P 500 - CAPPED TA2401179		N/A	Equity/Index	BMO-	03/06/2024	03/04/2025	204	1,041,318	5130.95		30,504		30,504		49,103							.0003
S&P 500 - CAPPED TA2401238		N/A	Equity/Index	BNP-	03/08/2024	03/07/2025	800	4,100,000	5149.308450000004		336,404		336,404		629,240							.0003
S&P 500 - CAPPED TA2408860		N/A	Equity/Index	TOCC-	11/21/2024	11/21/2025	1,400	8,328,194	5948.71		186,572		186,572		177,996							.0003
S&P 500 - CAPPED TA2402207		N/A	Equity/Index	TOCC-	04/25/2024	04/15/2025	100	505,030	5061.82		21,163		21,163		34,452							.0003
S&P 500 - CAPPED TA2404486		N/A	Equity/Index	BMO-	07/16/2024	07/11/2025	271	1,533,860	5615.35		52,138		52,138		60,726							.0003
S&P 500 - CAPPED TA2404606		N/A	Equity/Index	BAR-	07/19/2024	07/17/2025	30	165,444	5588.27		9,050		9,050		12,238							.0003
S&P 500 - CAPPED TA2408291		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	900	5,395,986	5995.54		104,693		104,693		96,479							.0003
S&P 500 - CAPPED TA2406407		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	210	1,200,000	5702.55		63,180		63,180		72,668							.0003
S&P 500 - CAPPED TA2409130		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	100	598,737	5987.37		11,678		11,678		10,835							.0003
S&P 500 - CAPPED TA2405234		N/A	Equity/Index	RBC-	08/12/2024	08/08/2025	70	375,642	5319.31		9,153		9,153		11,651							.0003
S&P 500 - CAPPED TA2405610		N/A	Equity/Index	SG-	08/23/2024	08/08/2025	95	532,054	5344.16		34,428		34,428		39,821							.0003
S&P 500 - CAPPED TA2406869		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	70	400,000	5751.07		11,999		11,999		12,834							.0003
S&P 500 - CAPPED TA2408198		N/A	Equity/Index	BAR-	11/07/2024	11/05/2025	193	1,150,135	5782.76		72,720		72,720		68,301							.0003
S&P 500 - CAPPED TA2404418		N/A	Equity/Index	TOCC-	07/12/2024	07/09/2025	300	1,690,707	5576.98		101,990		101,990		123,480							.0003
S&P 500 - CAPPED TA2404237		N/A	Equity/Index	TOCC-	07/09/2024	07/07/2025	300	1,674,156	5567.19		84,026		84,026		105,112							.0003
S&P 500 - CAPPED TA2408445		N/A	Equity/Index	BAR-	11/11/2024	11/07/2025	151	906,581	5973.1		36,228		36,228		32,799							.0003
S&P 500 - CAPPED TA2410583		N/A	Equity/Index	BAR-	12/16/2024	12/11/2025	57	346,560	6084.19		22,633		22,633		17,011							.0003
S&P 500 - CAPPED TA2410532		N/A	Equity/Index	BAR-	12/16/2024	12/03/2025	28	170,240	6049.88		9,558		9,558		7,574							.0003

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S&P 500 - CAPPED TA2409942		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	1,248	7,600,000	6090.27		476,145		476,145		359,080							.0003
S&P 500 - CAPPED TA2403960		N/A	Equity/Index	BOA-	06/27/2024	06/09/2025	120	657,503	5346.99		44,615		44,615		58,662							.0003
S&P 500 - CAPPED TA2403957		N/A	Equity/Index	BOA-	06/27/2024	06/06/2025	120	657,503	5352.96		44,360		44,360		58,445							.0003
S&P 500 - CAPPED TA2402136		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	2,986	15,130,092	4967.2299999999996		300,183		300,183		429,988							.0003
S&P 500 - CAPPED TA2404849		N/A	Equity/Index	BMO-	07/29/2024	07/25/2025	1,441	7,899,303	5399.22		471,711		471,711		622,985							.0003
S&P 500 - CAPPED TA2406325		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	100	561,826	5618.26		16,632		16,632		19,375							.0003
S&P 500 - CAPPED TA2411569		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	29	170,951	6037.59		4,798		4,798		4,715							.0003
S&P 500 - CAPPED TA2404631		N/A	Equity/Index	BMO-	07/22/2024	07/17/2025	22	121,841	5588.27		6,417		6,417		8,405							.0003
S&P 500 - CAPPED TA2400723		N/A	Equity/Index	BMO-	02/09/2024	02/07/2025	2,663	13,343,175	4995.0600000000004		845,476		845,476		1,634,479							.0003
S&P 500 - CAPPED TA2406466		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	122	700,000	5718.57		17,626		17,626		19,354							.0003
S&P 500 - CAPPED TA2408360		N/A	Equity/Index	BNP-	11/08/2024	10/29/2025	130	779,864	5832.92		48,996		48,996		44,059							.0003
S&P 500 - CAPPED TA2404147		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	1,100	6,123,909	5567.19		121,886		121,886		148,019							.0003
S&P 500 - CAPPED TA2404025		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	330	1,800,000	5460.48		101,644		101,644		137,463							.0003
S&P 500 - CAPPED TA2403550		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	200	1,084,206	5421.03		21,193		21,193		27,685							.0003
S&P 500 - CAPPED TA2405866		N/A	Equity/Index	TOCC-	08/30/2024	08/27/2025	100	561,600	5625.8		36,595		36,595		46,049							.0003
S&P 500 - CAPPED TA2411540		N/A	Equity/Index	TOCC-	12/31/2024	12/31/2025	300	1,764,489	5881.63		59,999		59,999		60,308							.0003
S&P 500 - CAPPED TA2406367		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	500	2,856,820	5713.64		161,988		161,988		185,415							.0003
S&P 500 - CAPPED TA2405030		N/A	Equity/Index	TOCC-	08/05/2024	08/05/2025	300	1,555,899	5186.33		30,500		30,500		39,662							.0003
S&P 500 - CAPPED TA2410664		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	100	587,216	5872.16		14,683		14,683		14,682							.0003
S&P 500 - CAPPED TA2404654		N/A	Equity/Index	BNP-	07/23/2024	07/23/2025	180	1,000,000	5555.74		19,790		19,790		23,788							.0003
S&P 500 - CAPPED TA2407243		N/A	Equity/Index	TOCC-	10/15/2024	10/15/2025	100	581,526	5815.26		18,960		18,960		19,617							.0003
S&P 500 - CAPPED TA2410571		N/A	Equity/Index	BAR-	12/16/2024	12/10/2025	8	48,640	6317.8		8		8		1							.0003
S&P 500 - CAPPED TA2400648		N/A	Equity/Index	SG-	02/07/2024	02/05/2025	978	4,877,286	4942.8100000000004		220,265		220,265		366,741							.0003
S&P 500 - CAPPED TA2404585		N/A	Equity/Index	TOCC-	07/19/2024	07/21/2025	200	1,101,000	5505		21,033		21,033		26,065							.0003
S&P 500 - CAPPED TA2408023		N/A	Equity/Index	RBC-	11/04/2024	10/02/2025	20	114,460	6032.7		5,529		5,529		6,208							.0003
S&P 500 - CAPPED TA2406156		N/A	Equity/Index	BAR-	09/12/2024	09/09/2025	20	111,747	5471.05		4,356		4,356		5,136							.0003
S&P 500 - CAPPED TA2405475		N/A	Equity/Index	BNP-	08/20/2024	08/20/2025	375	2,100,000	5597.12		64,826		64,826		76,453							.0003
S&P 500 - CAPPED TA2403783		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	677	3,700,000	5464.62		113,993		113,993		146,539							.0003
S&P 500 - CAPPED TA2400873		N/A	Equity/Index	BMO-	02/16/2024	02/13/2025	385	1,934,048	4953.17		121,668		121,668		212,541							.0003
S&P 500 - CAPPED TA2406490		N/A	Equity/Index	CIBC-	09/23/2024	09/17/2025	72	411,973	5634.58		37,027		37,027		41,036							.0003
S&P 500 - CAPPED TA2401067		N/A	Equity/Index	BAR-	02/28/2024	02/26/2025	1,339	6,795,425	5069.53		298,637		298,637		496,591							.0003
S&P 500 - CAPPED TA2407479		N/A	Equity/Index	BNP-	10/22/2024	10/22/2025	205	1,200,000	5851.2		37,777		37,777		37,612							.0003
S&P 500 - CAPPED TA2405842		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	89	500,000	5648.4		11,875		11,875		13,532							.0003
S&P 500 - CAPPED TA2405745		N/A	Equity/Index	TOCC-	08/29/2024	08/29/2025	300	1,677,588	5591.96		33,053		33,053		38,647							.0003

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S&P 500 - CAPPED TA2411682		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	69	405,927	6032.38		12,511		12,511		12,336							.0003
S&P 500 - CAPPED TA2410186		N/A	Equity/Index	RBC-	12/10/2024	12/02/2025	195	1,177,118	6047.15		95,800		95,800		70,297							.0003
S&P 500 - CAPPED TA2404772		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	1,007	5,500,000	5459.1		223,135		223,135		293,201							.0003
S&P 500 - CAPPED TA2402579		N/A	Equity/Index	TOCC-	05/06/2024	05/01/2025	100	516,622	5018.3900000000003		36,400		36,400		56,480							.0003
S&P 500 - CAPPED TA2402253		N/A	Equity/Index	SG-	04/26/2024	04/24/2025	1,944	9,932,965	5071.63		619,339		619,339		1,029,313							.0003
S&P 500 - CAPPED TA2408671		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	100	589,362	5893.62		16,681		16,681		16,539							.0003
S&P 500 - CAPPED TA2406186		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	300	1,687,806	5626.02		42,041		42,041		49,341							.0003
S&P 500 - CAPPED TA2405060		N/A	Equity/Index	BNP-	08/06/2024	05/30/2025	300	1,582,734	5541.3855000000003		86,253		86,253		159,321							.0003
S&P 500 - CAPPED TA2407054		N/A	Equity/Index	BMO-	10/08/2024	10/01/2025	49	280,672	5708.75		15,239		15,239		16,462							.0003
S&P 500 - CAPPED TA2405110		N/A	Equity/Index	BNP-	08/08/2024	07/30/2025	76	402,192	5436.44		29,053		29,053		51,731							.0003
S&P 500 - CAPPED TA2411655		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	124	729,492	5969.34		36,163		36,163		35,820							.0003
S&P 500 - CAPPED TA2406464		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	2,028	11,600,000	5718.57		257,984		257,984		282,802							.0003
S&P 500 - CAPPED TA2404008		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	311	1,700,000	5460.48		52,496		52,496		67,214							.0003
S&P 500 - CAPPED TA2407858		N/A	Equity/Index	TOCC-	10/31/2024	10/31/2025	100	570,545	5705.45		33,722		33,722		37,863							.0003
S&P 500 - CAPPED TA2408311		N/A	Equity/Index	TOCC-	11/08/2024	11/10/2025	300	1,798,662	5995.54		58,103		58,103		52,946							.0003
S&P 500 - CAPPED TA2407305		N/A	Equity/Index	RBC-	10/17/2024	10/14/2025	125	732,975	5859.85		31,770		31,770		31,315							.0003
S&P 500 - CAPPED TA2406861		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	174	1,000,000	5751.07		53,499		53,499		57,747							.0003
S&P 500 - CAPPED TA2404187		N/A	Equity/Index	BMO-	07/08/2024	07/02/2025	110	613,195	5509.01		21,387		21,387		25,707							.0003
S&P 500 - CAPPED TA2405452		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	100	560,222	5554.25		34,007		34,007		42,066							.0003
S&P 500 - CAPPED TA2402352		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	189	964,220	5099.96		33,916		33,916		52,257							.0003
S&P 500 - CAPPED TA2404076		N/A	Equity/Index	BNP-	07/02/2024	07/02/2025	54	300,000	5509.01		9,271		9,271		11,558							.0003
S&P 500 - CAPPED TA2403792		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	73	400,000	5464.62		21,497		21,497		29,227							.0003
S&P 500 - CAPPED TA2401573		N/A	Equity/Index	TOCC-	03/22/2024	03/20/2025	300	1,571,034	5224.62		42,332		42,332		63,860							.0003
S&P 500 - CAPPED TA2403778		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	878	4,800,000	5464.62		96,815		96,815		120,434							.0003
S&P 500 - CAPPED TA2402268		N/A	Equity/Index	SG-	04/26/2024	03/20/2025	327	1,670,823	5224.62		85,733		85,733		171,454							.0003
S&P 500 - CAPPED TA2401877		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	2,034	10,479,188	5202.3900000000003		431,247		431,247		700,535							.0003
S&P 500 - CAPPED TA2402424		N/A	Equity/Index	BNP-	04/30/2024	02/27/2025	108	548,036	5078.18		30,704		30,704		56,524							.0003
S&P 500 - CAPPED TA2406346		N/A	Equity/Index	SG-	09/18/2024	09/16/2025	822	4,630,326	5633.09		275,025		275,025		332,443							.0003
S&P 500 - CAPPED TA2411632		N/A	Equity/Index	RBC-	12/31/2024	09/05/2025	78	458,874	5503.41		23,074		23,074		22,916							.0003
S&P 500 - CAPPED TA2403582		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	1,400	7,607,236	5433.74		167,014		167,014		217,534							.0003
S&P 500 - CAPPED TA2402023		N/A	Equity/Index	RBC-	04/18/2024	04/16/2025	1,551	7,776,404	5051.41		141,560		141,560		218,631							.0003
S&P 500 - CAPPED TA2408581		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	118	700,000	5949.17		41,761		41,761		38,071							.0003
S&P 500 - CAPPED TA2409017		N/A	Equity/Index	BAR-	11/22/2024	11/18/2025	110	656,618	5893.62		29,558		29,558		27,518							.0003
S&P 500 - CAPPED TA2405072		N/A	Equity/Index	RBC-	08/06/2024	08/04/2025	855	4,525,506	5346.56		218,812		218,812		318,370							.0003

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S&P 500 - CAPPED TA2400791		N/A	Equity/Index	BNP	02/14/2024	02/12/2025	114	566,153	5021.84		16,595		16,595		27,840							.0003
S&P 500 - CAPPED TA2406414		N/A	Equity/Index	BAR	09/20/2024	09/22/2025	263	1,500,000	5702.55		46,319		46,319		51,863							.0003
S&P 500 - CAPPED TA2401087		N/A	Equity/Index	TOCC	02/29/2024	02/27/2025	3,700	18,811,947	5078.18		803,179		803,179		1,331,942							.0003
S&P 500 - CAPPED TA2403849		N/A	Equity/Index	RBC	06/24/2024	06/24/2025	147	800,000	5447.87		23,584		23,584		30,196							.0003
S&P 500 - CAPPED TA2408427		N/A	Equity/Index	TOCC	11/11/2024	11/11/2025	100	600,135	6001.35		18,486		18,486		16,872							.0003
S&P 500 - CAPPED TA2406387		N/A	Equity/Index	RBC	09/20/2024	09/19/2025	573	3,270,000	5702.55		262,581		262,581		299,452							.0003
S&P 500 - CAPPED TA2409509		N/A	Equity/Index	RBC	12/02/2024	11/26/2025	12	72,573	6351.12		1,560		1,560		1,185							.0003
S&P 500 - CAPPED TA2400821		N/A	Equity/Index	BMO	02/15/2024	01/31/2025	100	500,700	4958.6099999999997		22,200		22,200		36,911							.0003
S&P 500 - CAPPED TA2408864		N/A	Equity/Index	TOCC	11/21/2024	11/21/2025	5,200	30,933,292	5948.71		1,336,429		1,336,429		1,255,370							.0003
S&P 500 - CAPPED TA2400789		N/A	Equity/Index	BNP	02/14/2024	02/12/2025	1,357	6,739,201	5021.84		124,152		124,152		200,073							.0003
S&P 500 - CAPPED TA2402287		N/A	Equity/Index	TOCC	04/29/2024	04/25/2025	200	1,023,950	5048.42		36,459		36,459		53,993							.0003
S&P 500 - CAPPED TA2408648		N/A	Equity/Index	BMO	11/15/2024	11/17/2025	51	300,000	5870.62		18,359		18,359		18,035							.0003
S&P 500 - CAPPED TA2411505		N/A	Equity/Index	RBC	12/30/2024	07/24/2025	61	361,091	5427.13		43,800		43,800		41,520							.0003
S&P 500 - CAPPED TA2404263		N/A	Equity/Index	TOCC	07/10/2024	07/10/2025	200	1,126,782	5633.91		27,213		27,213		32,293							.0003
S&P 500 - CAPPED TA2403276		N/A	Equity/Index	BMO	06/05/2024	06/03/2025	1,372	7,298,752	5283.4		158,891		158,891		207,163							.0003
S&P 500 - CAPPED TA2403343		N/A	Equity/Index	TOCC	06/06/2024	06/04/2025	1,600	8,570,400	5291.34		185,017		185,017		242,623							.0003
S&P 500 - CAPPED TA2407990		N/A	Equity/Index	NGFP	11/04/2024	10/30/2025	123	703,517	5813.67		38,417		38,417		43,433							.0003
S&P 500 - CAPPED TA2400226		N/A	Equity/Index	RBC	01/12/2024	01/13/2025	627	3,000,000	4783.83		240,300		240,300		692,214							.0003
S&P 500 - CAPPED TA2410433		N/A	Equity/Index	BAR	12/13/2024	12/10/2025	1,403	8,493,552	6034.91		473,204		473,204		389,876							.0003
S&P 500 - CAPPED TA2408670		N/A	Equity/Index	TOCC	11/18/2024	11/18/2025	100	589,362	5893.62		14,677		14,677		14,504							.0003
S&P 500 - CAPPED TA2407448		N/A	Equity/Index	BAR	10/21/2024	10/16/2025	740	4,324,375	5842.47		176,120		176,120		177,486							.0003
S&P 500 - CAPPED TA2407605		N/A	Equity/Index	SG	10/25/2024	10/27/2025	207	1,200,000	5808.12		100,201		100,201		100,177							.0003
S&P 500 - CAPPED TA2407215		N/A	Equity/Index	SG	10/14/2024	10/14/2025	102	600,000	5859.85		31,860		31,860		31,333							.0003
S&P 500 - CAPPED TA2400246		N/A	Equity/Index	TOCC	01/12/2024	01/10/2025	1,500	7,173,000	4783.45		446,048		446,048		930,361							.0003
S&P 500 - CAPPED TA2403861		N/A	Equity/Index	BMO	06/24/2024	06/18/2025	847	4,641,560	5487.03		268,999		268,999		367,048							.0003
S&P 500 - CAPPED TA2408633		N/A	Equity/Index	BMO	11/15/2024	11/14/2025	170	1,000,000	5870.62		59,701		59,701		58,696							.0003
S&P 500 - CAPPED TA2403324		N/A	Equity/Index	TOCC	06/06/2024	05/13/2025	300	1,606,950	5221.42		39,773		39,773		51,614							.0003
S&P 500 - CAPPED TA2409239		N/A	Equity/Index	BMO	11/26/2024	10/24/2025	43	258,675	5808.19		26,331		26,331		20,664							.0003
S&P 500 - CAPPED TA2411478		N/A	Equity/Index	RBC	12/30/2024	12/19/2025	92	550,528	5867.08		31,534		31,534		29,991							.0003
S&P 500 - CAPPED TA2405982		N/A	Equity/Index	TOCC	09/06/2024	09/08/2025	200	1,081,684	5408.42		26,931		26,931		34,158							.0003
S&P 500 - CAPPED TA2404480		N/A	Equity/Index	TOCC	07/16/2024	07/16/2025	100	566,720	5667.2		12,155		12,155		14,166							.0003
S&P 500 - CAPPED TA2400637		N/A	Equity/Index	SG	02/07/2024	01/31/2025	297	1,481,139	4958.6099999999997		85,201		85,201		156,974							.0003
S&P 500 - CAPPED TA2405910		N/A	Equity/Index	RBC	09/03/2024	08/29/2025	1,391	7,705,904	5591.96		422,475		422,475		551,362							.0003
S&P 500 - CAPPED TA2405154		N/A	Equity/Index	TOCC	08/09/2024	08/11/2025	200	1,068,832	5344.16		29,289		29,289		38,571							.0003

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S&P 500 - CAPPED TA2407417		N/A	Equity/Index	TOCC-	10/21/2024	10/21/2025	200	1,170,796	5853.98		35,009		35,009		35,275							.0003
S&P 500 - CAPPED TA2410996		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	700	4,181,849	5974.07		365,916		365,916		299,227							.0003
S&P 500 - CAPPED TA2405241		N/A	Equity/Index	RBC-	08/12/2024	08/07/2025	25	134,158	5199.5		3,195		3,195		3,938							.0003
S&P 500 - CAPPED TA2404144		N/A	Equity/Index	BAR-	07/05/2024	07/01/2025	74	411,555	5475.09		25,460		25,460		31,755							.0003
S&P 500 - CAPPED TA2401696		N/A	Equity/Index	SG-	03/28/2024	03/10/2025	100	524,966	5123.6899999999996		11,869		11,869		16,764							.0003
S&P 500 - CAPPED TA2408663		N/A	Equity/Index	BAR-	11/15/2024	11/12/2025	77	452,167	5983.99		23,571		23,571		22,800							.0003
S&P 500 - CAPPED TA2408861		N/A	Equity/Index	TOCC-	11/21/2024	11/21/2025	100	594,871	5948.71		14,220		14,220		13,549							.0003
S&P 500 - CAPPED TA2408301		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	1,600	9,592,864	5995.54		422,105		422,105		375,989							.0003
S&P 500 - CAPPED TA2406429		N/A	Equity/Index	BAR-	09/20/2024	09/11/2025	217	1,234,079	5554.13		58,284		58,284		64,989							.0003
S&P 500 - CAPPED TA2406823		N/A	Equity/Index	RBC-	10/03/2024	09/30/2025	220	1,252,295	5762.48		95,808		95,808		107,509							.0003
S&P 500 - CAPPED TA2402716		N/A	Equity/Index	TOCC-	05/09/2024	04/14/2025	300	1,560,684	5123.41		92,111		92,111		147,427							.0003
S&P 500 - CAPPED TA2402313		N/A	Equity/Index	BAR-	04/29/2024	01/30/2025	238	1,217,027	4924.97		24,650		24,650		34,311							.0003
S&P 500 - CAPPED TA2403500		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	200	1,072,158	5360.79		29,569		29,569		40,116							.0003
S&P 500 - CAPPED TA2408303		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	100	599,554	5995.54		33,937		33,937		29,167							.0003
S&P 500 - CAPPED TA2408540		N/A	Equity/Index	BAR-	11/13/2024	11/11/2025	25	149,950	6001.35		9,321		9,321		7,854							.0003
S&P 500 - CAPPED TA2406110		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	990	5,500,000	5554.13		120,670		120,670		144,506							.0003
S&P 500 - CAPPED TA2401995		N/A	Equity/Index	BNP-	04/17/2024	04/15/2025	499	2,520,913	5061.82		69,785		69,785		108,160							.0003
S&P 500 - CAPPED TA2400824		N/A	Equity/Index	BMO-	02/15/2024	02/07/2025	148	741,036	4995.0600000000004		31,595		31,595		53,540							.0003
S&P 500 - CAPPED TA2408592		N/A	Equity/Index	BMO-	11/14/2024	11/12/2025	60	357,180	5983.99		28,418		28,418		22,939							.0003
S&P 500 - CAPPED TA2404990		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	56	300,000	5346.56		8,574		8,574		11,539							.0003
S&P 500 - CAPPED TA2400294		N/A	Equity/Index	BMO-	01/18/2024	01/17/2025	188	900,000	4795.28		72,216		72,216		206,051							.0003
S&P 500 - CAPPED TA2407863		N/A	Equity/Index	NGFPI-	10/31/2024	10/28/2025	862	4,939,260	5823.52		192,364		192,364		209,500							.0003
S&P 500 - CAPPED TA2406929		N/A	Equity/Index	BNP-	10/07/2024	10/07/2025	298	1,700,000	5695.94		98,907		98,907		109,832							.0003
S&P 500 - CAPPED TA2406763		N/A	Equity/Index	BAR-	10/02/2024	10/02/2025	175	1,000,000	5709.54		32,701		32,701		35,990							.0003
S&P 500 - CAPPED TA2407864		N/A	Equity/Index	NGFPI-	10/31/2024	10/28/2025	396	2,269,080	5823.52		120,923		120,923		133,192							.0003
S&P 500 - CAPPED TA2402339		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	2,516	12,835,865	5099.96		249,839		249,839		369,540							.0003
S&P 500 - CAPPED TA2403461		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	1,216	6,500,000	5346.99		144,300		144,300		190,936							.0003
S&P 500 - CAPPED TA2405596		N/A	Equity/Index	SG-	08/23/2024	08/20/2025	85	478,508	5597.12		40,778		40,778		48,576							.0003
S&P 500 - CAPPED TA2407277		N/A	Equity/Index	BAR-	10/16/2024	10/15/2025	148	861,807	5815.26		51,371		51,371		52,141							.0003
S&P 500 - CAPPED TA2400434		N/A	Equity/Index	BAR-	01/26/2024	01/23/2025	159	777,435	4864.6000000000004		47,811		47,811		90,730							.0003
S&P 500 - CAPPED TA2407177		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	499	2,900,000	5815.03		65,540		65,540		67,294							.0003
S&P 500 - CAPPED TA2406048		N/A	Equity/Index	BAR-	09/09/2024	09/09/2025	146	800,000	5471.05		15,200		15,200		18,714							.0003
S&P 500 - CAPPED TA2405140		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	500	2,672,080	5344.16		51,043		51,043		66,919							.0003
S&P 500 - CAPPED TA2401735		N/A	Equity/Index	TOCC-	04/01/2024	03/27/2025	500	2,620,630	5248.49		145,138		145,138		242,866							.0003

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S&P 500 - CAPPED TA2402902		N/A	Equity/Index	BNP	05/17/2024	05/19/2025	189	1,000,000	5303.27		83,049		83,049		135,718							.0003
S&P 500 - CAPPED TA2405628		N/A	Equity/Index	SG	08/23/2024	07/18/2025	117	655,267	5505		34,464		34,464		41,223							.0003
S&P 500 - CAPPED TA2410118		N/A	Equity/Index	BMO	12/09/2024	10/23/2025	18	108,968	5797.42		11,650		11,650		8,772							.0003
S&P 500 - CAPPED TA2409398		N/A	Equity/Index	BAR	11/29/2024	11/28/2025	99	600,000	6032.38		17,154		17,154		15,099							.0003
S&P 500 - CAPPED TA2403001		N/A	Equity/Index	SG	05/21/2024	05/19/2025	152	807,082	5303.27		28,760		28,760		40,801							.0003
S&P 500 - CAPPED TA2406246		N/A	Equity/Index	RBC	09/13/2024	09/10/2025	174	978,395	5495.52		62,934		62,934		74,890							.0003
S&P 500 - CAPPED TA2404392		N/A	Equity/Index	TOCC	07/12/2024	06/18/2025	100	563,569	5487.03		12,965		12,965		15,066							.0003
S&P 500 - CAPPED TA2411657		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	43	252,969	5969.34		12,592		12,592		12,473							.0003
S&P 500 - CAPPED TA2409492		N/A	Equity/Index	BAR	12/02/2024	12/02/2025	66	400,000	6047.15		24,281		24,281		19,463							.0003
S&P 500 - CAPPED TA2401151		N/A	Equity/Index	TOCC	03/05/2024	02/28/2025	100	506,617	5069.76		13,738		13,738		21,833							.0003
S&P 500 - CAPPED TA2407289		N/A	Equity/Index	BAR	10/17/2024	10/17/2025	205	1,200,000	5841.47		36,480		36,480		36,429							.0003
S&P 500 - CAPPED TA2407335		N/A	Equity/Index	BAR	10/17/2024	09/25/2025	59	345,038	5722.26		9,239		9,239		9,329							.0003
S&P 500 - CAPPED TA2402812		N/A	Equity/Index	TOCC	05/14/2024	05/02/2025	100	523,994	5127.79		15,849		15,849		22,041							.0003
S&P 500 - CAPPED TA2407083		N/A	Equity/Index	SG	10/09/2024	10/09/2025	86	500,000	5792.04		28,952		28,952		29,838							.0003
S&P 500 - CAPPED TA2400915		N/A	Equity/Index	BMO	02/21/2024	02/14/2025	864	4,301,424	5029.7299999999996		178,088		178,088		323,229							.0003
S&P 500 - CAPPED TA2410645		N/A	Equity/Index	BAR	12/17/2024	12/12/2025	733	4,434,650	6051.25		245,716		245,716		200,834							.0003
S&P 500 - CAPPED TA2409823		N/A	Equity/Index	RBC	12/05/2024	10/21/2025	47	285,917	6054.7		13,009		13,009		10,292							.0003
S&P 500 - CAPPED TA2404516		N/A	Equity/Index	BMO	07/17/2024	07/15/2025	1,065	5,961,870	5631.22		334,304		334,304		417,119							.0003
S&P 500 - CAPPED TA2403801		N/A	Equity/Index	BMO	06/21/2024	06/23/2025	1,061	5,800,000	5464.62		237,513		237,513		312,658							.0003
S&P 500 - CAPPED TA2405032		N/A	Equity/Index	TOCC	08/05/2024	08/05/2025	100	518,633	5186.33		14,627		14,627		19,492							.0003
S&P 500 - CAPPED TA2402606		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	100	518,476	5127.79		13,402		13,402		19,330							.0003
S&P 500 - CAPPED TA2410929		N/A	Equity/Index	BAR	12/20/2024	12/18/2025	1,224	7,284,403	5872.16		293,246		293,246		276,787							.0003
S&P 500 - CAPPED TA2409333		N/A	Equity/Index	SG	11/27/2024	11/26/2025	200	1,200,000	5998.74		40,920		40,920		36,926							.0003
S&P 500 - CAPPED TA2404018		N/A	Equity/Index	BAR	06/28/2024	06/30/2025	110	600,000	5460.48		19,356		19,356		24,819							.0003
S&P 500 - CAPPED TA2404052		N/A	Equity/Index	BNP	07/01/2024	07/01/2025	1,772	9,700,000	5475.09		215,922		215,922		270,214							.0003
S&P 500 - CAPPED TA2401606		N/A	Equity/Index	BMO	03/26/2024	03/21/2025	2,744	14,349,062	5234.18		266,470		266,470		393,413							.0003
S&P 500 - CAPPED TA2400740		N/A	Equity/Index	BMO	02/12/2024	02/07/2025	376	1,890,002	4997.91		38,126		38,126		57,630							.0003
S&P 500 - CAPPED TA2400909		N/A	Equity/Index	BMO	02/21/2024	02/14/2025	460	2,290,110	5005.57		124,632		124,632		240,000							.0003
S&P 500 - CAPPED TA2403730		N/A	Equity/Index	BOA	06/18/2024	06/13/2025	192	1,052,911	5433.74		63,633		63,633		85,652							.0003
S&P 500 - CAPPED TA2402082		N/A	Equity/Index	TOCC	04/19/2024	04/17/2025	3,100	15,433,009	5022.21		638,214		638,214		1,066,652							.0003
S&P 500 - CAPPED TA2405090		N/A	Equity/Index	BNP	08/07/2024	08/05/2025	31	164,486	5186.33		5,805		5,805		7,540							.0003
S&P 500 - CAPPED TA2410827		N/A	Equity/Index	TOCC	12/20/2024	12/22/2025	200	1,186,170	5930.85		37,131		37,131		35,916							.0003
S&P 500 - CAPPED TA2406798		N/A	Equity/Index	SG	10/03/2024	10/03/2025	53	300,000	5699.94		17,849		17,849		20,081							.0003
S&P 500 - CAPPED TA2405146		N/A	Equity/Index	TOCC	08/09/2024	08/08/2025	100	534,416	5344.16		19,134		19,134		25,736							.0003

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S&P 500 - CAPPED TA2404809		N/A	Equity/Index	BOA-	07/26/2024	07/17/2025	105	572,950	5588.27		16,817		16,817		23,134							.0003
S&P 500 - CAPPED TA2402831		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	900	4,715,946	5222.68		285,584		285,584		455,120							.0003
S&P 500 - CAPPED TA2405300		N/A	Equity/Index	BAR-	08/14/2024	08/14/2025	183	1,000,000	5455.21		19,301		19,301		24,135							.0003
S&P 500 - CAPPED TA2401039		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	400	2,031,272	5088.8		120,262		120,262		229,621							.0003
S&P 500 - CAPPED TA2403263		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	300	1,589,130	5235.4799999999996		93,257		93,257		134,643							.0003
S&P 500 - CAPPED TA2400188		N/A	Equity/Index	SG-	01/11/2024	01/09/2025	389	1,845,354	4756.5		104,291		104,291		202,986							.0003
S&P 500 - CAPPED TA2400788		N/A	Equity/Index	BNP-	02/14/2024	02/11/2025	112	556,220	5026.6099999999997		16,240		16,240		27,401							.0003
S&P 500 - CAPPED TA2405410		N/A	Equity/Index	RBC-	08/16/2024	08/14/2025	120	665,735	5455.21		42,577		42,577		53,075							.0003
S&P 500 - CAPPED TA2405775		N/A	Equity/Index	BAR-	08/29/2024	08/25/2025	76	427,807	5634.61		14,416		14,416		16,812							.0003
S&P 500 - CAPPED TA2402533		N/A	Equity/Index	TOCC-	05/03/2024	04/17/2025	500	2,561,030	5011.12		114,408		114,408		172,007							.0003
S&P 500 - CAPPED TA2402439		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	843	4,229,331	5116.17		106,968		106,968		172,525							.0003
S&P 500 - CAPPED TA2411198		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	1,000	6,037,590	6037.59		358,045		358,045		299,657							.0003
S&P 500 - CAPPED TA2402121		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	880	4,393,233	5011.12		235,726		235,726		409,640							.0003
S&P 500 - CAPPED TA2404146		N/A	Equity/Index	BAR-	07/05/2024	07/03/2025	1,204	6,696,118	5537.02		390,216		390,216		490,690							.0003
S&P 500 - CAPPED TA2404314		N/A	Equity/Index	TOCC-	07/11/2024	07/08/2025	300	1,674,543	5572.85		97,559		97,559		124,124							.0003
S&P 500 - CAPPED TA2407933		N/A	Equity/Index	TOCC-	11/01/2024	11/03/2025	200	1,145,760	5728.8		52,593		52,593		57,606							.0003
S&P 500 - CAPPED TA2407390		N/A	Equity/Index	TOCC-	10/18/2024	10/20/2025	500	2,932,335	5864.67		166,858		166,858		163,669							.0003
S&P 500 - CAPPED TA2407324		N/A	Equity/Index	BAR-	10/17/2024	09/16/2025	154	900,607	6280.81		122		122		6							.0003
S&P 500 - CAPPED TA2402940		N/A	Equity/Index	BNP-	05/20/2024	05/05/2025	96	510,976	5273.14		44,486		44,486		70,442							.0003
S&P 500 - CAPPED TA2405535		N/A	Equity/Index	BNP-	08/22/2024	08/20/2025	221	1,238,318	5597.12		74,815		74,815		91,353							.0003
S&P 500 - CAPPED TA2404167		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	700	3,897,033	5567.19		160,178		160,178		199,579							.0003
S&P 500 - CAPPED TA2407240		N/A	Equity/Index	TOCC-	10/15/2024	10/15/2025	200	1,163,052	5815.26		29,661		29,661		30,657							.0003
S&P 500 - CAPPED TA2402351		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	118	602,000	5099.96		18,023		18,023		27,328							.0003
S&P 500 - CAPPED TA2404210		N/A	Equity/Index	BAR-	07/08/2024	06/11/2025	128	712,795	5496.93		62,354		62,354		74,158							.0003
S&P 500 - CAPPED TA2407927		N/A	Equity/Index	TOCC-	11/01/2024	11/03/2025	300	1,718,640	5728.8		33,518		33,518		36,084							.0003
S&P 500 - CAPPED TA2407163		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	172	1,000,000	5815.03		25,599		25,599		26,283							.0003
S&P 500 - CAPPED TA2405115		N/A	Equity/Index	SG-	08/08/2024	08/08/2025	150	800,000	5319.31		15,440		15,440		20,089							.0003
S&P 500 - CAPPED TA2404873		N/A	Equity/Index	TOCC-	07/30/2024	07/28/2025	800	4,337,368	5459.1		208,244		208,244		291,403							.0003
S&P 500 - CAPPED TA2407094		N/A	Equity/Index	BNP-	10/09/2024	10/07/2025	39	225,693	5695.94		12,793		12,793		13,226							.0003
S&P 500 - CAPPED TA2410824		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	100	593,085	5930.85		11,568		11,568		11,209							.0003
S&P 500 - CAPPED TA2405659		N/A	Equity/Index	BAR-	08/26/2024	08/22/2025	52	292,080	5570.64		13,112		13,112		15,542							.0003
S&P 500 - CAPPED TA2400758		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	300	1,476,729	4997.91		76,919		76,919		155,015							.0003
S&P 500 - CAPPED TA2406434		N/A	Equity/Index	BAR-	09/20/2024	09/12/2025	111	631,257	5626.02		24,439		24,439		27,396							.0003
S&P 500 - CAPPED TA2405893		N/A	Equity/Index	BNP-	09/03/2024	09/03/2025	90	500,000	5528.93		14,869		14,869		17,806							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CAPPED TA2409866		N/A	Equity/Index	RBC-	12/05/2024	11/05/2025	46	279,834	5958.7		12,403		12,403		10,449							.0003
S&P 500 - CAPPED TA2403358		N/A	Equity/Index	TOCC-	06/06/2024	05/21/2025	200	1,070,082	5321.41		90,258		90,258		142,138							.0003
S&P 500 - CAPPED TA2405773		N/A	Equity/Index	BAR-	08/29/2024	08/22/2025	50	281,452	5634.61		14,949		14,949		18,015							.0003
S&P 500 - CAPPED TA2406185		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	100	562,602	5626.02		13,201		13,201		15,472							.0003
S&P 500 - CAPPED TA2405855		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	177	1,000,000	5648.4		19,250		19,250		21,861							.0003
S&P 500 - CAPPED TA2401901		N/A	Equity/Index	TOCC-	04/11/2024	04/07/2025	600	3,100,554	5204.34		80,085		80,085		123,020							.0003
S&P 500 - CAPPED TA2403532		N/A	Equity/Index	SG-	06/11/2024	06/06/2025	995	5,340,255	5352.96		232,770		232,770		323,082							.0003
S&P 500 - CAPPED TA2404322		N/A	Equity/Index	BAR-	07/11/2024	07/11/2025	842	4,700,000	5584.54		190,869		190,869		236,786							.0003
S&P 500 - CAPPED TA2403125		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5304.72		11,763		11,763		15,950							.0003
S&P 500 - CAPPED TA2400827		N/A	Equity/Index	BMO-	02/15/2024	02/12/2025	180	901,260	5021.84		49,606		49,606		92,206							.0003
S&P 500 - CAPPED TA2401738		N/A	Equity/Index	TOCC-	04/01/2024	03/28/2025	1,000	5,241,260	5254.35		217,166		217,166		344,293							.0003
S&P 500 - CAPPED TA2401766		N/A	Equity/Index	BAR-	04/03/2024	04/01/2025	668	3,491,910	5243.77		193,847		193,847		322,049							.0003
S&P 500 - CAPPED TA2410581		N/A	Equity/Index	BAR-	12/16/2024	12/11/2025	531	3,228,480	6084.19		177,503		177,503		139,331							.0003
S&P 500 - CAPPED TA2403845		N/A	Equity/Index	BOA-	06/24/2024	06/05/2025	74	405,931	5421.46		36,495		36,495		47,090							.0003
S&P 500 - CAPPED TA2411696		N/A	Equity/Index	RBC-	12/31/2024	12/10/2025	57	335,331	6034.91		11,579		11,579		11,433							.0003
S&P 500 - CAPPED TA2404001		N/A	Equity/Index	RBC-	06/28/2024	06/27/2025	549	3,000,000	5460.48		249,990		249,990		343,404							.0003
S&P 500 - CAPPED TA2405289		N/A	Equity/Index	RBC-	08/13/2024	08/08/2025	603	3,270,636	5344.16		197,072		197,072		263,157							.0003
S&P 500 - CAPPED TA2404721		N/A	Equity/Index	BMO-	07/25/2024	07/25/2025	296	1,600,000	5423.52		134,639		134,639		202,986							.0003
S&P 500 - CAPPED TA2403650		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5431.6		19,451		19,451		26,060							.0003
S&P 500 - CAPPED TA2405768		N/A	Equity/Index	BAR-	08/29/2024	08/22/2025	103	579,791	5570.64		32,430		32,430		38,410							.0003
S&P 500 - CAPPED TA2409407		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	99	600,000	6032.38		36,406		36,406		29,754							.0003
S&P 500 - CAPPED TA2405070		N/A	Equity/Index	RBC-	08/06/2024	08/04/2025	104	550,471	5489.19		6,235		6,235		8,713							.0003
S&P 500 - CAPPED TA2409880		N/A	Equity/Index	RBC-	12/05/2024	11/13/2025	71	431,918	5985.38		24,963		24,963		20,228							.0003
S&P 500 - CAPPED TA2401898		N/A	Equity/Index	TOCC-	04/11/2024	04/04/2025	100	516,759	5147.21		9,674		9,674		14,193							.0003
S&P 500 - CAPPED TA2408317		N/A	Equity/Index	TOCC-	11/08/2024	11/10/2025	500	2,997,770	5995.54		177,178		177,178		151,509							.0003
S&P 500 - CAPPED TA2404313		N/A	Equity/Index	TOCC-	07/11/2024	07/08/2025	1,500	8,372,715	5572.85		360,983		360,983		452,301							.0003
S&P 500 - CAPPED TA2401050		N/A	Equity/Index	TOCC-	02/27/2024	02/25/2025	1,000	5,078,180	5088.8		94,486		94,486		147,376							.0003
S&P 500 - CAPPED TA2401270		N/A	Equity/Index	SG-	03/12/2024	03/07/2025	823	4,244,211	5123.6899999999996		243,065		243,065		410,144							.0003
S&P 500 - CAPPED TA2406005		N/A	Equity/Index	BAR-	09/06/2024	09/04/2025	300	1,621,740	5520.07		87,996		87,996		129,134							.0003
S&P 500 - CAPPED TA2403469		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	75	400,000	5346.99		21,320		21,320		31,271							.0003
S&P 500 - CAPPED TA2410731		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	400	2,346,832	5881.75		206,291		206,291		194,020							.0003
S&P 500 - CAPPED TA2404899		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	54	300,000	5522.3		14,845		14,845		19,402							.0003
S&P 500 - CAPPED TA2404988		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	318	1,700,000	5346.56		31,739		31,739		41,855							.0003
S&P 500 - CAPPED TA2404720		N/A	Equity/Index	BAR-	07/25/2024	07/25/2025	407	2,200,000	5399.22		123,353		123,353		173,215							.0003

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S&P 500 - CAPPED TA2402047		N/A	Equity/Index	BMO-	04/19/2024	04/17/2025	684	3,400,000	4967.2299999999996		309,609		309,609		681,760							.0003
S&P 500 - CAPPED TA2402483		N/A	Equity/Index	BAR-	05/02/2024	04/11/2025	197	995,047	5199.0600000000004		36,656		36,656		67,491							.0003
S&P 500 - CAPPED TA2403590		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	700	3,803,618	5433.74		213,014		213,014		302,216							.0003
S&P 500 - CAPPED TA2407317		N/A	Equity/Index	BAR-	10/17/2024	09/09/2025	85	497,089	5471.05		16,708		16,708		17,032							.0003
S&P 500 - CAPPED TA2401273		N/A	Equity/Index	SG-	03/12/2024	03/07/2025	156	804,492	5157.3599999999997		45,366		45,366		78,733							.0003
S&P 500 - CAPPED TA2406503		N/A	Equity/Index	SG-	09/24/2024	09/24/2025	506	2,900,000	5732.93		56,261		56,261		60,901							.0003
S&P 500 - CAPPED TA2410133		N/A	Equity/Index	TOCC-	12/10/2024	12/10/2025	400	2,413,964	6034.91		200,843		200,843		150,989							.0003
S&P 500 - CAPPED TA2402399		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	42	213,125	4981.8		6,526		6,526		9,879							.0003
S&P 500 - CAPPED TA2404796		N/A	Equity/Index	BOA-	07/26/2024	07/03/2025	345	1,882,551	5567.19		84,528		84,528		121,178							.0003
S&P 500 - CAPPED TA2404284		N/A	Equity/Index	BMO-	07/10/2024	07/08/2025	1,055	5,930,155	5572.85		358,130		358,130		432,151							.0003
S&P 500 - CAPPED TA2406151		N/A	Equity/Index	BAR-	09/12/2024	09/12/2025	286	1,600,000	5595.76		84,641		84,641		104,601							.0003
S&P 500 - CAPPED TA2405186		N/A	Equity/Index	BAR-	08/09/2024	08/06/2025	1,255	6,669,622	5240.03		300,711		300,711		402,065							.0003
S&P 500 - CAPPED TA2401972		N/A	Equity/Index	SG-	04/15/2024	04/11/2025	3,047	15,651,220	5199.0600000000004		641,515		641,515		1,045,721							.0003
S&P 500 - CAPPED TA2401706		N/A	Equity/Index	SG-	03/28/2024	03/21/2025	516	2,708,825	5234.18		115,300		115,300		180,232							.0003
S&P 500 - CAPPED TA2406234		N/A	Equity/Index	RBC-	09/13/2024	09/02/2025	117	657,886	5648.4		21,521		21,521		25,566							.0003
S&P 500 - CAPPED TA2410144		N/A	Equity/Index	TOCC-	12/10/2024	12/10/2025	200	1,206,982	6034.91		37,661		37,661		33,447							.0003
S&P 500 - CAPPED TA2406419		N/A	Equity/Index	BAR-	09/20/2024	09/22/2025	70	400,000	5702.55		20,751		20,751		23,839							.0003
S&P 500 - CAPPED TA2401940		N/A	Equity/Index	RBC-	04/12/2024	04/11/2025	2,000	10,299,040	5199.0600000000004		424,320		424,320		687,774							.0003
S&P 500 - CAPPED TA2409881		N/A	Equity/Index	RBC-	12/05/2024	11/14/2025	42	255,501	6463.29		1,762		1,762		1,223							.0003
S&P 500 - CAPPED TA2405940		N/A	Equity/Index	BAR-	09/05/2024	09/05/2025	55	300,000	5503.41		8,847		8,847		10,838							.0003
S&P 500 - CAPPED TA2406057		N/A	Equity/Index	BAR-	09/09/2024	09/09/2025	329	1,800,000	5471.05		96,660		96,660		127,168							.0003
S&P 500 - CAPPED TA2402775		N/A	Equity/Index	TOCC-	05/13/2024	05/08/2025	100	522,100	5187.67		31,091		31,091		49,066							.0003
S&P 500 - CAPPED TA2405295		N/A	Equity/Index	RBC-	08/13/2024	08/11/2025	30	162,718	5344.16		11,225		11,225		15,375							.0003
S&P 500 - CAPPED TA2407649		N/A	Equity/Index	SG-	10/25/2024	10/17/2025	58	338,795	5864.67		19,968		19,968		19,844							.0003
S&P 500 - CAPPED TA2410552		N/A	Equity/Index	BAR-	12/16/2024	12/05/2025	105	638,400	6090.27		34,223		34,223		26,738							.0003
S&P 500 - CAPPED TA2409400		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	647	3,900,000	6032.38		122,462		122,462		107,386							.0003
S&P 500 - CAPPED TA2406651		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	157	900,000	5738.17		47,717		47,717		52,775							.0003
S&P 500 - CAPPED TA2406473		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	332	1,900,000	5718.57		101,441		101,441		113,905							.0003
S&P 500 - CAPPED TA2402341		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	250	1,275,424	5099.96		43,998		43,998		67,815							.0003
S&P 500 - CAPPED TA2400251		N/A	Equity/Index	RBC-	01/16/2024	01/16/2025	315	1,500,000	4786		119,070		119,070		347,142							.0003
S&P 500 - CAPPED TA2407992		N/A	Equity/Index	NGFPI-	11/04/2024	10/31/2025	11	62,916	5941		1,893		1,893		2,146							.0003
S&P 500 - CAPPED TA2407173		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	258	1,500,000	5815.03		86,999		86,999		88,943							.0003
S&P 500 - CAPPED TA2408341		N/A	Equity/Index	BNP-	11/08/2024	10/17/2025	39	233,959	5841.47		15,550		15,550		13,738							.0003
S&P 500 - CAPPED TA2406821		N/A	Equity/Index	TOCC-	10/03/2024	09/30/2025	800	4,555,200	5762.48		253,940		253,940		292,345							.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CAPPED TA2403250		N/A	Equity/Index	TOCC-	06/04/2024	06/02/2025	400	2,118,840	5277.51		60,594		60,594		83,293							.0003
S&P 500 - CAPPED TA2405759		N/A	Equity/Index	BAR-	08/29/2024	08/15/2025	92	517,872	5554.25		15,479		15,479		17,653							.0003
S&P 500 - CAPPED TA2406123		N/A	Equity/Index	SG-	09/11/2024	09/09/2025	769	4,177,208	5471.05		240,559		240,559		335,753							.0003
S&P 500 - CAPPED TA2408148		N/A	Equity/Index	BAR-	11/06/2024	11/06/2025	51	300,000	5929.04		7,659		7,659		7,371							.0003
S&P 500 - CAPPED TA2406859		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	1,339	7,700,000	5751.07		288,756		288,756		309,345							.0003
S&P 500 - CAPPED TA2403748		N/A	Equity/Index	BMO-	06/20/2024	06/17/2025	180	983,822	5473.23		43,731		43,731		57,252							.0003
S&P 500 - CAPPED TA2404046		N/A	Equity/Index	BMO-	07/01/2024	07/01/2025	274	1,500,000	5500.28		122,117		122,117		163,470							.0003
S&P 500 - CAPPED TA2401031		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	100	507,818	5087.03		12,980		12,980		20,761							.0003
S&P 500 - CAPPED TA2400155		N/A	Equity/Index	BOA-	01/09/2024	01/07/2025	700	3,324,356	4697.24		99,400		99,400		154,862							.0003
S&P 500 - CAPPED TA2403272		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	1,200	6,356,520	5277.51		393,847		393,847		603,426							.0003
S&P 500 - CAPPED TA2406676		N/A	Equity/Index	BAR-	09/27/2024	09/18/2025	74	425,611	5618.26		27,519		27,519		29,925							.0003
S&P 500 - CAPPED TA2407480		N/A	Equity/Index	BNP-	10/22/2024	10/22/2025	154	900,000	5851.2		29,609		29,609		29,467							.0003
S&P 500 - CAPPED TA2404107		N/A	Equity/Index	BOA-	07/03/2024	06/27/2025	114	630,043	5460.48		21,954		21,954		26,946							.0003
S&P 500 - CAPPED TA2402457		N/A	Equity/Index	BNP-	05/01/2024	01/22/2025	112	565,488	4850.43		36,131		36,131		59,394							.0003
S&P 500 - CAPPED TA2400135		N/A	Equity/Index	BAR-	01/08/2024	01/03/2025	350	1,650,432	4688.68		45,794		45,794		73,273							.0003
S&P 500 - CAPPED TA2402435		N/A	Equity/Index	BNP-	04/30/2024	02/28/2025	341	1,730,374	5137.08		42,894		42,894		71,171							.0003
S&P 500 - CAPPED TA2401021		N/A	Equity/Index	BNP-	02/26/2024	02/21/2025	329	1,671,978	5087.03		105,069		105,069		196,492							.0003
S&P 500 - CAPPED TA2407117		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	761	4,400,000	5780.05		258,723		258,723		270,853							.0003
S&P 500 - CAPPED TA2405486		N/A	Equity/Index	BNP-	08/21/2024	08/21/2025	356	2,000,000	5620.85		112,781		112,781		135,974							.0003
S&P 500 - CAPPED TA2406009		N/A	Equity/Index	BAR-	09/06/2024	08/07/2025	100	540,580	5199.5		36,746		36,746		47,276							.0003
S&P 500 - CAPPED TA2410091		N/A	Equity/Index	BAR-	12/09/2024	12/04/2025	25	151,577	6086.49		4,925		4,925		4,171							.0003
S&P 500 - CAPPED TA2403692		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473.23		26,058		26,058		35,094							.0003
S&P 500 - CAPPED TA2404719		N/A	Equity/Index	BAR-	07/25/2024	07/25/2025	93	500,000	5399.22		27,062		27,062		37,765							.0003
S&P 500 - CAPPED TA2400881		N/A	Equity/Index	BMO-	02/16/2024	02/14/2025	513	2,577,056	5029.729999999996		48,874		48,874		75,436							.0003
S&P 500 - CAPPED TA2410315		N/A	Equity/Index	BAR-	12/12/2024	12/10/2025	105	636,644	6034.91		36,147		36,147		29,613							.0003
S&P 500 - CAPPED TA2401076		N/A	Equity/Index	TOCC-	02/29/2024	02/14/2025	100	508,431	5000.62		9,937		9,937		14,661							.0003
S&P 500 - CAPPED TA2411496		N/A	Equity/Index	RBC-	12/30/2024	12/23/2025	195	1,166,880	5974.07		62,262		62,262		58,603							.0003
S&P 500 - CAPPED TA2407499		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	100	579,742	5797.42		33,743		33,743		35,400							.0003
S&P 500 - CAPPED TA2403531		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	400	2,150,128	5375.32		62,218		62,218		84,271							.0003
S&P 500 - CAPPED TA2408630		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	1,669	9,800,000	5870.62		426,297		426,297		421,581							.0003
S&P 500 - CAPPED TA2407319		N/A	Equity/Index	BAR-	10/17/2024	09/10/2025	106	619,899	5495.52		16,326		16,326		16,626							.0003
S&P 500 - CAPPED TA2401699		N/A	Equity/Index	SG-	03/28/2024	03/14/2025	120	629,959	5117.09		29,428		29,428		43,615							.0003
S&P 500 - CAPPED TA2408486		N/A	Equity/Index	BAR-	11/12/2024	11/07/2025	30	179,537	5973.1		10,804		10,804		9,348							.0003
S&P 500 - CAPPED TA2403701		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	41	223,876	5352.96		10,340		10,340		13,319							.0003

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S&P 500 - CAPPED TA2403462		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	150	800,000	5346.99		22,160		22,160		29,959							.0003
S&P 500 - CAPPED TA2402544		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	100	512,206	5018.3900000000003		26,631		26,631		40,581							.0003
S&P 500 - CAPPED TA2401051		N/A	Equity/Index	TOCC-	02/27/2024	02/25/2025	600	3,046,908	5088.8		80,451		80,451		128,699							.0003
S&P 500 - CAPPED TA2405361		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	108	600,000	5554.25		11,496		11,496		13,715							.0003
S&P 500 - CAPPED TA2406868		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	52	300,000	5751.07		7,709		7,709		8,209							.0003
S&P 500 - CAPPED TA2405288		N/A	Equity/Index	RBC-	08/13/2024	08/08/2025	459	2,489,588	5344.16		139,095		139,095		183,727							.0003
S&P 500 - CAPPED TA2406716		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	208	1,200,000	5762.48		38,988		38,988		41,668							.0003
S&P 500 - CAPPED TA2402084		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	1,800	8,961,102	5022.21		162,298		162,298		252,478							.0003
S&P 500 - CAPPED TA2406324		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	100	561,826	5618.26		14,216		14,216		16,462							.0003
S&P 500 - CAPPED TA2409952		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	558	3,400,000	6090.27		196,656		196,656		151,644							.0003
S&P 500 - CAPPED TA2405380		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	234	1,300,000	5554.25		53,704		53,704		65,822							.0003
S&P 500 - CAPPED TA2404860		N/A	Equity/Index	BNP-	07/30/2024	07/30/2025	515	2,800,000	5436.44		61,292		61,292		78,047							.0003
S&P 500 - CAPPED TA2410651		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	32	193,600	6051.25		8,844		8,844		7,435							.0003
S&P 500 - CAPPED TA2410828		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	100	593,085	5930.85		19,396		19,396		18,754							.0003
S&P 500 - CAPPED TA2405197		N/A	Equity/Index	BAR-	08/09/2024	07/17/2025	154	818,424	5588.27		26,847		26,847		43,858							.0003
S&P 500 - CAPPED TA2403898		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	1,114	6,100,000	5477.9		138,283		138,283		170,826							.0003
S&P 500 - CAPPED TA2409153		N/A	Equity/Index	BAR-	11/25/2024	11/21/2025	17	101,938	5948.71		4,641		4,641		4,197							.0003
S&P 500 - CAPPED TA2408525		N/A	Equity/Index	BAR-	11/13/2024	11/13/2025	50	300,000	5985.38		7,206		7,206		6,663							.0003
S&P 500 - CAPPED TA2409503		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	60	362,865	5998.74		11,270		11,270		9,822							.0003
S&P 500 - CAPPED TA2401316		N/A	Equity/Index	BNP-	03/15/2024	03/12/2025	2,348	12,042,892	5175.2700000000004		498,997		498,997		838,190							.0003
S&P 500 - CAPPED TA2402541		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	1,500	7,683,090	5018.3900000000003		149,753		149,753		210,577							.0003
S&P 500 - CAPPED TA2401391		N/A	Equity/Index	BMO-	03/20/2024	03/20/2025	459	2,400,000	5224.62		205,270		205,270		333,906							.0003
S&P 500 - CAPPED TA2403641		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5431.6		11,048		11,048		14,244							.0003
S&P 500 - CAPPED TA2405854		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	89	500,000	5648.4		32,290		32,290		38,490							.0003
S&P 500 - CAPPED TA2404444		N/A	Equity/Index	BMO-	07/15/2024	07/11/2025	76	429,533	5584.54		10,265		10,265		11,796							.0003
S&P 500 - CAPPED TA2404790		N/A	Equity/Index	BOA-	07/26/2024	07/02/2025	126	687,540	5509.01		15,242		15,242		20,058							.0003
S&P 500 - CAPPED TA2401016		N/A	Equity/Index	BNP-	02/26/2024	02/21/2025	888	4,512,816	4981.8		279,596		279,596		459,942							.0003
S&P 500 - CAPPED TA2410473		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	66	400,000	6074.08		24,135		24,135		18,884							.0003
S&P 500 - CAPPED TA2409013		N/A	Equity/Index	BAR-	11/22/2024	11/14/2025	93	555,140	5949.17		21,919		21,919		20,271							.0003
S&P 500 - CAPPED TA2400451		N/A	Equity/Index	TOCC-	01/26/2024	01/27/2025	700	3,423,679	4917.38		264,885		264,885		690,489							.0003
S&P 500 - CAPPED TA2405747		N/A	Equity/Index	TOCC-	08/29/2024	08/29/2025	100	559,196	5591.96		16,554		16,554		19,600							.0003
S&P 500 - CAPPED TA2405207		N/A	Equity/Index	BAR-	08/09/2024	07/28/2025	81	430,470	5459.1		12,845		12,845		18,504							.0003
S&P 500 - CAPPED TA2403651		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5431.6		20,140		20,140		27,064							.0003
S&P 500 - CAPPED TA2403032		N/A	Equity/Index	BMO-	05/22/2024	05/16/2025	100	532,113	5260.77		47,704		47,704		75,515							.0003

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S&P 500 - CAPPED TA2403364		N/A	Equity/Index	TOCC-	06/06/2024	06/05/2025	100	535,041	5354.03		44,205		44,205		69,746							.0003
S&P 500 - CAPPED TA2407923		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	100	572,880	5728.8		33,688		33,688		37,323							.0003
S&P 500 - CAPPED TA2404995		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	56	300,000	5346.56		14,769		14,769		20,788							.0003
S&P 500 - CAPPED TA2403603		N/A	Equity/Index	TOCC-	06/13/2024	06/06/2025	100	542,173	5346.99		30,637		30,637		42,247							.0003
S&P 500 - CAPPED TA2404569		N/A	Equity/Index	RBC-	07/19/2024	07/21/2025	163	900,000	5505		77,742		77,742		100,195							.0003
S&P 500 - CAPPED TA2405718		N/A	Equity/Index	BAR-	08/28/2024	08/28/2025	89	500,000	5592.18		13,945		13,945		16,440							.0003
S&P 500 - CAPPED TA2403585		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	100	543,374	5433.74		16,516		16,516		21,945							.0003
S&P 500 - CAPPED TA2410375		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	149	900,000	6051.09		55,277		55,277		44,851							.0003
S&P 500 - CAPPED TA2410559		N/A	Equity/Index	BAR-	12/16/2024	12/08/2025	50	304,000	6307.74		10,961		10,961		7,786							.0003
S&P 500 - CAPPED TA2408152		N/A	Equity/Index	BAR-	11/06/2024	11/06/2025	540	3,200,000	5929.04		187,839		187,839		172,680							.0003
S&P 500 - CAPPED TA2404365		N/A	Equity/Index	BNP-	07/12/2024	07/14/2025	338	1,900,000	5615.35		61,351		61,351		72,925							.0003
S&P 500 - CAPPED TA2407818		N/A	Equity/Index	BAR-	10/30/2024	10/28/2025	47	274,659	6104.47		3,734		3,734		3,735							.0003
S&P 500 - CAPPED TA2406049		N/A	Equity/Index	BAR-	09/09/2024	09/09/2025	1,371	7,500,000	5471.05		164,996		164,996		203,852							.0003
S&P 500 - CAPPED TA2404841		N/A	Equity/Index	BMO-	07/29/2024	07/24/2025	26	142,527	5427.13		5,550		5,550		7,041							.0003
S&P 500 - CAPPED TA2402554		N/A	Equity/Index	BMO-	05/03/2024	04/23/2025	152	779,573	5070.55		70,572		70,572		137,662							.0003
S&P 500 - CAPPED TA2405621		N/A	Equity/Index	SG-	08/23/2024	08/21/2025	221	1,237,726	5620.85		41,212		41,212		48,806							.0003
S&P 500 - CAPPED TA2411056		N/A	Equity/Index	NGFPI-	12/23/2024	11/17/2025	23	136,879	6217.81		7,292		7,292		5,699							.0003
S&P 500 - CAPPED TA2404065		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	334	1,821,489	5482.87		104,362		104,362		145,284							.0003
S&P 500 - CAPPED TA2403071		N/A	Equity/Index	TOCC-	05/23/2024	05/21/2025	1,300	6,885,346	5321.41		137,313		137,313		190,833							.0003
S&P 500 - CAPPED TA2400347		N/A	Equity/Index	TOCC-	01/19/2024	01/17/2025	100	479,417	4739.21		28,605		28,605		50,778							.0003
S&P 500 - CAPPED TA2403494		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	1,400	7,493,332	5346.99		308,546		308,546		430,173							.0003
S&P 500 - CAPPED TA2408688		N/A	Equity/Index	BAR-	11/18/2024	11/14/2025	122	718,071	5949.17		42,809		42,809		41,158							.0003
S&P 500 - CAPPED TA2403130		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5304.72		38,275		38,275		53,644							.0003
S&P 500 - CAPPED TA2402021		N/A	Equity/Index	RBC-	04/18/2024	04/15/2025	1,147	5,750,829	5061.82		235,869		235,869		396,823							.0003
S&P 500 - CAPPED TA2408970		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	500	2,984,670	5969.34		97,308		97,308		90,335							.0003
S&P 500 - CAPPED TA2401305		N/A	Equity/Index	BAR-	03/14/2024	03/12/2025	632	3,257,328	5175.2700000000004		87,026		87,026		135,318							.0003
S&P 500 - CAPPED TA2406398		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	123	700,000	5702.55		17,682		17,682		19,684							.0003
S&P 500 - CAPPED TA2408234		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	88	526,319	5838.36		3,658		3,658		3,264							.0003
S&P 500 - CAPPED TA2404282		N/A	Equity/Index	BMO-	07/10/2024	07/08/2025	1,322	7,430,962	5572.85		330,170		330,170		395,104							.0003
S&P 500 - CAPPED TA2402447		N/A	Equity/Index	BNP-	05/01/2024	01/06/2025	246	1,242,054	4697.24		62,715		62,715		86,558							.0003
S&P 500 - CAPPED TA2406504		N/A	Equity/Index	SG-	09/24/2024	09/24/2025	890	5,100,000	5732.93		114,242		114,242		124,013							.0003
S&P 500 - CAPPED TA2410743		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	1,900	11,147,452	5867.08		729,059		729,059		723,525							.0003
S&P 500 - CAPPED TA2403891		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	859	4,693,232	5464.62		273,153		273,153		376,926							.0003
S&P 500 - CAPPED TA2406423		N/A	Equity/Index	BAR-	09/20/2024	09/22/2025	140	800,000	5702.55		47,313		47,313		54,834							.0003

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S&P 500 - CAPPED TA2405119		N/A	Equity/Index	SG-	08/08/2024	08/08/2025	150	800,000	5319.31		42,241		42,241		59,254							.0003
S&P 500 - CAPPED TA2405857		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	230	1,300,000	5648.4		36,152		36,152		41,318							.0003
S&P 500 - CAPPED TA2407488		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	228	1,334,872	5864.67		78,997		78,997		76,969							.0003
S&P 500 - CAPPED TA2409931		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	312	1,900,000	6090.27		56,545		56,545		47,371							.0003
S&P 500 - CAPPED TA2400883		N/A	Equity/Index	BMO-	02/16/2024	02/14/2025	346	1,738,131	5029.7299999999996		73,677		73,677		125,402							.0003
S&P 500 - CAPPED TA2404446		N/A	Equity/Index	BMO-	07/15/2024	07/11/2025	10	56,518	5584.54		1,851		1,851		2,158							.0003
S&P 500 - CAPPED TA2401088		N/A	Equity/Index	TOCC-	02/29/2024	02/27/2025	400	2,033,724	5078.18		115,418		115,418		205,478							.0003
S&P 500 - CAPPED TA2409559		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	44	266,112	6323.59		8,968		8,968		6,561							.0003
S&P 500 - CAPPED TA2409833		N/A	Equity/Index	RBC-	12/05/2024	10/24/2025	91	553,585	6004.31		15,027		15,027		12,706							.0003
S&P 500 - CAPPED TA2403464		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	112	600,000	5346.99		18,240		18,240		24,854							.0003
S&P 500 - CAPPED TA2405108		N/A	Equity/Index	BNP-	08/08/2024	01/21/2025	91	481,572	5012.59		46,247		46,247		80,213							.0003
S&P 500 - CAPPED TA2410230		N/A	Equity/Index	BAR-	12/11/2024	12/09/2025	23	139,932	6052.85		8,626		8,626		6,750							.0003
S&P 500 - CAPPED TA2407638		N/A	Equity/Index	SG-	10/25/2024	10/13/2025	61	356,319	5815.03		8,864		8,864		8,871							.0003
S&P 500 - CAPPED TA2405508		N/A	Equity/Index	RBC-	08/22/2024	08/22/2025	126	700,000	5570.64		37,513		37,513		46,629							.0003
S&P 500 - CAPPED TA2406688		N/A	Equity/Index	BAR-	09/27/2024	09/25/2025	200	1,150,300	5722.26		66,966		66,966		73,338							.0003
S&P 500 - CAPPED TA2408870		N/A	Equity/Index	TOCC-	11/21/2024	11/21/2025	100	594,871	5948.71		36,646		36,646		33,250							.0003
S&P 500 - CAPPED TA2405435		N/A	Equity/Index	BMO-	08/19/2024	08/15/2025	357	1,994,962	5543.22		121,512		121,512		149,898							.0003
S&P 500 - CAPPED TA2410836		N/A	Equity/Index	BNP-	12/20/2024	12/19/2025	764	4,532,075	5930.85		395,830		395,830		346,118							.0003
S&P 500 - CAPPED TA2408193		N/A	Equity/Index	BAR-	11/07/2024	11/04/2025	269	1,603,038	5712.69		102,567		102,567		97,381							.0003
S&P 500 - CAPPED TA2401277		N/A	Equity/Index	SG-	03/12/2024	03/10/2025	1,257	6,482,349	5123.6899999999996		394,685		394,685		675,687							.0003
S&P 500 - CAPPED TA2405626		N/A	Equity/Index	SG-	08/23/2024	07/18/2025	128	716,873	5505		21,338		21,338		24,672							.0003
S&P 500 - CAPPED TA2407669		N/A	Equity/Index	TOCC-	10/28/2024	10/28/2025	100	582,352	5823.52		14,153		14,153		14,388							.0003
S&P 500 - CAPPED TA2405778		N/A	Equity/Index	BAR-	08/29/2024	08/27/2025	75	422,178	5625.8		9,633		9,633		11,037							.0003
S&P 500 - CAPPED TA2400765		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	300	1,476,729	5026.6099999999997		79,547		79,547		172,118							.0003
S&P 500 - CAPPED TA2401084		N/A	Equity/Index	TOCC-	02/29/2024	02/26/2025	100	508,431	5069.53		29,863		29,863		53,499							.0003
S&P 500 - CAPPED TA2405692		N/A	Equity/Index	TOCC-	08/27/2024	08/27/2025	300	1,687,740	5625.8		33,254		33,254		38,345							.0003
S&P 500 - CAPPED TA2403138		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	300	1,592,916	5267.84		31,037		31,037		41,284							.0003
S&P 500 - CAPPED TA2404017		N/A	Equity/Index	BAR-	06/28/2024	06/30/2025	201	1,100,000	5460.48		33,979		33,979		43,456							.0003
S&P 500 - CAPPED TA2403816		N/A	Equity/Index	TOCC-	06/21/2024	06/13/2025	600	3,279,048	5431.6		168,321		168,321		224,361							.0003
S&P 500 - CAPPED TA2401743		N/A	Equity/Index	TOCC-	04/02/2024	03/28/2025	2,600	13,511,342	5254.35		348,050		348,050		547,162							.0003
S&P 500 - CAPPED TA2411164		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	89	536,114	5867.08		24,154		24,154		22,128							.0003
S&P 500 - CAPPED TA2404997		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	131	700,000	5346.56		39,151		39,151		56,157							.0003
S&P 500 - CAPPED TA2411060		N/A	Equity/Index	NGFPI-	12/23/2024	12/11/2025	20	119,025	6084.19		8,429		8,429		6,930							.0003
S&P 500 - CAPPED TA2403600		N/A	Equity/Index	TOCC-	06/13/2024	06/05/2025	100	542,173	5354.03		16,511		16,511		21,490							.0003

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S&P 500 - CAPPED TA2400149		N/A	Equity/Index	BOA-	01/09/2024	01/06/2025	2,500	11,872,700	4697.24		245,475		245,475		367,654							.0003
S&P 500 - CAPPED TA2404188		N/A	Equity/Index	BMO-	07/08/2024	07/02/2025	900	5,017,050	5509.01		226,314		226,314		276,874							.0003
S&P 500 - CAPPED TA2404399		N/A	Equity/Index	TOCC-	07/12/2024	06/23/2025	200	1,127,138	5464.62		50,169		50,169		59,233							.0003
S&P 500 - CAPPED TA2404073		N/A	Equity/Index	BNP-	07/02/2024	07/02/2025	73	400,000	5509.01		8,249		8,249		10,082							.0003
S&P 500 - CAPPED TA2405640		N/A	Equity/Index	BMO-	08/26/2024	08/26/2025	125	700,000	5633.69		55,792		55,792		68,513							.0003
S&P 500 - CAPPED TA2409141		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	138	827,499	6141.74		29,213		29,213		24,949							.0003
S&P 500 - CAPPED TA2402201		N/A	Equity/Index	TOCC-	04/25/2024	04/10/2025	100	505,030	5160.6400000000003		19,497		19,497		34,455							.0003
S&P 500 - CAPPED TA2406758		N/A	Equity/Index	BAR-	10/02/2024	10/02/2025	123	700,000	5709.54		13,685		13,685		14,891							.0003
S&P 500 - CAPPED TA2400090		N/A	Equity/Index	TOCC-	01/05/2024	01/06/2025	800	3,757,792	4711.33		306,758		306,758		939,621							.0003
S&P 500 - CAPPED TA2400818		N/A	Equity/Index	BMO-	02/15/2024	01/31/2025	138	690,966	4906.1899999999996		31,762		31,762		50,621							.0003
S&P 500 - CAPPED TA2409019		N/A	Equity/Index	BAR-	11/22/2024	11/19/2025	203	1,211,758	5916.98		68,567		68,567		62,369							.0003
S&P 500 - CAPPED TA2411058		N/A	Equity/Index	NGFPI-	12/23/2024	12/10/2025	36	214,245	6223.8		12,077		12,077		9,545							.0003
S&P 500 - CAPPED TA2411062		N/A	Equity/Index	NGFPI-	12/23/2024	12/17/2025	24	142,830	6050.61		10,764		10,764		8,936							.0003
S&P 500 - CAPPED TA2403899		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	55	300,000	5477.9		7,657		7,657		9,549							.0003
S&P 500 - CAPPED TA2408342		N/A	Equity/Index	BNP-	11/08/2024	10/17/2025	127	761,867	5841.47		54,671		54,671		47,610							.0003
S&P 500 - CAPPED TA2406483		N/A	Equity/Index	RBC-	09/23/2024	09/19/2025	62	354,465	5713.64		13,250		13,250		14,680							.0003
S&P 500 - CAPPED TA2407293		N/A	Equity/Index	BAR-	10/17/2024	10/17/2025	274	1,600,000	5841.47		94,720		94,720		93,994							.0003
S&P 500 - CAPPED TA2408448		N/A	Equity/Index	BAR-	11/11/2024	11/07/2025	126	756,485	5973.1		43,631		43,631		37,773							.0003
S&P 500 - CAPPED TA2404958		N/A	Equity/Index	BAR-	08/01/2024	07/29/2025	384	2,099,424	5463.54		118,207		118,207		168,861							.0003
S&P 500 - CAPPED TA2409802		N/A	Equity/Index	RBC-	12/05/2024	10/16/2025	52	316,334	5842.47		6,901		6,901		6,122							.0003
S&P 500 - CAPPED TA2405627		N/A	Equity/Index	SG-	08/23/2024	07/18/2025	132	739,275	5505		25,854		25,854		30,102							.0003
S&P 500 - CAPPED TA2410371		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	2,694	16,300,000	6051.09		687,709		687,709		590,376							.0003
S&P 500 - CAPPED TA2403454		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	112	600,000	5346.99		25,680		25,680		36,349							.0003
S&P 500 - CAPPED TA2401574		N/A	Equity/Index	TOCC-	03/22/2024	03/20/2025	6,300	32,991,714	5224.62		1,390,508		1,390,508		2,193,934							.0003
S&P 500 - CAPPED TA2408345		N/A	Equity/Index	BNP-	11/08/2024	10/22/2025	45	269,953	5851.2		9,311		9,311		8,621							.0003
S&P 500 - CAPPED TA2406035		N/A	Equity/Index	BAR-	09/06/2024	08/29/2025	286	1,546,059	5648.4		71,726		71,726		114,009							.0003
S&P 500 - CAPPED TA2401835		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	300	1,563,924	5211.49		41,789		41,789		62,784							.0003
S&P 500 - CAPPED TA2408572		N/A	Equity/Index	BAR-	11/14/2024	11/14/2025	403	2,400,000	5949.17		46,825		46,825		44,696							.0003
S&P 500 - CAPPED TA2402782		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	500	2,610,500	5214.08		146,658		146,658		232,640							.0003
S&P 500 - CAPPED TA2407486		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	409	2,394,572	5864.67		103,191		103,191		101,902							.0003
S&P 500 - CAPPED TA2404787		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	128	700,000	5459.1		39,242		39,242		53,123							.0003
S&P 500 - CAPPED TA2403805		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	110	600,000	5464.62		33,438		33,438		45,562							.0003
S&P 500 - CAPPED TA2406523		N/A	Equity/Index	BAR-	09/24/2024	09/19/2025	242	1,385,791	5702.55		59,861		59,861		66,644							.0003
S&P 500 - CAPPED TA2408247		N/A	Equity/Index	RBC-	11/07/2024	05/22/2025	91	544,262	5307.01		19,341		19,341		19,099							.0003

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S&P 500 - CAPPED TA2400496		N/A	Equity/Index	TOCC-	01/30/2024	01/28/2025	600	2,952,918	4890.97		85,017		85,017		134,907							.0003
S&P 500 - CAPPED TA2401186		N/A	Equity/Index	BMO-	03/06/2024	02/14/2025	166	849,256	5163.78		63,475		63,475		124,884							.0003
S&P 500 - CAPPED TA2409263		N/A	Equity/Index	BAR-	11/26/2024	11/21/2025	25	150,363	5969.34		9,871		9,871		8,314							.0003
S&P 500 - CAPPED TA2411641		N/A	Equity/Index	RBC-	12/31/2024	09/11/2025	42	247,086	5554.13		17,225		17,225		17,090							.0003
S&P 500 - CAPPED TA2410574		N/A	Equity/Index	BAR-	12/16/2024	12/10/2025	93	565,440	6034.91		38,102		38,102		29,436							.0003
S&P 500 - CAPPED TA2407382		N/A	Equity/Index	TOCC-	10/18/2024	10/20/2025	800	4,691,736	5864.67		106,044		106,044		106,261							.0003
S&P 500 - CAPPED TA2403742		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	256	1,400,000	5473.17		75,361		75,361		101,706							.0003
S&P 500 - CAPPED TA2407755		N/A	Equity/Index	BAR-	10/29/2024	10/29/2025	171	1,000,000	5832.92		30,199		30,199		30,615							.0003
S&P 500 - CAPPED TA2404416		N/A	Equity/Index	TOCC-	07/12/2024	07/07/2025	300	1,690,707	5567.19		71,423		71,423		85,536							.0003
S&P 500 - CAPPED TA2409002		N/A	Equity/Index	BAR-	11/22/2024	11/07/2025	161	961,049	5995.54		41,715		41,715		37,716							.0003
S&P 500 - CAPPED TA2406027		N/A	Equity/Index	BAR-	09/06/2024	08/22/2025	188	1,016,290	5634.61		43,781		43,781		67,745							.0003
S&P 500 - CAPPED TA2406550		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	122	697,230	5702.55		28,086		28,086		31,165							.0003
S&P 500 - CAPPED TA2405118		N/A	Equity/Index	SG-	08/08/2024	08/08/2025	884	4,700,000	5319.31		192,698		192,698		262,703							.0003
S&P 500 - CAPPED TA2404978		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	1,047	5,600,000	5346.56		120,512		120,512		160,315							.0003
S&P 500 - CAPPED TA2402316		N/A	Equity/Index	BAR-	04/29/2024	01/31/2025	134	685,217	4994.0600000000004		32,377		32,377		52,409							.0003
S&P 500 - CAPPED TA2408668		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	100	589,362	5893.62		11,495		11,495		11,361							.0003
S&P 500 - CAPPED TA2405367		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	288	1,600,000	5554.25		51,456		51,456		62,296							.0003
S&P 500 - CAPPED TA2411507		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	18	106,552	6318.26		4,497		4,497		4,098							.0003
S&P 500 - CAPPED TA2407375		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	700	4,105,269	5864.67		183,516		183,516		182,331							.0003
S&P 500 - CAPPED TA2403852		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	55	300,000	5447.87		10,071		10,071		12,997							.0003
S&P 500 - CAPPED TA2403781		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	110	600,000	5464.62		16,861		16,861		21,517							.0003
S&P 500 - CAPPED TA2403649		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	100	543,160	5431.6		18,047		18,047		24,036							.0003
S&P 500 - CAPPED TA2410935		N/A	Equity/Index	BAR-	12/20/2024	12/16/2025	641	3,814,790	6074.08		136,213		136,213		124,542							.0003
S&P 500 - CAPPED TA2401857		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	1,466	7,644,457	5147.21		149,180		149,180		207,958							.0003
S&P 500 - CAPPED TA2404166		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	100	556,719	5567.19		18,652		18,652		22,996							.0003
S&P 500 - CAPPED TA2402641		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	55	285,065	5180.74		8,955		8,955		13,385							.0003
S&P 500 - CAPPED TA2409865		N/A	Equity/Index	RBC-	12/05/2024	11/05/2025	60	365,001	5958.7		10,073		10,073		8,697							.0003
S&P 500 - CAPPED TA2406791		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	140	800,000	5699.94		24,000		24,000		26,269							.0003
S&P 500 - CAPPED TA2404689		N/A	Equity/Index	TOCC-	07/24/2024	07/22/2025	600	3,278,400	5564.41		130,875		130,875		181,273							.0003
S&P 500 - CAPPED TA2411141		N/A	Equity/Index	BNP-	12/24/2024	12/23/2025	23	138,443	6161.06		9,558		9,558		7,167							.0003
S&P 500 - CAPPED TA2403055		N/A	Equity/Index	TOCC-	05/23/2024	05/07/2025	100	529,642	5187.7		10,547		10,547		13,951							.0003
S&P 500 - CAPPED TA2409343		N/A	Equity/Index	SG-	11/27/2024	11/28/2025	100	600,000	5998.74		35,640		35,640		30,702							.0003
S&P 500 - CAPPED TA2407370		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	1,100	6,451,137	5864.67		145,811		145,811		146,082							.0003
S&P 500 - CAPPED TA2403137		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	600	3,185,832	5304.72		195,099		195,099		299,524							.0003

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S&P 500 - CAPPED TA2406278		N/A	Equity/Index	BAR	09/16/2024	09/12/2025	59	331,197	5595.76		9,995		9,995		11,681							.0003
S&P 500 - CAPPED TA2409345		N/A	Equity/Index	SG	11/27/2024	11/28/2025	67	400,000	5998.74		24,640		24,640		21,097							.0003
S&P 500 - CAPPED TA2405430		N/A	Equity/Index	BNP	08/19/2024	08/19/2025	214	1,200,000	5608.25		45,372		45,372		53,688							.0003
S&P 500 - CAPPED TA2403414		N/A	Equity/Index	TOCC	06/07/2024	06/05/2025	400	2,144,420	5354.03		118,066		118,066		173,063							.0003
S&P 500 - CAPPED TA2407449		N/A	Equity/Index	BAR	10/21/2024	10/16/2025	514	3,003,688	5842.47		129,872		129,872		130,774							.0003
S&P 500 - CAPPED TA2411173		N/A	Equity/Index	BNP	12/24/2024	12/19/2025	884	5,324,995	5930.85		313,298		313,298		274,752							.0003
S&P 500 - CAPPED TA2401271		N/A	Equity/Index	SG	03/12/2024	03/07/2025	1,174	6,054,318	5123.6899999999996		370,561		370,561		637,285							.0003
S&P 500 - CAPPED TA2404039		N/A	Equity/Index	BMO	06/28/2024	06/26/2025	260	1,429,930	5477.9		82,368		82,368		109,399							.0003
S&P 500 - CAPPED TA2403744		N/A	Equity/Index	BMO	06/20/2024	06/20/2025	822	4,500,000	5473.17		254,657		254,657		345,731							.0003
S&P 500 - CAPPED TA2411629		N/A	Equity/Index	RBC	12/31/2024	09/05/2025	27	158,841	5408.42		10,295		10,295		10,296							.0003
S&P 500 - CAPPED TA2405155		N/A	Equity/Index	TOCC	08/09/2024	08/11/2025	100	534,416	5344.16		15,500		15,500		20,536							.0003
S&P 500 - CAPPED TA2400876		N/A	Equity/Index	BMO	02/16/2024	02/14/2025	677	3,400,910	5000.62		98,531		98,531		154,593							.0003
S&P 500 - CAPPED TA2404006		N/A	Equity/Index	BAR	06/28/2024	06/27/2025	55	300,000	5460.48		7,581		7,581		9,590							.0003
S&P 500 - CAPPED TA2406862		N/A	Equity/Index	BAR	10/04/2024	10/03/2025	209	1,200,000	5751.07		64,680		64,680		69,834							.0003
S&P 500 - CAPPED TA2404163		N/A	Equity/Index	TOCC	07/05/2024	07/07/2025	800	4,453,752	5567.19		99,324		99,324		120,551							.0003
S&P 500 - CAPPED TA2405623		N/A	Equity/Index	SG	08/23/2024	08/21/2025	1,098	6,149,426	5620.85		344,574		344,574		427,143							.0003
S&P 500 - CAPPED TA2410215		N/A	Equity/Index	TOCC	12/11/2024	12/11/2025	200	1,216,838	6084.19		74,597		74,597		57,441							.0003
S&P 500 - CAPPED TA2400718		N/A	Equity/Index	BMO	02/09/2024	02/07/2025	1,489	7,460,754	4995.0600000000004		146,189		146,189		224,437							.0003
S&P 500 - CAPPED TA2403954		N/A	Equity/Index	BOA	06/27/2024	06/04/2025	114	624,628	5291.34		19,947		19,947		24,155							.0003
S&P 500 - CAPPED TA2405432		N/A	Equity/Index	BNP	08/19/2024	08/19/2025	285	1,600,000	5608.25		85,279		85,279		103,745							.0003
S&P 500 - CAPPED TA2405904		N/A	Equity/Index	RBC	09/03/2024	08/28/2025	610	3,379,296	5592.18		142,380		142,380		179,739							.0003
S&P 500 - CAPPED TA2401939		N/A	Equity/Index	RBC	04/12/2024	04/11/2025	500	2,574,760	5199.0600000000004		46,965		46,965		71,207							.0003
S&P 500 - CAPPED TA2402150		N/A	Equity/Index	BMO	04/24/2024	04/24/2025	256	1,300,000	5113.72		107,369		107,369		222,130							.0003
S&P 500 - CAPPED TA2408405		N/A	Equity/Index	BMO	11/08/2024	06/27/2025	36	215,796	5460.48		15,337		15,337		14,635							.0003
S&P 500 - CAPPED TA2401614		N/A	Equity/Index	BMO	03/26/2024	03/24/2025	712	3,723,226	5234.18		98,961		98,961		149,580							.0003
S&P 500 - CAPPED TA2407342		N/A	Equity/Index	BAR	10/17/2024	09/29/2025	34	198,835	5738.17		5,930		5,930		5,985							.0003
S&P 500 - CAPPED TA2403905		N/A	Equity/Index	BMO	06/26/2024	06/26/2025	1,497	8,200,000	5477.9		466,500		466,500		628,429							.0003
S&P 500 - CAPPED TA2402481		N/A	Equity/Index	BAR	05/02/2024	04/11/2025	352	1,777,952	5123.41		70,382		70,382		121,289							.0003
S&P 500 - CAPPED TA2407402		N/A	Equity/Index	BNP	10/18/2024	10/13/2025	52	304,911	5815.03		16,847		16,847		16,570							.0003
S&P 500 - CAPPED TA2401751		N/A	Equity/Index	TOCC	04/02/2024	03/31/2025	700	3,637,669	5254.35		197,530		197,530		348,179							.0003
S&P 500 - CAPPED TA2405570		N/A	Equity/Index	RBC	08/23/2024	08/22/2025	89	500,000	5634.61		14,800		14,800		17,065							.0003
S&P 500 - CAPPED TA2410198		N/A	Equity/Index	BAR	12/10/2024	12/05/2025	131	790,389	6090.27		47,216		47,216		37,620							.0003
S&P 500 - CAPPED TA2406071		N/A	Equity/Index	RBC	09/09/2024	09/05/2025	47	257,106	5503.41		14,135		14,135		19,025							.0003
S&P 500 - CAPPED TA2411275		N/A	Equity/Index	BAR	12/27/2024	12/29/2025	100	600,000	5970.84		18,960		18,960		17,561							.0003

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S&P 500 - CAPPED TA2407667		N/A	Equity/Index	TOCC-	10/28/2024	10/28/2025	200	1,164,704	5823.52		22,947		22,947		23,297							.0003
S&P 500 - CAPPED TA2408048		N/A	Equity/Index	BAR-	11/05/2024	11/05/2025	138	800,000	5782.76		24,056		24,056		25,255							.0003
S&P 500 - CAPPED TA2403280		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	165	877,765	5283.4		51,871		51,871		76,583							.0003
S&P 500 - CAPPED TA2404803		N/A	Equity/Index	BOA-	07/26/2024	07/11/2025	182	993,114	5615.35		20,144		20,144		27,473							.0003
S&P 500 - CAPPED TA2409137		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	1,100	6,586,107	5987.37		285,203		285,203		258,262							.0003
S&P 500 - CAPPED TA2409561		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	16	96,768	6032.38		4,064		4,064		3,416							.0003
S&P 500 - CAPPED TA2404283		N/A	Equity/Index	BMO-	07/10/2024	07/08/2025	355	1,995,455	5572.85		102,545		102,545		123,407							.0003
S&P 500 - CAPPED TA2410933		N/A	Equity/Index	BAR-	12/20/2024	12/17/2025	545	3,243,464	6050.61		117,371		117,371		107,960							.0003
S&P 500 - CAPPED TA2407110		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	69	400,000	5780.05		12,059		12,059		12,624							.0003
S&P 500 - CAPPED TA2411701		N/A	Equity/Index	RBC-	12/31/2024	12/10/2025	93	547,119	6225.76		19,382		19,382		19,325							.0003
S&P 500 - CAPPED TA2400371		N/A	Equity/Index	TOCC-	01/23/2024	01/23/2025	400	1,945,840	4888.4399999999996		150,179		150,179		404,903							.0003
S&P 500 - CAPPED TA2406788		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	404	2,300,000	5699.94		45,080		45,080		48,900							.0003
S&P 500 - CAPPED TA2408375		N/A	Equity/Index	BMO-	11/08/2024	05/06/2025	52	311,705	5180.74		25,370		25,370		24,644							.0003
S&P 500 - CAPPED TA2401525		N/A	Equity/Index	TOCC-	03/21/2024	03/19/2025	300	1,575,600	5178.51		69,371		69,371		105,938							.0003
S&P 500 - CAPPED TA2404664		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	283	1,579,273	5505		55,409		55,409		65,625							.0003
S&P 500 - CAPPED TA2401037		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	100	507,818	5088.8		25,799		25,799		46,410							.0003
S&P 500 - CAPPED TA2407223		N/A	Equity/Index	SG-	10/14/2024	10/10/2025	37	216,663	5780.05		10,044		10,044		10,036							.0003
S&P 500 - CAPPED TA2410369		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	281	1,700,000	6051.09		55,165		55,165		48,187							.0003
S&P 500 - CAPPED TA2400990		N/A	Equity/Index	RBC-	02/23/2024	02/20/2025	290	1,474,853	4975.51		91,112		91,112		150,603							.0003
S&P 500 - CAPPED TA2401818		N/A	Equity/Index	BNP-	04/05/2024	04/04/2025	384	2,000,000	5204.34		37,180		37,180		54,601							.0003
S&P 500 - CAPPED TA2404897		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	91	500,000	5522.3		14,470		14,470		18,162							.0003
S&P 500 - CAPPED TA2409408		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	116	700,000	6032.38		43,126		43,126		35,131							.0003
S&P 500 - CAPPED TA2405572		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	355	2,000,000	5634.61		64,740		64,740		74,862							.0003
S&P 500 - CAPPED TA2401591		N/A	Equity/Index	BMO-	03/25/2024	03/21/2025	340	1,776,245	5241.53		32,586		32,586		48,872							.0003
S&P 500 - CAPPED TA2407980		N/A	Equity/Index	NGFPI-	11/04/2024	10/29/2025	23	131,552	5832.92		3,400		3,400		3,739							.0003
S&P 500 - CAPPED TA2408373		N/A	Equity/Index	BMO-	11/08/2024	05/06/2025	49	293,722	5180.74		8,686		8,686		8,643							.0003
S&P 500 - CAPPED TA2401032		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	800	4,062,544	5087.03		173,316		173,316		297,413							.0003
S&P 500 - CAPPED TA2403959		N/A	Equity/Index	BOA-	06/27/2024	06/09/2025	130	712,295	5346.99		31,608		31,608		39,718							.0003
S&P 500 - CAPPED TA2410544		N/A	Equity/Index	BAR-	12/16/2024	12/05/2025	15	91,200	6075.11		3,981		3,981		3,245							.0003
S&P 500 - CAPPED TA2400492		N/A	Equity/Index	TOCC-	01/30/2024	01/27/2025	800	3,937,224	4890.97		172,092		172,092		290,664							.0003
S&P 500 - CAPPED TA2400754		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	100	492,243	4995.0600000000004		14,166		14,166		24,464							.0003
S&P 500 - CAPPED TA2401015		N/A	Equity/Index	BNP-	02/26/2024	02/21/2025	70	355,740	4981.8		20,157		20,157		32,422							.0003
S&P 500 - CAPPED TA2410643		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	206	1,246,300	6051.25		47,673		47,673		40,718							.0003
S&P 500 - CAPPED TA2405439		N/A	Equity/Index	BMO-	08/19/2024	08/15/2025	49	273,818	5554.25		16,577		16,577		20,446							.0003

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S&P 500 - CAPPED TA2401533		N/A	Equity/Index	RBC-	03/21/2024	03/11/2025	163	857,380	5134.53		85,078		85,078		130,709							.0003
S&P 500 - CAPPED TA2401053		N/A	Equity/Index	TOCC-	02/27/2024	02/25/2025	100	507,818	5088.8		21,184		21,184		36,017							.0003
S&P 500 - CAPPED TA2401702		N/A	Equity/Index	SG-	03/28/2024	03/17/2025	130	682,456	5117.09		13,485		13,485		18,762							.0003
S&P 500 - CAPPED TA2402558		N/A	Equity/Index	BMO-	05/03/2024	04/15/2025	100	512,877	5061.82		46,271		46,271		90,577							.0003
S&P 500 - CAPPED TA2404441		N/A	Equity/Index	BMO-	07/15/2024	07/10/2025	44	248,677	5834.65		5,247		5,247		6,171							.0003
S&P 500 - CAPPED TA2407326		N/A	Equity/Index	BAR-	10/17/2024	09/17/2025	37	216,380	5930.42		6,741		6,741		6,695							.0003
S&P 500 - CAPPED TA2405143		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	100	534,416	5344.16		15,500		15,500		20,564							.0003
S&P 500 - CAPPED TA2405427		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	160	900,000	5608.25		25,029		25,029		29,243							.0003
S&P 500 - CAPPED TA2403965		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	200	1,095,838	5431.6		37,754		37,754		47,966							.0003
S&P 500 - CAPPED TA2407766		N/A	Equity/Index	BAR-	10/29/2024	10/24/2025	85	496,738	5809.86		31,153		31,153		31,086							.0003
S&P 500 - CAPPED TA2407500		N/A	Equity/Index	TOCC-	10/23/2024	10/23/2025	700	4,058,194	5797.42		239,852		239,852		251,377							.0003
S&P 500 - CAPPED TA2404953		N/A	Equity/Index	BAR-	08/01/2024	07/29/2025	35	191,354	5463.54		6,119		6,119		8,156							.0003
S&P 500 - CAPPED TA2408306		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	900	5,395,986	5995.54		318,911		318,911		271,493							.0003
S&P 500 - CAPPED TA2408653		N/A	Equity/Index	BAR-	11/15/2024	10/24/2025	100	587,230	5809.86		27,365		27,365		27,113							.0003
S&P 500 - CAPPED TA2402584		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	400	2,066,488	5064.2		91,922		91,922		136,257							.0003
S&P 500 - CAPPED TA2400242		N/A	Equity/Index	TOCC-	01/12/2024	01/10/2025	200	956,400	4783.45		28,793		28,793		47,722							.0003
S&P 500 - CAPPED TA2402161		N/A	Equity/Index	BAR-	04/24/2024	04/17/2025	212	1,073,702	4967.2299999999996		64,794		64,794		102,866							.0003
S&P 500 - CAPPED TA2408868		N/A	Equity/Index	TOCC-	11/21/2024	11/21/2025	200	1,189,742	5948.71		70,555		70,555		64,391							.0003
S&P 500 - CAPPED TA2403588		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	200	1,086,748	5433.74		57,909		57,909		81,592							.0003
S&P 500 - CAPPED TA2406006		N/A	Equity/Index	BAR-	09/06/2024	08/06/2025	211	1,140,624	5240.03		34,583		34,583		42,571							.0003
S&P 500 - CAPPED TA2404568		N/A	Equity/Index	RBC-	07/19/2024	07/18/2025	745	4,100,000	5505		352,477		352,477		454,378							.0003
S&P 500 - CAPPED TA2402829		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	100	523,994	5222.68		28,045		28,045		43,149							.0003
S&P 500 - CAPPED TA2406397		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	70	400,000	5702.55		9,524		9,524		10,585							.0003
S&P 500 - CAPPED TA2405613		N/A	Equity/Index	SG-	08/23/2024	08/13/2025	80	448,046	5434.43		12,374		12,374		14,000							.0003
S&P 500 - CAPPED TA2406105		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	37	203,086	5503.41		11,335		11,335		14,996							.0003
S&P 500 - CAPPED TA2410592		N/A	Equity/Index	TOCC-	12/17/2024	12/17/2025	100	605,061	6050.61		20,695		20,695		17,950							.0003
S&P 500 - CAPPED TA2406720		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	69	400,000	5762.48		21,388		21,388		23,012							.0003
S&P 500 - CAPPED TA2400240		N/A	Equity/Index	TOCC-	01/12/2024	01/10/2025	1,200	5,738,400	4783.45		108,223		108,223		172,082							.0003
S&P 500 - CAPPED TA2410635		N/A	Equity/Index	BAR-	12/17/2024	12/11/2025	110	664,840	6084.19		53,989		53,989		38,175							.0003
S&P 500 - CAPPED TA2403700		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	46	251,178	5352.96		10,945		10,945		14,020							.0003
S&P 500 - CAPPED TA2411564		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	204	1,202,549	5970.84		66,492		66,492		65,591							.0003
S&P 500 - CAPPED TA2411437		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	300	1,772,082	5906.94		60,254		60,254		59,584							.0003
S&P 500 - CAPPED TA2406800		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	53	300,000	5699.94		19,349		19,349		21,855							.0003
S&P 500 - CAPPED TA2405648		N/A	Equity/Index	BAR-	08/26/2024	08/26/2025	1,727	9,700,000	5616.84		217,371		217,371		251,447							.0003

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S&P 500 - CAPPED TA2411261		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	837	5,000,000	5970.84		157,900		157,900		146,292							.0003
S&P 500 - CAPPED TA2402830		N/A	Equity/Index	TOCC-	05/14/2024	05/12/2025	100	523,994	5222.68		29,039		29,039		45,092							.0003
S&P 500 - CAPPED TA2409558		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	76	459,648	5998.74		30,269		30,269		24,457							.0003
S&P 500 - CAPPED TA2408426		N/A	Equity/Index	TOCC-	11/11/2024	11/11/2025	100	600,135	6001.35		17,646		17,646		16,144							.0003
S&P 500 - CAPPED TA2407291		N/A	Equity/Index	BAR-	10/17/2024	10/17/2025	120	700,000	5841.47		32,101		32,101		32,187							.0003
S&P 500 - CAPPED TA2401205		N/A	Equity/Index	TOCC-	03/07/2024	03/05/2025	500	2,577,235	5078.6499999999996		73,548		73,548		109,928							.0003
S&P 500 - CAPPED TA2404398		N/A	Equity/Index	TOCC-	07/12/2024	06/23/2025	100	563,569	5464.62		20,424		20,424		23,921							.0003
S&P 500 - CAPPED TA2410191		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	66	398,211	6075.11		22,608		22,608		18,409							.0003
S&P 500 - CAPPED TA2408762		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	1,442	8,524,484	5870.62		346,657		346,657		341,501							.0003
S&P 500 - CAPPED TA2404590		N/A	Equity/Index	TOCC-	07/19/2024	07/21/2025	400	2,202,000	5505		70,690		70,690		89,968							.0003
S&P 500 - CAPPED TA2401286		N/A	Equity/Index	BAR-	03/13/2024	03/11/2025	200	1,034,154	5117.9399999999996		27,360		27,360		40,933							.0003
S&P 500 - CAPPED TA2404993		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	355	1,900,000	5346.56		76,646		76,646		105,591							.0003
S&P 500 - CAPPED TA2401632		N/A	Equity/Index	TOCC-	03/27/2024	03/25/2025	1,500	7,830,435	5218.1899999999996		144,368		144,368		215,253							.0003
S&P 500 - CAPPED TA2406023		N/A	Equity/Index	BAR-	09/06/2024	08/15/2025	88	475,710	5554.25		15,335		15,335		21,387							.0003
S&P 500 - CAPPED TA2404036		N/A	Equity/Index	BMO-	06/28/2024	06/25/2025	120	659,968	5469.3		38,795		38,795		51,492							.0003
S&P 500 - CAPPED TA2406474		N/A	Equity/Index	RBC-	09/23/2024	09/18/2025	73	417,353	5817.08		7,935		7,935		8,743							.0003
S&P 500 - CAPPED TA2406322		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	800	4,494,608	5618.26		100,684		100,684		116,132							.0003
S&P 500 - CAPPED TA2404385		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	200	1,127,138	5431.6		41,049		41,049		47,940							.0003
S&P 500 - CAPPED TA2400485		N/A	Equity/Index	TOCC-	01/30/2024	01/24/2025	500	2,460,765	4890.97		150,373		150,373		284,789							.0003
S&P 500 - CAPPED TA2409321		N/A	Equity/Index	BAR-	11/27/2024	11/25/2025	436	2,616,371	5987.37		147,957		147,957		128,554							.0003
S&P 500 - CAPPED TA2409498		N/A	Equity/Index	RBC-	12/02/2024	11/25/2025	673	4,070,136	5987.37		164,757		164,757		142,121							.0003
S&P 500 - CAPPED TA2405017		N/A	Equity/Index	RBC-	08/02/2024	07/31/2025	257	1,368,851	5522.3		38,786		38,786		58,156							.0003
S&P 500 - CAPPED TA2400515		N/A	Equity/Index	BNP-	01/31/2024	01/29/2025	574	2,787,918	4927.93		146,904		146,904		304,455							.0003
S&P 500 - CAPPED TA2400940		N/A	Equity/Index	SG-	02/22/2024	02/20/2025	133	674,709	4975.51		43,604		43,604		73,219							.0003
S&P 500 - CAPPED TA2400465		N/A	Equity/Index	RBC-	01/29/2024	01/24/2025	53	259,382	4868.55		16,090		16,090		30,432							.0003
S&P 500 - CAPPED TA2403803		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	457	2,500,000	5464.62		124,652		124,652		167,611							.0003
S&P 500 - CAPPED TA2408535		N/A	Equity/Index	BAR-	11/13/2024	11/11/2025	53	317,894	6001.35		10,309		10,309		9,380							.0003
S&P 500 - CAPPED TA2400356		N/A	Equity/Index	BMO-	01/22/2024	01/17/2025	450	2,188,125	4739.21		104,882		104,882		163,195							.0003
S&P 500 - CAPPED TA2407193		N/A	Equity/Index	SG-	10/11/2024	10/08/2025	86	500,548	5751.13		35,152		35,152		35,565							.0003
S&P 500 - CAPPED TA2405771		N/A	Equity/Index	BAR-	08/29/2024	08/22/2025	156	878,130	5634.61		28,333		28,333		32,985							.0003
S&P 500 - CAPPED TA2403470		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	131	700,000	5346.99		41,650		41,650		62,546							.0003
S&P 500 - CAPPED TA2400592		N/A	Equity/Index	TOCC-	02/02/2024	01/31/2025	1,100	5,444,318	4845.6499999999996		110,171		110,171		161,289							.0003
S&P 500 - CAPPED TA2405751		N/A	Equity/Index	TOCC-	08/29/2024	08/29/2025	100	559,196	5591.96		29,919		29,919		36,947							.0003
S&P 500 - CAPPED TA2405036		N/A	Equity/Index	TOCC-	08/05/2024	08/05/2025	100	518,633	5186.33		25,882		25,882		36,074							.0003

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S&P 500 - CAPPED TA2400614		N/A	Equity/Index	BMO	02/05/2024	01/31/2025	1,028	5,064,956	4906.1899999999996		137,927		137,927		216,792							.0003
S&P 500 - CAPPED TA2407174		N/A	Equity/Index	SG	10/11/2024	10/10/2025	103	600,000	5815.03		35,340		35,340		36,090							.0003
S&P 500 - CAPPED TA2409501		N/A	Equity/Index	RBC	12/02/2024	11/26/2025	11	66,525	6323.28		2,089		2,089		1,553							.0003
S&P 500 - CAPPED TA2401937		N/A	Equity/Index	RBC	04/12/2024	04/10/2025	860	4,428,587	5160.6400000000003		255,755		255,755		429,325							.0003
S&P 500 - CAPPED TA2405758		N/A	Equity/Index	BAR	08/29/2024	08/15/2025	60	337,742	5554.25		7,697		7,697		8,702							.0003
S&P 500 - CAPPED TA2404992		N/A	Equity/Index	RBC	08/02/2024	08/04/2025	224	1,200,000	5346.56		37,884		37,884		51,268							.0003
S&P 500 - CAPPED TA2408194		N/A	Equity/Index	BAR	11/07/2024	11/05/2025	36	214,533	5962.64		5,461		5,461		5,150							.0003
S&P 500 - CAPPED TA2400787		N/A	Equity/Index	BNP	02/14/2024	02/11/2025	764	3,794,215	5026.6099999999997		98,403		98,403		163,844							.0003
S&P 500 - CAPPED TA2408406		N/A	Equity/Index	BMO	11/08/2024	06/27/2025	50	299,717	6055.55		185		185		81							.0003
S&P 500 - CAPPED TA2401063		N/A	Equity/Index	BMO	02/28/2024	02/28/2025	434	2,200,000	5096.12		174,309		174,309		359,991							.0003
S&P 500 - CAPPED TA2408766		N/A	Equity/Index	SG	11/19/2024	11/14/2025	108	638,450	5870.62		41,237		41,237		39,864							.0003
S&P 500 - CAPPED TA2407112		N/A	Equity/Index	BAR	10/10/2024	10/10/2025	848	4,900,000	5780.05		219,522		219,522		230,380							.0003
S&P 500 - CAPPED TA2409152		N/A	Equity/Index	BAR	11/25/2024	11/21/2025	68	407,753	5948.71		16,744		16,744		15,244							.0003
S&P 500 - CAPPED TA2401694		N/A	Equity/Index	SG	03/28/2024	03/07/2025	120	629,959	5123.6899999999996		28,552		28,552		42,675							.0003
S&P 500 - CAPPED TA2405909		N/A	Equity/Index	RBC	09/03/2024	08/29/2025	20	110,797	5591.96		4,555		4,555		5,721							.0003
S&P 500 - CAPPED TA2403558		N/A	Equity/Index	TOCC	06/12/2024	06/12/2025	100	542,103	5421.03		28,768		28,768		41,030							.0003
S&P 500 - CAPPED TA2406897		N/A	Equity/Index	BAR	10/04/2024	10/02/2025	136	777,735	5709.54		32,088		32,088		34,979							.0003
S&P 500 - CAPPED TA2403847		N/A	Equity/Index	RBC	06/24/2024	06/24/2025	1,468	8,000,000	5447.87		178,400		178,400		225,520							.0003
S&P 500 - CAPPED TA2400512		N/A	Equity/Index	BNP	01/31/2024	01/29/2025	1,444	7,013,508	4927.93		128,516		128,516		214,865							.0003
S&P 500 - CAPPED TA2406737		N/A	Equity/Index	BAR	10/01/2024	10/01/2025	105	600,000	5708.75		17,999		17,999		19,707							.0003
S&P 500 - CAPPED TA2407996		N/A	Equity/Index	NGFPI	11/04/2024	10/31/2025	19	108,673	5705.45		6,725		6,725		7,505							.0003
S&P 500 - CAPPED TA2401633		N/A	Equity/Index	TOCC	03/27/2024	03/25/2025	600	3,132,174	5218.1899999999996		83,907		83,907		127,768							.0003
S&P 500 - CAPPED TA2403663		N/A	Equity/Index	TOCC	06/14/2024	06/16/2025	100	543,160	5431.6		24,632		24,632		33,802							.0003
S&P 500 - CAPPED TA2407255		N/A	Equity/Index	BMO	10/15/2024	10/10/2025	152	884,918	5815.03		38,395		38,395		39,136							.0003
S&P 500 - CAPPED TA2405868		N/A	Equity/Index	TOCC	08/30/2024	08/28/2025	100	561,600	5592.18		24,454		24,454		29,136							.0003
S&P 500 - CAPPED TA2410039		N/A	Equity/Index	BAR	12/09/2024	12/09/2025	149	900,000	6052.85		17,550		17,550		15,493							.0003
S&P 500 - CAPPED TA2405748		N/A	Equity/Index	TOCC	08/29/2024	08/29/2025	500	2,795,980	5591.96		105,978		105,978		127,251							.0003
S&P 500 - CAPPED TA2405781		N/A	Equity/Index	BAR	08/29/2024	08/27/2025	133	748,662	5625.8		32,919		32,919		38,868							.0003
S&P 500 - CAPPED TA2402948		N/A	Equity/Index	BMO	05/20/2024	05/16/2025	859	4,560,663	5297.1		196,307		196,307		284,813							.0003
S&P 500 - CAPPED TA2405034		N/A	Equity/Index	TOCC	08/05/2024	08/05/2025	100	518,633	5186.33		17,065		17,065		22,926							.0003
S&P 500 - CAPPED TA2407483		N/A	Equity/Index	BMO	10/22/2024	10/17/2025	242	1,416,837	5841.47		82,418		82,418		80,776							.0003
S&P 500 - CAPPED TA2403251		N/A	Equity/Index	TOCC	06/04/2024	06/02/2025	100	529,710	5277.51		16,267		16,267		22,511							.0003
S&P 500 - CAPPED TA2407497		N/A	Equity/Index	TOCC	10/23/2024	10/23/2025	100	579,742	5797.42		19,018		19,018		19,820							.0003
S&P 500 - CAPPED TA2410016		N/A	Equity/Index	RBC	12/06/2024	12/04/2025	259	1,575,497	6086.49		128,733		128,733		87,768							.0003

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S&P 500 - CAPPED TA2402463		N/A	Equity/Index	BNP	05/01/2024	02/18/2025	157	792,693	5005.57		20,587		20,587		32,506							.0003
S&P 500 - CAPPED TA2410829		N/A	Equity/Index	TOCC	12/20/2024	12/22/2025	1,600	9,489,360	5930.85		405,225		405,225		389,955							.0003
S&P 500 - CAPPED TA2401306		N/A	Equity/Index	BAR	03/14/2024	03/12/2025	178	917,412	5175.2700000000004		30,717		30,717		48,819							.0003
S&P 500 - CAPPED TA2407519		N/A	Equity/Index	BMO	10/24/2024	10/24/2025	1,532	8,900,000	5809.86		202,392		202,392		206,590							.0003
S&P 500 - CAPPED TA2408528		N/A	Equity/Index	BAR	11/13/2024	11/13/2025	150	900,000	5985.38		29,250		29,250		26,820							.0003
S&P 500 - CAPPED TA2402950		N/A	Equity/Index	BMO	05/20/2024	05/16/2025	113	599,948	5297.1		33,630		33,630		51,284							.0003
S&P 500 - CAPPED TA2408033		N/A	Equity/Index	RBC	11/04/2024	10/31/2025	65	371,995	5705.45		32,873		32,873		36,577							.0003
S&P 500 - CAPPED TA2402777		N/A	Equity/Index	TOCC	05/13/2024	05/09/2025	100	522,100	5214.08		14,247		14,247		20,743							.0003
S&P 500 - CAPPED TA2401608		N/A	Equity/Index	BMO	03/26/2024	03/21/2025	2,671	13,967,327	5234.18		582,225		582,225		930,606							.0003
S&P 500 - CAPPED TA2407654		N/A	Equity/Index	SG	10/25/2024	10/23/2025	592	3,458,050	5797.42		144,720		144,720		145,677							.0003
S&P 500 - CAPPED TA2404058		N/A	Equity/Index	BMO	07/01/2024	06/26/2025	70	381,749	5477.9		19,988		19,988		27,405							.0003
S&P 500 - CAPPED TA2404587		N/A	Equity/Index	TOCC	07/19/2024	07/21/2025	100	550,500	5505		13,214		13,214		16,625							.0003
S&P 500 - CAPPED TA2409869		N/A	Equity/Index	RBC	12/05/2024	11/07/2025	82	498,835	5995.54		16,724		16,724		14,179							.0003
S&P 500 - CAPPED TA2402303		N/A	Equity/Index	BAR	04/29/2024	01/03/2025	141	721,012	4704.8100000000004		25,678		25,678		32,913							.0003
S&P 500 - CAPPED TA2405575		N/A	Equity/Index	RBC	08/23/2024	08/22/2025	621	3,500,000	5634.61		153,685		153,685		179,868							.0003
S&P 500 - CAPPED TA2404053		N/A	Equity/Index	BNP	07/01/2024	07/01/2025	91	500,000	5475.09		12,654		12,654		15,831							.0003
S&P 500 - CAPPED TA2410140		N/A	Equity/Index	TOCC	12/10/2024	12/10/2025	1,400	8,448,874	6034.91		190,114		190,114		171,040							.0003
S&P 500 - CAPPED TA2406560		N/A	Equity/Index	BMO	09/25/2024	09/23/2025	31	177,165	5718.57		9,327		9,327		10,509							.0003
S&P 500 - CAPPED TA2407093		N/A	Equity/Index	BNP	10/09/2024	10/07/2025	2,430	14,062,410	5695.94		643,537		643,537		667,047							.0003
S&P 500 - CAPPED TA2405607		N/A	Equity/Index	SG	08/23/2024	08/08/2025	211	1,181,720	5319.31		58,945		58,945		66,916							.0003
S&P 500 - CAPPED TA2409325		N/A	Equity/Index	BAR	11/27/2024	11/19/2025	226	1,356,192	5916.98		57,470		57,470		52,363							.0003
S&P 500 - CAPPED TA2410098		N/A	Equity/Index	BAR	12/09/2024	12/05/2025	76	460,793	6075.11		25,135		25,135		20,152							.0003
S&P 500 - CAPPED TA2410100		N/A	Equity/Index	BAR	12/09/2024	12/05/2025	192	1,164,108	6075.11		71,363		71,363		55,718							.0003
S&P 500 - CAPPED TA2400639		N/A	Equity/Index	SG	02/07/2024	01/31/2025	901	4,493,287	4958.6099999999997		287,239		287,239		559,138							.0003
S&P 500 - CAPPED TA2401973		N/A	Equity/Index	SG	04/15/2024	04/11/2025	50	256,830	5199.0600000000004		13,053		13,053		21,328							.0003
S&P 500 - CAPPED TA2405046		N/A	Equity/Index	RBC	08/05/2024	08/01/2025	729	3,802,231	5446.68		162,778		162,778		264,775							.0003
S&P 500 - CAPPED TA2401711		N/A	Equity/Index	SG	03/28/2024	03/25/2025	170	892,442	5218.1899999999996		46,748		46,748		74,454							.0003
S&P 500 - CAPPED TA2402441		N/A	Equity/Index	BMO	05/01/2024	04/29/2025	31	155,527	5116.17		7,370		7,370		13,398							.0003
S&P 500 - CAPPED TA2408398		N/A	Equity/Index	BMO	11/08/2024	06/25/2025	27	161,847	5469.3		10,950		10,950		10,455							.0003
S&P 500 - CAPPED TA2404349		N/A	Equity/Index	BNP	07/12/2024	07/11/2025	107	600,000	5615.35		11,874		11,874		13,951							.0003
S&P 500 - CAPPED TA2403974		N/A	Equity/Index	BOA	06/27/2024	06/20/2025	180	986,254	5464.62		49,963		49,963		66,271							.0003
S&P 500 - CAPPED TA2410591		N/A	Equity/Index	TOCC	12/17/2024	12/17/2025	200	1,210,122	6050.61		39,817		39,817		34,547							.0003
S&P 500 - CAPPED TA2408631		N/A	Equity/Index	BMO	11/15/2024	11/14/2025	256	1,500,000	5870.62		68,101		68,101		67,315							.0003
S&P 500 - CAPPED TA2400389		N/A	Equity/Index	BNP	01/24/2024	01/22/2025	192	939,337	4850.43		26,613		26,613		41,523							.0003

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S&P 500 - CAPPED TA2402924		N/A	Equity/Index	BMO	05/17/2024	05/15/2025	135	715,032	5308.15		40,439		40,439		64,155							.0003
S&P 500 - CAPPED TA2405502		N/A	Equity/Index	RBC	08/22/2024	08/22/2025	1,508	8,400,000	5570.64		188,748		188,748		221,189							.0003
S&P 500 - CAPPED TA2407844		N/A	Equity/Index	BNP	10/30/2024	10/24/2025	55	320,667	6124.66		17,040		17,040		15,496							.0003
S&P 500 - CAPPED TA2406399		N/A	Equity/Index	BAR	09/20/2024	09/19/2025	333	1,900,000	5702.55		56,068		56,068		62,695							.0003
S&P 500 - CAPPED TA2404776		N/A	Equity/Index	BNP	07/26/2024	07/28/2025	293	1,600,000	5459.1		30,224		30,224		38,163							.0003
S&P 500 - CAPPED TA2400488		N/A	Equity/Index	TOCC	01/30/2024	01/24/2025	200	984,306	4894.16		57,213		57,213		106,266							.0003
S&P 500 - CAPPED TA2411639		N/A	Equity/Index	RBC	12/31/2024	09/11/2025	211	1,241,313	5554.13		61,483		61,483		60,982							.0003
S&P 500 - CAPPED TA2403333		N/A	Equity/Index	TOCC	06/06/2024	05/20/2025	100	535,650	5308.13		20,952		20,952		28,971							.0003
S&P 500 - CAPPED TA2404656		N/A	Equity/Index	BNP	07/23/2024	07/23/2025	414	2,300,000	5555.74		50,991		50,991		61,476							.0003
S&P 500 - CAPPED TA2406701		N/A	Equity/Index	BMO	09/26/2024	09/18/2025	87	499,163	5618.26		47,103		47,103		50,725							.0003
S&P 500 - CAPPED TA2402256		N/A	Equity/Index	SG	04/26/2024	03/14/2025	99	505,845	5419.99		3,690		3,690		6,912							.0003
S&P 500 - CAPPED TA2401163		N/A	Equity/Index	TOCC	03/05/2024	03/03/2025	700	3,546,319	5137.08		91,578		91,578		152,181							.0003
S&P 500 - CAPPED TA2405985		N/A	Equity/Index	TOCC	09/06/2024	09/08/2025	900	4,867,578	5408.42		155,768		155,768		199,832							.0003
S&P 500 - CAPPED TA2406072		N/A	Equity/Index	RBC	09/09/2024	09/05/2025	81	443,098	5503.41		25,664		25,664		34,892							.0003
S&P 500 - CAPPED TA2410311		N/A	Equity/Index	BAR	12/12/2024	12/10/2025	89	539,632	6225.76		19,526		19,526		15,250							.0003
S&P 500 - CAPPED TA2403026		N/A	Equity/Index	TOCC	05/22/2024	05/20/2025	1,100	5,853,243	5308.13		252,500		252,500		364,340							.0003
S&P 500 - CAPPED TA2405619		N/A	Equity/Index	SG	08/23/2024	08/20/2025	592	3,315,537	5597.12		145,324		145,324		174,182							.0003
S&P 500 - CAPPED TA2401502		N/A	Equity/Index	BAR	03/20/2024	03/17/2025	1,286	6,659,718	5117.09		127,751		127,751		186,517							.0003
S&P 500 - CAPPED TA2402998		N/A	Equity/Index	SG	05/21/2024	05/16/2025	1,410	7,486,748	5303.27		448,154		448,154		692,770							.0003
S&P 500 - CAPPED TA2409927		N/A	Equity/Index	BAR	12/06/2024	12/05/2025	788	4,800,000	6090.27		93,789		93,789		79,911							.0003
S&P 500 - CAPPED TA2410699		N/A	Equity/Index	RBC	12/18/2024	12/16/2025	1,889	11,356,196	6074.08		426,310		426,310		369,155							.0003
S&P 500 - CAPPED TA2405061		N/A	Equity/Index	BNP	08/06/2024	08/06/2025	477	2,500,000	5240.03		48,100		48,100		64,099							.0003
S&P 500 - CAPPED TA2405924		N/A	Equity/Index	BNP	09/04/2024	08/29/2025	352	1,945,504	5648.4		53,448		53,448		66,919							.0003
S&P 500 - CAPPED TA2408829		N/A	Equity/Index	TOCC	11/20/2024	11/18/2025	100	589,300	5893.62		35,507		35,507		34,725							.0003
S&P 500 - CAPPED TA2403326		N/A	Equity/Index	TOCC	06/06/2024	05/14/2025	100	535,650	5246.68		11,307		11,307		14,697							.0003
S&P 500 - CAPPED TA2407532		N/A	Equity/Index	CIBC	10/24/2024	10/10/2025	132	767,620	5815.03		63,012		63,012		61,105							.0003
S&P 500 - CAPPED TA2401359		N/A	Equity/Index	TOCC	03/18/2024	03/14/2025	600	3,100,200	5150.479999999996		81,987		81,987		125,148							.0003
S&P 500 - CAPPED TA2404401		N/A	Equity/Index	TOCC	07/12/2024	06/25/2025	100	563,569	5469.3		26,590		26,590		31,493							.0003
S&P 500 - CAPPED TA2404358		N/A	Equity/Index	BNP	07/12/2024	07/11/2025	53	300,000	5615.35		14,741		14,741		17,938							.0003
S&P 500 - CAPPED TA2406409		N/A	Equity/Index	BAR	09/20/2024	09/19/2025	70	400,000	5702.55		22,311		22,311		25,762							.0003
S&P 500 - CAPPED TA2404985		N/A	Equity/Index	RBC	08/02/2024	08/01/2025	168	900,000	5346.56		44,271		44,271		62,366							.0003
S&P 500 - CAPPED TA2407633		N/A	Equity/Index	BMO	10/25/2024	10/27/2025	207	1,200,000	5808.12		68,869		68,869		70,851							.0003
S&P 500 - CAPPED TA2409236		N/A	Equity/Index	BMO	11/26/2024	11/21/2025	115	691,804	5948.71		61,808		61,808		47,421							.0003
S&P 500 - CAPPED TA2404111		N/A	Equity/Index	BOA	07/03/2024	06/30/2025	347	1,917,761	5460.48		101,085		101,085		127,602							.0003

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S&P 500 - CAPPED TA2406529		N/A	Equity/Index	BAR	09/24/2024	09/19/2025	374	2,141,677	5713.64		125,993		125,993		142,940							.0003
S&P 500 - CAPPED TA2406721		N/A	Equity/Index	RBC	09/30/2024	09/30/2025	312	1,800,000	5762.48		96,786		96,786		104,330							.0003
S&P 500 - CAPPED TA2403140		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	200	1,061,944	5267.84		23,937		23,937		31,983							.0003
S&P 500 - CAPPED TA2404801		N/A	Equity/Index	BOA	07/26/2024	07/10/2025	111	605,690	5633.91		27,474		27,474		40,820							.0003
S&P 500 - CAPPED TA2402320		N/A	Equity/Index	BAR	04/29/2024	01/31/2025	154	787,488	4906.1899999999996		23,043		23,043		32,619							.0003
S&P 500 - CAPPED TA2402393		N/A	Equity/Index	BNP	04/30/2024	02/14/2025	505	2,562,577	5029.7299999999996		110,706		110,706		183,603							.0003
S&P 500 - CAPPED TA2409425		N/A	Equity/Index	SG	11/29/2024	10/30/2025	494	2,984,131	5813.67		224,325		224,325		193,864							.0003
S&P 500 - CAPPED TA2405914		N/A	Equity/Index	RBC	09/03/2024	08/29/2025	906	5,019,086	5591.96		257,857		257,857		332,752							.0003
S&P 500 - CAPPED TA2405746		N/A	Equity/Index	TOCC	08/29/2024	08/29/2025	1,000	5,591,960	5591.96		125,276		125,276		147,130							.0003
S&P 500 - CAPPED TA2401269		N/A	Equity/Index	SG	03/12/2024	03/07/2025	3,526	18,183,582	5123.6899999999996		788,837		788,837		1,259,021							.0003
S&P 500 - CAPPED TA2405614		N/A	Equity/Index	SG	08/23/2024	08/13/2025	153	856,887	5434.43		57,917		57,917		68,798							.0003
S&P 500 - CAPPED TA2400450		N/A	Equity/Index	TOCC	01/26/2024	01/24/2025	200	978,194	4917.38		75,438		75,438		196,860							.0003
S&P 500 - CAPPED TA2406413		N/A	Equity/Index	BAR	09/20/2024	09/22/2025	1,070	6,100,000	5702.55		136,216		136,216		151,138							.0003
S&P 500 - CAPPED TA2407095		N/A	Equity/Index	BNP	10/09/2024	10/07/2025	1,068	6,180,516	5695.94		386,296		386,296		398,542							.0003
S&P 500 - CAPPED TA2405708		N/A	Equity/Index	BAR	08/27/2024	08/25/2025	175	984,755	5634.61		29,013		29,013		33,770							.0003
S&P 500 - CAPPED TA2403332		N/A	Equity/Index	TOCC	06/06/2024	05/20/2025	100	535,650	5308.13		16,007		16,007		21,672							.0003
S&P 500 - CAPPED TA2403348		N/A	Equity/Index	TOCC	06/06/2024	06/06/2025	100	535,296	5352.96		16,228		16,228		22,255							.0003
S&P 500 - CAPPED TA2405583		N/A	Equity/Index	RBC	08/23/2024	08/25/2025	248	1,400,000	5634.61		43,442		43,442		50,131							.0003
S&P 500 - CAPPED TA2402122		N/A	Equity/Index	BMO	04/22/2024	04/17/2025	295	1,472,731	5011.12		84,282		84,282		149,388							.0003
S&P 500 - CAPPED TA2408533		N/A	Equity/Index	BAR	11/13/2024	11/13/2025	50	300,000	5985.38		18,332		18,332		15,799							.0003
S&P 500 - CAPPED TA2400906		N/A	Equity/Index	BMO	02/21/2024	02/14/2025	1,926	9,588,591	5005.57		179,157		179,157		282,397							.0003
S&P 500 - CAPPED TA2400225		N/A	Equity/Index	RBC	01/12/2024	01/10/2025	105	500,000	4783.83		39,950		39,950		115,269							.0003
S&P 500 - CAPPED TA2406463		N/A	Equity/Index	BNP	09/23/2024	09/23/2025	175	1,000,000	5718.57		19,230		19,230		21,052							.0003
S&P 500 - CAPPED TA2402307		N/A	Equity/Index	BAR	04/29/2024	01/23/2025	186	951,122	4864.6000000004		20,043		20,043		27,025							.0003
S&P 500 - CAPPED TA2402364		N/A	Equity/Index	BNP	04/30/2024	01/17/2025	22	111,637	4780.9399999996		4,179		4,179		5,760							.0003
S&P 500 - CAPPED TA2411042		N/A	Equity/Index	RBC	12/23/2024	12/19/2025	76	451,972	6100.13		16,163		16,163		14,651							.0003
S&P 500 - CAPPED TA2400825		N/A	Equity/Index	BMO	02/15/2024	02/07/2025	100	500,700	5026.6099999997		28,222		28,222		54,022							.0003
S&P 500 - CAPPED TA2408826		N/A	Equity/Index	TOCC	11/20/2024	11/18/2025	3,000	17,679,000	5893.62		701,477		701,477		699,080							.0003
S&P 500 - CAPPED TA2405282		N/A	Equity/Index	RBC	08/13/2024	08/08/2025	112	607,481	5319.31		38,770		38,770		51,514							.0003
S&P 500 - CAPPED TA2408997		N/A	Equity/Index	BAR	11/22/2024	11/04/2025	120	716,310	5712.69		45,942		45,942		43,189							.0003
S&P 500 - CAPPED TA2407062		N/A	Equity/Index	BMO	10/08/2024	10/03/2025	1,135	6,501,280	5699.94		288,846		288,846		310,825							.0003
S&P 500 - CAPPED TA2403471		N/A	Equity/Index	RBC	06/07/2024	06/09/2025	355	1,900,000	5346.99		114,570		114,570		172,629							.0003
S&P 500 - CAPPED TA2403887		N/A	Equity/Index	BMO	06/25/2024	06/20/2025	95	519,042	5464.62		21,092		21,092		27,832							.0003
S&P 500 - CAPPED TA2401090		N/A	Equity/Index	TOCC	02/29/2024	02/27/2025	1,300	6,609,603	5078.18		414,447		414,447		767,363							.0003

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S&P 500 - CAPPED TA2405381		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	144	800,000	5554.25		41,967		41,967		52,709							.0003
S&P 500 - CAPPED TA2410821		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	100	593,085	5930.85		37,307		37,307		34,930							.0003
S&P 500 - CAPPED TA2401072		N/A	Equity/Index	TOCC-	02/29/2024	02/06/2025	200	1,016,862	4954.2299999999996		20,555		20,555		29,687							.0003
S&P 500 - CAPPED TA2404085		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	474	2,596,098	5482.87		112,940		112,940		147,372							.0003
S&P 500 - CAPPED TA2401103		N/A	Equity/Index	TOCC-	03/01/2024	02/28/2025	800	4,109,664	5137.08		339,510		339,510		636,967							.0003
S&P 500 - CAPPED TA2402673		N/A	Equity/Index	BMO-	05/09/2024	05/02/2025	350	1,821,491	5165.53		158,977		158,977		289,578							.0003
S&P 500 - CAPPED TA2400717		N/A	Equity/Index	BNP-	02/09/2024	02/11/2025	298	1,500,000	5026.6099999999997		122,414		122,414		264,013							.0003
S&P 500 - CAPPED TA2400187		N/A	Equity/Index	SG-	01/11/2024	01/09/2025	3,663	17,376,686	4756.5		741,611		741,611		1,306,550							.0003
S&P 500 - CAPPED TA2407107		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	467	2,700,000	5780.05		53,135		53,135		55,452							.0003
S&P 500 - CAPPED TA2409151		N/A	Equity/Index	BAR-	11/25/2024	11/21/2025	16	95,942	6275.9		1,041		1,041		888							.0003
S&P 500 - CAPPED TA2400617		N/A	Equity/Index	BMO-	02/05/2024	01/31/2025	351	1,729,377	4906.1899999999996		104,254		104,254		197,235							.0003
S&P 500 - CAPPED TA2406189		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	400	2,250,408	5626.02		68,666		68,666		81,333							.0003
S&P 500 - CAPPED TA2409123		N/A	Equity/Index	BMO-	11/25/2024	11/25/2025	234	1,400,000	5987.37		116,595		116,595		91,606							.0003
S&P 500 - CAPPED TA2407529		N/A	Equity/Index	CIBC-	10/24/2024	10/21/2025	244	1,418,933	5853.98		112,191		112,191		108,743							.0003
S&P 500 - CAPPED TA2401938		N/A	Equity/Index	RBC-	04/12/2024	04/10/2025	884	4,552,176	5160.6400000000003		275,048		275,048		467,108							.0003
S&P 500 - CAPPED TA2410564		N/A	Equity/Index	BAR-	12/16/2024	12/09/2025	13	79,040	6179.17		2,403		2,403		1,927							.0003
S&P 500 - CAPPED TA2402318		N/A	Equity/Index	BAR-	04/29/2024	01/31/2025	167	853,965	4845.6499999999996		41,728		41,728		60,082							.0003
S&P 500 - CAPPED TA2402094		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	500	2,489,195	5123.41		125,508		125,508		245,749							.0003
S&P 500 - CAPPED TA2402209		N/A	Equity/Index	TOCC-	04/25/2024	04/17/2025	100	505,030	4967.2299999999996		30,175		30,175		48,620							.0003
S&P 500 - CAPPED TA2409565		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	61	368,928	6032.38		22,457		22,457		18,079							.0003
S&P 500 - CAPPED TA2404381		N/A	Equity/Index	TOCC-	07/12/2024	06/06/2025	100	563,569	5352.96		31,221		31,221		36,589							.0003
S&P 500 - CAPPED TA2403820		N/A	Equity/Index	TOCC-	06/21/2024	06/17/2025	200	1,093,016	5473.23		62,585		62,585		86,194							.0003
S&P 500 - CAPPED TA2408407		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	44	263,751	5866.66		1,251		1,251		1,096							.0003
S&P 500 - CAPPED TA2403150		N/A	Equity/Index	TOCC-	05/28/2024	05/22/2025	100	530,972	5307.01		29,873		29,873		45,159							.0003
S&P 500 - CAPPED TA2400158		N/A	Equity/Index	BMO-	01/10/2024	01/08/2025	1,665	7,926,266	4763.54		152,880		152,880		237,598							.0003
S&P 500 - CAPPED TA2400669		N/A	Equity/Index	SG-	02/08/2024	02/06/2025	741	3,701,295	4954.2299999999996		240,254		240,254		455,376							.0003
S&P 500 - CAPPED TA2403220		N/A	Equity/Index	RBC-	06/03/2024	06/03/2025	227	1,200,000	5310.87		96,132		96,132		165,317							.0003
S&P 500 - CAPPED TA2410710		N/A	Equity/Index	RBC-	12/18/2024	12/12/2025	27	162,317	6051.25		10,122		10,122		8,314							.0003
S&P 500 - CAPPED TA2409497		N/A	Equity/Index	RBC-	12/02/2024	11/25/2025	29	175,385	5987.37		6,027		6,027		5,240							.0003
S&P 500 - CAPPED TA2401209		N/A	Equity/Index	TOCC-	03/07/2024	03/05/2025	100	515,447	5078.6499999999996		34,650		34,650		59,260							.0003
S&P 500 - CAPPED TA2400410		N/A	Equity/Index	BAR-	01/25/2024	01/23/2025	317	1,547,911	4864.6000000000004		94,685		94,685		181,765							.0003
S&P 500 - CAPPED TA2401018		N/A	Equity/Index	BNP-	02/26/2024	02/21/2025	1,137	5,778,234	5087.03		247,320		247,320		412,993							.0003
S&P 500 - CAPPED TA2400270		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	747	3,539,286	4780.24		196,334		196,334		396,338							.0003
S&P 500 - CAPPED TA2402438		N/A	Equity/Index	BMO-	05/01/2024	04/29/2025	2,028	10,174,476	5116.17		182,317		182,317		283,327							.0003

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S&P 500 - CAPPED TA2402474		N/A	Equity/Index	BAR	05/02/2024	04/29/2025	3,018	15,243,918	5116.17		614,736		614,736		1,031,357							.0003
S&P 500 - CAPPED TA2404556		N/A	Equity/Index	TOCC	07/18/2024	07/16/2025	300	1,666,686	5667.2		50,933		50,933		66,006							.0003
S&P 500 - CAPPED TA2408377		N/A	Equity/Index	BMO	11/08/2024	05/07/2025	70	419,603	5457.17		13,758		13,758		13,255							.0003
S&P 500 - CAPPED TA2409885		N/A	Equity/Index	RBC	12/05/2024	11/14/2025	199	1,210,587	6156.56		28,953		28,953		23,472							.0003
S&P 500 - CAPPED TA2406714		N/A	Equity/Index	RBC	09/30/2024	09/30/2025	156	900,000	5762.48		26,838		26,838		28,547							.0003
S&P 500 - CAPPED TA2400372		N/A	Equity/Index	BAR	01/23/2024	01/17/2025	800	3,875,928	4780.9399999999996		179,656		179,656		292,440							.0003
S&P 500 - CAPPED TA2408348		N/A	Equity/Index	BNP	11/08/2024	10/24/2025	50	299,948	5808.12		13,383		13,383		12,387							.0003
S&P 500 - CAPPED TA2411537		N/A	Equity/Index	TOCC	12/31/2024	12/31/2025	200	1,176,326	5881.63		35,059		35,059		35,168							.0003
S&P 500 - CAPPED TA2400349		N/A	Equity/Index	TOCC	01/19/2024	01/17/2025	900	4,314,753	4739.21		291,722		291,722		551,569							.0003
S&P 500 - CAPPED TA2402826		N/A	Equity/Index	TOCC	05/14/2024	05/12/2025	400	2,095,976	5222.68		57,862		57,862		83,175							.0003
S&P 500 - CAPPED TA2402460		N/A	Equity/Index	BNP	05/01/2024	01/27/2025	237	1,196,613	4890.97		34,758		34,758		51,558							.0003
S&P 500 - CAPPED TA2402837		N/A	Equity/Index	BMO	05/15/2024	05/13/2025	405	2,143,098	5221.42		62,706		62,706		85,936							.0003
S&P 500 - CAPPED TA2402708		N/A	Equity/Index	TOCC	05/09/2024	04/17/2025	500	2,601,140	4967.2299999999996		168,108		168,108		243,510							.0003
S&P 500 - CAPPED TA2408350		N/A	Equity/Index	BNP	11/08/2024	10/24/2025	68	407,929	5808.12		24,972		24,972		22,651							.0003
S&P 500 - CAPPED TA2402944		N/A	Equity/Index	BMO	05/20/2024	05/16/2025	1,654	8,781,533	5297.1		181,791		181,791		243,998							.0003
S&P 500 - CAPPED TA2406489		N/A	Equity/Index	CIBC	09/23/2024	09/16/2025	76	434,861	5719.52		34,556		34,556		38,403							.0003
S&P 500 - CAPPED TA2409012		N/A	Equity/Index	BAR	11/22/2024	11/14/2025	60	358,155	5870.62		15,308		15,308		14,329							.0003
S&P 500 - CAPPED TA2403961		N/A	Equity/Index	BOA	06/27/2024	06/10/2025	200	1,095,838	5360.79		35,284		35,284		43,582							.0003
S&P 500 - CAPPED TA2405938		N/A	Equity/Index	BAR	09/05/2024	09/05/2025	127	700,000	5503.41		13,454		13,454		16,238							.0003
S&P 500 - CAPPED TA2411658		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	93	547,119	5969.34		30,802		30,802		30,573							.0003
S&P 500 - CAPPED TA2403319		N/A	Equity/Index	TOCC	06/06/2024	05/09/2025	100	535,650	5222.68		12,333		12,333		15,998							.0003
S&P 500 - CAPPED TA2411665		N/A	Equity/Index	RBC	12/31/2024	11/26/2025	154	905,982	5998.74		31,846		31,846		31,441							.0003
S&P 500 - CAPPED TA2405723		N/A	Equity/Index	BAR	08/28/2024	08/28/2025	54	300,000	5592.18		16,867		16,867		20,968							.0003
S&P 500 - CAPPED TA2406711		N/A	Equity/Index	RBC	09/30/2024	09/30/2025	1,666	9,600,000	5762.48		215,712		215,712		229,405							.0003
S&P 500 - CAPPED TA2401704		N/A	Equity/Index	SG	03/28/2024	03/17/2025	171	897,692	5117.09		40,876		40,876		60,269							.0003
S&P 500 - CAPPED TA2410819		N/A	Equity/Index	TOCC	12/20/2024	12/19/2025	800	4,744,680	5930.85		281,844		281,844		266,275							.0003
S&P 500 - CAPPED TA2407674		N/A	Equity/Index	TOCC	10/28/2024	10/28/2025	200	1,164,704	5823.52		67,205		67,205		68,347							.0003
S&P 500 - CAPPED TA2404786		N/A	Equity/Index	BNP	07/26/2024	07/28/2025	73	400,000	5459.1		19,799		19,799		26,397							.0003
S&P 500 - CAPPED TA2404948		N/A	Equity/Index	BAR	08/01/2024	08/01/2025	55	300,000	5446.68		14,757		14,757		19,996							.0003
S&P 500 - CAPPED TA2407765		N/A	Equity/Index	BAR	10/29/2024	10/24/2025	54	315,575	5809.86		19,344		19,344		19,327							.0003
S&P 500 - CAPPED TA2404635		N/A	Equity/Index	BMO	07/22/2024	07/18/2025	32	177,223	5544.59		7,215		7,215		9,101							.0003
S&P 500 - CAPPED TA2406640		N/A	Equity/Index	BNP	09/27/2024	09/26/2025	784	4,500,000	5738.17		86,985		86,985		93,790							.0003
S&P 500 - CAPPED TA2405437		N/A	Equity/Index	BMO	08/19/2024	08/15/2025	43	240,290	5554.25		13,884		13,884		17,032							.0003
S&P 500 - CAPPED TA2407124		N/A	Equity/Index	BNP	10/10/2024	10/07/2025	765	4,421,700	5695.94		273,801		273,801		285,175							.0003

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S&P 500 - CAPPED TA2405208		N/A	Equity/Index	BAR-	08/09/2024	07/28/2025	240	1,275,466	5459.1		47,412		47,412		70,146							.0003
S&P 500 - CAPPED TA2404843		N/A	Equity/Index	BMO-	07/29/2024	07/24/2025	35	191,864	5427.13		10,661		10,661		14,120							.0003
S&P 500 - CAPPED TA2406073		N/A	Equity/Index	RBC-	09/09/2024	09/05/2025	38	207,873	5503.41		12,975		12,975		17,909							.0003
S&P 500 - CAPPED TA2404960		N/A	Equity/Index	BAR-	08/01/2024	07/30/2025	194	1,060,647	5436.44		61,430		61,430		86,645							.0003
S&P 500 - CAPPED TA2410313		N/A	Equity/Index	BAR-	12/12/2024	12/10/2025	1,488	9,022,161	6034.91		354,695		354,695		303,677							.0003
S&P 500 - CAPPED TA2406584		N/A	Equity/Index	CIBC-	09/26/2024	09/26/2025	366	2,100,000	5745.37		40,950		40,950		44,027							.0003
S&P 500 - CAPPED TA2410082		N/A	Equity/Index	BAR-	12/09/2024	12/02/2025	18	109,135	6372.91		1,833		1,833		1,375							.0003
S&P 500 - CAPPED TA2406021		N/A	Equity/Index	BAR-	09/06/2024	08/15/2025	219	1,183,870	5554.25		29,791		29,791		40,662							.0003
S&P 500 - CAPPED TA2400738		N/A	Equity/Index	RBC-	02/12/2024	01/24/2025	261	1,311,421	4947.1899999999996		116,607		116,607		248,031							.0003
S&P 500 - CAPPED TA2411687		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	108	635,364	6032.38		33,586		33,586		33,370							.0003
S&P 500 - CAPPED TA2403281		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	400	2,127,916	5283.4		127,676		127,676		189,217							.0003
S&P 500 - CAPPED TA2402344		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	805	4,106,864	5099.96		231,671		231,671		387,795							.0003
S&P 500 - CAPPED TA2408686		N/A	Equity/Index	BAR-	11/18/2024	11/14/2025	366	2,154,214	5949.17		112,443		112,443		109,691							.0003
S&P 500 - CAPPED TA2407329		N/A	Equity/Index	BAR-	10/17/2024	09/18/2025	60	350,886	5618.26		12,554		12,554		12,725							.0003
S&P 500 - CAPPED TA2401264		N/A	Equity/Index	TOCC-	03/11/2024	03/07/2025	1,200	6,122,400	5157.3599999999997		346,747		346,747		653,091							.0003
S&P 500 - CAPPED TA2409008		N/A	Equity/Index	BAR-	11/22/2024	11/12/2025	69	411,878	5983.99		16,383		16,383		14,991							.0003
S&P 500 - CAPPED TA2406024		N/A	Equity/Index	BAR-	09/06/2024	08/15/2025	70	378,406	5554.25		17,942		17,942		26,634							.0003
S&P 500 - CAPPED TA2408915		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	922	5,491,663	5916.98		222,156		222,156		209,376							.0003
S&P 500 - CAPPED TA2411165		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	615	3,704,606	5867.08		224,598		224,598		200,873							.0003
S&P 500 - CAPPED TA2403411		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	100	536,105	5354.03		14,752		14,752		20,004							.0003
S&P 500 - CAPPED TA2405922		N/A	Equity/Index	BNP-	09/04/2024	08/29/2025	755	4,172,885	5591.96		175,840		175,840		221,866							.0003
S&P 500 - CAPPED TA2402996		N/A	Equity/Index	SG-	05/21/2024	05/16/2025	522	2,771,690	5303.27		148,363		148,363		223,362							.0003
S&P 500 - CAPPED TA2402152		N/A	Equity/Index	BAR-	04/24/2024	04/21/2025	267	1,352,256	4967.2299999999996		37,943		37,943		54,737							.0003
S&P 500 - CAPPED TA2403166		N/A	Equity/Index	BMO-	05/29/2024	05/27/2025	315	1,660,050	5304.72		47,493		47,493		66,530							.0003
S&P 500 - CAPPED TA2411282		N/A	Equity/Index	BAR-	12/27/2024	12/29/2025	586	3,500,000	5970.84		225,714		225,714		202,380							.0003
S&P 500 - CAPPED TA2405369		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	576	3,200,000	5554.25		131,681		131,681		162,086							.0003
S&P 500 - CAPPED TA2410529		N/A	Equity/Index	BAR-	12/16/2024	12/03/2025	25	152,000	6327.75		577		577		443							.0003
S&P 500 - CAPPED TA2404082		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	983	5,383,891	5460.48		273,775		273,775		360,587							.0003
S&P 500 - CAPPED TA2406508		N/A	Equity/Index	SG-	09/24/2024	09/24/2025	157	900,000	5732.93		27,811		27,811		30,505							.0003
S&P 500 - CAPPED TA2404627		N/A	Equity/Index	BAR-	07/22/2024	07/22/2025	270	1,500,000	5564.41		48,337		48,337		59,415							.0003
S&P 500 - CAPPED TA2410469		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	66	400,000	6074.08		13,063		13,063		10,953							.0003
S&P 500 - CAPPED TA2404767		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	220	1,200,000	5459.1		32,712		32,712		41,882							.0003
S&P 500 - CAPPED TA2410432		N/A	Equity/Index	BAR-	12/13/2024	12/10/2025	660	3,995,541	6034.91		155,219		155,219		133,159							.0003
S&P 500 - CAPPED TA2407673		N/A	Equity/Index	TOCC-	10/28/2024	10/28/2025	200	1,164,704	5823.52		52,647		52,647		53,756							.0003

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S&P 500 - CAPPED TA2409944		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	673	4,100,000	6090.27		92,410		92,410		78,445							.0003
S&P 500 - CAPPED TA2404592		N/A	Equity/Index	TOCC-	07/19/2024	07/21/2025	100	550,500	5505		26,151		26,151		34,255							.0003
S&P 500 - CAPPED TA2402321		N/A	Equity/Index	BAR-	04/29/2024	01/31/2025	170	869,305	4906.1899999999996		41,132		41,132		61,664							.0003
S&P 500 - CAPPED TA2403446		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	56	300,000	5346.99		6,570		6,570		8,696							.0003
S&P 500 - CAPPED TA2406754		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	674	3,853,824	5745.37		224,543		224,543		249,989							.0003
S&P 500 - CAPPED TA2410125		N/A	Equity/Index	BMO-	12/09/2024	09/16/2025	17	102,914	5633.09		12,558		12,558		9,687							.0003
S&P 500 - CAPPED TA2411563		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	1,083	6,384,123	5970.84		332,633		332,633		327,936							.0003
S&P 500 - CAPPED TA2402840		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	1,877	9,932,333	5221.42		439,668		439,668		630,172							.0003
S&P 500 - CAPPED TA2400634		N/A	Equity/Index	SG-	02/07/2024	01/31/2025	941	4,692,767	4958.6099999999997		90,223		90,223		138,255							.0003
S&P 500 - CAPPED TA2404947		N/A	Equity/Index	BAR-	08/01/2024	08/01/2025	220	1,200,000	5446.68		56,677		56,677		76,415							.0003
S&P 500 - CAPPED TA2406650		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	192	1,100,000	5738.17		57,442		57,442		63,503							.0003
S&P 500 - CAPPED TA2400616		N/A	Equity/Index	BMO-	02/05/2024	01/31/2025	451	2,222,077	4906.1899999999996		127,669		127,669		236,370							.0003
S&P 500 - CAPPED TA2406528		N/A	Equity/Index	BAR-	09/24/2024	09/19/2025	1,167	6,682,720	5713.64		385,367		385,367		436,815							.0003
S&P 500 - CAPPED TA2411134		N/A	Equity/Index	BNP-	12/24/2024	12/24/2025	66	400,000	6040.04		13,171		13,171		11,499							.0003
S&P 500 - CAPPED TA2405085		N/A	Equity/Index	BNP-	08/07/2024	08/07/2025	1,135	5,900,000	5199.5		128,914		128,914		174,594							.0003
S&P 500 - CAPPED TA2411491		N/A	Equity/Index	RBC-	12/30/2024	12/22/2025	109	652,256	5930.85		39,942		39,942		37,635							.0003
S&P 500 - CAPPED TA2400773		N/A	Equity/Index	TOCC-	02/13/2024	02/10/2025	300	1,476,729	5026.6099999999997		82,958		82,958		184,025							.0003
S&P 500 - CAPPED TA2400436		N/A	Equity/Index	BAR-	01/26/2024	01/24/2025	672	3,285,764	4868.55		93,885		93,885		148,515							.0003
S&P 500 - CAPPED TA2403592		N/A	Equity/Index	TOCC-	06/13/2024	06/04/2025	100	542,103	5291.34		52,721		52,721		75,100							.0003
S&P 500 - CAPPED TA2411477		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	92	550,528	6146.58		7,102		7,102		6,622							.0003
S&P 500 - CAPPED TA2410106		N/A	Equity/Index	BMO-	12/09/2024	10/14/2025	17	102,914	6179.21		6,303		6,303		4,053							.0003
S&P 500 - CAPPED TA2402187		N/A	Equity/Index	TOCC-	04/25/2024	04/23/2025	700	3,535,210	5070.55		93,181		93,181		143,692							.0003
S&P 500 - CAPPED TA2406668		N/A	Equity/Index	BAR-	09/27/2024	09/12/2025	40	230,060	5595.76		15,236		15,236		16,548							.0003
S&P 500 - CAPPED TA2407997		N/A	Equity/Index	NGFPI-	11/04/2024	10/31/2025	19	108,673	5705.45		7,485		7,485		8,392							.0003
S&P 500 - CAPPED TA2408485		N/A	Equity/Index	BAR-	11/12/2024	11/07/2025	62	371,043	5973.1		20,355		20,355		17,898							.0003
S&P 500 - CAPPED TA2400350		N/A	Equity/Index	TOCC-	01/19/2024	01/16/2025	200	958,834	4765.9799999999996		43,123		43,123		73,612							.0003
S&P 500 - CAPPED TA2409496		N/A	Equity/Index	RBC-	12/02/2024	11/25/2025	10	60,478	6096.49		3,190		3,190		2,545							.0003
S&P 500 - CAPPED TA2403059		N/A	Equity/Index	TOCC-	05/23/2024	05/12/2025	100	529,642	5222.68		11,911		11,911		15,971							.0003
S&P 500 - CAPPED TA2408404		N/A	Equity/Index	BMO-	11/08/2024	06/27/2025	35	209,802	5460.48		13,349		13,349		12,806							.0003
S&P 500 - CAPPED TA2403850		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	294	1,600,000	5447.87		49,392		49,392		63,389							.0003
S&P 500 - CAPPED TA2411193		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	100	603,759	6037.59		19,021		19,021		16,856							.0003
S&P 500 - CAPPED TA2407096		N/A	Equity/Index	BNP-	10/09/2024	10/07/2025	74	428,238	5695.94		27,877		27,877		28,727							.0003
S&P 500 - CAPPED TA2401523		N/A	Equity/Index	TOCC-	03/21/2024	03/19/2025	1,600	8,403,200	5178.51		162,617		162,617		234,263							.0003
S&P 500 - CAPPED TA2402353		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	2,852	14,550,034	5099.96		619,797		619,797		977,069							.0003

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S&P 500 - CAPPED TA2405761		N/A	Equity/Index	BAR-	08/29/2024	08/18/2025	79	444,694	5554.25		10,845		10,845		12,280							.0003
S&P 500 - CAPPED TA2410936		N/A	Equity/Index	BAR-	12/20/2024	12/16/2025	24	142,831	6074.08		7,109		7,109		6,318							.0003
S&P 500 - CAPPED TA2406864		N/A	Equity/Index	BAR-	10/04/2024	10/03/2025	261	1,500,000	5751.07		87,599		87,599		94,537							.0003
S&P 500 - CAPPED TA2401593		N/A	Equity/Index	BMO-	03/25/2024	03/21/2025	343	1,791,918	5241.53		73,347		73,347		118,719							.0003
S&P 500 - CAPPED TA2406411		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	123	700,000	5702.55		41,383		41,383		47,969							.0003
S&P 500 - CAPPED TA2411488		N/A	Equity/Index	RBC-	12/30/2024	12/22/2025	47	281,248	6509.11		2,719		2,719		2,437							.0003
S&P 500 - CAPPED TA2406870		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	156	900,000	5751.07		28,350		28,350		30,262							.0003
S&P 500 - CAPPED TA2411677		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	102	600,066	5998.74		23,894		23,894		23,613							.0003
S&P 500 - CAPPED TA2405859		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	124	700,000	5648.4		22,610		22,610		25,932							.0003
S&P 500 - CAPPED TA2408385		N/A	Equity/Index	BMO-	11/08/2024	05/20/2025	124	743,297	5308.13		19,225		19,225		18,827							.0003
S&P 500 - CAPPED TA2401783		N/A	Equity/Index	BMO-	04/04/2024	04/04/2025	350	1,800,000	5172.43		148,643		148,643		276,545							.0003
S&P 500 - CAPPED TA2403162		N/A	Equity/Index	BMO-	05/29/2024	05/23/2025	96	505,920	5304.72		26,528		26,528		40,980							.0003
S&P 500 - CAPPED TA2401492		N/A	Equity/Index	BAR-	03/20/2024	03/13/2025	295	1,527,696	5165.3100000000004		86,656		86,656		146,693							.0003
S&P 500 - CAPPED TA2411144		N/A	Equity/Index	BNP-	12/24/2024	12/22/2025	102	613,964	5930.85		57,919		57,919		46,238							.0003
S&P 500 - CAPPED TA2403466		N/A	Equity/Index	RBC-	06/07/2024	06/09/2025	1,552	8,300,000	5346.99		336,150		336,150		471,756							.0003
S&P 500 - CAPPED TA2403687		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473.23		15,232		15,232		19,717							.0003
S&P 500 - CAPPED TA2407287		N/A	Equity/Index	BAR-	10/17/2024	10/17/2025	616	3,600,000	5841.47		70,558		70,558		71,438							.0003
S&P 500 - CAPPED TA2408517		N/A	Equity/Index	BMO-	11/12/2024	11/07/2025	62	371,334	6295.32		18,930		18,930		12,594							.0003
S&P 500 - CAPPED TA2406450		N/A	Equity/Index	BAR-	09/20/2024	08/29/2025	105	597,135	5648.4		23,115		23,115		26,111							.0003
S&P 500 - CAPPED TA2408249		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	50	299,045	5267.84		7,101		7,101		7,022							.0003
S&P 500 - CAPPED TA2400360		N/A	Equity/Index	BMO-	01/22/2024	01/17/2025	4,148	20,169,650	4780.939999999996		923,262		923,262		1,480,278							.0003
S&P 500 - CAPPED TA2400245		N/A	Equity/Index	TOCC-	01/12/2024	01/10/2025	200	956,400	4783.45		56,777		56,777		114,519							.0003
S&P 500 - CAPPED TA2407178		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	86	500,000	5815.03		12,799		12,799		13,142							.0003
S&P 500 - CAPPED TA2405106		N/A	Equity/Index	BNP-	08/08/2024	01/15/2025	101	534,492	4783.83		72,178		72,178		111,607							.0003
S&P 500 - CAPPED TA2409940		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	312	1,900,000	6090.27		114,209		114,209		87,106							.0003
S&P 500 - CAPPED TA2409148		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	27	161,902	5917.11		11,428		11,428		9,862							.0003
S&P 500 - CAPPED TA2409550		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	215	1,300,000	6049.88		39,001		39,001		33,718							.0003
S&P 500 - CAPPED TA2403728		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	471	2,582,922	5433.74		115,127		115,127		150,171							.0003
S&P 500 - CAPPED TA2406885		N/A	Equity/Index	BAR-	10/04/2024	09/19/2025	75	428,898	5713.64		23,533		23,533		25,888							.0003
S&P 500 - CAPPED TA2404588		N/A	Equity/Index	TOCC-	07/19/2024	07/21/2025	100	550,500	5505		16,022		16,022		20,306							.0003
S&P 500 - CAPPED TA2402707		N/A	Equity/Index	TOCC-	05/09/2024	04/17/2025	100	520,228	4967.229999999996		24,705		24,705		34,338							.0003
S&P 500 - CAPPED TA2401041		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	1,700	8,632,906	5088.8		160,387		160,387		250,336							.0003
S&P 500 - CAPPED TA2400902		N/A	Equity/Index	BMO-	02/21/2024	02/18/2025	656	3,265,896	5005.57		84,112		84,112		136,511							.0003
S&P 500 - CAPPED TA2403340		N/A	Equity/Index	TOCC-	06/06/2024	05/30/2025	300	1,606,950	5277.51		91,229		91,229		127,472							.0003

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S&P 500 - CAPPED TA2409854		N/A	Equity/Index	RBC-	12/05/2024	10/31/2025	475	2,889,591	5728.8		150,732		150,732		134,299							.0003
S&P 500 - CAPPED TA2406373		N/A	Equity/Index	CIBC-	09/19/2024	09/16/2025	489	2,795,980	5633.09		171,898		171,898		193,606							.0003
S&P 500 - CAPPED TA2404062		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	528	2,879,480	5482.87		141,224		141,224		192,212							.0003
S&P 500 - CAPPED TA2404950		N/A	Equity/Index	BAR-	08/01/2024	08/01/2025	147	800,000	5446.68		44,505		44,505		61,383							.0003
S&P 500 - CAPPED TA2401490		N/A	Equity/Index	BAR-	03/20/2024	03/12/2025	100	517,863	5175.2700000000004		26,722		26,722		44,833							.0003
S&P 500 - CAPPED TA2403800		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	92	500,000	5464.62		18,646		18,646		24,328							.0003
S&P 500 - CAPPED TA2405942		N/A	Equity/Index	BAR-	09/05/2024	09/05/2025	127	700,000	5503.41		38,667		38,667		49,746							.0003
S&P 500 - CAPPED TA2406883		N/A	Equity/Index	BAR-	10/04/2024	09/19/2025	50	285,932	5702.55		17,226		17,226		18,978							.0003
S&P 500 - CAPPED TA2407313		N/A	Equity/Index	BAR-	10/17/2024	09/04/2025	59	345,038	5520.07		25,412		25,412		25,694							.0003
S&P 500 - CAPPED TA2402273		N/A	Equity/Index	SG-	04/26/2024	03/28/2025	513	2,621,199	5254.35		96,639		96,639		176,507							.0003
S&P 500 - CAPPED TA2400917		N/A	Equity/Index	BNP-	02/21/2024	02/21/2025	321	1,600,000	5010.6899999999996		130,321		130,321		291,707							.0003
S&P 500 - CAPPED TA2401617		N/A	Equity/Index	BMO-	03/26/2024	03/24/2025	585	3,059,111	5234.18		179,343		179,343		305,959							.0003
S&P 500 - CAPPED TA2404184		N/A	Equity/Index	BNP-	07/08/2024	07/08/2025	126	700,000	5572.85		23,458		23,458		28,494							.0003
S&P 500 - CAPPED TA2405383		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	144	800,000	5554.25		45,095		45,095		57,126							.0003
S&P 500 - CAPPED TA2409257		N/A	Equity/Index	BAR-	11/26/2024	11/21/2025	205	1,232,973	6156.44		44,083		44,083		36,803							.0003
S&P 500 - CAPPED TA2403069		N/A	Equity/Index	TOCC-	05/23/2024	05/20/2025	100	529,642	5308.13		29,982		29,982		46,505							.0003
S&P 500 - CAPPED TA2403049		N/A	Equity/Index	TOCC-	05/23/2024	05/02/2025	100	529,642	5127.79		20,626		20,626		27,518							.0003
S&P 500 - CAPPED TA2407624		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	1,498	8,700,000	5808.12		528,953		528,953		543,669							.0003
S&P 500 - CAPPED TA2408020		N/A	Equity/Index	RBC-	11/04/2024	10/21/2025	25	143,075	6173.02		5,512		5,512		6,186							.0003
S&P 500 - CAPPED TA2410548		N/A	Equity/Index	BAR-	12/16/2024	12/05/2025	42	255,360	6359.29		2,007		2,007		1,530							.0003
S&P 500 - CAPPED TA2401569		N/A	Equity/Index	TOCC-	03/22/2024	03/18/2025	700	3,665,746	5149.42		162,124		162,124		246,211							.0003
S&P 500 - CAPPED TA2402346		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	837	4,270,119	5099.96		79,674		79,674		117,387							.0003
S&P 500 - CAPPED TA2408673		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	400	2,357,448	5893.62		73,322		73,322		72,701							.0003
S&P 500 - CAPPED TA2400432		N/A	Equity/Index	BAR-	01/26/2024	01/17/2025	362	1,770,010	4839.8100000000004		111,192		111,192		206,465							.0003
S&P 500 - CAPPED TA2405828		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	106	600,000	5661.9561599999997		48,058		48,058		56,908							.0003
S&P 500 - CAPPED TA2406194		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	200	1,125,204	5626.02		59,207		59,207		72,119							.0003
S&P 500 - CAPPED TA2401183		N/A	Equity/Index	BMO-	03/06/2024	03/04/2025	51	260,330	5130.95		15,798		15,798		29,841							.0003
S&P 500 - CAPPED TA2405451		N/A	Equity/Index	TOCC-	08/20/2024	08/15/2025	300	1,680,666	5554.25		99,080		99,080		122,117							.0003
S&P 500 - CAPPED TA2405431		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	71	400,000	5608.25		20,923		20,923		25,409							.0003
S&P 500 - CAPPED TA2400357		N/A	Equity/Index	BMO-	01/22/2024	01/17/2025	541	2,630,613	4739.21		166,363		166,363		278,959							.0003
S&P 500 - CAPPED TA2408761		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	30	177,347	5870.62		5,591		5,591		5,507							.0003
S&P 500 - CAPPED TA2405625		N/A	Equity/Index	SG-	08/23/2024	08/21/2025	96	537,655	5620.85		33,729		33,729		42,381							.0003
S&P 500 - CAPPED TA2402095		N/A	Equity/Index	TOCC-	04/19/2024	04/03/2025	400	1,991,356	5211.49		69,094		69,094		137,948							.0003
S&P 500 - CAPPED TA2409947		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	296	1,800,000	6090.27		56,033		56,033		46,850							.0003

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S&P 500 - CAPPED TA2404941		N/A	Equity/Index	BAR	08/01/2024	08/01/2025	73	400,000	5446.68		7,784		7,784		9,889							.0003
S&P 500 - CAPPED TA2405916		N/A	Equity/Index	BAR	09/04/2024	09/04/2025	308	1,700,000	5520.07		32,811		32,811		39,246							.0003
S&P 500 - CAPPED TA2405779		N/A	Equity/Index	BAR	08/29/2024	08/27/2025	86	484,097	5625.8		14,277		14,277		16,499							.0003
S&P 500 - CAPPED TA2406589		N/A	Equity/Index	CIBC	09/26/2024	09/26/2025	366	2,100,000	5745.37		109,410		109,410		121,101							.0003
S&P 500 - CAPPED TA2405632		N/A	Equity/Index	SG	08/23/2024	07/25/2025	74	414,442	5399.22		23,433		23,433		27,292							.0003
S&P 500 - CAPPED TA2406875		N/A	Equity/Index	BAR	10/04/2024	10/06/2025	504	2,900,000	5751.07		166,171		166,171		179,396							.0003
S&P 500 - CAPPED TA2402025		N/A	Equity/Index	RBC	04/18/2024	04/16/2025	650	3,258,970	5051.41		135,155		135,155		224,957							.0003
S&P 500 - CAPPED TA2408370		N/A	Equity/Index	BMO	11/08/2024	05/05/2025	64	383,637	5358.88		6,998		6,998		6,878							.0003
S&P 500 - CAPPED TA2407153		N/A	Equity/Index	RBC	10/11/2024	10/10/2025	584	3,397,362	5833.64		279,909		279,909		262,130							.0003
S&P 500 - CAPPED TA2404057		N/A	Equity/Index	BMO	07/01/2024	06/26/2025	567	3,092,169	5477.9		132,627		132,627		180,158							.0003
S&P 500 - CAPPED TA2406206		N/A	Equity/Index	TOCC	09/13/2024	09/15/2025	100	562,602	5626.02		29,586		29,586		36,072							.0003
S&P 500 - CAPPED TA2403743		N/A	Equity/Index	BMO	06/20/2024	06/20/2025	402	2,200,000	5473.17		122,517		122,517		166,017							.0003
S&P 500 - CAPPED TA2408859		N/A	Equity/Index	TOCC	11/21/2024	11/21/2025	700	4,164,097	5948.71		80,798		80,798		76,994							.0003
S&P 500 - CAPPED TA2405846		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	460	2,600,000	5648.4		83,980		83,980		96,352							.0003
S&P 500 - CAPPED TA2408450		N/A	Equity/Index	BAR	11/11/2024	11/07/2025	15	90,058	5973.1		5,995		5,995		5,026							.0003
S&P 500 - CAPPED TA2410376		N/A	Equity/Index	BAR	12/13/2024	12/12/2025	1,471	8,900,000	6051.09		560,173		560,173		451,881							.0003
S&P 500 - CAPPED TA2401579		N/A	Equity/Index	TOCC	03/22/2024	03/21/2025	800	4,189,424	5241.53		174,412		174,412		277,605							.0003
S&P 500 - CAPPED TA2403046		N/A	Equity/Index	TOCC	05/23/2024	05/01/2025	500	2,648,210	5018.3900000000003		123,233		123,233		159,496							.0003
S&P 500 - CAPPED TA2406684		N/A	Equity/Index	BAR	09/27/2024	09/24/2025	95	546,393	5732.93		22,221		22,221		24,139							.0003
S&P 500 - CAPPED TA2406482		N/A	Equity/Index	RBC	09/23/2024	09/19/2025	33	188,667	5713.64		5,591		5,591		6,148							.0003
S&P 500 - CAPPED TA2403794		N/A	Equity/Index	BMO	06/21/2024	06/20/2025	1,665	9,100,000	5464.62		514,332		514,332		703,480							.0003
S&P 500 - CAPPED TA2405631		N/A	Equity/Index	SG	08/23/2024	07/25/2025	107	599,261	5399.22		27,478		27,478		31,614							.0003
S&P 500 - CAPPED TA2403799		N/A	Equity/Index	BMO	06/21/2024	06/23/2025	274	1,500,000	5464.62		48,255		48,255		62,123							.0003
S&P 500 - CAPPED TA2406642		N/A	Equity/Index	BNP	09/27/2024	09/26/2025	87	500,000	5738.17		11,921		11,921		12,877							.0003
S&P 500 - CAPPED TA2402698		N/A	Equity/Index	TOCC	05/09/2024	05/06/2025	600	3,121,368	5180.74		132,597		132,597		203,392							.0003
S&P 500 - CAPPED TA2403602		N/A	Equity/Index	TOCC	06/13/2024	06/06/2025	600	3,253,038	5346.99		146,607		146,607		196,313							.0003
S&P 500 - CAPPED TA2410553		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	38	231,040	6090.27		12,605		12,605		9,812							.0003
S&P 500 - CAPPED TA2402989		N/A	Equity/Index	SG	05/21/2024	05/16/2025	184	976,994	5297.1		42,129		42,129		60,955							.0003
S&P 500 - CAPPED TA2406634		N/A	Equity/Index	RBC	09/27/2024	09/26/2025	519	2,980,000	5738.17		240,486		240,486		261,035							.0003
S&P 500 - CAPPED TA2410706		N/A	Equity/Index	RBC	12/18/2024	12/12/2025	139	835,633	6051.09		45,221		45,221		38,081							.0003
S&P 500 - CAPPED TA2409832		N/A	Equity/Index	RBC	12/05/2024	10/24/2025	182	1,107,170	6004.31		45,988		45,988		37,906							.0003
S&P 500 - CAPPED TA2408410		N/A	Equity/Index	BMO	11/08/2024	06/27/2025	42	251,762	5482.87		16,141		16,141		15,421							.0003
S&P 500 - CAPPED TA2403607		N/A	Equity/Index	TOCC	06/13/2024	06/09/2025	100	542,173	5346.99		23,043		23,043		30,648							.0003
S&P 500 - CAPPED TA2410825		N/A	Equity/Index	TOCC	12/20/2024	12/22/2025	800	4,744,680	5930.85		106,772		106,772		103,570							.0003

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S&P 500 - CAPPED TA2410105		N/A	Equity/Index	BMO-	12/09/2024	11/06/2025	17	102,914	6256.72		5,909		5,909		3,759							.0003
S&P 500 - CAPPED TA2406273		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	213	1,200,000	5633.09		64,249		64,249		76,621							.0003
S&P 500 - CAPPED TA2408660		N/A	Equity/Index	BAR-	11/15/2024	11/07/2025	151	886,717	5995.54		44,547		44,547		43,042							.0003
S&P 500 - CAPPED TA2403586		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	1,400	7,607,236	5433.74		308,554		308,554		420,159							.0003
S&P 500 - CAPPED TA2411480		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	92	550,528	5930.85		16,607		16,607		15,872							.0003
S&P 500 - CAPPED TA2401745		N/A	Equity/Index	TOCC-	04/02/2024	03/28/2025	200	1,039,334	5254.35		54,439		54,439		95,186							.0003
S&P 500 - CAPPED TA2405905		N/A	Equity/Index	RBC-	09/03/2024	08/28/2025	319	1,767,206	5592.18		99,388		99,388		130,892							.0003
S&P 500 - CAPPED TA2405000		N/A	Equity/Index	RBC-	08/02/2024	07/11/2025	70	372,839	5615.35		8,255		8,255		13,085							.0003
S&P 500 - CAPPED TA2404483		N/A	Equity/Index	BMO-	07/16/2024	07/11/2025	950	5,377,000	5584.54		240,445		240,445		281,943							.0003
S&P 500 - CAPPED TA2401010		N/A	Equity/Index	BAR-	02/26/2024	02/20/2025	200	1,018,000	4975.51		99,468		99,468		188,014							.0003
S&P 500 - CAPPED TA2400769		N/A	Equity/Index	TOCC-	02/13/2024	02/10/2025	400	1,968,972	5026.6099999999997		55,198		55,198		98,092							.0003
S&P 500 - CAPPED TA2404528		N/A	Equity/Index	BAR-	07/18/2024	07/18/2025	1,208	6,700,000	5544.59		147,134		147,134		181,109							.0003
S&P 500 - CAPPED TA2411538		N/A	Equity/Index	TOCC-	12/31/2024	12/31/2025	200	1,176,326	5881.63		36,705		36,705		36,857							.0003
S&P 500 - CAPPED TA2401748		N/A	Equity/Index	TOCC-	04/02/2024	03/31/2025	1,100	5,716,337	5254.35		102,262		102,262		156,844							.0003
S&P 500 - CAPPED TA2404369		N/A	Equity/Index	BNP-	07/12/2024	07/14/2025	196	1,100,000	5615.35		60,939		60,939		74,375							.0003
S&P 500 - CAPPED TA2406891		N/A	Equity/Index	BAR-	10/04/2024	09/30/2025	47	268,776	5762.48		11,395		11,395		12,530							.0003
S&P 500 - CAPPED TA2408030		N/A	Equity/Index	RBC-	11/04/2024	10/30/2025	142	812,666	5813.67		61,578		61,578		68,790							.0003
S&P 500 - CAPPED TA2405695		N/A	Equity/Index	TOCC-	08/27/2024	08/27/2025	100	562,580	5625.8		17,442		17,442		20,407							.0003
S&P 500 - CAPPED TA2406298		N/A	Equity/Index	TOCC-	09/17/2024	09/17/2025	300	1,690,374	5634.58		51,917		51,917		60,810							.0003
S&P 500 - CAPPED TA2404356		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	499	2,800,000	5615.35		111,718		111,718		137,483							.0003
S&P 500 - CAPPED TA2406034		N/A	Equity/Index	BAR-	09/06/2024	08/29/2025	998	5,394,988	5648.4		193,293		193,293		288,809							.0003
S&P 500 - CAPPED TA2409562		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	1,000	6,048,000	6032.38		239,520		239,520		202,122							.0003
S&P 500 - CAPPED TA2402139		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	2,761	13,990,015	4967.2299999999996		624,676		624,676		950,103							.0003
S&P 500 - CAPPED TA2404005		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	897	4,900,000	5460.48		109,613		109,613		137,733							.0003
S&P 500 - CAPPED TA2411671		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	29	170,607	6021.63		4,146		4,146		4,083							.0003
S&P 500 - CAPPED TA2400281		N/A	Equity/Index	SG-	01/17/2024	01/14/2025	2,149	10,181,962	4783.83		190,466		190,466		308,149							.0003
S&P 500 - CAPPED TA2400755		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	100	492,243	4995.0600000000004		20,237		20,237		37,370							.0003
S&P 500 - CAPPED TA2409813		N/A	Equity/Index	RBC-	12/05/2024	10/17/2025	56	340,668	6061.57		4,660		4,660		3,901							.0003
S&P 500 - CAPPED TA2407630		N/A	Equity/Index	BMO-	10/25/2024	10/27/2025	121	700,000	5808.12		23,008		23,008		23,608							.0003
S&P 500 - CAPPED TA2403610		N/A	Equity/Index	TOCC-	06/13/2024	06/10/2025	500	2,710,865	5360.79		164,778		164,778		231,070							.0003
S&P 500 - CAPPED TA2401048		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	500	2,539,090	5088.8		155,083		155,083		299,059							.0003
S&P 500 - CAPPED TA2403131		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	700	3,716,804	5304.72		152,695		152,695		217,157							.0003
S&P 500 - CAPPED TA2410467		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	362	2,200,000	6074.08		65,803		65,803		55,376							.0003
S&P 500 - CAPPED TA2410079		N/A	Equity/Index	BAR-	12/09/2024	12/01/2025	99	600,243	6032.38		35,552		35,552		28,625							.0003

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S&P 500 - CAPPED TA2405629		N/A	Equity/Index	SG-	08/23/2024	07/21/2025	100	560,057	5505		19,029		19,029		22,112							.0003
S&P 500 - CAPPED TA2408387		N/A	Equity/Index	BMO-	11/08/2024	05/20/2025	42	251,762	5308.13		20,690		20,690		19,829							.0003
S&P 500 - CAPPED TA2406299		N/A	Equity/Index	TOCC-	09/17/2024	09/17/2025	200	1,126,916	5634.58		36,143		36,143		42,377							.0003
S&P 500 - CAPPED TA2408391		N/A	Equity/Index	BMO-	11/08/2024	05/29/2025	29	173,836	5266.95		12,447		12,447		12,084							.0003
S&P 500 - CAPPED TA2400386		N/A	Equity/Index	BNP-	01/24/2024	01/21/2025	1,936	9,471,648	4839.810000000004		187,850		187,850		283,921							.0003
S&P 500 - CAPPED TA2400635		N/A	Equity/Index	SG-	02/07/2024	01/31/2025	585	2,917,395	4958.609999999997		80,958		80,958		127,687							.0003
S&P 500 - CAPPED TA2401700		N/A	Equity/Index	SG-	03/28/2024	03/14/2025	211	1,107,678	5117.09		72,614		72,614		114,169							.0003
S&P 500 - CAPPED TA2401040		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	900	4,570,362	5088.8		278,780		278,780		540,533							.0003
S&P 500 - CAPPED TA2411166		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	19	114,451	5867.08		7,218		7,218		6,427							.0003
S&P 500 - CAPPED TA2407389		N/A	Equity/Index	TOCC-	10/18/2024	10/20/2025	200	1,172,934	5864.67		53,371		53,371		52,954							.0003
S&P 500 - CAPPED TA2406406		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	88	500,000	5702.55		26,035		26,035		29,922							.0003
S&P 500 - CAPPED TA2407372		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	600	3,518,802	5864.67		105,219		105,219		105,184							.0003
S&P 500 - CAPPED TA2410194		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	969	5,846,462	6090.27		215,903		215,903		184,886							.0003
S&P 500 - CAPPED TA2407617		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	396	2,300,000	5808.12		75,533		75,533		77,504							.0003
S&P 500 - CAPPED TA2403288		N/A	Equity/Index	BMO-	06/05/2024	05/16/2025	660	3,511,061	5303.27		144,210		144,210		205,284							.0003
S&P 500 - CAPPED TA2403884		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	400	2,187,720	5469.3		67,382		67,382		86,880							.0003
S&P 500 - CAPPED TA2408393		N/A	Equity/Index	BMO-	11/08/2024	06/17/2025	72	431,592	5670.38		16,103		16,103		14,891							.0003
S&P 500 - CAPPED TA2406405		N/A	Equity/Index	BAR-	09/20/2024	09/19/2025	175	1,000,000	5702.55		51,870		51,870		59,605							.0003
S&P 500 - CAPPED TA2402427		N/A	Equity/Index	BNP-	04/30/2024	02/28/2025	183	928,617	5069.76		17,511		17,511		27,035							.0003
S&P 500 - CAPPED TA2406867		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	661	3,800,000	5751.07		86,261		86,261		91,723							.0003
S&P 500 - CAPPED TA2406146		N/A	Equity/Index	BAR-	09/12/2024	09/12/2025	429	2,400,000	5595.76		46,081		46,081		53,825							.0003
S&P 500 - CAPPED TA2411160		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	102	614,423	6092.38		22,882		22,882		19,677							.0003
S&P 500 - CAPPED TA2405921		N/A	Equity/Index	BAR-	09/04/2024	09/04/2025	54	300,000	5520.07		9,721		9,721		11,849							.0003
S&P 500 - CAPPED TA2404278		N/A	Equity/Index	BMO-	07/10/2024	07/03/2025	716	4,024,636	5567.19		179,150		179,150		214,528							.0003
S&P 500 - CAPPED TA2404193		N/A	Equity/Index	BMO-	07/08/2024	07/03/2025	28	156,086	5537.02		5,132		5,132		6,185							.0003
S&P 500 - CAPPED TA2403611		N/A	Equity/Index	TOCC-	06/13/2024	06/11/2025	300	1,626,519	5375.32		71,987		71,987		97,299							.0003
S&P 500 - CAPPED TA2404194		N/A	Equity/Index	BMO-	07/08/2024	07/03/2025	34	189,533	5537.02		7,944		7,944		9,733							.0003
S&P 500 - CAPPED TA2410584		N/A	Equity/Index	TOCC-	12/17/2024	12/17/2025	200	1,210,122	6050.61		103,952		103,952		74,780							.0003
S&P 500 - CAPPED TA2408358		N/A	Equity/Index	BNP-	11/08/2024	10/27/2025	109	653,886	5808.12		44,518		44,518		39,908							.0003
S&P 500 - CAPPED TA2406111		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	72	400,000	5554.13		9,948		9,948		11,946							.0003
S&P 500 - CAPPED TA2404154		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	100	556,719	5567.19		17,929		17,929		22,062							.0003
S&P 500 - CAPPED TA2407419		N/A	Equity/Index	TOCC-	10/21/2024	10/21/2025	100	585,398	5853.98		19,144		19,144		19,271							.0003
S&P 500 - CAPPED TA2408490		N/A	Equity/Index	BAR-	11/12/2024	11/07/2025	582	3,483,014	5995.54		187,375		187,375		163,459							.0003
S&P 500 - CAPPED TA2407070		N/A	Equity/Index	BMO-	10/08/2024	10/06/2025	103	589,984	5751.07		33,818		33,818		36,609							.0003

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S&P 500 - CAPPED TA2406265		N/A	Equity/Index	BNP	09/16/2024	09/16/2025	53	300,000	5633.09		7,113		7,113		8,141							.0003
S&P 500 - CAPPED TA2404033		N/A	Equity/Index	BMO	06/28/2024	06/20/2025	100	549,973	5473.17		22,830		22,830		29,394							.0003
S&P 500 - CAPPED TA2411504		N/A	Equity/Index	RBC	12/30/2024	07/09/2025	81	479,482	5576.98		46,818		46,818		43,963							.0003
S&P 500 - CAPPED TA2404407		N/A	Equity/Index	TOCC	07/12/2024	06/30/2025	100	563,569	5460.48		20,044		20,044		23,396							.0003
S&P 500 - CAPPED TA2403606		N/A	Equity/Index	TOCC	06/13/2024	06/06/2025	200	1,084,346	5352.96		63,833		63,833		88,807							.0003
S&P 500 - CAPPED TA2404024		N/A	Equity/Index	BAR	06/28/2024	06/30/2025	55	300,000	5460.48		16,365		16,365		22,034							.0003
S&P 500 - CAPPED TA2404225		N/A	Equity/Index	TOCC	07/09/2024	07/09/2025	100	557,698	5576.98		11,042		11,042		13,392							.0003
S&P 500 - CAPPED TA2404235		N/A	Equity/Index	TOCC	07/09/2024	07/03/2025	700	3,906,364	5567.19		222,324		222,324		280,133							.0003
S&P 500 - CAPPED TA2407652		N/A	Equity/Index	SG	10/25/2024	10/22/2025	57	332,954	5851.2		18,174		18,174		18,207							.0003
S&P 500 - CAPPED TA2405661		N/A	Equity/Index	BAR	08/26/2024	08/22/2025	663	3,724,018	5570.64		220,322		220,322		267,352							.0003
S&P 500 - CAPPED TA2404800		N/A	Equity/Index	BOA	07/26/2024	07/10/2025	400	2,182,668	5633.91		77,660		77,660		111,890							.0003
S&P 500 - CAPPED TA2404665		N/A	Equity/Index	SG	07/23/2024	07/18/2025	75	418,535	5505		18,197		18,197		21,656							.0003
S&P 500 - CAPPED TA2400938		N/A	Equity/Index	SG	02/22/2024	02/20/2025	102	517,446	4975.51		29,193		29,193		46,849							.0003
S&P 500 - CAPPED TA2409859		N/A	Equity/Index	RBC	12/05/2024	11/03/2025	81	492,751	5918.51		4,991		4,991		4,378							.0003
S&P 500 - CAPPED TA2405568		N/A	Equity/Index	RBC	08/23/2024	08/22/2025	1,047	5,900,000	5634.61		131,983		131,983		151,088							.0003
S&P 500 - CAPPED TA2405188		N/A	Equity/Index	BAR	08/09/2024	08/06/2025	736	3,911,428	5240.03		245,831		245,831		343,255							.0003
S&P 500 - CAPPED TA2405908		N/A	Equity/Index	RBC	09/03/2024	08/29/2025	17	94,177	5591.96		2,233		2,233		2,712							.0003
S&P 500 - CAPPED TA2402705		N/A	Equity/Index	TOCC	05/09/2024	05/07/2025	600	3,121,368	5187.7		176,997		176,997		284,454							.0003
S&P 500 - CAPPED TA2407264		N/A	Equity/Index	TOCC	10/16/2024	10/16/2025	100	584,247	5842.47		18,289		18,289		18,561							.0003
S&P 500 - CAPPED TA2411510		N/A	Equity/Index	RBC	12/30/2024	12/11/2025	99	586,033	6084.19		37,018		37,018		34,318							.0003
S&P 500 - CAPPED TA2400096		N/A	Equity/Index	TOCC	01/05/2024	01/03/2025	2,600	12,209,600	4704.810000000004		529,374		529,374		928,617							.0003
S&P 500 - CAPPED TA2410569		N/A	Equity/Index	BAR	12/16/2024	12/09/2025	150	912,000	6052.85		51,236		51,236		40,762							.0003
S&P 500 - CAPPED TA2411213		N/A	Equity/Index	BMO	12/26/2024	12/23/2025	1,268	7,706,904	5974.07		438,195		438,195		376,979							.0003
S&P 500 - CAPPED TA2406030		N/A	Equity/Index	BAR	09/06/2024	08/29/2025	184	994,667	5591.96		37,703		37,703		54,492							.0003
S&P 500 - CAPPED TA2404182		N/A	Equity/Index	BNP	07/08/2024	07/08/2025	861	4,800,000	5572.85		106,511		106,511		128,048							.0003
S&P 500 - CAPPED TA2405844		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	124	700,000	5648.4		20,664		20,664		23,652							.0003
S&P 500 - CAPPED TA2400339		N/A	Equity/Index	BMO	01/19/2024	01/17/2025	145	700,000	4839.810000000004		57,035		57,035		151,904							.0003
S&P 500 - CAPPED TA2403467		N/A	Equity/Index	RBC	06/07/2024	06/09/2025	94	500,000	5346.99		22,500		22,500		32,109							.0003
S&P 500 - CAPPED TA2403127		N/A	Equity/Index	TOCC	05/28/2024	05/23/2025	800	4,247,776	5304.72		124,652		124,652		171,992							.0003
S&P 500 - CAPPED TA2406295		N/A	Equity/Index	TOCC	09/17/2024	09/17/2025	700	3,944,206	5634.58		75,660		75,660		87,372							.0003
S&P 500 - CAPPED TA2406926		N/A	Equity/Index	BNP	10/07/2024	10/07/2025	334	1,900,000	5695.94		71,364		71,364		78,319							.0003
S&P 500 - CAPPED TA2411276		N/A	Equity/Index	BAR	12/27/2024	12/29/2025	67	400,000	5970.84		13,196		13,196		12,220							.0003
S&P 500 - CAPPED TA2405372		N/A	Equity/Index	BNP	08/16/2024	08/15/2025	162	900,000	5554.25		48,988		48,988		61,833							.0003
S&P 500 - CAPPED TA2409554		N/A	Equity/Index	NGFP	12/03/2024	12/03/2025	347	2,100,000	6049.88		172,074		172,074		124,922							.0003

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S&P 500 - CAPPED TA2410092		N/A	Equity/Index	BAR-	12/09/2024	12/04/2025	29	175,829	6086.49		9,246		9,246		7,396							.0003
S&P 500 - CAPPED TA2411678		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	87	511,821	5998.74		27,051		27,051		26,842							.0003
S&P 500 - CAPPED TA2406735		N/A	Equity/Index	BAR-	10/01/2024	10/01/2025	771	4,400,000	5708.75		99,442		99,442		108,512							.0003
S&P 500 - CAPPED TA2411211		N/A	Equity/Index	BMO-	12/26/2024	12/23/2025	23	139,794	5974.07		6,114		6,114		5,355							.0003
S&P 500 - CAPPED TA2401327		N/A	Equity/Index	BMO-	03/15/2024	03/17/2025	371	1,900,000	5144.72		158,590		158,590		296,485							.0003
S&P 500 - CAPPED TA2407769		N/A	Equity/Index	TOCC-	10/30/2024	10/30/2025	1,100	6,395,037	5813.67		145,184		145,184		148,719							.0003
S&P 500 - CAPPED TA2404389		N/A	Equity/Index	TOCC-	07/12/2024	06/16/2025	100	563,569	5431.6		12,525		12,525		14,373							.0003
S&P 500 - CAPPED TA2403943		N/A	Equity/Index	BOA-	06/27/2024	06/27/2025	347	1,900,000	5482.87		38,018		38,018		47,297							.0003
S&P 500 - CAPPED TA2405647		N/A	Equity/Index	BAR-	08/26/2024	08/26/2025	125	700,000	5616.84		13,587		13,587		15,650							.0003
S&P 500 - CAPPED TA2403909		N/A	Equity/Index	TOCC-	06/26/2024	06/20/2025	300	1,641,600	5464.62		96,833		96,833		132,056							.0003
S&P 500 - CAPPED TA2407703		N/A	Equity/Index	BAR-	10/28/2024	10/24/2025	106	617,662	5809.86		34,964		34,964		35,379							.0003
S&P 500 - CAPPED TA2403788		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	2,233	12,200,000	5464.62		498,861		498,861		658,087							.0003
S&P 500 - CAPPED TA2408625		N/A	Equity/Index	BMO-	11/15/2024	11/14/2025	698	4,100,000	5870.62		80,769		80,769		79,355							.0003
S&P 500 - CAPPED TA2406658		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	122	700,000	5738.17		17,724		17,724		19,149							.0003
S&P 500 - CAPPED TA2402543		N/A	Equity/Index	TOCC-	05/03/2024	05/01/2025	6,400	32,781,184	5018.390000000003		1,376,675		1,376,675		2,041,665							.0003
S&P 500 - CAPPED TA2410665		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	100	587,216	5872.16		17,560		17,560		17,603							.0003
S&P 500 - CAPPED TA2400192		N/A	Equity/Index	SG-	01/11/2024	01/03/2025	3,680	17,457,331	4697.24		777,474		777,474		1,297,993							.0003
S&P 500 - CAPPED TA2406327		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	600	3,370,956	5618.26		147,657		147,657		176,088							.0003
S&P 500 - CAPPED TA2401996		N/A	Equity/Index	BNP-	04/17/2024	04/15/2025	1,637	8,270,009	5061.82		348,828		348,828		564,452							.0003
S&P 500 - CAPPED TA2411156		N/A	Equity/Index	BNP-	12/24/2024	12/18/2025	35	210,831	5872.16		8,648		8,648		7,954							.0003
S&P 500 - CAPPED TA2410046		N/A	Equity/Index	BAR-	12/09/2024	12/09/2025	116	700,000	6052.85		42,420		42,420		34,131							.0003
S&P 500 - CAPPED TA2404818		N/A	Equity/Index	BOA-	07/26/2024	07/24/2025	753	4,108,873	5427.13		237,323		237,323		322,566							.0003
S&P 500 - CAPPED TA2400194		N/A	Equity/Index	SG-	01/11/2024	01/03/2025	405	1,921,255	4697.24		120,520		120,520		224,929							.0003
S&P 500 - CAPPED TA2405984		N/A	Equity/Index	TOCC-	09/06/2024	09/08/2025	200	1,081,684	5408.42		33,119		33,119		42,405							.0003
S&P 500 - CAPPED TA2404265		N/A	Equity/Index	TOCC-	07/10/2024	07/10/2025	1,200	6,760,692	5633.91		276,043		276,043		329,924							.0003
S&P 500 - CAPPED TA2409485		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	66	400,000	6047.15		10,040		10,040		8,761							.0003
S&P 500 - CAPPED TA2409135		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	100	598,737	5987.37		19,521		19,521		17,887							.0003
S&P 500 - CAPPED TA2402264		N/A	Equity/Index	SG-	04/26/2024	03/14/2025	88	449,640	5150.479999999996		18,100		18,100		31,025							.0003
S&P 500 - CAPPED TA2409680		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	1,070	6,500,000	6075.11		408,717		408,717		313,787							.0003
S&P 500 - CAPPED TA2409142		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	84	503,695	6235		3,315		3,315		2,880							.0003
S&P 500 - CAPPED TA2401737		N/A	Equity/Index	TOCC-	04/01/2024	03/28/2025	1,000	5,241,260	5254.35		96,326		96,326		142,946							.0003
S&P 500 - CAPPED TA2410573		N/A	Equity/Index	BAR-	12/16/2024	12/10/2025	112	680,960	6034.91		39,450		39,450		31,587							.0003
S&P 500 - CAPPED TA2402022		N/A	Equity/Index	RBC-	04/18/2024	04/15/2025	325	1,629,485	5061.82		89,612		89,612		160,914							.0003
S&P 500 - CAPPED TA2402711		N/A	Equity/Index	TOCC-	05/09/2024	04/24/2025	100	520,228	5071.63		14,874		14,874		20,845							.0003

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S&P 500 - CAPPED TA2403145		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5267.84		29,662		29,662		42,640							.0003
S&P 500 - CAPPED TA2409007		N/A	Equity/Index	BAR-	11/22/2024	11/11/2025	49	292,493	6001.35		18,138		18,138		15,575							.0003
S&P 500 - CAPPED TA2402639		N/A	Equity/Index	BAR-	05/08/2024	05/06/2025	1,626	8,427,558	5180.74		158,942		158,942		228,587							.0003
S&P 500 - CAPPED TA2404113		N/A	Equity/Index	BOA-	07/03/2024	07/01/2025	72	397,922	5475.09		13,464		13,464		16,553							.0003
S&P 500 - CAPPED TA2400644		N/A	Equity/Index	SG-	02/07/2024	02/04/2025	1,547	7,714,889	4958.6099999999997		149,286		149,286		228,100							.0003
S&P 500 - CAPPED TA2410229		N/A	Equity/Index	BAR-	12/11/2024	12/09/2025	951	5,785,884	6052.85		324,881		324,881		259,401							.0003
S&P 500 - CAPPED TA2406924		N/A	Equity/Index	BNP-	10/07/2024	10/07/2025	211	1,200,000	5695.94		37,933		37,933		41,272							.0003
S&P 500 - CAPPED TA2403715		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	984	5,400,000	5487.03		106,651		106,651		133,924							.0003
S&P 500 - CAPPED TA2405654		N/A	Equity/Index	BAR-	08/26/2024	08/26/2025	160	900,000	5616.84		47,978		47,978		58,343							.0003
S&P 500 - CAPPED TA2409155		N/A	Equity/Index	BAR-	11/25/2024	11/21/2025	126	755,543	5948.71		43,945		43,945		38,736							.0003
S&P 500 - CAPPED TA2404405		N/A	Equity/Index	TOCC-	07/12/2024	06/27/2025	100	563,569	5460.48		37,013		37,013		44,246							.0003
S&P 500 - CAPPED TA2409581		N/A	Equity/Index	TOCC-	12/04/2024	12/04/2025	200	1,217,298	6086.49		39,687		39,687		33,133							.0003
S&P 500 - CAPPED TA2409663		N/A	Equity/Index	SG-	12/04/2024	12/02/2025	63	383,229	6047.15		22,073		22,073		17,341							.0003
S&P 500 - CAPPED TA2405840		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	531	3,000,000	5648.4		58,680		58,680		66,665							.0003
S&P 500 - CAPPED TA2411666		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	22	129,426	5998.74		5,174		5,174		5,114							.0003
S&P 500 - CAPPED TA2401732		N/A	Equity/Index	TOCC-	04/01/2024	03/27/2025	400	2,096,504	5248.49		42,918		42,918		63,927							.0003
S&P 500 - CAPPED TA2410188		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	33	199,106	6256.58		1,736		1,736		1,463							.0003
S&P 500 - CAPPED TA2401776		N/A	Equity/Index	BMO-	04/04/2024	03/27/2025	448	2,350,611	5248.49		131,130		131,130		216,715							.0003
S&P 500 - CAPPED TA2407853		N/A	Equity/Index	TOCC-	10/31/2024	10/31/2025	1,300	7,417,085	5705.45		167,655		167,655		182,338							.0003
S&P 500 - CAPPED TA2403908		N/A	Equity/Index	TOCC-	06/26/2024	06/20/2025	100	547,200	5464.62		27,562		27,562		36,933							.0003
S&P 500 - CAPPED TA2404778		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	128	700,000	5459.1		16,702		16,702		21,252							.0003
S&P 500 - CAPPED TA2406871		N/A	Equity/Index	BAR-	10/04/2024	10/06/2025	330	1,900,000	5751.07		62,509		62,509		66,778							.0003
S&P 500 - CAPPED TA2400480		N/A	Equity/Index	TOCC-	01/30/2024	01/24/2025	100	492,153	4868.55		22,246		22,246		37,020							.0003
S&P 500 - CAPPED TA2408239		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	150	897,135	5457.12		43,047		43,047		41,499							.0003
S&P 500 - CAPPED TA2400164		N/A	Equity/Index	BMO-	01/10/2024	01/10/2025	481	2,300,000	4798.28		184,688		184,688		522,430							.0003
S&P 500 - CAPPED TA2400377		N/A	Equity/Index	BAR-	01/23/2024	01/17/2025	175	847,859	4839.8100000000004		37,002		37,002		63,450							.0003
S&P 500 - CAPPED TA2405744		N/A	Equity/Index	TOCC-	08/29/2024	08/29/2025	100	559,196	5591.96		10,851		10,851		12,677							.0003
S&P 500 - CAPPED TA2402093		N/A	Equity/Index	TOCC-	04/19/2024	04/14/2025	500	2,489,195	5123.41		132,913		132,913		266,033							.0003
S&P 500 - CAPPED TA2400781		N/A	Equity/Index	BMO-	02/14/2024	02/14/2025	360	1,800,000	5020.62		145,406		145,406		321,070							.0003
S&P 500 - CAPPED TA2410209		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	100	608,419	6084.19		18,924		18,924		16,032							.0003
S&P 500 - CAPPED TA2403282		N/A	Equity/Index	BMO-	06/05/2024	06/03/2025	277	1,473,582	5283.4		97,044		97,044		147,380							.0003
S&P 500 - CAPPED TA2400793		N/A	Equity/Index	BNP-	02/14/2024	02/12/2025	422	2,095,758	5021.84		114,822		114,822		223,379							.0003
S&P 500 - CAPPED TA2405165		N/A	Equity/Index	BMO-	08/09/2024	08/08/2025	430	2,300,000	5344.16		206,126		206,126		329,306							.0003
S&P 500 - CAPPED TA2403842		N/A	Equity/Index	BOA-	06/24/2024	06/17/2025	152	833,805	5473.23		71,198		71,198		91,985							.0003

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S&P 500 - CAPPED TA2402308		N/A	Equity/Index	BAR-	04/29/2024	01/23/2025	503	2,572,121	4864.6000000000004		124,417		124,417		182,128							.0003
S&P 500 - CAPPED TA2411532		N/A	Equity/Index	TOCC-	12/31/2024	12/31/2025	500	2,940,815	5881.63		246,739		246,739		248,720							.0003
S&P 500 - CAPPED TA2410670		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	100	587,216	5872.16		36,762		36,762		36,985							.0003
S&P 500 - CAPPED TA2403323		N/A	Equity/Index	TOCC-	06/06/2024	05/12/2025	200	1,071,300	5222.68		40,901		40,901		54,426							.0003
S&P 500 - CAPPED TA2408118		N/A	Equity/Index	BNP-	11/05/2024	10/31/2025	73	421,430	5705.45		27,051		27,051		28,712							.0003
S&P 500 - CAPPED TA2406654		N/A	Equity/Index	BNP-	09/27/2024	09/26/2025	70	400,000	5738.17		23,196		23,196		25,740							.0003
S&P 500 - CAPPED TA2407376		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	400	2,345,868	5864.67		106,506		106,506		105,751							.0003
S&P 500 - CAPPED TA2407773		N/A	Equity/Index	TOCC-	10/30/2024	10/30/2025	100	581,367	5813.67		26,629		26,629		27,486							.0003
S&P 500 - CAPPED TA2407321		N/A	Equity/Index	BAR-	10/17/2024	09/11/2025	38	222,228	5554.13		10,982		10,982		11,147							.0003
S&P 500 - CAPPED TA2406266		N/A	Equity/Index	BNP-	09/16/2024	09/16/2025	337	1,900,000	5633.09		47,633		47,633		54,812							.0003
S&P 500 - CAPPED TA2407453		N/A	Equity/Index	BAR-	10/21/2024	10/17/2025	76	444,125	6456.18		1,262		1,262		1,127							.0003
S&P 500 - CAPPED TA2409875		N/A	Equity/Index	RBC-	12/05/2024	11/11/2025	125	760,419	6001.35		31,703		31,703		26,471							.0003
S&P 500 - CAPPED TA2404447		N/A	Equity/Index	BMO-	07/15/2024	07/11/2025	35	197,811	5584.54		8,313		8,313		9,794							.0003
S&P 500 - CAPPED TA2411493		N/A	Equity/Index	RBC-	12/30/2024	12/23/2025	1,118	6,690,112	6571.55		1,834		1,834		458							.0003
S&P 500 - CAPPED TA2405756		N/A	Equity/Index	BAR-	08/29/2024	08/15/2025	113	636,082	5543.22		25,366		25,366		29,192							.0003
S&P 500 - CAPPED TA2406012		N/A	Equity/Index	BAR-	09/06/2024	08/08/2025	90	486,522	5344.16		27,937		27,937		37,422							.0003
S&P 500 - CAPPED TA2407541		N/A	Equity/Index	BMO-	10/24/2024	10/22/2025	453	2,622,304	5851.2		144,108		144,108		149,352							.0003
S&P 500 - CAPPED TA2404169		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	100	556,719	5567.19		30,120		30,120		38,017							.0003
S&P 500 - CAPPED TA2402391		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	398	2,019,615	5005.57		122,652		122,652		217,811							.0003
S&P 500 - CAPPED TA2408371		N/A	Equity/Index	BMO-	11/08/2024	05/05/2025	140	839,206	5127.79		44,272		44,272		44,092							.0003
S&P 500 - CAPPED TA2400984		N/A	Equity/Index	RBC-	02/23/2024	02/07/2025	141	717,084	4997.91		20,494		20,494		30,934							.0003
S&P 500 - CAPPED TA2402488		N/A	Equity/Index	TOCC-	05/02/2024	05/02/2025	100	506,420	5064.2		9,320		9,320		13,892							.0003
S&P 500 - CAPPED TA2400387		N/A	Equity/Index	BNP-	01/24/2024	01/21/2025	1,067	5,220,169	4839.8100000000004		156,582		156,582		243,706							.0003
S&P 500 - CAPPED TA2405109		N/A	Equity/Index	BNP-	08/08/2024	07/31/2025	150	793,800	5522.3		50,051		50,051		91,830							.0003
S&P 500 - CAPPED TA2404027		N/A	Equity/Index	BMO-	06/28/2024	06/12/2025	274	1,506,926	5421.03		64,519		64,519		82,077							.0003
S&P 500 - CAPPED TA2411012		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	100	597,407	5974.07		17,028		17,028		15,922							.0003
S&P 500 - CAPPED TA2405233		N/A	Equity/Index	BNP-	08/12/2024	08/12/2025	150	800,000	5344.39		42,984		42,984		59,922							.0003
S&P 500 - CAPPED TA2401693		N/A	Equity/Index	SG-	03/28/2024	03/07/2025	199	1,044,682	5123.6899999999996		28,754		28,754		41,111							.0003
S&P 500 - CAPPED TA2407387		N/A	Equity/Index	TOCC-	10/18/2024	10/20/2025	200	1,172,934	5864.67		38,359		38,359		38,302							.0003
S&P 500 - CAPPED TA2400308		N/A	Equity/Index	TOCC-	01/18/2024	01/15/2025	200	953,000	4783.83		29,841		29,841		49,958							.0003
S&P 500 - CAPPED TA2403353		N/A	Equity/Index	TOCC-	06/06/2024	06/06/2025	100	535,296	5352.96		29,678		29,678		43,867							.0003
S&P 500 - CAPPED TA2408338		N/A	Equity/Index	BNP-	11/08/2024	10/10/2025	72	431,924	5780.05		28,569		28,569		25,751							.0003
S&P 500 - CAPPED TA2411195		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	2,200	13,282,698	6037.59		608,400		608,400		526,651							.0003
S&P 500 - CAPPED TA2406208		N/A	Equity/Index	TOCC-	09/13/2024	09/15/2025	100	562,602	5626.02		31,418		31,418		38,548							.0003

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S&P 500 - CAPPED TA2406890		N/A	Equity/Index	BAR	10/04/2024	09/29/2025	69	394,586	5738.17		23,449		23,449		25,951							.0003
S&P 500 - CAPPED TA2405114		N/A	Equity/Index	SG	08/08/2024	08/08/2025	376	2,000,000	5319.31		38,001		38,001		49,415							.0003
S&P 500 - CAPPED TA2407261		N/A	Equity/Index	TOCC	10/16/2024	10/16/2025	200	1,168,494	5842.47		22,905		22,905		23,181							.0003
S&P 500 - CAPPED TA2402735		N/A	Equity/Index	BMO	05/10/2024	05/12/2025	211	1,100,000	5222.68		92,037		92,037		165,597							.0003
S&P 500 - CAPPED TA2405007		N/A	Equity/Index	RBC	08/02/2024	07/21/2025	89	474,038	5505		13,818		13,818		20,736							.0003
S&P 500 - CAPPED TA2403793		N/A	Equity/Index	BMO	06/21/2024	06/20/2025	311	1,700,000	5464.62		94,537		94,537		129,063							.0003
S&P 500 - CAPPED TA2400514		N/A	Equity/Index	BNP	01/31/2024	01/29/2025	1,826	8,868,882	4927.93		365,784		365,784		687,567							.0003
S&P 500 - CAPPED TA2405652		N/A	Equity/Index	BAR	08/26/2024	08/26/2025	178	1,000,000	5616.84		37,821		37,821		44,809							.0003
S&P 500 - CAPPED TA2409423		N/A	Equity/Index	SG	11/29/2024	11/26/2025	81	489,301	6021.63		26,286		26,286		22,230							.0003
S&P 500 - CAPPED TA2402333		N/A	Equity/Index	RBC	04/30/2024	04/25/2025	20	102,034	5199.87		5,429		5,429		9,947							.0003
S&P 500 - CAPPED TA2411656		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	317	1,864,911	5969.34		95,192		95,192		94,327							.0003
S&P 500 - CAPPED TA2404717		N/A	Equity/Index	BAR	07/25/2024	07/25/2025	93	500,000	5399.22		23,791		23,791		32,562							.0003
S&P 500 - CAPPED TA2400491		N/A	Equity/Index	TOCC	01/30/2024	01/27/2025	100	492,153	4890.97		16,504		16,504		26,676							.0003
S&P 500 - CAPPED TA2403460		N/A	Equity/Index	RBC	06/07/2024	06/06/2025	468	2,500,000	5346.99		150,500		150,500		227,113							.0003
S&P 500 - CAPPED TA2402283		N/A	Equity/Index	TOCC	04/29/2024	04/24/2025	500	2,559,875	5071.63		111,463		111,463		171,235							.0003
S&P 500 - CAPPED TA2405202		N/A	Equity/Index	BAR	08/09/2024	07/23/2025	52	276,351	5555.74		11,617		11,617		19,290							.0003
S&P 500 - CAPPED TA2409404		N/A	Equity/Index	BAR	11/29/2024	11/28/2025	99	600,000	6032.38		27,233		27,233		23,258							.0003
S&P 500 - CAPPED TA2406016		N/A	Equity/Index	BAR	09/06/2024	08/12/2025	58	313,536	5344.39		17,321		17,321		23,051							.0003
S&P 500 - CAPPED TA2409416		N/A	Equity/Index	BAR	11/29/2024	12/01/2025	50	300,000	6032.38		13,614		13,614		11,637							.0003
S&P 500 - CAPPED TA2409462		N/A	Equity/Index	TOCC	12/02/2024	12/02/2025	300	1,814,145	6047.15		150,032		150,032		108,797							.0003
S&P 500 - CAPPED TA2404694		N/A	Equity/Index	TOCC	07/24/2024	07/24/2025	200	1,085,426	5427.13		23,231		23,231		29,626							.0003
S&P 500 - CAPPED TA2402610		N/A	Equity/Index	TOCC	05/07/2024	05/05/2025	200	1,036,952	5127.79		37,961		37,961		56,122							.0003
S&P 500 - CAPPED TA2409493		N/A	Equity/Index	BAR	12/02/2024	12/02/2025	496	3,000,000	6047.15		189,838		189,838		150,652							.0003
S&P 500 - CAPPED TA2410305		N/A	Equity/Index	TOCC	12/12/2024	12/12/2025	400	2,420,500	6051.25		108,930		108,930		93,080							.0003
S&P 500 - CAPPED TA2405635		N/A	Equity/Index	SG	08/23/2024	07/25/2025	150	840,086	5459.1		37,592		37,592		43,750							.0003
S&P 500 - CAPPED TA2404673		N/A	Equity/Index	SG	07/23/2024	07/18/2025	108	602,691	5544.59		30,845		30,845		37,987							.0003
S&P 500 - CAPPED TA2407651		N/A	Equity/Index	SG	10/25/2024	10/22/2025	152	887,878	5851.2		38,268		38,268		38,503							.0003
S&P 500 - CAPPED TA2406925		N/A	Equity/Index	BNP	10/07/2024	10/07/2025	158	900,000	5695.94		29,746		29,746		32,375							.0003
S&P 500 - CAPPED TA2411533		N/A	Equity/Index	TOCC	12/31/2024	12/31/2025	600	3,528,978	5881.63		68,475		68,475		68,503							.0003
S&P 500 - CAPPED TA2404702		N/A	Equity/Index	TOCC	07/24/2024	07/24/2025	100	542,713	5427.13		30,014		30,014		42,230							.0003
S&P 500 - CAPPED TA2405533		N/A	Equity/Index	BNP	08/22/2024	08/19/2025	670	3,754,178	5608.25		221,864		221,864		271,406							.0003
S&P 500 - CAPPED TA2407217		N/A	Equity/Index	SG	10/14/2024	10/09/2025	70	409,903	5792.04		13,845		13,845		13,839							.0003
S&P 500 - CAPPED TA2404693		N/A	Equity/Index	TOCC	07/24/2024	07/24/2025	100	542,713	5427.13		10,639		10,639		13,536							.0003
S&P 500 - CAPPED TA2411266		N/A	Equity/Index	BAR	12/27/2024	12/26/2025	151	900,000	5970.84		52,703		52,703		47,712							.0003

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S&P 500 - CAPPED TA2401164		N/A	Equity/Index	TOCC-	03/05/2024	03/03/2025	100	506,617	5137.08		14,417		14,417		24,184							.0003
S&P 500 - CAPPED TA2405329		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	72	400,000	5543.22		22,280		22,280		28,791							.0003
S&P 500 - CAPPED TA2406427		N/A	Equity/Index	BAR-	09/20/2024	09/11/2025	120	682,440	5554.13		17,530		17,530		19,164							.0003
S&P 500 - CAPPED TA2405389		N/A	Equity/Index	CIBC-	08/16/2024	08/15/2025	396	2,200,000	5554.25		181,280		181,280		238,094							.0003
S&P 500 - CAPPED TA2402388		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	24	121,786	5005.57		4,099		4,099		6,412							.0003
S&P 500 - CAPPED TA2400665		N/A	Equity/Index	SG-	02/08/2024	02/06/2025	1,909	9,535,455	4954.2299999999996		184,562		184,562		279,229							.0003
S&P 500 - CAPPED TA2411258		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	151	900,000	5970.84		22,688		22,688		21,053							.0003
S&P 500 - CAPPED TA2403067		N/A	Equity/Index	TOCC-	05/23/2024	05/16/2025	100	529,642	5303.27		30,715		30,715		47,916							.0003
S&P 500 - CAPPED TA2401049		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	100	507,818	5088.8		34,132		34,132		69,698							.0003
S&P 500 - CAPPED TA2408756		N/A	Equity/Index	BAR-	11/19/2024	11/19/2025	51	300,000	5916.98		10,149		10,149		9,898							.0003
S&P 500 - CAPPED TA2405526		N/A	Equity/Index	BNP-	08/22/2024	08/15/2025	184	1,030,998	5554.25		31,076		31,076		36,226							.0003
S&P 500 - CAPPED TA2404150		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	100	556,719	5567.19		13,531		13,531		16,522							.0003
S&P 500 - CAPPED TA2406083		N/A	Equity/Index	TOCC-	09/10/2024	09/10/2025	200	1,099,104	5495.52		35,083		35,083		43,785							.0003
S&P 500 - CAPPED TA2401987		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	200	1,010,536	5123.41		56,683		56,683		104,599							.0003
S&P 500 - CAPPED TA2402157		N/A	Equity/Index	BAR-	04/24/2024	04/22/2025	319	1,615,617	5010.6000000000004		44,953		44,953		66,309							.0003
S&P 500 - CAPPED TA2405581		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	816	4,600,000	5634.61		102,994		102,994		117,839							.0003
S&P 500 - CAPPED TA2404035		N/A	Equity/Index	BMO-	06/28/2024	06/25/2025	801	4,405,284	5469.3		194,267		194,267		250,400							.0003
S&P 500 - CAPPED TA2408380		N/A	Equity/Index	BMO-	11/08/2024	05/07/2025	26	155,853	5187.7		12,920		12,920		12,438							.0003
S&P 500 - CAPPED TA2406197		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	200	1,125,204	5626.02		62,865		62,865		77,048							.0003
S&P 500 - CAPPED TA2411170		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	56	337,330	5930.85		10,442		10,442		9,589							.0003
S&P 500 - CAPPED TA2406388		N/A	Equity/Index	RBC-	09/20/2024	09/22/2025	172	980,000	5702.55		78,890		78,890		89,981							.0003
S&P 500 - CAPPED TA2406079		N/A	Equity/Index	TOCC-	09/10/2024	09/10/2025	800	4,396,416	5495.52		83,516		83,516		102,123							.0003
S&P 500 - CAPPED TA2409139		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	200	1,197,474	5987.37		72,691		72,691		63,051							.0003
S&P 500 - CAPPED TA2400279		N/A	Equity/Index	SG-	01/17/2024	01/13/2025	1,500	7,107,000	4783.83		296,160		296,160		536,622							.0003
S&P 500 - CAPPED TA2404181		N/A	Equity/Index	BNP-	07/08/2024	07/08/2025	341	1,900,000	5572.85		41,039		41,039		49,304							.0003
S&P 500 - CAPPED TA2406018		N/A	Equity/Index	BAR-	09/06/2024	08/13/2025	73	394,623	5434.43		12,821		12,821		16,833							.0003
S&P 500 - CAPPED TA2402197		N/A	Equity/Index	TOCC-	04/25/2024	04/04/2025	200	1,010,060	5204.34		21,847		21,847		37,393							.0003
S&P 500 - CAPPED TA2402622		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5127.79		17,207		17,207		25,292							.0003
S&P 500 - CAPPED TA2405058		N/A	Equity/Index	BNP-	08/06/2024	05/16/2025	250	1,318,945	5939.66		26,063		26,063		55,070							.0003
S&P 500 - CAPPED TA2405567		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	337	1,900,000	5634.61		37,354		37,354		42,658							.0003
S&P 500 - CAPPED TA2400348		N/A	Equity/Index	TOCC-	01/19/2024	01/17/2025	300	1,438,251	4739.21		90,827		90,827		165,247							.0003
S&P 500 - CAPPED TA2404672		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	521	2,907,425	5544.59		128,682		128,682		157,753							.0003
S&P 500 - CAPPED TA2400613		N/A	Equity/Index	BMO-	02/05/2024	01/31/2025	1,174	5,784,298	4906.1899999999996		112,857		112,857		171,054							.0003
S&P 500 - CAPPED TA2401767		N/A	Equity/Index	RBC-	04/03/2024	04/03/2025	591	3,080,000	5238.07		256,071		256,071		430,905							.0003

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S&P 500 - CAPPED TA2400735		N/A	Equity/Index	RBC-	02/12/2024	02/05/2025	124	623,050	4942.8100000000004		57,062		57,062		119,396							.0003
S&P 500 - CAPPED TA2402509		N/A	Equity/Index	BMO-	05/03/2024	05/05/2025	176	900,000	5127.79		76,587		76,587		151,914							.0003
S&P 500 - CAPPED TA2403141		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5267.84		14,910		14,910		20,152							.0003
S&P 500 - CAPPED TA2406739		N/A	Equity/Index	BAR-	10/01/2024	10/01/2025	140	800,000	5708.75		26,241		26,241		28,806							.0003
S&P 500 - CAPPED TA2401239		N/A	Equity/Index	BNP-	03/08/2024	03/10/2025	625	3,200,000	5149.3084500000004		263,360		263,360		491,679							.0003
S&P 500 - CAPPED TA2409010		N/A	Equity/Index	BAR-	11/22/2024	11/13/2025	152	907,326	5985.38		36,407		36,407		33,301							.0003
S&P 500 - CAPPED TA2411015		N/A	Equity/Index	TOCC-	12/23/2024	12/23/2025	600	3,584,442	5974.07		122,595		122,595		113,846							.0003
S&P 500 - CAPPED TA2407484		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	51	298,590	5841.47		18,208		18,208		17,792							.0003
S&P 500 - CAPPED TA2409846		N/A	Equity/Index	RBC-	12/05/2024	10/30/2025	92	559,668	6097.76		9,681		9,681		8,060							.0003
S&P 500 - CAPPED TA2404112		N/A	Equity/Index	BOA-	07/03/2024	06/30/2025	409	2,260,416	5460.48		135,898		135,898		173,530							.0003
S&P 500 - CAPPED TA2402919		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	1,449	7,674,672	5308.15		150,276		150,276		209,147							.0003
S&P 500 - CAPPED TA2411672		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	37	217,671	6021.63		5,987		5,987		5,899							.0003
S&P 500 - CAPPED TA2401636		N/A	Equity/Index	TOCC-	03/27/2024	03/25/2025	200	1,044,058	5218.1899999999996		57,105		57,105		96,091							.0003
S&P 500 - CAPPED TA2409673		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	165	1,000,000	6075.11		29,980		29,980		24,977							.0003
S&P 500 - CAPPED TA2410110		N/A	Equity/Index	BMO-	12/09/2024	09/18/2025	24	145,290	5935.34		12,203		12,203		8,569							.0003
S&P 500 - CAPPED TA2411044		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	703	4,180,741	5867.08		166,639		166,639		157,695							.0003
S&P 500 - CAPPED TA2405142		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	200	1,068,832	5344.16		29,289		29,289		38,628							.0003
S&P 500 - CAPPED TA2403407		N/A	Equity/Index	TOCC-	06/07/2024	06/04/2025	1,700	9,113,785	5291.34		409,216		409,216		561,246							.0003
S&P 500 - CAPPED TA2402765		N/A	Equity/Index	TOCC-	05/10/2024	05/08/2025	400	2,086,736	5187.67		111,838		111,838		173,874							.0003
S&P 500 - CAPPED TA2406240		N/A	Equity/Index	RBC-	09/13/2024	09/05/2025	689	3,874,219	5408.42		256,163		256,163		299,140							.0003
S&P 500 - CAPPED TA2405187		N/A	Equity/Index	BAR-	08/09/2024	08/06/2025	91	483,614	5240.03		29,853		29,853		41,541							.0003
S&P 500 - CAPPED TA2404579		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	200	1,101,000	5505		35,345		35,345		45,041							.0003
S&P 500 - CAPPED TA2408597		N/A	Equity/Index	TOCC-	11/14/2024	11/13/2025	800	4,775,440	5985.38		187,236		187,236		171,834							.0003
S&P 500 - CAPPED TA2401902		N/A	Equity/Index	TOCC-	04/11/2024	04/08/2025	500	2,583,795	5202.3900000000003		107,283		107,283		172,465							.0003
S&P 500 - CAPPED TA2408967		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	100	596,934	5969.34		16,955		16,955		15,800							.0003
S&P 500 - CAPPED TA2400822		N/A	Equity/Index	BMO-	02/15/2024	02/05/2025	260	1,301,820	4942.8100000000004		59,582		59,582		97,557							.0003
S&P 500 - CAPPED TA2401009		N/A	Equity/Index	BAR-	02/26/2024	02/12/2025	184	936,560	5021.84		84,563		84,563		163,880							.0003
S&P 500 - CAPPED TA2401709		N/A	Equity/Index	SG-	03/28/2024	03/21/2025	100	524,966	5241.53		22,108		22,108		34,684							.0003
S&P 500 - CAPPED TA2405294		N/A	Equity/Index	RBC-	08/13/2024	08/11/2025	354	1,920,075	5344.16		115,921		115,921		154,689							.0003
S&P 500 - CAPPED TA2405891		N/A	Equity/Index	BNP-	09/03/2024	09/03/2025	488	2,700,000	5528.93		60,480		60,480		71,821							.0003
S&P 500 - CAPPED TA2410937		N/A	Equity/Index	BAR-	12/20/2024	12/16/2025	242	1,440,217	6074.08		73,309		73,309		64,989							.0003
S&P 500 - CAPPED TA2404634		N/A	Equity/Index	BMO-	07/22/2024	07/18/2025	25	138,455	5544.59		4,123		4,123		5,061							.0003
S&P 500 - CAPPED TA2406095		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	409	2,244,919	5566.87		95,277		95,277		125,247							.0003
S&P 500 - CAPPED TA2400089		N/A	Equity/Index	TOCC-	01/05/2024	01/03/2025	200	939,448	4711.33		76,476		76,476		234,492							.0003

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S&P 500 - CAPPED TA2407982		N/A	Equity/Index	NGFPI-	11/04/2024	10/29/2025	63	360,338	5832.92		14,482		14,482		16,240							.0003
S&P 500 - CAPPED TA2405580		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	142	800,000	5634.61		15,504		15,504		17,684							.0003
S&P 500 - CAPPED TA2407698		N/A	Equity/Index	BAR-	10/28/2024	10/23/2025	80	466,160	5797.42		26,586		26,586		26,907							.0003
S&P 500 - CAPPED TA2402672		N/A	Equity/Index	BMO-	05/09/2024	05/01/2025	280	1,457,193	5018.3900000000003		155,406		155,406		269,327							.0003
S&P 500 - CAPPED TA2404101		N/A	Equity/Index	TOCC-	07/03/2024	07/03/2025	800	4,429,616	5537.02		98,748		98,748		121,755							.0003
S&P 500 - CAPPED TA2405782		N/A	Equity/Index	BAR-	08/29/2024	08/27/2025	77	433,436	5625.8		25,863		25,863		31,410							.0003
S&P 500 - CAPPED TA2408684		N/A	Equity/Index	BAR-	11/18/2024	11/14/2025	873	5,138,330	5949.17		197,062		197,062		195,232							.0003
S&P 500 - CAPPED TA2401489		N/A	Equity/Index	BAR-	03/20/2024	03/11/2025	110	569,649	5117.9399999999996		30,768		30,768		49,860							.0003
S&P 500 - CAPPED TA2403459		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	75	400,000	5346.99		23,760		23,760		35,737							.0003
S&P 500 - CAPPED TA2405423		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	89	500,000	5608.25		9,640		9,640		11,162							.0003
S&P 500 - CAPPED TA2411679		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	122	717,726	5998.74		39,508		39,508		39,250							.0003
S&P 500 - CAPPED TA2404074		N/A	Equity/Index	BNP-	07/02/2024	07/02/2025	998	5,500,000	5509.01		122,815		122,815		151,099							.0003
S&P 500 - CAPPED TA2408258		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	526	3,145,953	5304.72		176,378		176,378		173,109							.0003
S&P 500 - CAPPED TA2403342		N/A	Equity/Index	TOCC-	06/06/2024	06/03/2025	300	1,606,950	5283.4		99,011		99,011		142,764							.0003
S&P 500 - CAPPED TA2406244		N/A	Equity/Index	RBC-	09/13/2024	09/10/2025	526	2,957,677	5495.52		134,998		134,998		156,801							.0003
S&P 500 - CAPPED TA2409132		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	100	598,737	5987.37		14,013		14,013		12,978							.0003
S&P 500 - CAPPED TA2411557		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	69	406,745	6278.54		11,631		11,631		11,446							.0003
S&P 500 - CAPPED TA2409504		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	757	4,578,147	5998.74		186,207		186,207		160,280							.0003
S&P 500 - CAPPED TA2407058		N/A	Equity/Index	BMO-	10/08/2024	10/02/2025	459	2,629,152	5709.54		117,036		117,036		125,976							.0003
S&P 500 - CAPPED TA2407209		N/A	Equity/Index	SG-	10/14/2024	10/14/2025	51	300,000	5859.85		7,021		7,021		7,220							.0003
S&P 500 - CAPPED TA2404138		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	900	5,010,471	5597.25		395,836		395,836		472,943							.0003
S&P 500 - CAPPED TA2400715		N/A	Equity/Index	BNP-	02/09/2024	02/07/2025	159	800,000	5026.6099999999997		64,983		64,983		140,603							.0003
S&P 500 - CAPPED TA2406276		N/A	Equity/Index	BAR-	09/16/2024	09/11/2025	211	1,184,449	5554.13		73,048		73,048		88,786							.0003
S&P 500 - CAPPED TA2403739		N/A	Equity/Index	BMO-	06/20/2024	06/20/2025	55	300,000	5473.17		8,856		8,856		11,283							.0003
S&P 500 - CAPPED TA2405584		N/A	Equity/Index	RBC-	08/23/2024	08/25/2025	160	900,000	5634.61		29,169		29,169		33,707							.0003
S&P 500 - CAPPED TA2404391		N/A	Equity/Index	TOCC-	07/12/2024	06/16/2025	100	563,569	5431.6		36,336		36,336		43,354							.0003
S&P 500 - CAPPED TA2408759		N/A	Equity/Index	BAR-	11/19/2024	11/19/2025	51	300,000	5916.98		17,826		17,826		16,891							.0003
S&P 500 - CAPPED TA2401356		N/A	Equity/Index	TOCC-	03/18/2024	03/13/2025	600	3,100,200	5165.3100000000004		132,615		132,615		214,658							.0003
S&P 500 - CAPPED TA2402984		N/A	Equity/Index	SG-	05/21/2024	05/09/2025	437	2,320,361	5222.68		71,572		71,572		96,984							.0003
S&P 500 - CAPPED TA2403490		N/A	Equity/Index	BMO-	06/10/2024	06/06/2025	228	1,220,343	5352.96		70,773		70,773		105,256							.0003
S&P 500 - CAPPED TA2404698		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	100	542,713	5427.13		16,500		16,500		21,521							.0003
S&P 500 - CAPPED TA2400464		N/A	Equity/Index	RBC-	01/29/2024	01/24/2025	88	430,672	4868.55		25,296		25,296		46,533							.0003
S&P 500 - CAPPED TA2402377		N/A	Equity/Index	BNP-	04/30/2024	02/10/2025	140	710,417	5026.6099999999997		30,667		30,667		51,062							.0003
S&P 500 - CAPPED TA2406369		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	200	1,142,728	5735.92		89,364		89,364		100,084							.0003

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S&P 500 - CAPPED TA2400274		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	2,055	9,736,590	4783.83		411,267		411,267		748,255							.0003
S&P 500 - CAPPED TA2406426		N/A	Equity/Index	BAR-	09/20/2024	09/09/2025	147	835,989	5471.05		58,072		58,072		65,206							.0003
S&P 500 - CAPPED TA2405390		N/A	Equity/Index	CIBC-	08/16/2024	08/18/2025	126	700,000	5554.25		57,751		57,751		75,890							.0003
S&P 500 - CAPPED TA2404570		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	600	3,303,000	5505		63,099		63,099		78,309							.0003
S&P 500 - CAPPED TA2410381		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	165	1,000,000	6051.09		29,681		29,681		26,031							.0003
S&P 500 - CAPPED TA2404940		N/A	Equity/Index	BAR-	08/01/2024	08/01/2025	624	3,400,000	5446.68		63,615		63,615		81,410							.0003
S&P 500 - CAPPED TA2407914		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	1,100	6,301,680	5728.8		123,536		123,536		132,396							.0003
S&P 500 - CAPPED TA2405378		N/A	Equity/Index	BNP-	08/16/2024	08/18/2025	90	500,000	5554.25		16,080		16,080		19,457							.0003
S&P 500 - CAPPED TA2402198		N/A	Equity/Index	TOCC-	04/25/2024	04/07/2025	200	1,010,060	5204.34		24,491		24,491		42,246							.0003
S&P 500 - CAPPED TA2409483		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	1,025	6,200,000	6047.15		140,925		140,925		123,269							.0003
S&P 500 - CAPPED TA2409890		N/A	Equity/Index	RBC-	12/05/2024	11/14/2025	69	419,751	5949.17		27,788		27,788		22,424							.0003
S&P 500 - CAPPED TA2408595		N/A	Equity/Index	TOCC-	11/14/2024	11/12/2025	1,200	7,163,160	5983.99		384,727		384,727		343,329							.0003
S&P 500 - CAPPED TA2408983		N/A	Equity/Index	TOCC-	11/22/2024	11/24/2025	300	1,790,802	5969.34		55,877		55,877		52,020							.0003
S&P 500 - CAPPED TA2405662		N/A	Equity/Index	BAR-	08/26/2024	08/22/2025	21	117,955	5570.64		7,216		7,216		8,768							.0003
S&P 500 - CAPPED TA2404661		N/A	Equity/Index	BNP-	07/23/2024	07/23/2025	288	1,600,000	5555.74		51,360		51,360		62,683							.0003
S&P 500 - CAPPED TA2401199		N/A	Equity/Index	BNP-	03/07/2024	03/07/2025	194	1,000,000	5157.3599999999997		18,750		18,750		28,257							.0003
S&P 500 - CAPPED TA2403581		N/A	Equity/Index	TOCC-	06/13/2024	06/13/2025	500	2,716,870	5433.74		53,243		53,243		69,047							.0003
S&P 500 - CAPPED TA2402088		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	800	3,982,712	5199.0600000000004		141,732		141,732		274,560							.0003
S&P 500 - CAPPED TA2409009		N/A	Equity/Index	BAR-	11/22/2024	11/13/2025	52	310,401	5985.38		7,038		7,038		6,566							.0003
S&P 500 - CAPPED TA2404784		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	605	3,300,000	5459.1		133,947		133,947		175,820							.0003
S&P 500 - CAPPED TA2401859		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	1,360	7,091,720	5147.21		313,589		313,589		470,001							.0003
S&P 500 - CAPPED TA2407671		N/A	Equity/Index	TOCC-	10/28/2024	10/28/2025	100	582,352	5823.52		18,404		18,404		18,729							.0003
S&P 500 - CAPPED TA2402980		N/A	Equity/Index	SG-	05/21/2024	04/28/2025	255	1,353,986	5099.96		30,924		30,924		39,655							.0003
S&P 500 - CAPPED TA2401038		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	400	2,031,272	5088.8		112,618		112,618		208,858							.0003
S&P 500 - CAPPED TA2404513		N/A	Equity/Index	BMO-	07/17/2024	07/15/2025	1,817	10,171,566	5631.22		423,979		423,979		525,657							.0003
S&P 500 - CAPPED TA2404623		N/A	Equity/Index	BAR-	07/22/2024	07/22/2025	575	3,200,000	5564.41		68,877		68,877		83,372							.0003
S&P 500 - CAPPED TA2410831		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	100	593,085	5930.85		32,385		32,385		30,800							.0003
S&P 500 - CAPPED TA2408782		N/A	Equity/Index	TOCC-	11/20/2024	11/20/2025	100	591,711	5917.11		14,972		14,972		14,669							.0003
S&P 500 - CAPPED TA2407379		N/A	Equity/Index	TOCC-	10/18/2024	10/17/2025	400	2,345,868	5864.67		137,706		137,706		134,480							.0003
S&P 500 - CAPPED TA2406362		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	600	3,428,184	5713.64		149,133		149,133		168,401							.0003
S&P 500 - CAPPED TA2410934		N/A	Equity/Index	BAR-	12/20/2024	12/17/2025	679	4,040,939	6050.61		209,336		209,336		187,081							.0003
S&P 500 - CAPPED TA2411259		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	84	500,000	5970.84		14,365		14,365		13,319							.0003
S&P 500 - CAPPED TA2402340		N/A	Equity/Index	RBC-	04/30/2024	04/25/2025	1,287	6,565,881	5099.96		178,211		178,211		268,719							.0003
S&P 500 - CAPPED TA2408865		N/A	Equity/Index	TOCC-	11/21/2024	11/21/2025	100	594,871	5948.71		26,831		26,831		25,155							.0003

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S&P 500 - CAPPED TA2408974		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	200	1,193,868	5969.34		54,085		54,085		49,458							.0003
S&P 500 - CAPPED TA2402430		N/A	Equity/Index	BNP-	04/30/2024	02/28/2025	53	268,944	5069.76		15,324		15,324		28,049							.0003
S&P 500 - CAPPED TA2411139		N/A	Equity/Index	BNP-	12/24/2024	12/23/2025	45	270,866	6299.66		14,943		14,943		10,700							.0003
S&P 500 - CAPPED TA2401086		N/A	Equity/Index	TOCC-	02/29/2024	02/27/2025	100	508,431	5078.18		14,702		14,702		23,203							.0003
S&P 500 - CAPPED TA2404479		N/A	Equity/Index	TOCC-	07/16/2024	07/16/2025	300	1,700,160	5667.2		33,461		33,461		38,938							.0003
S&P 500 - CAPPED TA2405711		N/A	Equity/Index	BAR-	08/27/2024	08/25/2025	389	2,188,969	5634.61		116,109		116,109		140,171							.0003
S&P 500 - CAPPED TA2407528		N/A	Equity/Index	CIBC-	10/24/2024	10/16/2025	220	1,279,366	5842.47		101,999		101,999		98,690							.0003
S&P 500 - CAPPED TA2410111		N/A	Equity/Index	BMO-	12/09/2024	11/07/2025	44	266,365	5973.1		23,466		23,466		16,911							.0003
S&P 500 - CAPPED TA2409482		N/A	Equity/Index	BAR-	12/02/2024	12/02/2025	149	900,000	6047.15		17,730		17,730		15,550							.0003
S&P 500 - CAPPED TA2409156		N/A	Equity/Index	BAR-	11/25/2024	11/21/2025	123	737,554	5948.71		48,622		48,622		41,949							.0003
S&P 500 - CAPPED TA2408261		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	37	221,293	5235.479999999996		7,694		7,694		7,620							.0003
S&P 500 - CAPPED TA2411293		N/A	Equity/Index	BMO-	12/27/2024	12/24/2025	329	1,960,840	6040.04		101,967		101,967		92,224							.0003
S&P 500 - CAPPED TA2409146		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	881	5,282,802	5917.11		304,791		304,791		271,949							.0003
S&P 500 - CAPPED TA2403724		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	127	696,457	5620.08		14,987		14,987		20,191							.0003
S&P 500 - CAPPED TA2401746		N/A	Equity/Index	TOCC-	04/02/2024	03/28/2025	1,400	7,275,338	5254.35		389,600		389,600		685,427							.0003
S&P 500 - CAPPED TA2403719		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	182	1,000,000	5487.03		32,151		32,151		40,925							.0003
S&P 500 - CAPPED TA2409131		N/A	Equity/Index	TOCC-	11/25/2024	11/25/2025	1,900	11,376,003	5987.37		255,998		255,998		237,335							.0003
S&P 500 - CAPPED TA2402761		N/A	Equity/Index	TOCC-	05/10/2024	05/07/2025	800	4,173,472	5187.7		239,332		239,332		379,230							.0003
S&P 500 - CAPPED TA2410582		N/A	Equity/Index	BAR-	12/16/2024	12/11/2025	13	79,040	6084.19		4,567		4,567		3,546							.0003
S&P 500 - CAPPED TA2403316		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	100	535,650	5214.08		13,029		13,029		16,896							.0003
S&P 500 - CAPPED TA2402774		N/A	Equity/Index	TOCC-	05/13/2024	05/08/2025	400	2,088,400	5187.67		90,066		90,066		135,323							.0003
S&P 500 - CAPPED TA2407211		N/A	Equity/Index	SG-	10/14/2024	10/14/2025	137	800,000	5859.85		23,920		23,920		24,007							.0003
S&P 500 - CAPPED TA2408779		N/A	Equity/Index	TOCC-	11/20/2024	11/20/2025	200	1,183,422	5917.11		22,961		22,961		22,474							.0003
S&P 500 - CAPPED TA2406003		N/A	Equity/Index	BAR-	09/06/2024	09/04/2025	291	1,573,088	5520.07		49,228		49,228		66,406							.0003
S&P 500 - CAPPED TA2405144		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	400	2,137,664	5344.16		64,990		64,990		86,425							.0003
S&P 500 - CAPPED TA2402581		N/A	Equity/Index	TOCC-	05/06/2024	05/02/2025	100	516,622	5064.2		14,549		14,549		20,724							.0003
S&P 500 - CAPPED TA2407403		N/A	Equity/Index	BNP-	10/18/2024	10/13/2025	64	375,275	5815.03		22,420		22,420		21,940							.0003
S&P 500 - CAPPED TA2405002		N/A	Equity/Index	RBC-	08/02/2024	07/14/2025	131	697,741	5615.35		21,758		21,758		36,072							.0003
S&P 500 - CAPPED TA2406326		N/A	Equity/Index	TOCC-	09/18/2024	09/18/2025	100	561,826	5618.26		18,149		18,149		21,310							.0003
S&P 500 - CAPPED TA2408296		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	400	2,398,216	5995.54		70,994		70,994		64,723							.0003
S&P 500 - CAPPED TA2407629		N/A	Equity/Index	BMO-	10/25/2024	10/27/2025	241	1,400,000	5808.12		44,072		44,072		45,196							.0003
S&P 500 - CAPPED TA2406908		N/A	Equity/Index	TOCC-	10/04/2024	09/26/2025	200	1,143,952	5745.37		92,864		92,864		100,158							.0003
S&P 500 - CAPPED TA2404439		N/A	Equity/Index	BMO-	07/15/2024	07/10/2025	25	141,294	5416.34		9,234		9,234		10,817							.0003
S&P 500 - CAPPED TA2407695		N/A	Equity/Index	BAR-	10/28/2024	10/23/2025	118	687,586	6065.28		10,036		10,036		10,123							.0003

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S&P 500 - CAPPED TA2402254		N/A	Equity/Index	SG-	04/26/2024	03/14/2025	2,043	10,438,811	5332.78		343,959		343,959		697,762							.0003
S&P 500 - CAPPED TA2406472		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	192	1,100,000	5718.57		58,301		58,301		65,439							.0003
S&P 500 - CAPPED TA2404666		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	1,021	5,697,660	5505		257,782		257,782		313,525							.0003
S&P 500 - CAPPED TA2402647		N/A	Equity/Index	BAR-	05/08/2024	05/02/2025	777	4,027,191	5064.2		181,608		181,608		264,309							.0003
S&P 500 - CAPPED TA2411571		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	268	1,579,820	6037.59		64,636		64,636		63,611							.0003
S&P 500 - CAPPED TA2400435		N/A	Equity/Index	BAR-	01/26/2024	01/24/2025	1,178	5,759,866	4868.55		113,076		113,076		173,523							.0003
S&P 500 - CAPPED TA2408526		N/A	Equity/Index	BAR-	11/13/2024	11/13/2025	67	400,000	5985.38		10,192		10,192		9,413							.0003
S&P 500 - CAPPED TA2411536		N/A	Equity/Index	TOCC-	12/31/2024	12/31/2025	100	588,163	5881.63		16,647		16,647		16,735							.0003
S&P 500 - CAPPED TA2404157		N/A	Equity/Index	TOCC-	07/05/2024	07/03/2025	1,000	5,567,190	5567.19		228,826		228,826		285,420							.0003
S&P 500 - CAPPED TA2404061		N/A	Equity/Index	BMO-	07/01/2024	06/27/2025	968	5,279,046	5482.87		225,621		225,621		306,960							.0003
S&P 500 - CAPPED TA2403361		N/A	Equity/Index	TOCC-	06/06/2024	05/28/2025	100	535,041	5306.04		46,732		46,732		73,101							.0003
S&P 500 - CAPPED TA2405425		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	53	300,000	5608.25		7,128		7,128		8,292							.0003
S&P 500 - CAPPED TA2405630		N/A	Equity/Index	SG-	08/23/2024	07/22/2025	80	448,046	5564.41		22,866		22,866		27,802							.0003
S&P 500 - CAPPED TA2405507		N/A	Equity/Index	RBC-	08/22/2024	08/22/2025	90	500,000	5570.64		26,300		26,300		32,612							.0003
S&P 500 - CAPPED TA2405236		N/A	Equity/Index	RBC-	08/12/2024	08/08/2025	199	1,067,896	5319.31		47,645		47,645		63,133							.0003
S&P 500 - CAPPED TA2407161		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	1,410	8,200,000	5815.03		185,321		185,321		190,276							.0003
S&P 500 - CAPPED TA2407113		N/A	Equity/Index	BAR-	10/10/2024	10/10/2025	329	1,900,000	5780.05		102,334		102,334		107,343							.0003
S&P 500 - CAPPED TA2407822		N/A	Equity/Index	BAR-	10/30/2024	10/28/2025	1,285	7,509,283	5823.52		440,305		440,305		440,794							.0003
S&P 500 - CAPPED TA2410306		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	100	605,125	6051.25		34,615		34,615		28,509							.0003
S&P 500 - CAPPED TA2408678		N/A	Equity/Index	TOCC-	11/18/2024	11/18/2025	200	1,178,724	5893.62		70,255		70,255		68,349							.0003
S&P 500 - CAPPED TA2400907		N/A	Equity/Index	BMO-	02/21/2024	02/14/2025	1,099	5,471,372	5005.57		146,112		146,112		239,308							.0003
S&P 500 - CAPPED TA2408244		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	232	1,387,569	5303.27		63,160		63,160		62,196							.0003
S&P 500 - CAPPED TA2402314		N/A	Equity/Index	BAR-	04/29/2024	01/30/2025	442	2,260,194	4924.97		105,528		105,528		160,346							.0003
S&P 500 - CAPPED TA2403068		N/A	Equity/Index	TOCC-	05/23/2024	05/20/2025	1,500	7,944,630	5308.13		338,723		338,723		496,827							.0003
S&P 500 - CAPPED TA2407341		N/A	Equity/Index	BAR-	10/17/2024	09/29/2025	75	438,608	5738.17		11,955		11,955		12,066							.0003
S&P 500 - CAPPED TA2405974		N/A	Equity/Index	TOCC-	09/06/2024	09/05/2025	200	1,081,684	5408.42		47,157		47,157		62,197							.0003
S&P 500 - CAPPED TA2401846		N/A	Equity/Index	RBC-	04/05/2024	03/21/2025	675	3,509,852	5317.99		250,594		250,594		433,344							.0003
S&P 500 - CAPPED TA2402158		N/A	Equity/Index	BAR-	04/24/2024	04/22/2025	873	4,421,422	5010.6000000000004		191,938		191,938		295,943							.0003
S&P 500 - CAPPED TA2404761		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	1,099	6,000,000	5459.1		112,740		112,740		143,217							.0003
S&P 500 - CAPPED TA2405275		N/A	Equity/Index	BAR-	08/13/2024	08/13/2025	147	800,000	5434.43		21,968		21,968		28,036							.0003
S&P 500 - CAPPED TA2409551		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	99	600,000	6049.88		18,841		18,841		16,252							.0003
S&P 500 - CAPPED TA2402250		N/A	Equity/Index	SG-	04/26/2024	04/24/2025	5,745	29,354,365	5071.63		1,276,079		1,276,079		1,967,740							.0003
S&P 500 - CAPPED TA2404591		N/A	Equity/Index	TOCC-	07/19/2024	07/21/2025	500	2,752,500	5505		112,308		112,308		145,218							.0003
S&P 500 - CAPPED TA2403070		N/A	Equity/Index	TOCC-	05/23/2024	05/20/2025	900	4,766,778	5308.13		273,767		273,767		426,488							.0003

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S&P 500 - CAPPED TA2404771		N/A	Equity/Index	BNP	07/26/2024	07/25/2025	183	1,000,000	5459.1		31,920		31,920		41,188							.0003
S&P 500 - CAPPED TA2402990		N/A	Equity/Index	SG	05/21/2024	05/16/2025	140	743,365	5297.1		43,463		43,463		66,442							.0003
S&P 500 - CAPPED TA2408262		N/A	Equity/Index	RBC	11/07/2024	05/30/2025	93	556,224	5235.4799999999996		29,255		29,255		28,894							.0003
S&P 500 - CAPPED TA2407969		N/A	Equity/Index	TOCC	11/04/2024	11/04/2025	100	571,269	5735.54		48,216		48,216		54,644							.0003
S&P 500 - CAPPED TA2403661		N/A	Equity/Index	TOCC	06/14/2024	06/16/2025	300	1,629,480	5431.6		49,769		49,769		65,766							.0003
S&P 500 - CAPPED TA2404396		N/A	Equity/Index	TOCC	07/12/2024	06/20/2025	100	563,569	5473.17		34,490		34,490		41,318							.0003
S&P 500 - CAPPED TA2407509		N/A	Equity/Index	BAR	10/23/2024	10/21/2025	1,409	8,144,429	5853.98		442,046		442,046		466,377							.0003
S&P 500 - CAPPED TA2405074		N/A	Equity/Index	RBC	08/06/2024	08/04/2025	51	269,942	5346.56		16,985		16,985		26,149							.0003
S&P 500 - CAPPED TA2400986		N/A	Equity/Index	RBC	02/23/2024	02/07/2025	130	661,141	5026.6099999999997		17,637		17,637		27,000							.0003
S&P 500 - CAPPED TA2402814		N/A	Equity/Index	TOCC	05/14/2024	05/02/2025	200	1,047,988	5127.79		43,319		43,319		61,700							.0003
S&P 500 - CAPPED TA2405151		N/A	Equity/Index	TOCC	08/09/2024	08/08/2025	100	534,416	5344.16		30,464		30,464		43,092							.0003
S&P 500 - CAPPED TA2408909		N/A	Equity/Index	RBC	11/21/2024	11/19/2025	18	107,262	6212.83		6,140		6,140		4,571							.0003
S&P 500 - CAPPED TA2410650		N/A	Equity/Index	BAR	12/17/2024	12/12/2025	46	278,300	6051.25		7,975		7,975		6,916							.0003
S&P 500 - CAPPED TA2404506		N/A	Equity/Index	BMO	07/17/2024	07/17/2025	72	400,000	5588.27		9,680		9,680		11,599							.0003
S&P 500 - CAPPED TA2405716		N/A	Equity/Index	BAR	08/28/2024	08/28/2025	72	400,000	5592.18		9,540		9,540		11,180							.0003
S&P 500 - CAPPED TA2403956		N/A	Equity/Index	BOA	06/27/2024	06/06/2025	144	789,003	5352.96		34,927		34,927		43,981							.0003
S&P 500 - CAPPED TA2405065		N/A	Equity/Index	BNP	08/06/2024	08/06/2025	172	900,000	5240.03		36,008		36,008		49,797							.0003
S&P 500 - CAPPED TA2408396		N/A	Equity/Index	BMO	11/08/2024	06/17/2025	34	203,807	5473.23		8,297		8,297		8,032							.0003
S&P 500 - CAPPED TA2405290		N/A	Equity/Index	RBC	08/13/2024	08/08/2025	934	5,065,960	5344.16		316,505		316,505		425,332							.0003
S&P 500 - CAPPED TA2403893		N/A	Equity/Index	BMO	06/25/2024	06/20/2025	944	5,157,638	5473.17		221,453		221,453		295,197							.0003
S&P 500 - CAPPED TA2407132		N/A	Equity/Index	CIBC	10/10/2024	10/08/2025	60	347,340	5751.13		30,988		30,988		30,328							.0003
S&P 500 - CAPPED TA2401862		N/A	Equity/Index	BMO	04/08/2024	04/04/2025	44	229,438	5147.21		16,602		16,602		27,672							.0003
S&P 500 - CAPPED TA2402381		N/A	Equity/Index	BNP	04/30/2024	02/14/2025	162	822,054	5000.62		23,253		23,253		35,622							.0003
S&P 500 - CAPPED TA2404621		N/A	Equity/Index	BMO	07/22/2024	07/22/2025	216	1,200,000	5581.1		99,361		99,361		119,496							.0003
S&P 500 - CAPPED TA2410732		N/A	Equity/Index	TOCC	12/19/2024	12/19/2025	400	2,346,832	5867.08		45,766		45,766		45,818							.0003
S&P 500 - CAPPED TA2408869		N/A	Equity/Index	TOCC	11/21/2024	11/21/2025	300	1,784,613	5948.71		108,152		108,152		98,408							.0003
S&P 500 - CAPPED TA2410097		N/A	Equity/Index	BAR	12/09/2024	12/05/2025	20	121,261	6075.11		6,447		6,447		5,194							.0003
S&P 500 - CAPPED TA2409506		N/A	Equity/Index	RBC	12/02/2024	11/26/2025	1,210	7,317,778	5998.74		415,006		415,006		345,706							.0003
S&P 500 - CAPPED TA2400385		N/A	Equity/Index	BNP	01/24/2024	01/17/2025	1,386	6,780,839	4839.8100000000004		303,978		303,978		500,497							.0003
S&P 500 - CAPPED TA2410115		N/A	Equity/Index	BMO	12/09/2024	10/29/2025	36	217,935	5832.92		22,575		22,575		16,883							.0003
S&P 500 - CAPPED TA2402704		N/A	Equity/Index	TOCC	05/09/2024	05/07/2025	100	520,228	5187.7		29,024		29,024		46,440							.0003
S&P 500 - CAPPED TA2409579		N/A	Equity/Index	TOCC	12/04/2024	12/04/2025	100	608,649	6086.49		15,522		15,522		13,168							.0003
S&P 500 - CAPPED TA2410193		N/A	Equity/Index	BAR	12/10/2024	12/05/2025	12	72,402	6396.68		918		918		715							.0003
S&P 500 - CAPPED TA2404448		N/A	Equity/Index	BMO	07/15/2024	07/11/2025	1,736	9,811,438	5584.54		501,912		501,912		595,109							.0003

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S&P 500 - CAPPED TA2410816		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	2,000	11,861,700	5930.85		506,511		506,511		486,533							.0003
S&P 500 - CAPPED TA2411574		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	241	1,420,659	6037.59		73,107		73,107		72,120							.0003
S&P 500 - CAPPED TA2407165		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	464	2,700,000	5815.03		84,509		84,509		87,017							.0003
S&P 500 - CAPPED TA2408769		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	21	124,143	5949.17		3,735		3,735		3,673							.0003
S&P 500 - CAPPED TA2406279		N/A	Equity/Index	BAR-	09/16/2024	09/12/2025	15	84,203	5595.76		3,163		3,163		3,736							.0003
S&P 500 - CAPPED TA2402938		N/A	Equity/Index	BNP-	05/20/2024	05/15/2025	200	1,064,534	5388.97		79,318		79,318		128,307							.0003
S&P 500 - CAPPED TA2405637		N/A	Equity/Index	SG-	08/23/2024	07/29/2025	109	610,462	5463.54		21,817		21,817		25,121							.0003
S&P 500 - CAPPED TA2403684		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	1,400	7,662,522	5473.23		169,450		169,450		216,325							.0003
S&P 500 - CAPPED TA2404655		N/A	Equity/Index	BNP-	07/23/2024	07/23/2025	126	700,000	5555.74		15,107		15,107		18,198							.0003
S&P 500 - CAPPED TA2403339		N/A	Equity/Index	TOCC-	06/06/2024	05/23/2025	100	535,650	5267.84		22,656		22,656		30,825							.0003
S&P 500 - CAPPED TA2404816		N/A	Equity/Index	BOA-	07/26/2024	07/23/2025	1,371	7,481,095	5555.74		298,755		298,755		413,938							.0003
S&P 500 - CAPPED TA2402104		N/A	Equity/Index	TOCC-	04/19/2024	04/03/2025	100	497,839	5211.49		11,091		11,091		20,521							.0003
S&P 500 - CAPPED TA2410470		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	428	2,600,000	6074.08		88,427		88,427		73,989							.0003
S&P 500 - CAPPED TA2401168		N/A	Equity/Index	TOCC-	03/05/2024	03/03/2025	600	3,039,702	5137.08		177,081		177,081		352,321							.0003
S&P 500 - CAPPED TA2403846		N/A	Equity/Index	RBC-	06/24/2024	06/24/2025	275	1,500,000	5447.87		29,865		29,865		37,601							.0003
S&P 500 - CAPPED TA2409943		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	131	800,000	6090.27		15,624		15,624		13,318							.0003
S&P 500 - CAPPED TA2404014		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	220	1,200,000	5460.48		65,425		65,425		88,183							.0003
S&P 500 - CAPPED TA2409240		N/A	Equity/Index	BAR-	11/26/2024	11/26/2025	415	2,500,000	6021.63		48,949		48,949		44,116							.0003
S&P 500 - CAPPED TA2404805		N/A	Equity/Index	BOA-	07/26/2024	07/14/2025	144	785,760	5615.35		22,954		22,954		32,074							.0003
S&P 500 - CAPPED TA2403973		N/A	Equity/Index	BOA-	06/27/2024	06/20/2025	100	547,919	5464.62		21,841		21,841		28,336							.0003
S&P 500 - CAPPED TA2404408		N/A	Equity/Index	TOCC-	07/12/2024	06/30/2025	200	1,127,138	5460.48		50,381		50,381		59,267							.0003
S&P 500 - CAPPED TA2406795		N/A	Equity/Index	SG-	10/03/2024	10/03/2025	175	1,000,000	5699.94		54,100		54,100		60,527							.0003
S&P 500 - CAPPED TA2403449		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	374	2,000,000	5346.99		55,600		55,600		74,939							.0003
S&P 500 - CAPPED TA2403955		N/A	Equity/Index	BOA-	06/27/2024	06/06/2025	272	1,490,340	5346.99		47,905		47,905		58,922							.0003
S&P 500 - CAPPED TA2410570		N/A	Equity/Index	BAR-	12/16/2024	12/10/2025	93	565,440	6225.29		20,972		20,972		15,958							.0003
S&P 500 - CAPPED TA2404900		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	163	900,000	5522.3		48,143		48,143		63,451							.0003
S&P 500 - CAPPED TA2404739		N/A	Equity/Index	TOCC-	07/25/2024	07/23/2025	200	1,095,626	5555.74		30,385		30,385		40,156							.0003
S&P 500 - CAPPED TA2407487		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	359	2,101,837	5864.67		118,628		118,628		115,963							.0003
S&P 500 - CAPPED TA2401202		N/A	Equity/Index	TOCC-	03/07/2024	03/04/2025	600	3,092,682	5130.95		135,885		135,885		220,693							.0003
S&P 500 - CAPPED TA2401869		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,892	9,797,268	5204.34		179,116		179,116		268,761							.0003
S&P 500 - CAPPED TA2406028		N/A	Equity/Index	BAR-	09/06/2024	08/27/2025	225	1,216,305	5625.8		29,507		29,507		41,510							.0003
S&P 500 - CAPPED TA2409867		N/A	Equity/Index	RBC-	12/05/2024	11/07/2025	112	681,335	5973.1		32,299		32,299		26,925							.0003
S&P 500 - CAPPED TA2402141		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	1,173	5,943,603	4967.2299999999996		385,882		385,882		629,150							.0003
S&P 500 - CAPPED TA2406103		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	15	82,332	5408.42		5,559		5,559		7,250							.0003

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S&P 500 - CAPPED TA2400722		N/A	Equity/Index	BMO-	02/09/2024	02/07/2025	862	4,319,120	4995.0600000000004		258,738		258,738		486,521							.0003
S&P 500 - CAPPED TA2405633		N/A	Equity/Index	SG-	08/23/2024	07/25/2025	94	526,454	5459.1		11,570		11,570		13,109							.0003
S&P 500 - CAPPED TA2403041		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	569	3,000,000	5267.84		62,672		62,672		84,633							.0003
S&P 500 - CAPPED TA2402446		N/A	Equity/Index	BNP-	05/01/2024	01/06/2025	158	797,742	4697.24		25,231		25,231		33,472							.0003
S&P 500 - CAPPED TA2407226		N/A	Equity/Index	SG-	10/14/2024	10/10/2025	42	245,942	5780.05		17,102		17,102		16,718							.0003
S&P 500 - CAPPED TA2401082		N/A	Equity/Index	TOCC-	02/29/2024	02/21/2025	200	1,016,862	5087.03		52,443		52,443		92,827							.0003
S&P 500 - CAPPED TA2406712		N/A	Equity/Index	RBC-	09/30/2024	09/30/2025	52	300,000	5762.48		7,188		7,188		7,648							.0003
S&P 500 - CAPPED TA2402210		N/A	Equity/Index	TOCC-	04/25/2024	04/02/2025	100	505,030	5205.8100000000004		23,792		23,792		48,153							.0003
S&P 500 - CAPPED TA2403790		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	366	2,000,000	5464.62		95,318		95,318		127,817							.0003
S&P 500 - CAPPED TA2404657		N/A	Equity/Index	BNP-	07/23/2024	07/23/2025	54	300,000	5555.74		7,092		7,092		8,565							.0003
S&P 500 - CAPPED TA2409941		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	246	1,500,000	6090.27		91,558		91,558		69,543							.0003
S&P 500 - CAPPED TA2405777		N/A	Equity/Index	BAR-	08/29/2024	08/26/2025	219	1,232,760	5616.84		73,155		73,155		88,541							.0003
S&P 500 - CAPPED TA2407241		N/A	Equity/Index	TOCC-	10/15/2024	10/15/2025	100	581,526	5815.26		17,332		17,332		17,935							.0003
S&P 500 - CAPPED TA2400983		N/A	Equity/Index	RBC-	02/23/2024	02/07/2025	286	1,454,510	4997.91		28,580		28,580		42,101							.0003
S&P 500 - CAPPED TA2410373		N/A	Equity/Index	BAR-	12/13/2024	12/12/2025	694	4,200,000	6051.09		244,146		244,146		200,468							.0003
S&P 500 - CAPPED TA2407510		N/A	Equity/Index	BAR-	10/23/2024	10/21/2025	307	1,774,549	5853.98		99,904		99,904		105,291							.0003
S&P 500 - CAPPED TA2404168		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	100	556,719	5567.19		25,499		25,499		31,858							.0003
S&P 500 - CAPPED TA2401715		N/A	Equity/Index	SG-	03/28/2024	03/26/2025	135	708,704	5203.58		40,974		40,974		65,739							.0003
S&P 500 - CAPPED TA2400159		N/A	Equity/Index	BMO-	01/10/2024	01/08/2025	235	1,118,722	4763.54		32,552		32,552		53,052							.0003
S&P 500 - CAPPED TA2404695		N/A	Equity/Index	TOCC-	07/24/2024	07/24/2025	800	4,341,704	5427.13		95,524		95,524		121,913							.0003
S&P 500 - CAPPED TA2400470		N/A	Equity/Index	RBC-	01/29/2024	01/24/2025	89	435,566	4894.16		26,352		26,352		51,449							.0003
S&P 500 - CAPPED TA2403000		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	426	2,261,954	5303.27		65,898		65,898		91,919							.0003
S&P 500 - CAPPED TA2406177		N/A	Equity/Index	BNP-	09/13/2024	09/15/2025	192	1,080,000	5626.02		88,938		88,938		110,407							.0003
S&P 500 - CAPPED TA2407974		N/A	Equity/Index	TOCC-	11/04/2024	11/04/2025	100	571,269	5712.69		17,083		17,083		18,675							.0003
S&P 500 - CAPPED TA2408788		N/A	Equity/Index	TOCC-	11/20/2024	11/20/2025	100	591,711	5917.11		36,451		36,451		34,456							.0003
S&P 500 - CAPPED TA2403285		N/A	Equity/Index	BMO-	06/05/2024	05/23/2025	320	1,702,333	5267.84		102,742		102,742		152,374							.0003
S&P 500 - CAPPED TA2403091		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	500	2,652,360	5329.65		211,144		211,144		352,633							.0003
S&P 500 - CAPPED TA2403102		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	6,420	34,078,965	5307.01		1,390,379		1,390,379		1,987,278							.0003
S&P 500 - CAPPED TA2402537		N/A	Equity/Index	TOCC-	05/03/2024	04/25/2025	100	512,206	5048.42		30,485		30,485		49,117							.0003
S&P 500 - CAPPED TA2411176		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	260	1,566,175	5930.85		108,943		108,943		93,230							.0003
S&P 500 - CAPPED TA2404980		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	430	2,300,000	5346.56		68,770		68,770		92,957							.0003
S&P 500 - CAPPED TA2406199		N/A	Equity/Index	TOCC-	09/13/2024	09/15/2025	100	562,602	5626.02		10,707		10,707		12,531							.0003
S&P 500 - CAPPED TA2404504		N/A	Equity/Index	BMO-	07/17/2024	07/17/2025	125	700,000	5588.27		15,120		15,120		18,041							.0003
S&P 500 - CAPPED TA2406765		N/A	Equity/Index	BAR-	10/02/2024	10/02/2025	210	1,200,000	5709.54		70,079		70,079		78,475							.0003

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S&P 500 - CAPPED TA2411066		N/A	Equity/Index	NGFPI-	12/23/2024	11/18/2025	27	160,684	5893.62		14,207		14,207		12,063							.0003
S&P 500 - CAPPED TA2405772		N/A	Equity/Index	BAR-	08/29/2024	08/22/2025	156	878,130	5634.61		37,555		37,555		44,435							.0003
S&P 500 - CAPPED TA2408021		N/A	Equity/Index	RBC-	11/04/2024	10/31/2025	21	120,183	6118.41		5,398		5,398		6,070							.0003
S&P 500 - CAPPED TA2410431		N/A	Equity/Index	BAR-	12/13/2024	12/10/2025	93	563,008	6225.29		25,394		25,394		19,166							.0003
S&P 500 - CAPPED TA2401042		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	1,000	5,078,180	5088.8		132,706		132,706		212,309							.0003
S&P 500 - CAPPED TA2404887		N/A	Equity/Index	TOCC-	07/31/2024	07/29/2025	200	1,105,400	5463.54		37,413		37,413		46,719							.0003
S&P 500 - CAPPED TA2401813		N/A	Equity/Index	BNP-	04/05/2024	04/04/2025	749	3,900,000	5204.34		341,675		341,675		572,135							.0003
S&P 500 - CAPPED TA2409322		N/A	Equity/Index	BAR-	11/27/2024	11/25/2025	143	858,122	5987.37		53,739		53,739		45,875							.0003
S&P 500 - CAPPED TA2402124		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	26	129,800	5022.21		2,422		2,422		3,635							.0003
S&P 500 - CAPPED TA2409332		N/A	Equity/Index	SG-	11/27/2024	11/26/2025	100	600,000	5998.74		19,680		19,680		17,752							.0003
S&P 500 - CAPPED TA2403690		N/A	Equity/Index	TOCC-	06/17/2024	06/17/2025	100	547,323	5473.23		17,474		17,474		22,788							.0003
S&P 500 - CAPPED TA2404996		N/A	Equity/Index	RBC-	08/02/2024	08/04/2025	56	300,000	5346.56		16,176		16,176		23,063							.0003
S&P 500 - CAPPED TA2409317		N/A	Equity/Index	BAR-	11/27/2024	11/25/2025	2,843	17,060,417	5987.37		682,377		682,377		613,537							.0003
S&P 500 - CAPPED TA2406114		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	72	400,000	5554.13		12,780		12,780		15,452							.0003
S&P 500 - CAPPED TA2407309		N/A	Equity/Index	BAR-	10/17/2024	09/02/2025	92	538,025	5648.4		13,286		13,286		13,463							.0003
S&P 500 - CAPPED TA2405325		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	361	2,000,000	5543.22		74,801		74,801		92,710							.0003
S&P 500 - CAPPED TA2407972		N/A	Equity/Index	TOCC-	11/04/2024	11/04/2025	1,600	9,140,304	5712.69		206,585		206,585		224,015							.0003
S&P 500 - CAPPED TA2404580		N/A	Equity/Index	TOCC-	07/19/2024	07/18/2025	800	4,404,000	5505		179,692		179,692		232,578							.0003
S&P 500 - CAPPED TA2403978		N/A	Equity/Index	BOA-	06/27/2024	06/24/2025	294	1,610,882	5447.87		71,704		71,704		93,058							.0003
S&P 500 - CAPPED TA2410380		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	83	500,000	6051.09		12,415		12,415		10,948							.0003
S&P 500 - CAPPED TA2406113		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	198	1,100,000	5554.13		33,616		33,616		40,591							.0003
S&P 500 - CAPPED TA2403953		N/A	Equity/Index	BOA-	06/27/2024	06/04/2025	100	547,919	5291.34		13,091		13,091		15,664							.0003
S&P 500 - CAPPED TA2401854		N/A	Equity/Index	BMO-	04/08/2024	04/03/2025	400	2,085,800	5211.49		118,212		118,212		194,886							.0003
S&P 500 - CAPPED TA2403950		N/A	Equity/Index	BOA-	06/27/2024	06/02/2025	100	547,919	5277.51		25,114		25,114		30,958							.0003
S&P 500 - CAPPED TA2408237		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	233	1,393,550	5308.15		78,621		78,621		77,107							.0003
S&P 500 - CAPPED TA2402097		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	200	995,678	5199.0600000000004		23,443		23,443		42,467							.0003
S&P 500 - CAPPED TA2410109		N/A	Equity/Index	BMO-	12/09/2024	10/31/2025	20	121,075	6015.24		9,944		9,944		7,013							.0003
S&P 500 - CAPPED TA2404492		N/A	Equity/Index	BMO-	07/16/2024	07/14/2025	325	1,839,500	5615.35		106,119		106,119		124,903							.0003
S&P 500 - CAPPED TA2409946		N/A	Equity/Index	BAR-	12/06/2024	12/08/2025	230	1,400,000	6090.27		41,650		41,650		34,916							.0003
S&P 500 - CAPPED TA2405281		N/A	Equity/Index	RBC-	08/13/2024	08/08/2025	37	200,686	5319.31		11,325		11,325		14,791							.0003
S&P 500 - CAPPED TA2406065		N/A	Equity/Index	RBC-	09/09/2024	09/04/2025	2,381	13,024,903	5520.07		549,963		549,963		716,543							.0003
S&P 500 - CAPPED TA2403900		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	55	300,000	5477.9		8,902		8,902		11,239							.0003
S&P 500 - CAPPED TA2406372		N/A	Equity/Index	CIBC-	09/19/2024	09/16/2025	856	4,894,394	5633.09		220,976		220,976		245,211							.0003
S&P 500 - CAPPED TA2408257		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	368	2,200,971	5304.72		100,582		100,582		99,040							.0003

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S&P 500 - CAPPED TA2402677		N/A	Equity/Index	RBC-	05/09/2024	05/09/2025	96	500,000	5214.08		9,410		9,410		13,329							.0003
S&P 500 - CAPPED TA2408639		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	68	400,000	5870.62		9,480		9,480		9,308							.0003
S&P 500 - CAPPED TA2404139		N/A	Equity/Index	TOCC-	07/05/2024	07/07/2025	200	1,113,438	5597.25		88,186		88,186		105,987							.0003
S&P 500 - CAPPED TA2407322		N/A	Equity/Index	BAR-	10/17/2024	09/12/2025	39	228,076	5595.76		7,882		7,882		8,000							.0003
S&P 500 - CAPPED TA2407646		N/A	Equity/Index	SG-	10/25/2024	10/17/2025	59	344,637	5841.47		19,712		19,712		19,708							.0003
S&P 500 - CAPPED TA2407520		N/A	Equity/Index	BMO-	10/24/2024	10/24/2025	52	300,000	5809.86		9,439		9,439		9,666							.0003
S&P 500 - CAPPED TA2409401		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	663	4,000,000	6032.38		131,119		131,119		114,732							.0003
S&P 500 - CAPPED TA2408982		N/A	Equity/Index	TOCC-	11/22/2024	11/24/2025	100	596,934	5969.34		17,790		17,790		16,580							.0003
S&P 500 - CAPPED TA2400486		N/A	Equity/Index	TOCC-	01/30/2024	01/24/2025	700	3,445,071	4890.97		223,255		223,255		437,653							.0003
S&P 500 - CAPPED TA2410208		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	100	608,419	6084.19		17,221		17,221		14,675							.0003
S&P 500 - CAPPED TA2402715		N/A	Equity/Index	TOCC-	05/09/2024	04/11/2025	100	520,228	5123.41		17,925		17,925		26,411							.0003
S&P 500 - CAPPED TA2407531		N/A	Equity/Index	CIBC-	10/24/2024	10/23/2025	185	1,075,831	5797.42		92,552		92,552		90,239							.0003
S&P 500 - CAPPED TA2409344		N/A	Equity/Index	SG-	11/27/2024	11/28/2025	150	900,000	5998.74		54,629		54,629		46,880							.0003
S&P 500 - CAPPED TA2404412		N/A	Equity/Index	TOCC-	07/12/2024	07/02/2025	100	563,569	5509.01		36,265		36,265		43,662							.0003
S&P 500 - CAPPED TA2404794		N/A	Equity/Index	BOA-	07/26/2024	07/03/2025	100	545,667	5567.19		16,644		16,644		22,911							.0003
S&P 500 - CAPPED TA2406480		N/A	Equity/Index	RBC-	09/23/2024	09/18/2025	25	142,929	5618.26		9,924		9,924		11,199							.0003
S&P 500 - CAPPED TA2404544		N/A	Equity/Index	TOCC-	07/18/2024	07/08/2025	100	555,562	5572.85		24,119		24,119		30,938							.0003
S&P 500 - CAPPED TA2400469		N/A	Equity/Index	RBC-	01/29/2024	01/24/2025	282	1,380,108	4894.16		79,865		79,865		152,048							.0003
S&P 500 - CAPPED TA2402976		N/A	Equity/Index	SG-	05/21/2024	04/25/2025	65	345,134	5048.42		16,946		16,946		22,251							.0003
S&P 500 - CAPPED TA2400303		N/A	Equity/Index	BMO-	01/18/2024	01/10/2025	196	932,568	4872.05		61,424		61,424		198,537							.0003
S&P 500 - CAPPED TA2407271		N/A	Equity/Index	BAR-	10/16/2024	10/10/2025	177	1,030,675	5815.03		42,599		42,599		43,702							.0003
S&P 500 - CAPPED TA2405147		N/A	Equity/Index	TOCC-	08/09/2024	08/08/2025	700	3,740,912	5344.16		139,920		139,920		188,648							.0003
S&P 500 - CAPPED TA2400098		N/A	Equity/Index	TOCC-	01/05/2024	01/03/2025	200	939,200	4704.810000000004		57,109		57,109		112,875							.0003
S&P 500 - CAPPED TA2405321		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	72	400,000	5543.22		7,800		7,800		9,338							.0003
S&P 500 - CAPPED TA2406439		N/A	Equity/Index	BAR-	09/20/2024	09/17/2025	172	978,164	5634.58		43,991		43,991		49,749							.0003
S&P 500 - CAPPED TA2404741		N/A	Equity/Index	TOCC-	07/25/2024	07/23/2025	900	4,930,317	5555.74		200,525		200,525		272,788							.0003
S&P 500 - CAPPED TA2408412		N/A	Equity/Index	BMO-	11/08/2024	06/30/2025	102	611,422	5460.48		21,584		21,584		20,967							.0003
S&P 500 - CAPPED TA2404208		N/A	Equity/Index	BAR-	07/08/2024	07/02/2025	123	684,951	5509.01		60,474		60,474		72,841							.0003
S&P 500 - CAPPED TA2407275		N/A	Equity/Index	BAR-	10/16/2024	10/15/2025	30	174,691	5815.26		7,132		7,132		7,319							.0003
S&P 500 - CAPPED TA2403196		N/A	Equity/Index	BMO-	05/31/2024	05/29/2025	105	547,628	5266.95		16,381		16,381		23,667							.0003
S&P 500 - CAPPED TA2407521		N/A	Equity/Index	BMO-	10/24/2024	10/24/2025	1,274	7,400,000	5809.86		333,073		333,073		341,612							.0003
S&P 500 - CAPPED TA2407292		N/A	Equity/Index	BAR-	10/17/2024	10/17/2025	548	3,200,000	5841.47		183,998		183,998		182,667							.0003
S&P 500 - CAPPED TA2404490		N/A	Equity/Index	BMO-	07/16/2024	07/11/2025	650	3,679,000	5615.35		218,732		218,732		257,154							.0003
S&P 500 - CAPPED TA2408115		N/A	Equity/Index	BNP-	11/05/2024	10/31/2025	75	432,976	5908.49		15,937		15,937		17,004							.0003

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S&P 500 - CAPPED TA2407273		N/A	Equity/Index	BAR-	10/16/2024	10/10/2025	406	2,364,146	5815.03		135,718		135,718		138,068							.0003
S&P 500 - CAPPED TA2402629		N/A	Equity/Index	TOCC-	05/07/2024	05/02/2025	100	518,476	5127.79		30,296		30,296		47,607							.0003
S&P 500 - CAPPED TA2407482		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	188	1,100,684	5841.47		48,025		48,025		47,538							.0003
S&P 500 - CAPPED TA2404775		N/A	Equity/Index	BNP-	07/26/2024	07/25/2025	311	1,700,000	5459.1		95,234		95,234		129,049							.0003
S&P 500 - CAPPED TA2406751		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	556	3,179,119	5745.37		136,003		136,003		149,948							.0003
S&P 500 - CAPPED TA2406277		N/A	Equity/Index	BAR-	09/16/2024	09/11/2025	27	151,565	5554.13		10,021		10,021		12,285							.0003
S&P 500 - CAPPED TA2406431		N/A	Equity/Index	BAR-	09/20/2024	09/12/2025	99	563,013	5595.76		32,075		32,075		36,506							.0003
S&P 500 - CAPPED TA2408969		N/A	Equity/Index	TOCC-	11/22/2024	11/21/2025	800	4,775,472	5969.34		149,012		149,012		138,575							.0003
S&P 500 - CAPPED TA2404308		N/A	Equity/Index	TOCC-	07/11/2024	07/11/2025	500	2,792,270	5607.44		223,869		223,869		263,160							.0003
S&P 500 - CAPPED TA2402083		N/A	Equity/Index	TOCC-	04/19/2024	04/14/2025	2,000	9,956,780	5123.41		380,831		380,831		689,161							.0003
S&P 500 - CAPPED TA2402211		N/A	Equity/Index	TOCC-	04/25/2024	04/04/2025	100	505,030	5147.21		27,890		27,890		55,002							.0003
S&P 500 - CAPPED TA2403498		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	1,500	8,041,185	5360.79		175,928		175,928		236,249							.0003
S&P 500 - CAPPED TA2401819		N/A	Equity/Index	BNP-	04/05/2024	04/07/2025	384	2,000,000	5204.34		37,180		37,180		54,537							.0003
S&P 500 - CAPPED TA2406592		N/A	Equity/Index	CIBC-	09/26/2024	09/26/2025	52	300,000	5745.37		16,800		16,800		18,643							.0003
S&P 500 - CAPPED TA2404555		N/A	Equity/Index	TOCC-	07/18/2024	07/16/2025	200	1,111,124	5667.2		29,861		29,861		38,477							.0003
S&P 500 - CAPPED TA2406588		N/A	Equity/Index	CIBC-	09/26/2024	09/26/2025	52	300,000	5745.37		13,110		13,110		14,434							.0003
S&P 500 - CAPPED TA2403718		N/A	Equity/Index	BNP-	06/18/2024	06/18/2025	310	1,700,000	5487.03		52,344		52,344		66,476							.0003
S&P 500 - CAPPED TA2407216		N/A	Equity/Index	SG-	10/14/2024	10/14/2025	375	2,200,000	5859.85		124,961		124,961		122,145							.0003
S&P 500 - CAPPED TA2411194		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	100	603,759	6037.59		20,651		20,651		18,274							.0003
S&P 500 - CAPPED TA2406366		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	100	571,364	5713.64		31,884		31,884		36,476							.0003
S&P 500 - CAPPED TA2405132		N/A	Equity/Index	TOCC-	08/08/2024	08/06/2025	200	1,060,742	5240.03		36,193		36,193		47,911							.0003
S&P 500 - CAPPED TA2403047		N/A	Equity/Index	TOCC-	05/23/2024	05/02/2025	100	529,642	5064.2		24,121		24,121		31,685							.0003
S&P 500 - CAPPED TA2403725		N/A	Equity/Index	BOA-	06/18/2024	06/13/2025	126	690,973	5431.6		40,707		40,707		54,584							.0003
S&P 500 - CAPPED TA2407181		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	430	2,500,000	5815.03		81,749		81,749		84,192							.0003
S&P 500 - CAPPED TA2404185		N/A	Equity/Index	BNP-	07/08/2024	07/08/2025	72	400,000	5572.85		20,873		20,873		26,002							.0003
S&P 500 - CAPPED TA2408182		N/A	Equity/Index	TOCC-	11/07/2024	11/07/2025	1,100	6,570,410	5973.1		147,846		147,846		137,610							.0003
S&P 500 - CAPPED TA2404874		N/A	Equity/Index	TOCC-	07/30/2024	07/28/2025	500	2,710,855	5459.1		148,478		148,478		211,948							.0003
S&P 500 - CAPPED TA2404226		N/A	Equity/Index	TOCC-	07/09/2024	07/09/2025	100	557,698	5576.98		12,036		12,036		14,616							.0003
S&P 500 - CAPPED TA2400667		N/A	Equity/Index	SG-	02/08/2024	02/06/2025	2,759	13,781,205	4954.2299999999996		604,193		604,193		1,003,230							.0003
S&P 500 - CAPPED TA2403144		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	200	1,061,944	5267.84		47,321		47,321		66,503							.0003
S&P 500 - CAPPED TA2407404		N/A	Equity/Index	BNP-	10/18/2024	10/15/2025	2,139	12,542,390	5815.26		521,253		521,253		518,571							.0003
S&P 500 - CAPPED TA2403199		N/A	Equity/Index	BMO-	05/31/2024	04/23/2025	64	333,792	5280.52		12,226		12,226		19,087							.0003
S&P 500 - CAPPED TA2407696		N/A	Equity/Index	BAR-	10/28/2024	10/23/2025	69	402,063	5982.7		16,458		16,458		16,528							.0003
S&P 500 - CAPPED TA2401126		N/A	Equity/Index	TOCC-	03/01/2024	02/28/2025	1,000	5,138,950	5069.76		343,536		343,536		595,912							.0003

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S&P 500 - CAPPED TA2401304		N/A	Equity/Index	BAR-	03/14/2024	03/12/2025	1,481	7,633,074	5175.270000000004		140,843		140,843		215,268							.0003
S&P 500 - CAPPED TA2401669		N/A	Equity/Index	BMO-	03/28/2024	03/31/2025	285	1,500,000	5254.35		127,801		127,801		203,078							.0003
S&P 500 - CAPPED TA2408780		N/A	Equity/Index	TOCC-	11/20/2024	11/20/2025	1,300	7,692,243	5917.11		172,322		172,322		168,512							.0003
S&P 500 - CAPPED TA2410666		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	100	587,216	5872.16		18,382		18,382		18,447							.0003
S&P 500 - CAPPED TA2404586		N/A	Equity/Index	TOCC-	07/19/2024	07/21/2025	800	4,404,000	5505		96,900		96,900		121,189							.0003
S&P 500 - CAPPED TA2410634		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	70	423,080	6051.09		36,065		36,065		25,841							.0003
S&P 500 - CAPPED TA2401208		N/A	Equity/Index	TOCC-	03/07/2024	03/05/2025	100	515,447	5078.649999999996		31,399		31,399		52,155							.0003
S&P 500 - CAPPED TA2403356		N/A	Equity/Index	TOCC-	06/06/2024	05/14/2025	100	535,041	5246.68		49,776		49,776		76,051							.0003
S&P 500 - CAPPED TA2404379		N/A	Equity/Index	TOCC-	07/12/2024	06/06/2025	100	563,569	5352.96		13,136		13,136		15,005							.0003
S&P 500 - CAPPED TA2409860		N/A	Equity/Index	RBC-	12/05/2024	11/03/2025	52	316,334	6029.54		5,034		5,034		4,288							.0003
S&P 500 - CAPPED TA2403608		N/A	Equity/Index	TOCC-	06/13/2024	06/09/2025	100	542,173	5346.99		34,756		34,756		48,832							.0003
S&P 500 - CAPPED TA2403060		N/A	Equity/Index	TOCC-	05/23/2024	05/12/2025	100	529,642	5222.68		15,701		15,701		21,334							.0003
S&P 500 - CAPPED TA2406176		N/A	Equity/Index	BNP-	09/13/2024	09/12/2025	599	3,370,000	5626.02		277,181		277,181		343,598							.0003
S&P 500 - CAPPED TA2410810		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	400	2,372,340	5930.85		46,266		46,266		44,805							.0003
S&P 500 - CAPPED TA2403888		N/A	Equity/Index	BMO-	06/25/2024	06/20/2025	178	972,521	5464.62		42,145		42,145		56,010							.0003
S&P 500 - CAPPED TA2405373		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	90	500,000	5554.25		28,165		28,165		35,706							.0003
S&P 500 - CAPPED TA2404793		N/A	Equity/Index	BOA-	07/26/2024	07/03/2025	143	780,304	5567.19		20,192		20,192		27,464							.0003
S&P 500 - CAPPED TA2411260		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	469	2,800,000	5970.84		84,449		84,449		78,281							.0003
S&P 500 - CAPPED TA2404779		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	293	1,600,000	5459.1		43,616		43,616		55,802							.0003
S&P 500 - CAPPED TA2400042		N/A	Equity/Index	TOCC-	01/04/2024	01/02/2025	200	942,670	4742.83		23,499		23,499		38,688							.0003
S&P 500 - CAPPED TA2408424		N/A	Equity/Index	TOCC-	11/11/2024	11/11/2025	200	1,200,270	6001.35		23,167		23,167		21,398							.0003
S&P 500 - CAPPED TA2405326		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	235	1,300,000	5543.22		53,170		53,170		66,293							.0003
S&P 500 - CAPPED TA2400154		N/A	Equity/Index	BOA-	01/09/2024	01/07/2025	1,800	8,548,344	4697.24		170,334		170,334		255,100							.0003
S&P 500 - CAPPED TA2405305		N/A	Equity/Index	BAR-	08/14/2024	08/12/2025	87	473,106	5344.39		14,432		14,432		17,926							.0003
S&P 500 - CAPPED TA2406017		N/A	Equity/Index	BAR-	09/06/2024	08/12/2025	101	545,986	5344.39		34,823		34,823		47,526							.0003
S&P 500 - CAPPED TA2407343		N/A	Equity/Index	BAR-	10/17/2024	09/29/2025	121	707,620	5738.17		24,373		24,373		24,592							.0003
S&P 500 - CAPPED TA2406283		N/A	Equity/Index	BAR-	09/16/2024	09/12/2025	165	926,228	5595.76		55,610		55,610		68,385							.0003
S&P 500 - CAPPED TA2403499		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	100	536,079	5360.79		13,275		13,275		17,914							.0003
S&P 500 - CAPPED TA2408233		N/A	Equity/Index	RBC-	11/07/2024	05/15/2025	1,226	7,332,583	5683.83		23,833		23,833		21,113							.0003
S&P 500 - CAPPED TA2404833		N/A	Equity/Index	BNP-	07/29/2024	07/29/2025	275	1,500,000	5463.54		35,670		35,670		45,441							.0003
S&P 500 - CAPPED TA2402086		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	1,100	5,476,229	5022.21		324,253		324,253		588,935							.0003
S&P 500 - CAPPED TA2401867		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,388	7,187,425	5147.21		310,496		310,496		481,808							.0003
S&P 500 - CAPPED TA2403694		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	46	251,178	5346.99		8,470		8,470		10,600							.0003
S&P 500 - CAPPED TA2404352		N/A	Equity/Index	BNP-	07/12/2024	07/11/2025	374	2,100,000	5615.35		58,003		58,003		68,669							.0003

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S&P 500 - CAPPED TA2407182		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	396	2,300,000	5815.03		85,790		85,790		88,374							.0003
S&P 500 - CAPPED TA2400484		N/A	Equity/Index	TOCC-	01/30/2024	01/24/2025	400	1,968,612	4890.97		114,674		114,674		212,158							.0003
S&P 500 - CAPPED TA2405062		N/A	Equity/Index	BNP-	08/06/2024	08/06/2025	992	5,200,000	5240.03		113,984		113,984		152,568							.0003
S&P 500 - CAPPED TA2407929		N/A	Equity/Index	TOCC-	11/01/2024	11/03/2025	100	572,880	5728.8		14,668		14,668		15,862							.0003
S&P 500 - CAPPED TA2403207		N/A	Equity/Index	BMO-	05/31/2024	06/02/2025	189	1,000,000	5305.48		81,889		81,889		138,886							.0003
S&P 500 - CAPPED TA2406100		N/A	Equity/Index	RBC-	09/10/2024	09/05/2025	213	1,169,114	5408.42		65,906		65,906		83,536							.0003
S&P 500 - CAPPED TA2409546		N/A	Equity/Index	BAR-	12/03/2024	12/03/2025	529	3,200,000	6049.88		63,103		63,103		55,171							.0003
S&P 500 - CAPPED TA2405131		N/A	Equity/Index	TOCC-	08/08/2024	08/06/2025	400	2,121,484	5240.03		62,566		62,566		82,233							.0003
S&P 500 - CAPPED TA2409560		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	29	175,392	6200.48		7,493		7,493		5,777							.0003
S&P 500 - CAPPED TA2401187		N/A	Equity/Index	BMO-	03/06/2024	03/03/2025	137	700,892	5233.84		48,368		48,368		96,057							.0003
S&P 500 - CAPPED TA2402138		N/A	Equity/Index	RBC-	04/23/2024	04/17/2025	157	795,521	4967.2299999999996		28,932		28,932		43,057							.0003
S&P 500 - CAPPED TA2405730		N/A	Equity/Index	SG-	08/28/2024	08/26/2025	45	251,505	5616.84		8,865		8,865		10,168							.0003
S&P 500 - CAPPED TA2408783		N/A	Equity/Index	TOCC-	11/20/2024	11/20/2025	200	1,183,422	5917.11		36,689		36,689		35,863							.0003
S&P 500 - CAPPED TA2405323		N/A	Equity/Index	SG-	08/15/2024	08/15/2025	54	300,000	5543.22		8,760		8,760		10,698							.0003
S&P 500 - CAPPED TA2404548		N/A	Equity/Index	TOCC-	07/18/2024	07/11/2025	100	555,562	5615.35		19,716		19,716		25,325							.0003
S&P 500 - CAPPED TA2404190		N/A	Equity/Index	BMO-	07/08/2024	07/02/2025	53	295,449	5509.01		19,640		19,640		24,633							.0003
S&P 500 - CAPPED TA2403540		N/A	Equity/Index	BMO-	06/12/2024	06/06/2025	182	989,039	5352.96		61,194		61,194		84,578							.0003
S&P 500 - CAPPED TA2405368		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	180	1,000,000	5554.25		37,620		37,620		46,056							.0003
S&P 500 - CAPPED TA2402284		N/A	Equity/Index	TOCC-	04/29/2024	04/24/2025	600	3,071,850	5071.63		180,381		180,381		293,235							.0003
S&P 500 - CAPPED TA2410742		N/A	Equity/Index	TOCC-	12/19/2024	12/19/2025	100	586,708	5867.08		37,375		37,375		37,154							.0003
S&P 500 - CAPPED TA2407122		N/A	Equity/Index	BNP-	10/10/2024	10/07/2025	939	5,427,420	5695.94		245,877		245,877		256,744							.0003
S&P 500 - CAPPED TA2400591		N/A	Equity/Index	TOCC-	02/02/2024	01/30/2025	1,100	5,444,318	4924.97		350,620		350,620		684,532							.0003
S&P 500 - CAPPED TA2401713		N/A	Equity/Index	SG-	03/28/2024	03/26/2025	2,168	11,381,263	5203.58		217,711		217,711		312,146							.0003
S&P 500 - CAPPED TA2402823		N/A	Equity/Index	TOCC-	05/14/2024	05/09/2025	900	4,715,946	5222.68		267,197		267,197		418,467							.0003
S&P 500 - CAPPED TA2401615		N/A	Equity/Index	BMO-	03/26/2024	03/24/2025	1,295	6,771,879	5234.18		281,416		281,416		447,793							.0003
S&P 500 - CAPPED TA2403164		N/A	Equity/Index	BMO-	05/29/2024	05/23/2025	1,035	5,454,450	5304.72		320,001		320,001		510,033							.0003
S&P 500 - CAPPED TA2406770		N/A	Equity/Index	BAR-	10/02/2024	09/26/2025	450	2,565,558	5738.17		148,284		148,284		167,463							.0003
S&P 500 - CAPPED TA2406842		N/A	Equity/Index	RBC-	10/04/2024	10/06/2025	243	1,400,000	5751.07		118,930		118,930		122,333							.0003
S&P 500 - CAPPED TA2404320		N/A	Equity/Index	BAR-	07/11/2024	07/11/2025	1,003	5,600,000	5584.54		123,421		123,421		149,215							.0003
S&P 500 - CAPPED TA2401914		N/A	Equity/Index	RBC-	04/11/2024	04/11/2025	385	2,000,000	5199.0600000000004		37,280		37,280		54,609							.0003
S&P 500 - CAPPED TA2407121		N/A	Equity/Index	BNP-	10/10/2024	10/07/2025	489	2,826,420	5695.94		120,279		120,279		125,624							.0003
S&P 500 - CAPPED TA2401083		N/A	Equity/Index	TOCC-	02/29/2024	02/26/2025	200	1,016,862	5069.53		44,695		44,695		74,207							.0003
S&P 500 - CAPPED TA2404669		N/A	Equity/Index	SG-	07/23/2024	07/18/2025	578	3,225,512	5505		193,000		193,000		239,884							.0003
S&P 500 - CAPPED TA2408383		N/A	Equity/Index	BMO-	11/08/2024	05/19/2025	85	509,518	5303.27		18,436		18,436		18,036							.0003

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S&P 500 - CAPPED TA2410700		N/A	Equity/Index	RBC-	12/18/2024	12/16/2025	708	4,256,319	6074.08		227,091		227,091		189,846							.0003
S&P 500 - CAPPED TA2404362		N/A	Equity/Index	BNP-	07/12/2024	07/14/2025	695	3,900,000	5615.35		86,423		86,423		101,735							.0003
S&P 500 - CAPPED TA2405658		N/A	Equity/Index	BAR-	08/26/2024	08/22/2025	30	168,508	5570.64		5,564		5,564		6,489							.0003
S&P 500 - CAPPED TA2403259		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	900	4,767,390	5235.4799999999996		98,294		98,294		130,799							.0003
S&P 500 - CAPPED TA2410389		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	727	4,400,000	6051.09		276,939		276,939		223,579							.0003
S&P 500 - CAPPED TA2405827		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	549	3,100,000	5661.9561599999997		247,722		247,722		293,180							.0003
S&P 500 - CAPPED TA2403327		N/A	Equity/Index	TOCC-	06/06/2024	05/14/2025	200	1,071,300	5246.68		34,091		34,091		45,187							.0003
S&P 500 - CAPPED TA2408980		N/A	Equity/Index	TOCC-	11/22/2024	11/24/2025	900	5,372,406	5969.34		120,893		120,893		113,402							.0003
S&P 500 - CAPPED TA2401988		N/A	Equity/Index	TOCC-	04/16/2024	04/11/2025	700	3,536,876	5123.41		201,051		201,051		373,088							.0003
S&P 500 - CAPPED TA2403981		N/A	Equity/Index	BOA-	06/27/2024	06/25/2025	600	3,287,514	5469.3		144,114		144,114		188,221							.0003
S&P 500 - CAPPED TA2407527		N/A	Equity/Index	CIBC-	10/24/2024	10/15/2025	217	1,261,920	5815.26		104,353		104,353		101,256							.0003
S&P 500 - CAPPED TA2407268		N/A	Equity/Index	TOCC-	10/16/2024	10/16/2025	700	4,089,729	5842.47		241,301		241,301		240,056							.0003
S&P 500 - CAPPED TA2407994		N/A	Equity/Index	NGFPI-	11/04/2024	10/31/2025	142	812,190	5705.45		36,579		36,579		40,093							.0003
S&P 500 - CAPPED TA2410443		N/A	Equity/Index	BAR-	12/13/2024	12/11/2025	832	5,036,803	6084.19		270,874		270,874		218,555							.0003
S&P 500 - CAPPED TA2406543		N/A	Equity/Index	SG-	09/25/2024	09/25/2025	122	700,000	5722.26		40,250		40,250		45,744							.0003
S&P 500 - CAPPED TA2401249		N/A	Equity/Index	RBC-	03/11/2024	03/11/2025	274	1,400,000	5142.51		115,598		115,598		217,273							.0003
S&P 500 - CAPPED TA2406506		N/A	Equity/Index	SG-	09/24/2024	09/24/2025	52	300,000	5732.93		8,040		8,040		8,753							.0003
S&P 500 - CAPPED TA2400302		N/A	Equity/Index	BMO-	01/18/2024	01/08/2025	180	856,440	4777.57		66,825		66,825		199,280							.0003
S&P 500 - CAPPED TA2407702		N/A	Equity/Index	BAR-	10/28/2024	10/24/2025	147	856,569	5809.86		38,155		38,155		38,736							.0003
S&P 500 - CAPPED TA2408263		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	121	723,689	5235.4799999999996		60,886		60,886		59,442							.0003
S&P 500 - CAPPED TA2405031		N/A	Equity/Index	TOCC-	08/05/2024	08/05/2025	1,600	8,298,128	5186.33		186,729		186,729		246,153							.0003
S&P 500 - CAPPED TA2405009		N/A	Equity/Index	RBC-	08/02/2024	07/25/2025	165	878,835	5399.22		35,397		35,397		51,526							.0003
S&P 500 - CAPPED TA2406050		N/A	Equity/Index	BAR-	09/09/2024	09/09/2025	55	300,000	5471.05		7,049		7,049		8,717							.0003
S&P 500 - CAPPED TA2402780		N/A	Equity/Index	TOCC-	05/13/2024	05/09/2025	200	1,044,200	5214.08		44,287		44,287		67,450							.0003
S&P 500 - CAPPED TA2404863		N/A	Equity/Index	BNP-	07/30/2024	07/30/2025	129	700,000	5436.44		22,211		22,211		28,770							.0003
S&P 500 - CAPPED TA2408365		N/A	Equity/Index	BNP-	11/08/2024	11/06/2025	263	1,577,724	5929.04		65,206		65,206		59,250							.0003
S&P 500 - CAPPED TA2400764		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	1,000	4,922,430	5026.6099999999997		252,836		252,836		532,173							.0003
S&P 500 - CAPPED TA2411684		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	103	605,949	6032.38		23,904		23,904		23,632							.0003
S&P 500 - CAPPED TA2402982		N/A	Equity/Index	SG-	05/21/2024	04/28/2025	183	971,684	5099.96		46,720		46,720		62,552							.0003
S&P 500 - CAPPED TA2404227		N/A	Equity/Index	TOCC-	07/09/2024	07/09/2025	600	3,346,188	5576.98		74,181		74,181		90,139							.0003
S&P 500 - CAPPED TA2410099		N/A	Equity/Index	BAR-	12/09/2024	12/05/2025	67	406,225	6075.11		23,768		23,768		18,772							.0003
S&P 500 - CAPPED TA2410464		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	1,202	7,300,000	6074.08		165,925		165,925		140,515							.0003
S&P 500 - CAPPED TA2411683		N/A	Equity/Index	RBC-	12/31/2024	11/28/2025	191	1,123,653	6032.38		38,223		38,223		37,715							.0003
S&P 500 - CAPPED TA2407477		N/A	Equity/Index	BNP-	10/22/2024	10/22/2025	974	5,700,000	5851.2		129,105		129,105		128,893							.0003

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S&P 500 - CAPPED TA2408867		N/A	Equity/Index	TOCC-	11/21/2024	11/21/2025	600	3,569,226	5948.71		208,095		208,095		190,426							.0003
S&P 500 - CAPPED TA2403134		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	100	530,972	5304.72		29,791		29,791		44,752							.0003
S&P 500 - CAPPED TA2403966		N/A	Equity/Index	BOA-	06/27/2024	06/13/2025	117	641,065	5431.6		28,962		28,962		37,605							.0003
S&P 500 - CAPPED TA2405064		N/A	Equity/Index	BNP-	08/06/2024	08/06/2025	382	2,000,000	5240.03		63,900		63,900		87,010							.0003
S&P 500 - CAPPED TA2400185		N/A	Equity/Index	SG-	01/11/2024	01/09/2025	1,597	7,575,912	4756.5		146,413		146,413		232,971							.0003
S&P 500 - CAPPED TA2405948		N/A	Equity/Index	BAR-	09/05/2024	09/03/2025	677	3,717,289	5528.93		84,625		84,625		104,421							.0003
S&P 500 - CAPPED TA2400716		N/A	Equity/Index	BNP-	02/09/2024	02/10/2025	398	2,000,000	5026.609999999997		162,801		162,801		351,729							.0003
S&P 500 - CAPPED TA2406526		N/A	Equity/Index	BAR-	09/24/2024	09/19/2025	123	704,348	5702.55		41,961		41,961		47,494							.0003
S&P 500 - CAPPED TA2406761		N/A	Equity/Index	BAR-	10/02/2024	10/02/2025	53	300,000	5709.54		8,970		8,970		9,847							.0003
S&P 500 - CAPPED TA2403696		N/A	Equity/Index	BMO-	06/17/2024	06/06/2025	43	234,797	5346.99		10,334		10,334		13,221							.0003
S&P 500 - CAPPED TA2406364		N/A	Equity/Index	TOCC-	09/19/2024	09/19/2025	200	1,142,728	5713.64		60,225		60,225		68,669							.0003
S&P 500 - CAPPED TA2411560		N/A	Equity/Index	RBC-	12/31/2024	12/26/2025	54	318,322	5970.84		13,579		13,579		13,375							.0003
S&P 500 - CAPPED TA2407344		N/A	Equity/Index	BAR-	10/17/2024	09/30/2025	41	239,772	6314.18		1,424		1,424		1,311							.0003
S&P 500 - CAPPED TA2404986		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	299	1,600,000	5346.56		86,176		86,176		122,992							.0003
S&P 500 - CAPPED TA2404450		N/A	Equity/Index	BMO-	07/15/2024	07/11/2025	429	2,424,601	5584.54		147,906		147,906		175,507							.0003
S&P 500 - CAPPED TA2402921		N/A	Equity/Index	BMO-	05/17/2024	05/15/2025	174	921,596	5308.15		27,381		27,381		39,354							.0003
S&P 500 - CAPPED TA2400982		N/A	Equity/Index	RBC-	02/23/2024	02/07/2025	100	508,570	4995.060000000004		30,423		30,423		51,679							.0003
S&P 500 - CAPPED TA2405287		N/A	Equity/Index	RBC-	08/13/2024	08/08/2025	990	5,369,701	5344.16		242,144		242,144		312,940							.0003
S&P 500 - CAPPED TA2408651		N/A	Equity/Index	BMO-	11/15/2024	11/17/2025	136	800,000	5870.62		51,119		51,119		50,079							.0003
S&P 500 - CAPPED TA2406059		N/A	Equity/Index	RBC-	09/09/2024	08/21/2025	105	572,254	5620.85		36,290		36,290		58,205							.0003
S&P 500 - CAPPED TA2411270		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	2,613	15,600,000	5970.84		1,005,262		1,005,262		900,669							.0003
S&P 500 - CAPPED TA2405847		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	708	4,000,000	5648.4		151,601		151,601		174,829							.0003
S&P 500 - CAPPED TA2406015		N/A	Equity/Index	BAR-	09/06/2024	08/12/2025	78	421,652	5344.39		14,282		14,282		18,181							.0003
S&P 500 - CAPPED TA2402348		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	200	1,020,339	5099.96		24,888		24,888		37,236							.0003
S&P 500 - CAPPED TA2403857		N/A	Equity/Index	BMO-	06/24/2024	06/18/2025	60	328,800	5487.03		9,508		9,508		12,022							.0003
S&P 500 - CAPPED TA2403139		N/A	Equity/Index	TOCC-	05/28/2024	05/23/2025	300	1,592,916	5267.84		33,482		33,482		44,631							.0003
S&P 500 - CAPPED TA2401285		N/A	Equity/Index	BAR-	03/13/2024	03/11/2025	1,200	6,204,924	5117.939999999996		118,836		118,836		174,243							.0003
S&P 500 - CAPPED TA2407862		N/A	Equity/Index	CIBC-	10/31/2024	10/31/2025	280	1,600,000	5728.84		136,960		136,960		153,244							.0003
S&P 500 - CAPPED TA2409143		N/A	Equity/Index	BAR-	11/25/2024	11/20/2025	29	173,895	6213		4,878		4,878		4,097							.0003
S&P 500 - CAPPED TA2410112		N/A	Equity/Index	BMO-	12/09/2024	11/06/2025	20	121,075	5929.04		11,287		11,287		8,246							.0003
S&P 500 - CAPPED TA2411254		N/A	Equity/Index	TOCC-	12/27/2024	12/26/2025	700	4,179,588	5992.34		343,152		343,152		293,382							.0003
S&P 500 - CAPPED TA2405569		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	319	1,800,000	5634.61		50,220		50,220		57,817							.0003
S&P 500 - CAPPED TA2401871		N/A	Equity/Index	BMO-	04/09/2024	04/04/2025	1,799	9,315,690	5204.34		386,335		386,335		620,648							.0003
S&P 500 - CAPPED TA2403806		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	457	2,500,000	5464.62		141,602		141,602		193,322							.0003

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S&P 500 - CAPPED TA2411200		N/A	Equity/Index	TOCC-	12/26/2024	12/26/2025	200	1,207,518	6037.59		75,595		75,595		62,592							.0003
S&P 500 - CAPPED TA2408802		N/A	Equity/Index	NGFPI-	11/20/2024	10/31/2025	51	300,647	5705.45		31,351		31,351		28,739							.0003
S&P 500 - CAPPED TA2409244		N/A	Equity/Index	BAR-	11/26/2024	11/26/2025	183	1,100,000	6021.63		34,375		34,375		30,571							.0003
S&P 500 - CAPPED TA2404211		N/A	Equity/Index	BAR-	07/08/2024	06/20/2025	145	807,463	5497.26		71,868		71,868		85,541							.0003
S&P 500 - CAPPED TA2405193		N/A	Equity/Index	BAR-	08/09/2024	07/11/2025	54	286,980	5584.54		9,202		9,202		15,034							.0003
S&P 500 - CAPPED TA2401014		N/A	Equity/Index	BNP-	02/26/2024	02/21/2025	2,591	13,167,462	4981.8		618,575		618,575		960,744							.0003
S&P 500 - CAPPED TA2407288		N/A	Equity/Index	BAR-	10/17/2024	10/17/2025	1,250	7,300,000	5841.47		165,709		165,709		167,452							.0003
S&P 500 - CAPPED TA2401838		N/A	Equity/Index	TOCC-	04/05/2024	04/03/2025	2,000	10,426,160	5211.49		624,371		624,371		1,052,511							.0003
S&P 500 - CAPPED TA2405363		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	1,080	6,000,000	5554.25		132,960		132,960		159,104							.0003
S&P 500 - CAPPED TA2404388		N/A	Equity/Index	TOCC-	07/12/2024	06/13/2025	200	1,127,138	5433.74		50,997		50,997		60,020							.0003
S&P 500 - CAPPED TA2407180		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	224	1,300,000	5815.03		40,690		40,690		41,907							.0003
S&P 500 - CAPPED TA2410213		N/A	Equity/Index	TOCC-	12/11/2024	12/11/2025	700	4,258,933	6084.19		247,034		247,034		192,908							.0003
S&P 500 - CAPPED TA2411553		N/A	Equity/Index	RBC-	12/31/2024	12/30/2025	100	589,700	5906.94		49,177		49,177		47,704							.0003
S&P 500 - CAPPED TA2405043		N/A	Equity/Index	RBC-	08/05/2024	08/01/2025	234	1,220,469	5346.56		66,472		66,472		105,181							.0003
S&P 500 - CAPPED TA2401488		N/A	Equity/Index	BAR-	03/20/2024	03/11/2025	192	994,297	5117.939999999996		27,598		27,598		41,364							.0003
S&P 500 - CAPPED TA2407481		N/A	Equity/Index	BMO-	10/22/2024	10/17/2025	367	2,148,675	5841.47		88,087		88,087		87,292							.0003
S&P 500 - CAPPED TA2403789		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	329	1,800,000	5464.62		81,863		81,863		109,206							.0003
S&P 500 - CAPPED TA2404317		N/A	Equity/Index	TOCC-	07/11/2024	07/09/2025	300	1,674,543	5576.98		97,427		97,427		123,999							.0003
S&P 500 - CAPPED TA2409505		N/A	Equity/Index	RBC-	12/02/2024	11/26/2025	33	199,576	5998.74		9,107		9,107		7,773							.0003
S&P 500 - CAPPED TA2409930		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	148	900,000	6090.27		25,525		25,525		21,439							.0003
S&P 500 - CAPPED TA2409827		N/A	Equity/Index	RBC-	12/05/2024	10/23/2025	84	511,001	5995.09		12,790		12,790		10,870							.0003
S&P 500 - CAPPED TA2401595		N/A	Equity/Index	BMO-	03/25/2024	03/21/2025	793	4,142,830	5241.53		238,661		238,661		414,193							.0003
S&P 500 - CAPPED TA2410945		N/A	Equity/Index	BAR-	12/20/2024	12/11/2025	59	351,127	6084.19		17,481		17,481		15,419							.0003
S&P 500 - CAPPED TA2407304		N/A	Equity/Index	RBC-	10/17/2024	10/14/2025	284	1,665,319	5859.85		68,078		68,078		67,225							.0003
S&P 500 - CAPPED TA2407761		N/A	Equity/Index	BAR-	10/29/2024	10/24/2025	65	379,859	5808.12		16,937		16,937		17,042							.0003
S&P 500 - CAPPED TA2408305		N/A	Equity/Index	TOCC-	11/08/2024	11/07/2025	300	1,798,662	5995.54		103,427		103,427		88,585							.0003
S&P 500 - CAPPED TA2403058		N/A	Equity/Index	TOCC-	05/23/2024	05/09/2025	200	1,059,284	5222.68		47,787		47,787		67,387							.0003
S&P 500 - CAPPED TA2403646		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	400	2,172,640	5431.6		63,418		63,418		83,569							.0003
S&P 500 - CAPPED TA2407454		N/A	Equity/Index	BAR-	10/21/2024	10/17/2025	25	146,094	5841.47		5,960		5,960		6,009							.0003
S&P 500 - CAPPED TA2403314		N/A	Equity/Index	TOCC-	06/06/2024	05/08/2025	200	1,071,300	5187.67		21,777		21,777		27,862							.0003
S&P 500 - CAPPED TA2401165		N/A	Equity/Index	TOCC-	03/05/2024	03/03/2025	1,300	6,586,021	5137.08		263,205		263,205		464,696							.0003
S&P 500 - CAPPED TA2400816		N/A	Equity/Index	BMO-	02/15/2024	01/31/2025	100	500,700	4845.649999999996		29,304		29,304		46,535							.0003
S&P 500 - CAPPED TA2404032		N/A	Equity/Index	BMO-	06/28/2024	06/20/2025	100	549,973	5464.62		27,998		27,998		36,643							.0003
S&P 500 - CAPPED TA2406820		N/A	Equity/Index	TOCC-	10/03/2024	09/30/2025	200	1,138,800	5762.48		62,279		62,279		71,671							.0003

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S&P 500 - CAPPED TA2411670		N/A	Equity/Index	RBC-	12/31/2024	11/26/2025	25	147,075	5998.74		8,074		8,074		8,019							.0003
S&P 500 - CAPPED TA2408564		N/A	Equity/Index	BMO-	11/14/2024	11/14/2025	223	1,325,000	5972.97		106,438		106,438		87,014							.0003
S&P 500 - CAPPED TA2403453		N/A	Equity/Index	RBC-	06/07/2024	06/06/2025	1,047	5,600,000	5346.99		226,800		226,800		318,431							.0003
S&P 500 - CAPPED TA2408661		N/A	Equity/Index	BAR-	11/15/2024	11/10/2025	51	299,487	5995.54		12,254		12,254		12,021							.0003
S&P 500 - CAPPED TA2406339		N/A	Equity/Index	SG-	09/18/2024	09/12/2025	99	557,667	5626.02		30,079		30,079		35,943							.0003
S&P 500 - CAPPED TA2409556		N/A	Equity/Index	BMO-	12/03/2024	11/28/2025	32	193,536	5998.74		11,730		11,730		9,621							.0003
S&P 500 - CAPPED TA2409852		N/A	Equity/Index	RBC-	12/05/2024	10/31/2025	105	638,752	6006.77		2,153		2,153		1,784							.0003
S&P 500 - CAPPED TA2403706		N/A	Equity/Index	BMO-	06/17/2024	06/12/2025	485	2,648,294	5421.03		158,954		158,954		217,202							.0003
S&P 500 - CAPPED TA2400267		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	412	1,952,056	4780.24		49,910		49,910		82,866							.0003
S&P 500 - CAPPED TA2401934		N/A	Equity/Index	RBC-	04/12/2024	04/10/2025	1,169	6,019,789	5160.6400000000003		111,838		111,838		166,486							.0003
S&P 500 - CAPPED TA2406552		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	241	1,377,315	5702.55		79,528		79,528		89,795							.0003
S&P 500 - CAPPED TA2406235		N/A	Equity/Index	RBC-	09/13/2024	09/02/2025	79	444,214	5648.4		22,970		22,970		28,187							.0003
S&P 500 - CAPPED TA2402699		N/A	Equity/Index	TOCC-	05/09/2024	05/06/2025	100	520,228	5180.74		29,683		29,683		47,566							.0003
S&P 500 - CAPPED TA2401907		N/A	Equity/Index	TOCC-	04/11/2024	04/09/2025	1,100	5,684,349	5209.91		234,207		234,207		377,732							.0003
S&P 500 - CAPPED TA2408754		N/A	Equity/Index	BAR-	11/19/2024	11/19/2025	473	2,800,000	5916.98		87,080		87,080		85,025							.0003
S&P 500 - CAPPED TA2408488		N/A	Equity/Index	BAR-	11/12/2024	11/07/2025	1,301	7,785,913	5995.54		310,302		310,302		279,869							.0003
S&P 500 - CAPPED TA2406702		N/A	Equity/Index	BMO-	09/26/2024	09/25/2025	87	499,163	5722.26		41,388		41,388		44,612							.0003
S&P 500 - CAPPED TA2410190		N/A	Equity/Index	BAR-	12/10/2024	12/05/2025	31	187,039	6075.11		7,890		7,890		6,718							.0003
S&P 500 - CAPPED TA2407237		N/A	Equity/Index	TOCC-	10/15/2024	10/15/2025	600	3,489,156	5815.26		68,049		68,049		70,158							.0003
S&P 500 - CAPPED TA2403813		N/A	Equity/Index	TOCC-	06/21/2024	06/10/2025	100	546,508	5360.79		17,295		17,295		21,692							.0003
S&P 500 - CAPPED TA2402090		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	700	3,484,873	5022.21		196,060		196,060		350,170							.0003
S&P 500 - CAPPED TA2408751		N/A	Equity/Index	BAR-	11/19/2024	11/19/2025	608	3,600,000	5916.98		70,053		70,053		68,519							.0003
S&P 500 - CAPPED TA2408912		N/A	Equity/Index	BAR-	11/21/2024	11/19/2025	20	119,125	6211.65		3,620		3,620		3,128							.0003
S&P 500 - CAPPED TA2404426		N/A	Equity/Index	RBC-	07/15/2024	07/15/2025	178	1,000,000	5653.74		79,360		79,360		86,830							.0003
S&P 500 - CAPPED TA2406112		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	54	300,000	5554.13		8,747		8,747		10,547							.0003
S&P 500 - CAPPED TA2402842		N/A	Equity/Index	BMO-	05/15/2024	05/13/2025	834	4,413,194	5221.42		266,471		266,471		404,358							.0003
S&P 500 - CAPPED TA2410377		N/A	Equity/Index	BAR-	12/13/2024	12/15/2025	66	400,000	6051.09		7,783		7,783		6,899							.0003
S&P 500 - CAPPED TA2400390		N/A	Equity/Index	BNP-	01/24/2024	01/22/2025	758	3,708,424	4850.43		169,648		169,648		282,995							.0003
S&P 500 - CAPPED TA2407701		N/A	Equity/Index	BAR-	10/28/2024	10/24/2025	374	2,179,298	5809.86		90,534		90,534		91,922							.0003
S&P 500 - CAPPED TA2400586		N/A	Equity/Index	TOCC-	02/02/2024	01/30/2025	1,900	9,403,822	4924.97		187,750		187,750		290,192							.0003
S&P 500 - CAPPED TA2401997		N/A	Equity/Index	BNP-	04/17/2024	04/15/2025	990	5,001,411	5061.82		282,368		282,368		483,756							.0003
S&P 500 - CAPPED TA2406549		N/A	Equity/Index	BMO-	09/25/2024	09/19/2025	180	1,028,700	5702.55		30,019		30,019		32,907							.0003
S&P 500 - CAPPED TA2402552		N/A	Equity/Index	BMO-	05/03/2024	04/29/2025	160	820,603	5116.17		70,318		70,318		139,144							.0003
S&P 500 - CAPPED TA2403269		N/A	Equity/Index	TOCC-	06/04/2024	05/30/2025	600	3,178,260	5277.51		152,139		152,139		217,571							.0003

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S&P 500 - CAPPED TA2405939		N/A	Equity/Index	BAR-	09/05/2024	09/05/2025	836	4,600,000	5503.41		102,216		102,216		123,939							.0003
S&P 500 - CAPPED TA2405617		N/A	Equity/Index	SG-	08/23/2024	08/15/2025	100	560,057	5554.25		13,121		13,121		15,075							.0003
S&P 500 - CAPPED TA2404436		N/A	Equity/Index	BAR-	07/15/2024	07/15/2025	89	500,000	5631.22		15,985		15,985		19,123							.0003
S&P 500 - CAPPED TA2403321		N/A	Equity/Index	TOCC-	06/06/2024	05/09/2025	300	1,606,950	5222.68		61,385		61,385		81,812							.0003
S&P 500 - CAPPED TA2401482		N/A	Equity/Index	BAR-	03/20/2024	03/07/2025	200	1,035,726	5123.6899999999996		28,054		28,054		42,231							.0003
S&P 500 - CAPPED TA2410663		N/A	Equity/Index	TOCC-	12/18/2024	12/18/2025	700	4,110,512	5872.16		92,908		92,908		92,789							.0003
S&P 500 - CAPPED TA2407542		N/A	Equity/Index	BMO-	10/24/2024	10/22/2025	88	509,410	5851.2		32,561		32,561		33,580							.0003
S&P 500 - CAPPED TA2403415		N/A	Equity/Index	TOCC-	06/07/2024	06/05/2025	800	4,288,840	5354.03		261,300		261,300		390,964							.0003
S&P 500 - CAPPED TA2401484		N/A	Equity/Index	BAR-	03/20/2024	03/07/2025	106	548,935	5123.6899999999996		28,936		28,936		47,062							.0003
S&P 500 - CAPPED TA2402378		N/A	Equity/Index	BNP-	04/30/2024	02/13/2025	71	360,283	4953.17		8,958		8,958		13,152							.0003
S&P 500 - CAPPED TA2401830		N/A	Equity/Index	TOCC-	04/05/2024	04/01/2025	100	521,308	5243.77		21,575		21,575		34,687							.0003
S&P 500 - CAPPED TA2403958		N/A	Equity/Index	BOA-	06/27/2024	06/09/2025	101	553,398	5346.99		18,220		18,220		22,441							.0003
S&P 500 - CAPPED TA2411431		N/A	Equity/Index	TOCC-	12/30/2024	12/30/2025	1,700	10,041,798	5906.94		226,959		226,959		223,143							.0003
S&P 500 - CAPPED TA2401861		N/A	Equity/Index	BMO-	04/08/2024	04/04/2025	727	3,790,942	5147.21		238,616		238,616		382,293							.0003
S&P 500 - CAPPED TA2402945		N/A	Equity/Index	BMO-	05/20/2024	05/16/2025	178	945,050	5297.1		27,779		27,779		38,469							.0003
S&P 500 - CAPPED TA2409676		N/A	Equity/Index	BMO-	12/05/2024	12/05/2025	214	1,300,000	6075.11		58,670		58,670		47,604							.0003
S&P 500 - CAPPED TA2407613		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	1,653	9,600,000	5808.12		218,392		218,392		223,070							.0003
S&P 500 - CAPPED TA2405004		N/A	Equity/Index	RBC-	08/02/2024	07/18/2025	160	852,203	5505		29,754		29,754		45,752							.0003
S&P 500 - CAPPED TA2404713		N/A	Equity/Index	BAR-	07/25/2024	07/25/2025	56	300,000	5399.22		6,933		6,933		8,959							.0003
S&P 500 - CAPPED TA2400589		N/A	Equity/Index	TOCC-	02/02/2024	01/30/2025	400	1,979,752	4924.97		114,390		114,390		210,952							.0003
S&P 500 - CAPPED TA2406544		N/A	Equity/Index	SG-	09/25/2024	09/25/2025	70	400,000	5722.26		23,639		23,639		26,914							.0003
S&P 500 - CAPPED TA2408022		N/A	Equity/Index	RBC-	11/04/2024	10/21/2025	22	125,906	6073.5		5,961		5,961		6,695							.0003
S&P 500 - CAPPED TA2404028		N/A	Equity/Index	BMO-	06/28/2024	06/13/2025	160	879,957	5431.6		27,493		27,493		34,228							.0003
S&P 500 - CAPPED TA2406703		N/A	Equity/Index	BNP-	09/27/2024	09/19/2025	115	660,662	5713.64		55,520		55,520		59,258							.0003
S&P 500 - CAPPED TA2403315		N/A	Equity/Index	TOCC-	06/06/2024	05/08/2025	100	535,650	5187.67		23,820		23,820		31,681							.0003
S&P 500 - CAPPED TA2403528		N/A	Equity/Index	TOCC-	06/11/2024	06/11/2025	1,400	7,525,448	5375.32		164,536		164,536		219,826							.0003
S&P 500 - CAPPED TA2405574		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	89	500,000	5634.61		19,490		19,490		22,688							.0003
S&P 500 - CAPPED TA2405334		N/A	Equity/Index	TOCC-	08/15/2024	08/13/2025	200	1,107,400	5434.43		38,991		38,991		46,996							.0003
S&P 500 - CAPPED TA2407170		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	292	1,700,000	5815.03		91,123		91,123		93,503							.0003
S&P 500 - CAPPED TA2401043		N/A	Equity/Index	TOCC-	02/27/2024	02/24/2025	300	1,523,454	5088.8		45,083		45,083		73,038							.0003
S&P 500 - CAPPED TA2409399		N/A	Equity/Index	BAR-	11/29/2024	11/28/2025	298	1,800,000	6032.38		54,018		54,018		47,453							.0003
S&P 500 - CAPPED TA2405636		N/A	Equity/Index	SG-	08/23/2024	07/28/2025	82	459,247	5459.1		16,042		16,042		18,445							.0003
S&P 500 - CAPPED TA2402118		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	89	444,316	5011.12		15,427		15,427		24,581							.0003
S&P 500 - CAPPED TA2407915		N/A	Equity/Index	TOCC-	11/01/2024	10/31/2025	1,100	6,301,680	5728.8		142,434		142,434		153,859							.0003

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S&P 500 - CAPPED TA2405440		N/A	Equity/Index	BMO-	08/19/2024	08/15/2025	42	234,701	5554.25		14,416		14,416		17,810							.0003
S&P 500 - CAPPED TA2401668		N/A	Equity/Index	BMO-	03/28/2024	03/28/2025	1,256	6,600,000	5254.35		558,362		558,362		889,255							.0003
S&P 500 - CAPPED TA2401613		N/A	Equity/Index	BMO-	03/26/2024	03/24/2025	1,482	7,749,749	5234.18		144,065		144,065		212,051							.0003
S&P 500 - CAPPED TA2410835		N/A	Equity/Index	TOCC-	12/20/2024	12/22/2025	700	4,151,595	5930.85		268,209		268,209		251,033							.0003
S&P 500 - CAPPED TA2406008		N/A	Equity/Index	BAR-	09/06/2024	08/06/2025	100	540,580	5240.03		36,331		36,331		47,494							.0003
S&P 500 - CAPPED TA2401734		N/A	Equity/Index	TOCC-	04/01/2024	03/27/2025	1,100	5,765,386	5248.49		239,531		239,531		379,362							.0003
S&P 500 - CAPPED TA2406753		N/A	Equity/Index	BAR-	10/01/2024	09/26/2025	330	1,886,887	5745.37		106,402		106,402		118,360							.0003
S&P 500 - CAPPED TA2402355		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	259	1,321,339	5099.96		73,186		73,186		119,829							.0003
S&P 500 - CAPPED TA2400987		N/A	Equity/Index	RBC-	02/23/2024	02/07/2025	151	767,941	5026.6099999999997		33,880		33,880		55,206							.0003
S&P 500 - CAPPED TA2409928		N/A	Equity/Index	BAR-	12/06/2024	12/05/2025	1,215	7,400,000	6090.27		166,948		166,948		141,581							.0003
S&P 500 - CAPPED TA2400489		N/A	Equity/Index	TOCC-	01/30/2024	01/27/2025	2,500	12,303,825	4890.97		239,689		239,689		369,490							.0003
S&P 500 - CAPPED TA2401068		N/A	Equity/Index	BAR-	02/28/2024	02/26/2025	1,139	5,780,425	5069.53		329,046		329,046		586,316							.0003
S&P 500 - CAPPED TA2406662		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	279	1,600,000	5738.17		69,887		69,887		76,836							.0003
S&P 500 - CAPPED TA2404013		N/A	Equity/Index	BAR-	06/28/2024	06/27/2025	165	900,000	5460.48		43,433		43,433		57,721							.0003
S&P 500 - CAPPED TA2410471		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	1,778	10,800,000	6074.08		458,239		458,239		377,478							.0003
S&P 500 - CAPPED TA2403882		N/A	Equity/Index	TOCC-	06/25/2024	06/25/2025	1,000	5,469,300	5469.3		121,496		121,496		154,001							.0003
S&P 500 - CAPPED TA2400636		N/A	Equity/Index	SG-	02/07/2024	01/31/2025	2,624	13,085,888	4958.6099999999997		573,685		573,685		970,129							.0003
S&P 500 - CAPPED TA2403503		N/A	Equity/Index	TOCC-	06/10/2024	06/10/2025	100	536,079	5360.79		24,269		24,269		34,521							.0003
S&P 500 - CAPPED TA2400860		N/A	Equity/Index	BNP-	02/16/2024	02/18/2025	879	4,400,000	5005.57		369,909		369,909		799,686							.0003
S&P 500 - CAPPED TA2402026		N/A	Equity/Index	RBC-	04/18/2024	04/16/2025	457	2,291,307	5051.41		127,348		127,348		226,036							.0003
S&P 500 - CAPPED TA2401765		N/A	Equity/Index	BAR-	04/03/2024	04/01/2025	1,841	9,623,662	5243.77		402,866		402,866		635,823							.0003
S&P 500 - CAPPED TA2406238		N/A	Equity/Index	RBC-	09/13/2024	09/04/2025	420	2,361,643	5520.07		146,794		146,794		175,686							.0003
S&P 500 - CAPPED TA2403176		N/A	Equity/Index	BNP-	05/30/2024	05/28/2025	1,733	9,087,419	5306.04		184,166		184,166		259,292							.0003
S&P 500 - CAPPED TA2400466		N/A	Equity/Index	RBC-	01/29/2024	01/24/2025	846	4,140,324	4894.16		79,016		79,016		123,301							.0003
S&P 500 - CAPPED TA2401739		N/A	Equity/Index	TOCC-	04/01/2024	03/28/2025	600	3,144,756	5254.35		183,993		183,993		312,581							.0003
S&P 500 - CAPPED TA2406207		N/A	Equity/Index	TOCC-	09/13/2024	09/15/2025	700	3,938,214	5626.02		208,660		208,660		254,628							.0003
S&P 500 - CAPPED TA2400312		N/A	Equity/Index	TOCC-	01/18/2024	01/16/2025	900	4,288,500	4765.9799999999996		247,460		247,460		473,409							.0003
S&P 500 - CAPPED TA2404780		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	128	700,000	5459.1		20,251		20,251		25,978							.0003
S&P 500 - CAPPED TA2406595		N/A	Equity/Index	RBC-	09/26/2024	09/23/2025	90	517,482	5718.57		27,557		27,557		30,034							.0003
S&P 500 - CAPPED TA2408523		N/A	Equity/Index	BAR-	11/13/2024	11/13/2025	100	600,000	5985.38		11,717		11,717		10,866							.0003
S&P 500 - CAPPED TA2408354		N/A	Equity/Index	BNP-	11/08/2024	10/27/2025	45	269,953	5808.12		8,529		8,529		7,974							.0003
S&P 500 - CAPPED TA2401508		N/A	Equity/Index	BAR-	03/20/2024	03/18/2025	654	3,386,824	5149.42		92,580		92,580		140,109							.0003
S&P 500 - CAPPED TA2404437		N/A	Equity/Index	BAR-	07/15/2024	07/15/2025	107	600,000	5631.22		29,293		29,293		35,536							.0003
S&P 500 - CAPPED TA2410142		N/A	Equity/Index	TOCC-	12/10/2024	12/10/2025	100	603,491	6034.91		17,141		17,141		15,260							.0003

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S&P 500 - CAPPED TA2401588		N/A	Equity/Index	BMO-	03/25/2024	03/20/2025	1,268	6,624,349	5224.62		276,640		276,640		443,936							.0003
S&P 500 - CAPPED TA2404987		N/A	Equity/Index	RBC-	08/02/2024	08/01/2025	206	1,100,000	5346.56		61,457		61,457		88,234							.0003
S&P 500 - CAPPED TA2405284		N/A	Equity/Index	RBC-	08/13/2024	08/08/2025	335	1,817,020	5344.16		55,128		55,128		69,518							.0003
S&P 500 - CAPPED TA2408196		N/A	Equity/Index	BAR-	11/07/2024	11/05/2025	44	262,207	5782.76		12,271		12,271		11,690							.0003
S&P 500 - CAPPED TA2402092		N/A	Equity/Index	TOCC-	04/19/2024	04/17/2025	600	2,987,034	5022.21		160,131		160,131		282,313							.0003
S&P 500 - CAPPED TA2400975		N/A	Equity/Index	RBC-	02/23/2024	02/25/2025	295	1,500,000	5088.8		28,500		28,500		43,364							.0003
S&P 500 - CAPPED TA2402048		N/A	Equity/Index	BMO-	04/19/2024	04/21/2025	242	1,200,000	4967.2299999999996		109,677		109,677		241,654							.0003
S&P 500 - CAPPED TA2400809		N/A	Equity/Index	BMO-	02/15/2024	01/24/2025	168	841,176	4868.55		25,413		25,413		37,370							.0003
S&P 500 - CAPPED TA2402916		N/A	Equity/Index	BMO-	05/17/2024	05/14/2025	1,130	5,985,079	5246.68		261,652		261,652		378,141							.0003
S&P 500 - CAPPED TA2409882		N/A	Equity/Index	RBC-	12/05/2024	11/14/2025	158	961,169	5870.62		34,384		34,384		30,225							.0003
S&P 500 - CAPPED TA2400269		N/A	Equity/Index	SG-	01/17/2024	01/10/2025	1,337	6,334,706	4780.24		267,280		267,280		483,850							.0003
S&P 500 - CAPPED TA2406239		N/A	Equity/Index	RBC-	09/13/2024	09/05/2025	171	961,526	5408.42		45,975		45,975		52,677							.0003
S&P 500 - CAPPED TA2404711		N/A	Equity/Index	BAR-	07/25/2024	07/25/2025	259	1,400,000	5399.22		29,905		29,905		38,512							.0003
S&P 500 - CAPPED TA2406116		N/A	Equity/Index	BNP-	09/11/2024	09/11/2025	1,242	6,900,000	5554.13		300,081		300,081		369,542							.0003
S&P 500 - CAPPED TA2410638		N/A	Equity/Index	BAR-	12/17/2024	12/12/2025	489	2,958,450	6051.09		120,803		120,803		102,626							.0003
S&P 500 - CAPPED TA2406010		N/A	Equity/Index	BAR-	09/06/2024	08/08/2025	140	756,812	5319.31		42,861		42,861		56,594							.0003
S&P 500 - CAPPED TA2410103		N/A	Equity/Index	BMO-	12/09/2024	11/06/2025	17	102,914	6284.78		5,630		5,630		3,527							.0003
S&P 500 - CAPPED TA2404213		N/A	Equity/Index	BAR-	07/08/2024	06/26/2025	182	1,013,505	5477.9		93,517		93,517		111,257							.0003
S&P 500 - CAPPED TA2401526		N/A	Equity/Index	TOCC-	03/21/2024	03/19/2025	100	525,200	5178.51		30,950		30,950		49,495							.0003
S&P 500 - CAPPED TA2401035		N/A	Equity/Index	TOCC-	02/27/2024	02/21/2025	600	3,046,908	5088.8		81,927		81,927		131,837							.0003
S&P 500 - CAPPED TA2402128		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	410	2,046,847	5022.21		113,726		113,726		202,100							.0003
S&P 500 - CAPPED TA2411479		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	40	239,360	5930.85		6,159		6,159		5,898							.0003
S&P 500 - CAPPED TA2405867		N/A	Equity/Index	TOCC-	08/30/2024	08/28/2025	100	561,600	5592.18		19,180		19,180		22,571							.0003
S&P 500 - CAPPED TA2403951		N/A	Equity/Index	BOA-	06/27/2024	06/02/2025	111	608,190	5277.51		33,770		33,770		42,315							.0003
S&P 500 - CAPPED TA2405198		N/A	Equity/Index	BAR-	08/09/2024	07/18/2025	90	478,300	5505		13,614		13,614		20,259							.0003
S&P 500 - CAPPED TA2404083		N/A	Equity/Index	BMO-	07/02/2024	06/27/2025	493	2,700,161	5460.48		155,818		155,818		208,707							.0003
S&P 500 - CAPPED TA2411269		N/A	Equity/Index	BAR-	12/27/2024	12/26/2025	167	1,000,000	5970.84		62,870		62,870		56,498							.0003
S&P 500 - CAPPED TA2405870		N/A	Equity/Index	TOCC-	08/30/2024	08/28/2025	100	561,600	5592.18		33,801		33,801		41,486							.0003
S&P 500 - CAPPED TA2402999		N/A	Equity/Index	SG-	05/21/2024	05/19/2025	1,187	6,302,673	5303.27		129,276		129,276		176,637							.0003
S&P 500 - CAPPED TA2402126		N/A	Equity/Index	BMO-	04/22/2024	04/17/2025	594	2,965,432	5022.21		123,130		123,130		203,743							.0003
S&P 500 - CAPPED TA2404892		N/A	Equity/Index	BAR-	07/31/2024	07/31/2025	109	600,000	5522.3		11,724		11,724		14,481							.0003
S&P 500 - CAPPED TA2405845		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	708	4,000,000	5648.4		123,681		123,681		141,726							.0003
S&P 500 - CAPPED TA2402702		N/A	Equity/Index	TOCC-	05/09/2024	05/07/2025	100	520,228	5187.7		15,963		15,963		23,702							.0003
S&P 500 - CAPPED TA2403979		N/A	Equity/Index	BOA-	06/27/2024	06/24/2025	500	2,739,595	5447.87		165,960		165,960		222,374							.0003

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S&P 500 - CAPPED TA2406190		N/A	Equity/Index	TOCC-	09/13/2024	09/12/2025	1,000	5,626,020	5626.02		179,306		179,306		212,756							.0003
S&P 500 - CAPPED TA2405480		N/A	Equity/Index	BNP-	08/21/2024	08/21/2025	125	700,000	5620.85		13,706		13,706		15,777							.0003
S&P 500 - CAPPED TA2405371		N/A	Equity/Index	BNP-	08/16/2024	08/15/2025	252	1,400,000	5554.25		74,816		74,816		94,237							.0003
S&P 500 - CAPPED TA2403648		N/A	Equity/Index	TOCC-	06/14/2024	06/13/2025	400	2,172,640	5431.6		69,306		69,306		92,002							.0003
S&P 500 - CAPPED TA2401635		N/A	Equity/Index	TOCC-	03/27/2024	03/25/2025	500	2,610,145	5218.1899999999996		111,558		111,558		178,822							.0003
S&P 500 - CAPPED TA2406469		N/A	Equity/Index	BNP-	09/23/2024	09/23/2025	472	2,700,000	5718.57		87,130		87,130		95,975							.0003
S&P 500 - CAPPED TA2402536		N/A	Equity/Index	TOCC-	05/03/2024	04/24/2025	100	512,206	5071.63		31,383		31,383		52,240							.0003
S&P 500 - CAPPED TA2410309		N/A	Equity/Index	TOCC-	12/12/2024	12/12/2025	100	605,125	6051.25		37,096		37,096		30,124							.0003
S&P 500 - CAPPED TA2405858		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	106	600,000	5648.4		18,551		18,551		21,250							.0003
S&P 500 - CAPPED TA2409330		N/A	Equity/Index	SG-	11/27/2024	11/26/2025	333	2,000,000	5998.74		39,401		39,401		35,825							.0003
S&P 500 - CAPPED TA2400813		N/A	Equity/Index	BMO-	02/15/2024	01/24/2025	100	500,700	4894.16		34,708		34,708		62,455							.0003
S&P 500 - CAPPED TA2407626		N/A	Equity/Index	BMO-	10/25/2024	10/27/2025	396	2,300,000	5808.12		45,378		45,378		46,231							.0003
S&P 500 - CAPPED TA2406120		N/A	Equity/Index	SG-	09/11/2024	09/09/2025	1,644	8,930,208	5471.05		373,796		373,796		494,779							.0003
S&P 500 - CAPPED TA2410822		N/A	Equity/Index	TOCC-	12/20/2024	12/19/2025	1,600	9,489,360	5930.85		612,089		612,089		571,741							.0003
S&P 500 - CAPPED TA2411174		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	188	1,132,465	5930.85		69,562		69,562		60,662							.0003
S&P 500 - CAPPED TA2405722		N/A	Equity/Index	BAR-	08/28/2024	08/28/2025	72	400,000	5592.18		21,749		21,749		26,920							.0003
S&P 500 - CAPPED TA2401532		N/A	Equity/Index	RBC-	03/21/2024	03/07/2025	162	852,120	5368.23		59,404		59,404		93,928							.0003
S&P 500 - CAPPED TA2403557		N/A	Equity/Index	TOCC-	06/12/2024	06/12/2025	100	542,103	5421.03		26,653		26,653		37,572							.0003
S&P 500 - CAPPED TA2404545		N/A	Equity/Index	TOCC-	07/18/2024	07/08/2025	100	555,562	5572.85		28,360		28,360		36,724							.0003
S&P 500 - CAPPED TA2405566		N/A	Equity/Index	RBC-	08/23/2024	08/22/2025	160	900,000	5634.61		17,424		17,424		19,888							.0003
S&P 500 - CAPPED TA2404267		N/A	Equity/Index	TOCC-	07/10/2024	07/10/2025	100	563,391	5633.91		31,302		31,302		37,542							.0003
S&P 500 - CAPPED TA2405945		N/A	Equity/Index	BAR-	09/05/2024	09/02/2025	615	3,376,857	5648.4		69,864		69,864		89,683							.0003
S&P 500 - CAPPED TA2411043		N/A	Equity/Index	RBC-	12/23/2024	12/19/2025	36	214,092	5867.08		7,604		7,604		7,203							.0003
S&P 500 - CAPPED TA2401708		N/A	Equity/Index	SG-	03/28/2024	03/21/2025	100	524,966	5241.53		14,546		14,546		21,848							.0003
S&P 500 - CAPPED TA2401123		N/A	Equity/Index	TOCC-	03/01/2024	02/28/2025	1,600	8,222,320	5069.76		366,409		366,409		577,259							.0003
S&P 500 - CAPPED TA2405753		N/A	Equity/Index	TOCC-	08/29/2024	08/29/2025	400	2,236,784	5591.96		126,162		126,162		156,684							.0003
S&P 500 - CAPPED TA2402350		N/A	Equity/Index	RBC-	04/30/2024	04/28/2025	285	1,453,983	5099.96		39,572		39,572		59,555							.0003
S&P 500 - CAPPED TA2405424		N/A	Equity/Index	BNP-	08/19/2024	08/19/2025	1,052	5,900,000	5608.25		131,157		131,157		152,702							.0003
S&P 500 - CAPPED TA2407618		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	103	600,000	5808.12		22,925		22,925		23,555							.0003
S&P 500 - CAPPED TA2405273		N/A	Equity/Index	BAR-	08/13/2024	08/13/2025	662	3,600,000	5434.43		69,589		69,589		87,482							.0003
S&P 500 - CAPPED TA2404415		N/A	Equity/Index	TOCC-	07/12/2024	07/03/2025	200	1,127,138	5567.19		58,217		58,217		70,100							.0003
S&P 500 - CAPPED TA2406665		N/A	Equity/Index	BNP-	09/27/2024	09/29/2025	732	4,200,000	5738.17		224,490		224,490		248,315							.0003
S&P 500 - CAPPED TA2404176		N/A	Equity/Index	RBC-	07/08/2024	07/08/2025	215	1,200,000	5602.39		94,872		94,872		112,241							.0003
S&P 500 - CAPPED TA2401012		N/A	Equity/Index	BAR-	02/26/2024	02/21/2025	129	656,610	5021.03		60,185		60,185		115,866							.0003

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S&P 500 - CAPPED TA2403184		N/A	Equity/Index	BNP	05/30/2024	04/21/2025	185	970,094	4967.2299999999996		21,614		21,614		27,281							.0003
S&P 500 - CAPPED TA2404638		N/A	Equity/Index	BMO	07/22/2024	07/18/2025	852	4,718,555	5544.59		264,708		264,708		344,145							.0003
S&P 500 - CAPPED TA2400043		N/A	Equity/Index	TOCC	01/04/2024	01/02/2025	100	471,335	4742.83		14,159		14,159		23,706							.0003
S&P 500 - CAPPED TA2400914		N/A	Equity/Index	BMO	02/21/2024	02/14/2025	1,840	9,160,440	5000.62		554,760		554,760		1,118,867							.0003
S&P 500 - CAPPED TA2409243		N/A	Equity/Index	BAR	11/26/2024	11/26/2025	199	1,200,000	6021.63		35,833		35,833		31,927							.0003
S&P 500 - CAPPED TA2406280		N/A	Equity/Index	BAR	09/16/2024	09/12/2025	109	611,872	5595.76		26,400		26,400		31,461							.0003
S&P 500 - CAPPED TA2407754		N/A	Equity/Index	BAR	10/29/2024	10/29/2025	69	400,000	5832.92		9,721		9,721		9,854							.0003
S&P 500 - CAPPED TA2407447		N/A	Equity/Index	BAR	10/21/2024	10/16/2025	25	146,094	5842.47		4,720		4,720		4,765							.0003
S&P 500 - CAPPED TA2409323		N/A	Equity/Index	BAR	11/27/2024	11/25/2025	64	384,054	5987.37		24,554		24,554		20,873							.0003
S&P 500 - CAPPED TA2407385		N/A	Equity/Index	TOCC	10/18/2024	10/20/2025	100	586,467	5864.67		17,538		17,538		17,540							.0003
S&P 500 - CAPPED TA2405158		N/A	Equity/Index	TOCC	08/09/2024	08/11/2025	300	1,603,248	5344.16		59,966		59,966		80,745							.0003
S&P 500 - CAPPED TA2410308		N/A	Equity/Index	TOCC	12/12/2024	12/12/2025	100	605,125	6051.25		36,128		36,128		29,482							.0003
S&P 500 - CAPPED TA2406247		N/A	Equity/Index	RBC	09/13/2024	09/11/2025	104	584,788	5554.13		26,175		26,175		30,769							.0003
S&P 500 - CAPPED TA2410121		N/A	Equity/Index	BMO	12/09/2024	09/29/2025	32	193,720	5738.17		21,407		21,407		16,168							.0003
S&P 500 - CAPPED TA2410550		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	36	218,880	6090.27		8,293		8,293		6,812							.0003
S&P 500 - CAPPED TA2408402		N/A	Equity/Index	BMO	11/08/2024	06/27/2025	149	893,155	5460.48		24,776		24,776		24,087							.0003
S&P 500 - CAPPED TA2404602		N/A	Equity/Index	BAR	07/19/2024	07/17/2025	15	82,722	5588.27		1,413		1,413		1,774							.0003
S&P 500 - CAPPED TA2404514		N/A	Equity/Index	BMO	07/17/2024	07/15/2025	350	1,959,300	5631.22		93,079		93,079		115,954							.0003
S&P 500 - CAPPED TA2406268		N/A	Equity/Index	BNP	09/16/2024	09/16/2025	302	1,700,000	5633.09		52,190		52,190		60,473							.0003
S&P 500 - CAPPED TA2407164		N/A	Equity/Index	SG	10/11/2024	10/10/2025	344	2,000,000	5815.03		59,801		59,801		61,539							.0003
S&P 500 - CAPPED TA2404326		N/A	Equity/Index	BAR	07/11/2024	07/11/2025	107	600,000	5584.54		33,246		33,246		41,784							.0003
S&P 500 - CAPPED TA2405045		N/A	Equity/Index	RBC	08/05/2024	08/01/2025	471	2,456,585	5446.68		92,250		92,250		145,862							.0003
S&P 500 - CAPPED TA2401499		N/A	Equity/Index	BAR	03/20/2024	03/14/2025	3,090	16,001,967	5117.09		1,003,416		1,003,416		1,668,947							.0003
S&P 500 - CAPPED TA2405843		N/A	Equity/Index	BNP	08/30/2024	08/29/2025	177	1,000,000	5648.4		27,810		27,810		31,796							.0003
S&P 500 - CAPPED TA2405577		N/A	Equity/Index	RBC	08/23/2024	08/22/2025	426	2,400,000	5634.61		128,928		128,928		152,802							.0003
S&P 500 - CAPPED TA2403289		N/A	Equity/Index	BMO	06/05/2024	05/16/2025	165	877,765	5303.27		53,321		53,321		82,230							.0003
S&P 500 - CAPPED TA2407819		N/A	Equity/Index	BAR	10/30/2024	10/28/2025	1,018	5,948,988	5823.52		244,951		244,951		247,105							.0003
S&P 500 - CAPPED TA2405906		N/A	Equity/Index	RBC	09/03/2024	08/29/2025	21	116,336	5591.96		2,693		2,693		3,267							.0003
S&P 500 - CAPPED TA2403192		N/A	Equity/Index	BMO	05/31/2024	05/28/2025	1,967	10,258,889	5306.04		414,899		414,899		647,848							.0003
S&P 500 - CAPPED TA2405928		N/A	Equity/Index	BNP	09/04/2024	08/29/2025	1,223	6,759,521	5648.4		350,597		350,597		468,265							.0003
S&P 500 - CAPPED TA2405856		N/A	Equity/Index	BNP	08/30/2024	09/02/2025	283	1,600,000	5648.4		35,617		35,617		40,537							.0003
S&P 500 - CAPPED TA2404862		N/A	Equity/Index	BNP	07/30/2024	07/30/2025	276	1,500,000	5436.44		45,556		45,556		58,867							.0003
S&P 500 - CAPPED TA2403559		N/A	Equity/Index	TOCC	06/12/2024	06/12/2025	500	2,710,515	5421.03		148,783		148,783		213,223							.0003
S&P 500 - CAPPED TA2410383		N/A	Equity/Index	BAR	12/13/2024	12/15/2025	116	700,000	6051.09		22,701		22,701		19,837							.0003

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S&P 500 - CAPPED TA2401879		N/A	Equity/Index	JPM-	04/10/2024	04/08/2025	762	3,925,832	5202.3900000000003		214,678		214,678		369,743							.0003
S&P 500 - CAPPED TA2407641		N/A	Equity/Index	SG-	10/25/2024	10/15/2025	102	595,813	5815.26		17,721		17,721		17,771							.0003
S&P 500 - CAPPED TA2404813		N/A	Equity/Index	BOA-	07/26/2024	07/18/2025	150	818,501	5505		45,585		45,585		64,462							.0003
S&P 500 - CAPPED TA2400361		N/A	Equity/Index	BMO-	01/22/2024	01/17/2025	747	3,632,288	4839.8100000000004		203,490		203,490		373,217							.0003
S&P 500 - CAPPED TA2400761		N/A	Equity/Index	TOCC-	02/13/2024	02/07/2025	900	4,430,187	5026.6099999999997		78,494		78,494		133,162							.0003
S&P 500 - CAPPED TA2400345		N/A	Equity/Index	TOCC-	01/19/2024	01/17/2025	100	479,417	4739.21		14,588		14,588		22,721							.0003
S&P 500 - CAPPED TA2409334		N/A	Equity/Index	SG-	11/27/2024	11/26/2025	183	1,100,000	5998.74		49,939		49,939		44,314							.0003
S&P 500 - CAPPED TA2403098		N/A	Equity/Index	BMO-	05/24/2024	05/22/2025	556	2,951,387	5307.01		61,227		61,227		82,494							.0003
S&P 500 - CAPPED TA2404488		N/A	Equity/Index	BMO-	07/16/2024	07/11/2025	1,066	6,033,560	5615.35		303,991		303,991		358,238							.0003
S&P 500 - CLIQUET TA2400853		N/A	Equity/Index	GS-	02/16/2024	02/19/2025	6,000,000	6,000,000	5005.57		131,400		17,688		312,355			(113,712)				.0003
S&P 500 - CLIQUET TA2407797		N/A	Equity/Index	JFS-	10/30/2024	08/12/2025	220,509	220,509	5344.39		9,641		9,641		10,996							.0003
S&P 500 - CLIQUET TA2403096		N/A	Equity/Index	BMO-	05/24/2024	05/27/2025	4,950,000	4,950,000	5304.72		106,425		106,425		268,413							.0003
S&P 500 - CLIQUET TA2407811		N/A	Equity/Index	JFS-	10/30/2024	10/16/2025	657,860	657,860	5842.47		18,578		18,578		20,393							.0003
S&P 500 - CLIQUET TA2402225		N/A	Equity/Index	BMO-	04/26/2024	04/25/2025	4,680,000	4,680,000	5099.96		82,836		82,836		277,372							.0003
S&P 500 - CLIQUET TA2401300		N/A	Equity/Index	UBS-	03/14/2024	03/14/2025	4,300,000	4,300,000	5150.4799999999996		80,410		80,410		187,887							.0003
S&P 500 - CLIQUET TA2401365		N/A	Equity/Index	UBS-	03/19/2024	03/19/2025	6,800,000	6,800,000	5178.51		121,720		121,720		247,359							.0003
S&P 500 - CLIQUET TA2404522		N/A	Equity/Index	MS-	07/18/2024	07/18/2025	8,900,000	8,900,000	5544.59		217,160		217,160		387,566							.0003
S&P 500 - CLIQUET TA2403631		N/A	Equity/Index	MS-	06/14/2024	06/13/2025	3,330,000	3,330,000	5431.6		91,575		91,575		149,290							.0003
S&P 500 - CLIQUET TA2409091		N/A	Equity/Index	MS-	11/22/2024	09/29/2025	287,417	287,417	5738.17		11,382		11,382		10,944							.0003
S&P 500 - CLIQUET TA2408087		N/A	Equity/Index	JPM-	11/05/2024	10/17/2025	880,014	880,014	5841.47		20,064		20,064		27,765							.0003
S&P 500 - CLIQUET TA2406385		N/A	Equity/Index	JPM-	09/20/2024	09/19/2025	4,100,000	4,100,000	5702.55		103,320		103,320		179,521							.0003
S&P 500 - CLIQUET TA2406733		N/A	Equity/Index	BMO-	10/01/2024	10/01/2025	3,204,000	3,204,000	5708.75		79,459		79,459		90,579							.0003
S&P 500 - CLIQUET TA2405387		N/A	Equity/Index	BMO-	08/16/2024	08/15/2025	1,600,000	1,600,000	5554.25		39,227		39,227		73,043							.0003
S&P 500 - CLIQUET TA2400223		N/A	Equity/Index	UBS-	01/12/2024	01/14/2025	7,600,000	7,600,000	4783.83		158,080		158,080		530,171							.0003
S&P 500 - CLIQUET TA2410672		N/A	Equity/Index	BMO-	12/18/2024	12/18/2025	4,277,000	4,277,000	5872.16		112,485		112,485		143,831							.0003
S&P 500 - CLIQUET TA2403708		N/A	Equity/Index	BMO-	06/18/2024	06/18/2025	5,580,000	5,580,000	5487.03		161,262		161,262		291,769							.0003
S&P 500 - CLIQUET TA2404750		N/A	Equity/Index	BMO-	07/26/2024	07/28/2025	4,000,000	4,000,000	5459.1		94,000		94,000		231,058							.0003
S&P 500 - CLIQUET TA2407194		N/A	Equity/Index	MS-	10/14/2024	10/14/2025	6,900,000	6,900,000	5859.85		177,330		177,330		249,789							.0003
S&P 500 - CLIQUET TA2407236		N/A	Equity/Index	JPM-	10/15/2024	10/15/2025	6,497,000	6,497,000	5815.26		166,323		166,323		218,190							.0003
S&P 500 - CLIQUET TA2402731		N/A	Equity/Index	MS-	05/10/2024	05/09/2025	4,400,000	4,400,000	5222.68		81,840		81,840		82,166							.0003
S&P 500 - CLIQUET TA2406534		N/A	Equity/Index	BMO-	09/25/2024	09/25/2025	4,000,000	4,000,000	5722.26		100,000		100,000		172,335							.0003
S&P 500 - CLIQUET TA2403709		N/A	Equity/Index	BMO-	06/18/2024	06/18/2025	5,400,000	5,400,000	5487.03		156,060		156,060		342,568							.0003
S&P 500 - CLIQUET TA2400900		N/A	Equity/Index	UBS-	02/21/2024	02/21/2025	4,300,000	4,300,000	4981.8		94,170		94,170		232,507							.0003
S&P 500 - CLIQUET TA2407666		N/A	Equity/Index	BMO-	10/28/2024	10/28/2025	7,000,000	7,000,000	5823.52		181,300		181,300		235,738							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CLIQUET TA2404749		N/A	Equity/Index	BMO-	07/26/2024	07/25/2025	4,800,000	4,800,000	5459.1		112,800		112,800		268,509							.0003
S&P 500 - CLIQUET TA2400502		N/A	Equity/Index	CITI-	01/31/2024	01/31/2025	3,800,000	3,800,000	4845.6499999999996		77,140		77,140		126,889							.0003
S&P 500 - CLIQUET TA2404748		N/A	Equity/Index	BMO-	07/26/2024	07/25/2025	3,400,000	3,400,000	5459.1		79,900		79,900		182,145							.0003
S&P 500 - CLIQUET TA2400335		N/A	Equity/Index	JPM-	01/19/2024	01/17/2025	7,800,000	7,800,000	4839.8100000000004		162,240		162,240		468,755							.0003
S&P 500 - CLIQUET TA2401345		N/A	Equity/Index	BMO-	03/18/2024	03/18/2025	6,200,000	6,200,000	5149.42		110,980		110,980		237,246							.0003
S&P 500 - CLIQUET TA2404565		N/A	Equity/Index	MS-	07/19/2024	07/18/2025	4,183,000	4,183,000	5505		99,555		99,555		239,194							.0003
S&P 500 - CLIQUET TA2402871		N/A	Equity/Index	MS-	05/16/2024	05/16/2025	7,560,000	7,560,000	5297.1		145,908		145,908		286,311							.0003
S&P 500 - CLIQUET TA2404498		N/A	Equity/Index	JPM-	07/17/2024	07/17/2025	4,200,000	4,200,000	5588.27		102,480		102,480		167,366							.0003
S&P 500 - CLIQUET TA2402112		N/A	Equity/Index	BMO-	04/22/2024	04/22/2025	7,000,000	7,000,000	5010.6000000000004		114,800		114,800		476,720							.0003
S&P 500 - CLIQUET TA2403475		N/A	Equity/Index	JPM-	06/10/2024	06/10/2025	5,220,000	5,220,000	5360.79		129,978		129,978		118,372							.0003
S&P 500 - CLIQUET TA2408085		N/A	Equity/Index	JPM-	11/05/2024	10/10/2025	555,245	555,245	5780.05		13,881		13,881		17,893							.0003
S&P 500 - CLIQUET TA2403876		N/A	Equity/Index	JFS-	06/25/2024	06/25/2025	6,000,000	6,000,000	5469.3		171,600		171,600		317,413							.0003
S&P 500 - CLIQUET TA2401325		N/A	Equity/Index	UBS-	03/15/2024	03/17/2025	5,000,000	5,000,000	5117.09		91,500		91,500		222,484							.0003
S&P 500 - CLIQUET TA2405937		N/A	Equity/Index	BMO-	09/05/2024	09/05/2025	3,115,000	3,115,000	5503.41		72,580		72,580		103,338							.0003
S&P 500 - CLIQUET TA2407159		N/A	Equity/Index	JPM-	10/11/2024	10/13/2025	2,670,000	2,670,000	5815.03		68,886		68,886		91,301							.0003
S&P 500 - CLIQUET TA2400805		N/A	Equity/Index	UBS-	02/15/2024	02/14/2025	2,700,000	2,700,000	5029.7299999999996		59,940		59,940		175,680							.0003
S&P 500 - CLIQUET TA2400850		N/A	Equity/Index	GS-	02/16/2024	02/14/2025	4,100,000	4,100,000	5005.57		89,790		89,790		196,914							.0003
S&P 500 - CLIQUET TA2407076		N/A	Equity/Index	BMO-	10/09/2024	10/09/2025	3,400,000	3,400,000	5792.04		87,040		87,040		110,812							.0003
S&P 500 - CLIQUET TA2407468		N/A	Equity/Index	CITI-	10/22/2024	10/22/2025	4,094,000	4,094,000	5851.2		106,035		106,035		139,168							.0003
S&P 500 - CLIQUET TA2410730		N/A	Equity/Index	BMO-	12/19/2024	12/19/2025	6,700,000	6,700,000	5867.08		170,180		170,180		227,982							.0003
S&P 500 - CLIQUET TA2401740		N/A	Equity/Index	MS-	04/02/2024	04/02/2025	5,400,000	5,400,000	5205.8100000000004		95,040		95,040		42,898							.0003
S&P 500 - CLIQUET TA2404854		N/A	Equity/Index	MS-	07/30/2024	07/30/2025	3,382,000	3,382,000	5436.44		79,815		79,815		159,781							.0003
S&P 500 - CLIQUET TA2408522		N/A	Equity/Index	JPM-	11/13/2024	11/13/2025	5,100,000	5,100,000	5985.38		127,500		127,500		135,003							.0003
S&P 500 - CLIQUET TA2400224		N/A	Equity/Index	UBS-	01/12/2024	01/15/2025	3,600,000	3,600,000	4783.83		74,880		2,880		260,882			(72,000)				.0003
S&P 500 - CLIQUET TA2407789		N/A	Equity/Index	JFS-	10/30/2024	05/14/2025	487,394	487,394	5246.68		15,748		15,748		20,353							.0003
S&P 500 - CLIQUET TA2407157		N/A	Equity/Index	JPM-	10/11/2024	10/10/2025	3,382,000	3,382,000	5815.03		87,256		87,256		109,820							.0003
S&P 500 - CLIQUET TA2403247		N/A	Equity/Index	CITI-	06/04/2024	06/04/2025	6,210,000	6,210,000	5291.34		134,757		134,757		83,894							.0003
S&P 500 - CLIQUET TA2403997		N/A	Equity/Index	BMO-	06/28/2024	06/30/2025	2,600,000	2,600,000	5460.48		75,140		75,140		123,863							.0003
S&P 500 - CLIQUET TA2401672		N/A	Equity/Index	BMO-	03/28/2024	03/28/2025	5,200,000	5,200,000	5254.35		93,600		93,600		222,141							.0003
S&P 500 - CLIQUET TA2405959		N/A	Equity/Index	BMO-	09/06/2024	09/05/2025	6,300,000	6,300,000	5408.42		150,570		150,570		250,497							.0003
S&P 500 - CLIQUET TA2409388		N/A	Equity/Index	JFS-	11/29/2024	11/28/2025	2,800,000	2,800,000	6032.38		78,960		78,960		63,755							.0003
S&P 500 - CLIQUET TA2409360		N/A	Equity/Index	MS-	11/27/2024	11/26/2025	464,944	464,944	6021.63		12,786		12,786		12,192							.0003
S&P 500 - CLIQUET TA2400448		N/A	Equity/Index	BMO-	01/26/2024	01/27/2025	8,300,000	8,300,000	4890.97		173,470		173,470		506,922							.0003
S&P 500 - CLIQUET TA2400336		N/A	Equity/Index	JPM-	01/19/2024	01/21/2025	6,800,000	6,800,000	4839.8100000000004		141,440		141,440		399,276							.0003

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S&P 500 - CLIQUET TA2409585		N/A	Equity/Index	JFS-	12/04/2024	12/04/2025	4,000,000	4,000,000	6086.49		111,600		111,600		75,989							.0003
S&P 500 - CLIQUET TA2400570		N/A	Equity/Index	BMO-	02/02/2024	01/31/2025	4,000,000	4,000,000	4958.6099999999997		80,800		80,800		73,561							.0003
S&P 500 - CLIQUET TA2407602		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	3,200,000	3,200,000	5808.12		81,920		81,920		102,843							.0003
S&P 500 - CLIQUET TA2401266		N/A	Equity/Index	UBS-	03/12/2024	03/12/2025	6,500,000	6,500,000	5175.2700000000004		122,200		122,200		153,032							.0003
S&P 500 - CLIQUET TA2407801		N/A	Equity/Index	JFS-	10/30/2024	08/22/2025	401,710	401,710	5570.64		17,282		17,282		20,769							.0003
S&P 500 - CLIQUET TA2404140		N/A	Equity/Index	JFS-	07/05/2024	07/03/2025	4,770,000	4,770,000	5567.19		133,083		133,083		34,167							.0003
S&P 500 - CLIQUET TA2405889		N/A	Equity/Index	BMO-	09/03/2024	09/03/2025	5,073,000	5,073,000	5528.93		124,289		124,289		177,795							.0003
S&P 500 - CLIQUET TA2400959		N/A	Equity/Index	BMO-	02/23/2024	02/25/2025	2,100,000	2,100,000	5088.8		46,200		46,200		103,283							.0003
S&P 500 - CLIQUET TA2410808		N/A	Equity/Index	BMO-	12/20/2024	12/19/2025	3,290,367	3,290,367	5930.85		84,891		84,891		102,916							.0003
S&P 500 - CLIQUET TA2407360		N/A	Equity/Index	JFS-	10/18/2024	10/17/2025	3,100,000	3,100,000	5864.67		81,220		81,220		89,463							.0003
S&P 500 - CLIQUET TA2407803		N/A	Equity/Index	JFS-	10/30/2024	09/12/2025	216,953	216,953	5626.02		7,244		7,244		9,795							.0003
S&P 500 - CLIQUET TA2407788		N/A	Equity/Index	JFS-	10/30/2024	04/17/2025	305,388	305,388	4967.2299999999996		18,485		18,485		22,342							.0003
S&P 500 - CLIQUET TA2401921		N/A	Equity/Index	BMO-	04/12/2024	04/11/2025	4,600,000	4,600,000	5123.41		76,360		76,360		193,119							.0003
S&P 500 - CLIQUET TA2402506		N/A	Equity/Index	MS-	05/03/2024	05/02/2025	2,800,000	2,800,000	5127.79		50,680		50,680		43,017							.0003
S&P 500 - CLIQUET TA2406037		N/A	Equity/Index	BMO-	09/09/2024	09/09/2025	4,300,000	4,300,000	5471.05		97,180		97,180		172,064							.0003
S&P 500 - CLIQUET TA2400890		N/A	Equity/Index	BNP-	02/20/2024	02/20/2025	6,400,000	6,400,000	4975.51		140,160		140,160		327,089							.0003
S&P 500 - CLIQUET TA2405754		N/A	Equity/Index	BMO-	08/29/2024	08/29/2025	5,500,000	5,500,000	5591.96		139,700		139,700		257,089							.0003
S&P 500 - CLIQUET TA2403996		N/A	Equity/Index	BMO-	06/28/2024	06/27/2025	3,300,000	3,300,000	5460.48		95,370		95,370		195,174							.0003
S&P 500 - CLIQUET TA2409959		N/A	Equity/Index	CITI-	12/06/2024	12/08/2025	2,280,000	2,280,000	6090.27		62,244		62,244		45,462							.0003
S&P 500 - CLIQUET TA2401176		N/A	Equity/Index	BMO-	03/06/2024	03/06/2025	5,200,000	5,200,000	5104.76		105,560		105,560		88,623							.0003
S&P 500 - CLIQUET TA2407517		N/A	Equity/Index	CITI-	10/24/2024	10/24/2025	5,696,000	5,696,000	5809.86		148,666		148,666		212,434							.0003
S&P 500 - CLIQUET TA2404339		N/A	Equity/Index	JFS-	07/12/2024	07/11/2025	3,300,000	3,300,000	5615.35		83,820		83,820		96,216							.0003
S&P 500 - CLIQUET TA2400383		N/A	Equity/Index	BMO-	01/24/2024	01/24/2025	3,000,000	3,000,000	4868.55		63,000		63,000		199,469							.0003
S&P 500 - CLIQUET TA2407805		N/A	Equity/Index	JFS-	10/30/2024	09/18/2025	311,973	311,973	5618.26		10,414		10,414		12,387							.0003
S&P 500 - CLIQUET TA2402600		N/A	Equity/Index	JPM-	05/07/2024	05/07/2025	5,040,000	5,040,000	5187.7		91,728		91,728		58,067							.0003
S&P 500 - CLIQUET TA2406084		N/A	Equity/Index	BMO-	09/10/2024	09/10/2025	4,272,000	4,272,000	5495.52		99,110		99,110		172,996							.0003
S&P 500 - CLIQUET TA2409095		N/A	Equity/Index	MS-	11/22/2024	10/15/2025	542,277	542,277	5815.26		18,817		18,817		18,404							.0003
S&P 500 - CLIQUET TA2407603		N/A	Equity/Index	BMO-	10/25/2024	10/27/2025	3,000,000	3,000,000	5808.12		76,800		76,800		99,995							.0003
S&P 500 - CLIQUET TA2409098		N/A	Equity/Index	MS-	11/22/2024	10/29/2025	612,790	612,790	5832.92		19,058		19,058		18,316							.0003
S&P 500 - CLIQUET TA2409092		N/A	Equity/Index	MS-	11/22/2024	09/30/2025	511,500	511,500	5762.48		18,772		18,772		16,407							.0003
S&P 500 - CLIQUET TA2401022		N/A	Equity/Index	BNP-	02/27/2024	02/27/2025	4,500,000	4,500,000	5078.18		100,125		100,125		259,378							.0003
S&P 500 - CLIQUET TA2400120		N/A	Equity/Index	BMO-	01/08/2024	01/08/2025	5,800,000	5,800,000	4763.54		118,900		118,900		272,770							.0003
S&P 500 - CLIQUET TA2411445		N/A	Equity/Index	UBS-	12/30/2024	12/30/2025	7,371,000	7,371,000	5906.94		187,961		187,961		237,202							.0003
S&P 500 - CLIQUET TA2405812		N/A	Equity/Index	JFS-	08/30/2024	08/29/2025	3,650,000	3,650,000	5648.4		92,710		92,710		144,016							.0003

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S&P 500 - CLIQUET TA2406631		N/A	Equity/Index	BMO-	09/27/2024	09/26/2025	4,500,000	4,500,000	5738.17		114,300		114,300		177,448							.0003
S&P 500 - CLIQUET TA2403397		N/A	Equity/Index	MS-	06/07/2024	06/09/2025	4,900,000	4,900,000	5346.99		114,170		114,170		111,903							.0003
S&P 500 - CLIQUET TA2409097		N/A	Equity/Index	MS-	11/22/2024	10/28/2025	670,412	670,412	5823.52		20,448		20,448		21,419							.0003
S&P 500 - CLIQUET TA2408074		N/A	Equity/Index	JPM-	11/05/2024	04/09/2025	206,066	206,066	5209.91		4,286		4,286		4,853							.0003
S&P 500 - CLIQUET TA2406632		N/A	Equity/Index	BMO-	09/27/2024	09/26/2025	3,200,000	3,200,000	5738.17		81,280		81,280		131,507							.0003
S&P 500 - CLIQUET TA2411253		N/A	Equity/Index	MS-	12/27/2024	12/29/2025	3,180,000	3,180,000	5970.84		82,998		82,998		94,147							.0003
S&P 500 - CLIQUET TA2407816		N/A	Equity/Index	JFS-	10/30/2024	10/22/2025	478,178	478,178	5851.2		12,437		12,437		16,067							.0003
S&P 500 - CLIQUET TA2405915		N/A	Equity/Index	BMO-	09/04/2024	09/04/2025	4,100,000	4,100,000	5520.07		97,990		97,990		105,890							.0003
S&P 500 - CLIQUET TA2400958		N/A	Equity/Index	BMO-	02/23/2024	02/24/2025	4,600,000	4,600,000	5088.8		101,200		101,200		273,124							.0003
S&P 500 - CLIQUET TA2400370		N/A	Equity/Index	JPM-	01/23/2024	01/23/2025	7,500,000	7,500,000	4864.6000000000004		157,500		157,500		620,109							.0003
S&P 500 - CLIQUET TA2401768		N/A	Equity/Index	BMO-	04/03/2024	04/03/2025	4,680,000	4,680,000	5211.49		80,964		80,964		56,913							.0003
S&P 500 - CLIQUET TA2404724		N/A	Equity/Index	BMO-	07/25/2024	07/25/2025	4,700,000	4,700,000	5399.22		109,040		109,040		278,092							.0003
S&P 500 - CLIQUET TA2401816		N/A	Equity/Index	BMO-	04/05/2024	04/04/2025	3,400,000	3,400,000	5204.34		57,800		57,800		34,431							.0003
S&P 500 - CLIQUET TA2406170		N/A	Equity/Index	JFS-	09/13/2024	09/12/2025	5,160,000	5,160,000	5626.02		124,356		124,356		218,261							.0003
S&P 500 - CLIQUET TA2401673		N/A	Equity/Index	BMO-	03/28/2024	03/28/2025	2,000,000	2,000,000	5254.35		36,000		36,000		83,257							.0003
S&P 500 - CLIQUET TA2409347		N/A	Equity/Index	MS-	11/27/2024	11/07/2025	756,194	756,194	5973.1		20,644		20,644		18,371							.0003
S&P 500 - CLIQUET TA2406455		N/A	Equity/Index	BMO-	09/23/2024	09/23/2025	8,100,000	8,100,000	5718.57		204,120		204,120		343,354							.0003
S&P 500 - CLIQUET TA2405388		N/A	Equity/Index	BMO-	08/16/2024	08/18/2025	3,500,000	3,500,000	5554.25		84,893		84,893		155,610							.0003
S&P 500 - CLIQUET TA2405081		N/A	Equity/Index	BMO-	08/07/2024	08/07/2025	5,800,000	5,800,000	5199.5		121,800		121,800		273,088							.0003
S&P 500 - CLIQUET TA2404309		N/A	Equity/Index	MS-	07/11/2024	07/11/2025	4,680,000	4,680,000	5584.54		120,744		120,744		94,923							.0003
S&P 500 - CLIQUET TA2407815		N/A	Equity/Index	JFS-	10/30/2024	10/21/2025	908,257	908,257	5853.98		24,087		24,087		32,006							.0003
S&P 500 - CLIQUET TA2400931		N/A	Equity/Index	BMO-	02/22/2024	02/21/2025	2,800,000	2,800,000	5087.03		61,600		61,600		143,312							.0003
S&P 500 - CLIQUET TA2401240		N/A	Equity/Index	UBS-	03/08/2024	03/07/2025	3,400,000	3,400,000	5123.6899999999996		66,300		66,300		98,869							.0003
S&P 500 - CLIQUET TA2405813		N/A	Equity/Index	JFS-	08/30/2024	08/29/2025	2,047,000	2,047,000	5648.4		51,994		51,994		56,839							.0003
S&P 500 - CLIQUET TA2408623		N/A	Equity/Index	JPM-	11/15/2024	11/14/2025	2,400,000	2,400,000	5870.62		61,920		61,920		67,995							.0003
S&P 500 - CLIQUET TA2410127		N/A	Equity/Index	BMO-	12/10/2024	12/10/2025	6,400,000	6,400,000	6034.91		168,960		168,960		151,312							.0003
S&P 500 - CLIQUET TA2404461		N/A	Equity/Index	BMO-	07/16/2024	07/16/2025	7,000,000	7,000,000	5667.2		174,300		174,300		206,462							.0003
S&P 500 - CLIQUET TA2402000		N/A	Equity/Index	BMO-	04/17/2024	04/17/2025	8,500,000	8,500,000	5022.21		141,100		141,100		501,362							.0003
S&P 500 - CLIQUET TA2401922		N/A	Equity/Index	BMO-	04/12/2024	04/14/2025	3,300,000	3,300,000	5123.41		54,780		54,780		155,993							.0003
S&P 500 - CLIQUET TA2401136		N/A	Equity/Index	BMO-	03/04/2024	03/04/2025	3,400,000	3,400,000	5130.95		74,120		74,120		46,198							.0003
S&P 500 - CLIQUET TA2401324		N/A	Equity/Index	UBS-	03/15/2024	03/14/2025	5,600,000	5,600,000	5117.09		102,480		102,480		195,946							.0003
S&P 500 - CLIQUET TA2403161		N/A	Equity/Index	BMO-	05/29/2024	05/29/2025	6,400,000	6,400,000	5266.95		136,960		136,960		357,729							.0003
S&P 500 - CLIQUET TA2408473		N/A	Equity/Index	JFS-	11/12/2024	11/12/2025	4,640,000	4,640,000	5983.99		115,536		115,536		120,269							.0003
S&P 500 - CLIQUET TA2406171		N/A	Equity/Index	JFS-	09/13/2024	09/12/2025	3,560,000	3,560,000	5626.02		85,796		85,796		159,365							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CLIQUET TA2402149		N/A	Equity/Index	UBS-	04/24/2024	04/24/2025	6,100,000	6,100,000	5071.63		106,140		106,140		405,695							.0003
S&P 500 - CLIQUET TA2410216		N/A	Equity/Index	UBS-	12/11/2024	12/11/2025	5,100,000	5,100,000	6084.19		134,130		134,130		103,454							.0003
S&P 500 - CLIQUET TA2407807		N/A	Equity/Index	JFS-	10/30/2024	09/19/2025	755,891	755,891	5702.55		25,988		25,988		32,575							.0003
S&P 500 - CLIQUET TA2403038		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	6,800,000	6,800,000	5267.84		143,480		143,480		489,106							.0003
S&P 500 - CLIQUET TA2408281		N/A	Equity/Index	JPM-	11/08/2024	11/07/2025	5,100,000	5,100,000	5995.54		127,500		127,500		125,511							.0003
S&P 500 - CLIQUET TA2403094		N/A	Equity/Index	BMO-	05/24/2024	05/23/2025	2,430,000	2,430,000	5304.72		52,245		52,245		128,112							.0003
S&P 500 - CLIQUET TA2403204		N/A	Equity/Index	CITI-	05/31/2024	05/30/2025	4,600,000	4,600,000	5277.51		96,600		96,600		188,965							.0003
S&P 500 - CLIQUET TA2403302		N/A	Equity/Index	BMO-	06/06/2024	06/06/2025	6,000,000	6,000,000	5352.96		136,800		136,800		87,752							.0003
S&P 500 - CLIQUET TA2400009		N/A	Equity/Index	BMO-	01/03/2024	01/03/2025	4,900,000	4,900,000	4704.810000000004		101,920		101,920		206,514							.0003
S&P 500 - CLIQUET TA2401848		N/A	Equity/Index	JPM-	04/08/2024	04/08/2025	4,000,000	4,000,000	5202.390000000003		68,800		68,800		74,535							.0003
S&P 500 - CLIQUET TA2400087		N/A	Equity/Index	GS-	01/05/2024	01/07/2025	6,100,000	6,100,000	4697.24		126,270		126,270		138,137							.0003
S&P 500 - CLIQUET TA2406145		N/A	Equity/Index	JFS-	09/12/2024	09/12/2025	5,607,000	5,607,000	5595.76		136,250		136,250		235,265							.0003
S&P 500 - CLIQUET TA2400957		N/A	Equity/Index	BMO-	02/23/2024	02/21/2025	3,800,000	3,800,000	5088.8		83,600		83,600		278,697							.0003
S&P 500 - CLIQUET TA2411252		N/A	Equity/Index	MS-	12/27/2024	12/26/2025	3,540,000	3,540,000	5970.84		92,040		92,040		104,207							.0003
S&P 500 - CLIQUET TA2403203		N/A	Equity/Index	CITI-	05/31/2024	05/30/2025	2,800,000	2,800,000	5277.51		58,800		58,800		101,846							.0003
S&P 500 - CLIQUET TA2400700		N/A	Equity/Index	JPM-	02/09/2024	02/07/2025	5,000,000	5,000,000	5026.609999999997		108,000		108,000		225,413							.0003
S&P 500 - CLIQUET TA2408078		N/A	Equity/Index	JPM-	11/05/2024	06/09/2025	1,273,758	1,273,758	5346.99		36,812		36,812		42,960							.0003
S&P 500 - CLIQUET TA2407787		N/A	Equity/Index	JFS-	10/30/2024	04/14/2025	385,655	385,655	5123.41		16,811		16,811		20,855							.0003
S&P 500 - CLIQUET TA2406384		N/A	Equity/Index	JPM-	09/20/2024	09/19/2025	4,300,000	4,300,000	5702.55		108,360		108,360		182,676							.0003
S&P 500 - CLIQUET TA2400334		N/A	Equity/Index	JPM-	01/19/2024	01/17/2025	1,900,000	1,900,000	4839.810000000004		39,520		39,520		116,924							.0003
S&P 500 - CLIQUET TA2400449		N/A	Equity/Index	BMO-	01/26/2024	01/28/2025	6,600,000	6,600,000	4890.97		137,940		137,940		434,463							.0003
S&P 500 - CLIQUET TA2401584		N/A	Equity/Index	JPM-	03/25/2024	03/25/2025	5,000,000	5,000,000	5218.189999999996		88,500		88,500		169,171							.0003
S&P 500 - CLIQUET TA2405318		N/A	Equity/Index	JFS-	08/15/2024	08/15/2025	6,000,000	6,000,000	5543.22		148,800		148,800		291,347							.0003
S&P 500 - CLIQUET TA2400659		N/A	Equity/Index	BMO-	02/08/2024	02/07/2025	4,600,000	4,600,000	4997.91		98,900		98,900		168,560							.0003
S&P 500 - CLIQUET TA2408778		N/A	Equity/Index	BMO-	11/20/2024	11/20/2025	4,300,000	4,300,000	5917.11		110,080		110,080		131,908							.0003
S&P 500 - CLIQUET TA2400001		N/A	Equity/Index	BMO-	01/02/2024	01/02/2025	4,300,000	4,300,000	4742.83		89,010		89,010		131,548							.0003
S&P 500 - CLIQUET TA2402733		N/A	Equity/Index	MS-	05/10/2024	05/12/2025	4,400,000	4,400,000	5222.68		82,280		82,280		94,296							.0003
S&P 500 - CLIQUET TA2402505		N/A	Equity/Index	MS-	05/03/2024	05/02/2025	2,700,000	2,700,000	5127.79		48,870		48,870		66,538							.0003
S&P 500 - CLIQUET TA2408709		N/A	Equity/Index	BMO-	11/19/2024	11/19/2025	4,730,000	4,730,000	5916.98		124,872		124,872		136,003							.0003
S&P 500 - CLIQUET TA2404966		N/A	Equity/Index	MS-	08/02/2024	08/01/2025	3,600,000	3,600,000	5346.56		78,840		78,840		136,674							.0003
S&P 500 - CLIQUET TA2409533		N/A	Equity/Index	JFS-	12/03/2024	12/03/2025	3,367,000	3,367,000	6049.88		94,276		94,276		72,180							.0003
S&P 500 - CLIQUET TA2409350		N/A	Equity/Index	MS-	11/27/2024	11/10/2025	411,819	411,819	5995.54		11,160		11,160		10,333							.0003
S&P 500 - CLIQUET TA2404258		N/A	Equity/Index	BMO-	07/10/2024	07/10/2025	4,700,000	4,700,000	5633.91		124,080		124,080		75,781							.0003
S&P 500 - CLIQUET TA2403680		N/A	Equity/Index	MS-	06/17/2024	06/17/2025	6,000,000	6,000,000	5473.23		172,800		172,800		323,049							.0003

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S&P 500 - CLIQUET TA2409958		N/A	Equity/Index	CITI-	12/06/2024	12/05/2025	2,180,000	2,180,000	6090.27		59,732		59,732		42,646							.0003
S&P 500 - CLIQUET TA2404567		N/A	Equity/Index	MS-	07/19/2024	07/21/2025	4,539,000	4,539,000	5505		108,028		108,028		274,235							.0003
S&P 500 - CLIQUET TA2407795		N/A	Equity/Index	JFS-	10/30/2024	06/16/2025	227,408	227,408	5431.6		10,383		10,383		10,297							.0003
S&P 500 - CLIQUET TA2405104		N/A	Equity/Index	BMO-	08/08/2024	08/08/2025	5,350,000	5,350,000	5319.31		113,420		113,420		252,457							.0003
S&P 500 - CLIQUET TA2410462		N/A	Equity/Index	BMO-	12/16/2024	12/16/2025	6,600,000	6,600,000	6074.08		170,940		170,940		145,544							.0003
S&P 500 - CLIQUET TA2403770		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	3,900,000	3,900,000	5464.62		111,150		111,150		257,934							.0003
S&P 500 - CLIQUET TA2402800		N/A	Equity/Index	UBS-	05/14/2024	05/14/2025	6,390,000	6,390,000	5246.68		120,771		120,771		235,615							.0003
S&P 500 - CLIQUET TA2405228		N/A	Equity/Index	JFS-	08/12/2024	08/12/2025	5,400,000	5,400,000	5344.39		124,200		124,200		267,519							.0003
S&P 500 - CLIQUET TA2402227		N/A	Equity/Index	BMO-	04/26/2024	04/28/2025	3,690,000	3,690,000	5099.96		65,313		65,313		241,447							.0003
S&P 500 - CLIQUET TA2407970		N/A	Equity/Index	CITI-	11/04/2024	11/04/2025	6,400,000	6,400,000	5712.69		146,560		146,560		146,330							.0003
S&P 500 - CLIQUET TA2410807		N/A	Equity/Index	BMO-	12/20/2024	12/19/2025	3,930,160	3,930,160	5930.85		101,398		101,398		122,682							.0003
S&P 500 - CLIQUET TA2402471		N/A	Equity/Index	BMO-	05/02/2024	05/02/2025	5,600,000	5,600,000	5064.2		97,440		97,440		128,028							.0003
S&P 500 - CLIQUET TA2405422		N/A	Equity/Index	JFS-	08/19/2024	08/19/2025	6,141,000	6,141,000	5608.25		155,367		155,367		295,004							.0003
S&P 500 - CLIQUET TA2407758		N/A	Equity/Index	CITI-	10/29/2024	10/29/2025	4,368,000	4,368,000	5832.92		112,258		112,258		133,794							.0003
S&P 500 - CLIQUET TA2400296		N/A	Equity/Index	BMO-	01/18/2024	01/17/2025	2,100,000	2,100,000	4780.9399999999996		43,680		43,680		143,148							.0003
S&P 500 - CLIQUET TA2403396		N/A	Equity/Index	MS-	06/07/2024	06/06/2025	2,900,000	2,900,000	5346.99		67,570		67,570		60,495							.0003
S&P 500 - CLIQUET TA2408077		N/A	Equity/Index	JPM-	11/05/2024	06/06/2025	543,074	543,074	5352.96		9,558		9,558		9,332							.0003
S&P 500 - CLIQUET TA2400633		N/A	Equity/Index	UBS-	02/07/2024	02/07/2025	3,600,000	3,600,000	4995.0600000000004		75,960		75,960		64,910							.0003
S&P 500 - CLIQUET TA2400529		N/A	Equity/Index	BNP-	02/01/2024	01/31/2025	3,500,000	3,500,000	4906.1899999999996		70,700		70,700		96,798							.0003
S&P 500 - CLIQUET TA2400702		N/A	Equity/Index	JPM-	02/09/2024	02/11/2025	4,700,000	4,700,000	5026.6099999999997		101,520		101,520		221,097							.0003
S&P 500 - CLIQUET TA2401866		N/A	Equity/Index	JPM-	04/09/2024	04/09/2025	6,400,000	6,400,000	5209.91		110,080		110,080		155,675							.0003
S&P 500 - CLIQUET TA2400472		N/A	Equity/Index	BNP-	01/30/2024	01/30/2025	8,000,000	8,000,000	4924.97		164,800		164,800		308,427							.0003
S&P 500 - CLIQUET TA2400462		N/A	Equity/Index	UBS-	01/29/2024	01/29/2025	5,900,000	5,900,000	4927.93		122,720		122,720		393,975							.0003
S&P 500 - CLIQUET TA2402671		N/A	Equity/Index	BMO-	05/09/2024	05/09/2025	5,400,000	5,400,000	5214.08		98,820		98,820		140,831							.0003
S&P 500 - CLIQUET TA2411201		N/A	Equity/Index	UBS-	12/26/2024	12/26/2025	3,549,000	3,549,000	6037.59		94,049		94,049		89,666							.0003
S&P 500 - CLIQUET TA2401815		N/A	Equity/Index	BMO-	04/05/2024	04/04/2025	3,600,000	3,600,000	5204.34		61,200		61,200		3,981							.0003
S&P 500 - CLIQUET TA2403537		N/A	Equity/Index	MS-	06/12/2024	06/12/2025	3,100,000	3,100,000	5421.03		82,150		82,150		80,194							.0003
S&P 500 - CLIQUET TA2406583		N/A	Equity/Index	MS-	09/26/2024	09/26/2025	6,052,000	6,052,000	5745.37		154,326		154,326		226,670							.0003
S&P 500 - CLIQUET TA2401874		N/A	Equity/Index	BMO-	04/10/2024	04/10/2025	4,770,000	4,770,000	5160.6400000000003		81,090		81,090		121,810							.0003
S&P 500 - CLIQUET TA2408084		N/A	Equity/Index	JPM-	11/05/2024	10/09/2025	319,413	319,413	5792.04		8,369		8,369		10,755							.0003
S&P 500 - CLIQUET TA2405691		N/A	Equity/Index	JPM-	08/27/2024	08/27/2025	3,560,000	3,560,000	5625.8		89,712		89,712		167,424							.0003
S&P 500 - CLIQUET TA2408086		N/A	Equity/Index	JPM-	11/05/2024	10/10/2025	258,196	258,196	5815.03		5,913		5,913		8,152							.0003
S&P 500 - CLIQUET TA2401516		N/A	Equity/Index	JPM-	03/21/2024	03/21/2025	4,900,000	4,900,000	5241.53		87,710		87,710		151,544							.0003
S&P 500 - CLIQUET TA2407808		N/A	Equity/Index	JFS-	10/30/2024	09/19/2025	623,912	623,912	5702.55		21,070		21,070		27,191							.0003

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S&P 500 - CLIQUET TA2407284		N/A	Equity/Index	CITI-	10/17/2024	10/17/2025	6,230,000	6,230,000	5841.47		161,980		161,980		197,645							.0003
S&P 500 - CLIQUET TA2400221		N/A	Equity/Index	UBS-	01/12/2024	01/10/2025	6,600,000	6,600,000	4783.83		137,280		137,280		277,085							.0003
S&P 500 - CLIQUET TA2405472		N/A	Equity/Index	JFS-	08/20/2024	08/20/2025	2,581,000	2,581,000	5597.12		64,783		64,783		131,812							.0003
S&P 500 - CLIQUET TA2406916		N/A	Equity/Index	BMO-	10/07/2024	10/07/2025	3,000,000	3,000,000	5695.94		76,500		76,500		99,022							.0003
S&P 500 - CLIQUET TA2410362		N/A	Equity/Index	BMO-	12/13/2024	12/12/2025	2,880,000	2,880,000	6051.09		76,896		76,896		66,666							.0003
S&P 500 - CLIQUET TA2403152		N/A	Equity/Index	CITI-	05/28/2024	05/28/2025	5,130,000	5,130,000	5306.04		109,782		109,782		300,952							.0003
S&P 500 - CLIQUET TA2404619		N/A	Equity/Index	JFS-	07/22/2024	07/22/2025	4,200,000	4,200,000	5564.41		99,960		99,960		203,176							.0003
S&P 500 - CLIQUET TA2405057		N/A	Equity/Index	BMO-	08/06/2024	08/06/2025	3,204,000	3,204,000	5240.03		66,002		66,002		149,256							.0003
S&P 500 - CLIQUET TA2401638		N/A	Equity/Index	BMO-	03/27/2024	03/27/2025	3,000,000	3,000,000	5248.49		53,400		53,400		115,900							.0003
S&P 500 - CLIQUET TA2404912		N/A	Equity/Index	JFS-	08/01/2024	08/01/2025	5,250,000	5,250,000	5446.68		126,000		126,000		202,909							.0003
S&P 500 - CLIQUET TA2404687		N/A	Equity/Index	BMO-	07/24/2024	07/24/2025	4,700,000	4,700,000	5427.13		109,980		109,980		284,997							.0003
S&P 500 - CLIQUET TA2401675		N/A	Equity/Index	BMO-	03/28/2024	03/31/2025	3,800,000	3,800,000	5254.35		68,400		68,400		62,073							.0003
S&P 500 - CLIQUET TA2401390		N/A	Equity/Index	JPM-	03/20/2024	03/20/2025	5,100,000	5,100,000	5224.62		91,800		91,800		163,669							.0003
S&P 500 - CLIQUET TA2404338		N/A	Equity/Index	JFS-	07/12/2024	07/11/2025	4,200,000	4,200,000	5615.35		106,680		106,680		84,642							.0003
S&P 500 - CLIQUET TA2407799		N/A	Equity/Index	JFS-	10/30/2024	08/18/2025	275,194	275,194	5554.25		10,378		10,378		12,115							.0003
S&P 500 - CLIQUET TA2408080		N/A	Equity/Index	JPM-	11/05/2024	08/08/2025	211,044	211,044	5344.16		8,020		8,020		9,916							.0003
S&P 500 - CLIQUET TA2408076		N/A	Equity/Index	JPM-	11/05/2024	06/05/2025	1,096,886	1,096,886	5354.03		17,550		17,550		10,349							.0003
S&P 500 - CLIQUET TA2409356		N/A	Equity/Index	MS-	11/27/2024	10/13/2025	329,503	329,503	5815.03		11,599		11,599		11,088							.0003
S&P 500 - CLIQUET TA2405497		N/A	Equity/Index	BMO-	08/22/2024	08/22/2025	6,675,000	6,675,000	5570.64		168,878		168,878		340,547							.0003
S&P 500 - CLIQUET TA2401674		N/A	Equity/Index	BMO-	03/28/2024	03/28/2025	4,000,000	4,000,000	5254.35		72,000		72,000		76,892							.0003
S&P 500 - CLIQUET TA2407813		N/A	Equity/Index	JFS-	10/30/2024	10/17/2025	309,852	309,852	5864.67		7,598		7,598		9,486							.0003
S&P 500 - CLIQUET TA2406386		N/A	Equity/Index	JPM-	09/20/2024	09/22/2025	4,300,000	4,300,000	5702.55		108,360		108,360		184,391							.0003
S&P 500 - CLIQUET TA2408071		N/A	Equity/Index	JPM-	11/05/2024	02/07/2025	270,873	270,873	5026.609999999997		12,460		12,460		12,859							.0003
S&P 500 - CLIQUET TA2401242		N/A	Equity/Index	UBS-	03/08/2024	03/10/2025	5,800,000	5,800,000	5123.689999999996		113,100		113,100		182,685							.0003
S&P 500 - CLIQUET TA2408961		N/A	Equity/Index	BMO-	11/22/2024	11/21/2025	2,200,000	2,200,000	5969.34		58,300		58,300		59,285							.0003
S&P 500 - CLIQUET TA2408088		N/A	Equity/Index	JPM-	11/05/2024	10/17/2025	331,229	331,229	5864.67		6,757		6,757		10,141							.0003
S&P 500 - CLIQUET TA2406521		N/A	Equity/Index	MS-	09/24/2024	09/24/2025	4,094,000	4,094,000	5732.93		105,216		105,216		179,878							.0003
S&P 500 - CLIQUET TA2400355		N/A	Equity/Index	UBS-	01/22/2024	01/22/2025	6,900,000	6,900,000	4850.43		144,900		144,900		413,873							.0003
S&P 500 - CLIQUET TA2402276		N/A	Equity/Index	CITI-	04/29/2024	04/29/2025	4,700,000	4,700,000	5116.17		83,660		83,660		291,144							.0003
S&P 500 - CLIQUET TA2409348		N/A	Equity/Index	MS-	11/27/2024	11/07/2025	634,613	634,613	5995.54		16,627		16,627		15,378							.0003
S&P 500 - CLIQUET TA2409355		N/A	Equity/Index	MS-	11/27/2024	11/25/2025	545,003	545,003	5987.37		15,642		15,642		15,605							.0003
S&P 500 - CLIQUET TA2401605		N/A	Equity/Index	BMO-	03/26/2024	03/26/2025	7,000,000	7,000,000	5203.58		126,000		126,000		305,963							.0003
S&P 500 - CLIQUET TA2400796		N/A	Equity/Index	UBS-	02/14/2024	02/14/2025	3,000,000	3,000,000	5000.62		66,000		66,000		188,275							.0003
S&P 500 - CLIQUET TA2410363		N/A	Equity/Index	BMO-	12/13/2024	12/12/2025	1,980,000	1,980,000	6051.09		52,866		52,866		46,019							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CLIQUET TA2406787		N/A	Equity/Index	BMO-	10/03/2024	10/03/2025	3,560,000	3,560,000	5699.94		88,288		88,288		101,816							.0003
S&P 500 - CLIQUET TA2400571		N/A	Equity/Index	BMO-	02/02/2024	02/03/2025	4,800,000	4,800,000	4958.6099999999997		96,960		96,960		134,203							.0003
S&P 500 - CLIQUET TA2407491		N/A	Equity/Index	BMO-	10/23/2024	10/23/2025	3,600,000	3,600,000	5797.42		93,240		93,240		127,999							.0003
S&P 500 - CLIQUET TA2409100		N/A	Equity/Index	MS-	11/22/2024	10/31/2025	261,541	261,541	5728.8		8,160		8,160		6,790							.0003
S&P 500 - CLIQUET TA2405713		N/A	Equity/Index	BMO-	08/28/2024	08/28/2025	4,100,000	4,100,000	5592.18		101,270		101,270		200,174							.0003
S&P 500 - CLIQUET TA2408073		N/A	Equity/Index	JPM-	11/05/2024	04/04/2025	218,905	218,905	5204.34		3,065		3,065		2,289							.0003
S&P 500 - CLIQUET TA2407812		N/A	Equity/Index	JFS-	10/30/2024	10/17/2025	914,611	914,611	5841.47		24,082		24,082		28,856							.0003
S&P 500 - CLIQUET TA2403175		N/A	Equity/Index	BMO-	05/30/2024	05/30/2025	4,000,000	4,000,000	5235.4799999999996		84,400		84,400		179,555							.0003
S&P 500 - CLIQUET TA2401248		N/A	Equity/Index	CITI-	03/11/2024	03/11/2025	4,800,000	4,800,000	5117.9399999999996		92,160		92,160		174,210							.0003
S&P 500 - CLIQUET TA2409349		N/A	Equity/Index	MS-	11/27/2024	11/07/2025	320,008	320,008	5995.54		8,256		8,256		7,733							.0003
S&P 500 - CLIQUET TA2404045		N/A	Equity/Index	JFS-	07/01/2024	07/01/2025	5,000,000	5,000,000	5475.09		144,500		144,500		185,939							.0003
S&P 500 - CLIQUET TA2406333		N/A	Equity/Index	CITI-	09/18/2024	09/18/2025	4,000,000	4,000,000	5618.26		100,000		100,000		159,670							.0003
S&P 500 - CLIQUET TA2409387		N/A	Equity/Index	JFS-	11/29/2024	11/28/2025	4,100,000	4,100,000	6032.38		115,620		115,620		101,512							.0003
S&P 500 - CLIQUET TA2407793		N/A	Equity/Index	JFS-	10/30/2024	06/12/2025	710,982	710,982	5421.03		21,024		21,024		22,392							.0003
S&P 500 - CLIQUET TA2407119		N/A	Equity/Index	BMO-	10/10/2024	10/10/2025	6,230,000	6,230,000	5780.05		161,980		161,980		204,193							.0003
S&P 500 - CLIQUET TA2410809		N/A	Equity/Index	BMO-	12/20/2024	12/22/2025	4,387,155	4,387,155	5930.85		113,189		113,189		137,425							.0003
S&P 500 - CLIQUET TA2406292		N/A	Equity/Index	BMO-	09/17/2024	09/17/2025	4,717,000	4,717,000	5634.58		117,453		117,453		187,226							.0003
S&P 500 - CLIQUET TA2405270		N/A	Equity/Index	JFS-	08/13/2024	08/13/2025	6,586,000	6,586,000	5434.43		154,112		154,112		330,210							.0003
S&P 500 - CLIQUET TA2400250		N/A	Equity/Index	MS-	01/16/2024	01/16/2025	5,500,000	5,500,000	4765.9799999999996		116,600		116,600		320,211							.0003
S&P 500 - CLIQUET TA2407851		N/A	Equity/Index	BMO-	10/31/2024	10/31/2025	7,917,000	7,917,000	5705.45		190,008		190,008		215,189							.0003
S&P 500 - CLIQUET TA2405177		N/A	Equity/Index	BMO-	08/09/2024	08/11/2025	3,200,000	3,200,000	5344.16		66,240		66,240		151,458							.0003
S&P 500 - CLIQUET TA2407800		N/A	Equity/Index	JFS-	10/30/2024	08/20/2025	336,601	336,601	5597.12		13,302		13,302		16,814							.0003
S&P 500 - CLIQUET TA2403771		N/A	Equity/Index	BMO-	06/21/2024	06/23/2025	3,800,000	3,800,000	5464.62		108,300		108,300		268,415							.0003
S&P 500 - CLIQUET TA2401560		N/A	Equity/Index	JPM-	03/22/2024	03/21/2025	3,600,000	3,600,000	5234.18		63,720		63,720		113,493							.0003
S&P 500 - CLIQUET TA2406757		N/A	Equity/Index	BMO-	10/02/2024	10/02/2025	5,300,000	5,300,000	5709.54		130,910		130,910		145,561							.0003
S&P 500 - CLIQUET TA2400163		N/A	Equity/Index	BMO-	01/10/2024	01/10/2025	4,300,000	4,300,000	4783.45		88,150		88,150		212,622							.0003
S&P 500 - CLIQUET TA2402003		N/A	Equity/Index	BMO-	04/18/2024	04/17/2025	4,300,000	4,300,000	5011.12		71,810		71,810		270,134							.0003
S&P 500 - CLIQUET TA2408563		N/A	Equity/Index	JPM-	11/14/2024	11/14/2025	7,500,000	7,500,000	5949.17		190,500		190,500		221,552							.0003
S&P 500 - CLIQUET TA2407790		N/A	Equity/Index	JFS-	10/30/2024	05/16/2025	627,692	627,692	5303.27		31,247		31,247		33,859							.0003
S&P 500 - CLIQUET TA2409099		N/A	Equity/Index	MS-	11/22/2024	10/30/2025	479,505	479,505	5813.67		15,920		15,920		13,886							.0003
S&P 500 - CLIQUET TA2404882		N/A	Equity/Index	JFS-	07/31/2024	07/31/2025	4,300,000	4,300,000	5522.3		101,910		101,910		147,879							.0003
S&P 500 - CLIQUET TA2407270		N/A	Equity/Index	JPM-	10/16/2024	10/16/2025	3,500,000	3,500,000	5842.47		89,250		89,250		103,226							.0003
S&P 500 - CLIQUET TA2407901		N/A	Equity/Index	BMO-	11/01/2024	10/31/2025	2,460,000	2,460,000	5728.8		60,024		60,024		66,682							.0003
S&P 500 - CLIQUET TA2401062		N/A	Equity/Index	BMO-	02/28/2024	02/28/2025	3,780,000	3,780,000	5069.76		84,672		84,672		225,838							.0003

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S&P 500 - CLIQUET TA2400572		N/A	Equity/Index	BMO-	02/02/2024	02/04/2025	6,000,000	6,000,000	4958.609999999997		121,200		121,200		93,878							.0003
S&P 500 - CLIQUET TA2401784		N/A	Equity/Index	BMO-	04/04/2024	04/04/2025	4,300,000	4,300,000	5147.21		75,250		75,250		43,362							.0003
S&P 500 - CLIQUET TA2400398		N/A	Equity/Index	UBS-	01/25/2024	01/24/2025	3,200,000	3,200,000	4894.16		66,880		66,880		182,059							.0003
S&P 500 - CLIQUET TA2409670		N/A	Equity/Index	JPM-	12/05/2024	12/05/2025	3,382,000	3,382,000	6075.11		92,667		92,667		66,904							.0003
S&P 500 - CLIQUET TA2408624		N/A	Equity/Index	JPM-	11/15/2024	11/17/2025	5,300,000	5,300,000	5870.62		136,740		136,740		159,417							.0003
S&P 500 - CLIQUET TA2404823		N/A	Equity/Index	JFS-	07/29/2024	07/29/2025	6,100,000	6,100,000	5463.54		140,910		140,910		332,735							.0003
S&P 500 - CLIQUET TA2401561		N/A	Equity/Index	JPM-	03/22/2024	03/21/2025	5,200,000	5,200,000	5234.18		92,040		92,040		283,866							.0003
S&P 500 - CLIQUET TA2404340		N/A	Equity/Index	JFS-	07/12/2024	07/14/2025	3,900,000	3,900,000	5615.35		99,060		99,060		132,305							.0003
S&P 500 - CLIQUET TA2402890		N/A	Equity/Index	MS-	05/17/2024	05/19/2025	3,900,000	3,900,000	5303.27		76,830		76,830		231,627							.0003
S&P 500 - CLIQUET TA2401894		N/A	Equity/Index	BMO-	04/11/2024	04/11/2025	5,500,000	5,500,000	5199.060000000004		92,950		92,950		142,220							.0003
S&P 500 - CLIQUET TA2409093		N/A	Equity/Index	MS-	11/22/2024	10/02/2025	1,037,958	1,037,958	5709.54		39,546		39,546		29,151							.0003
S&P 500 - CLIQUET TA2408083		N/A	Equity/Index	JPM-	11/05/2024	10/06/2025	758,266	758,266	5751.07		19,563		19,563		25,433							.0003
S&P 500 - CLIQUET TA2402889		N/A	Equity/Index	MS-	05/17/2024	05/16/2025	3,600,000	3,600,000	5303.27		70,920		70,920		192,531							.0003
S&P 500 - CLIQUET TA2402045		N/A	Equity/Index	BMO-	04/19/2024	04/17/2025	3,400,000	3,400,000	4967.229999999996		56,100		56,100		254,224							.0003
S&P 500 - CLIQUET TA2401983		N/A	Equity/Index	MS-	04/16/2024	04/16/2025	4,950,000	4,950,000	5051.41		83,655		83,655		222,230							.0003
S&P 500 - CLIQUET TA2400086		N/A	Equity/Index	GS-	01/05/2024	01/06/2025	5,700,000	5,700,000	4697.24		117,990		117,990		186,550							.0003
S&P 500 - CLIQUET TA2409354		N/A	Equity/Index	MS-	11/27/2024	11/21/2025	430,609	430,609	5969.34		13,306		13,306		11,183							.0003
S&P 500 - CLIQUET TA2408962		N/A	Equity/Index	BMO-	11/22/2024	11/21/2025	2,100,000	2,100,000	5969.34		55,650		55,650		59,559							.0003
S&P 500 - CLIQUET TA2402770		N/A	Equity/Index	BMO-	05/13/2024	05/13/2025	7,600,000	7,600,000	5221.42		140,600		140,600		259,024							.0003
S&P 500 - CLIQUET TA2405386		N/A	Equity/Index	BMO-	08/16/2024	08/15/2025	3,300,000	3,300,000	5554.25		81,035		81,035		141,868							.0003
S&P 500 - CLIQUET TA2400606		N/A	Equity/Index	CITI-	02/05/2024	02/05/2025	3,900,000	3,900,000	4942.810000000004		81,900		81,900		25,121							.0003
S&P 500 - CLIQUET TA2401724		N/A	Equity/Index	GS-	04/01/2024	04/01/2025	5,800,000	5,800,000	5243.77		102,660		102,660		71,681							.0003
S&P 500 - CLIQUET TA2403524		N/A	Equity/Index	BMO-	06/11/2024	06/11/2025	7,200,000	7,200,000	5375.32		187,920		187,920		204,555							.0003
S&P 500 - CLIQUET TA2405814		N/A	Equity/Index	JFS-	08/30/2024	09/02/2025	3,293,000	3,293,000	5648.4		83,642		83,642		101,294							.0003
S&P 500 - CLIQUET TA2407809		N/A	Equity/Index	JFS-	10/30/2024	10/10/2025	244,056	244,056	5815.03		6,499		6,499		7,705							.0003
S&P 500 - CLIQUET TA2403769		N/A	Equity/Index	BMO-	06/21/2024	06/20/2025	4,600,000	4,600,000	5464.62		131,100		131,100		317,701							.0003
S&P 500 - CLIQUET TA2400261		N/A	Equity/Index	CITI-	01/17/2024	01/17/2025	7,000,000	7,000,000	4739.21		144,900		144,900		483,149							.0003
S&P 500 - CLIQUET TA2408283		N/A	Equity/Index	JPM-	11/08/2024	11/10/2025	5,100,000	5,100,000	5995.54		127,500		127,500		127,324							.0003
S&P 500 - CLIQUET TA2408144		N/A	Equity/Index	JFS-	11/05/2024	11/05/2025	4,000,000	4,000,000	5782.76		96,000		96,000		97,835							.0003
S&P 500 - CLIQUET TA2403937		N/A	Equity/Index	JFS-	06/27/2024	06/27/2025	5,400,000	5,400,000	5482.87		155,520		155,520		304,258							.0003
S&P 500 - CLIQUET TA2403095		N/A	Equity/Index	BMO-	05/24/2024	05/23/2025	2,520,000	2,520,000	5304.72		54,180		54,180		132,721							.0003
S&P 500 - CLIQUET TA2402170		N/A	Equity/Index	BMO-	04/25/2024	04/25/2025	5,500,000	5,500,000	5048.42		94,050		94,050		323,287							.0003
S&P 500 - CLIQUET TA2409389		N/A	Equity/Index	JFS-	11/29/2024	12/01/2025	3,000,000	3,000,000	6032.38		84,600		84,600		57,793							.0003
S&P 500 - CLIQUET TA2403841		N/A	Equity/Index	JFS-	06/24/2024	06/24/2025	7,700,000	7,700,000	5447.87		218,680		218,680		476,410							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CLIQUET TA2400749		N/A	Equity/Index	BMO-	02/13/2024	02/13/2025	3,800,000	3,800,000	4953.17		83,600		83,600		186,923							.0003
S&P 500 - CLIQUET TA2403735		N/A	Equity/Index	UBS-	06/20/2024	06/20/2025	5,800,000	5,800,000	5473.17		166,460		166,460		382,595							.0003
S&P 500 - CLIQUET TA2401817		N/A	Equity/Index	BMO-	04/05/2024	04/07/2025	3,200,000	3,200,000	5204.34		54,400		54,400		25,814							.0003
S&P 500 - CLIQUET TA2408081		N/A	Equity/Index	JPM-	11/05/2024	09/09/2025	349,294	349,294	5471.05		11,422		11,422		14,410							.0003
S&P 500 - CLIQUET TA2402437		N/A	Equity/Index	BMO-	05/01/2024	05/01/2025	3,400,000	3,400,000	5018.3900000000003		57,120		57,120		142,635							.0003
S&P 500 - CLIQUET TA2406838		N/A	Equity/Index	BMO-	10/04/2024	10/03/2025	3,200,000	3,200,000	5751.07		82,560		82,560		65,613							.0003
S&P 500 - CLIQUET TA2400626		N/A	Equity/Index	BNP-	02/06/2024	02/06/2025	5,000,000	5,000,000	4954.2299999999996		105,000		105,000		126,872							.0003
S&P 500 - CLIQUET TA2404175		N/A	Equity/Index	JFS-	07/08/2024	07/08/2025	3,700,000	3,700,000	5572.85		101,750		101,750		78,413							.0003
S&P 500 - CLIQUET TA2402326		N/A	Equity/Index	MS-	04/30/2024	04/30/2025	4,770,000	4,770,000	5035.6899999999996		86,337		86,337		243,919							.0003
S&P 500 - CLIQUET TA2403093		N/A	Equity/Index	BMO-	05/24/2024	05/23/2025	4,140,000	4,140,000	5304.72		89,010		89,010		250,969							.0003
S&P 500 - CLIQUET TA2408145		N/A	Equity/Index	JFS-	11/06/2024	11/06/2025	3,367,000	3,367,000	5929.04		83,502		83,502		81,528							.0003
S&P 500 - CLIQUET TA2409351		N/A	Equity/Index	MS-	11/27/2024	11/12/2025	559,403	559,403	5983.99		15,440		15,440		14,429							.0003
S&P 500 - CLIQUET TA2405176		N/A	Equity/Index	BMO-	08/09/2024	08/08/2025	3,100,000	3,100,000	5344.16		67,270		67,270		146,656							.0003
S&P 500 - CLIQUET TA2407361		N/A	Equity/Index	JFS-	10/18/2024	10/17/2025	2,800,000	2,800,000	5864.67		73,360		73,360		88,652							.0003
S&P 500 - CLIQUET TA2402888		N/A	Equity/Index	MS-	05/17/2024	05/16/2025	3,400,000	3,400,000	5303.27		66,640		66,640		172,180							.0003
S&P 500 - CLIQUET TA2402975		N/A	Equity/Index	MS-	05/21/2024	05/21/2025	6,390,000	6,390,000	5321.41		132,273		132,273		433,033							.0003
S&P 500 - CLIQUET TA2403020		N/A	Equity/Index	BMO-	05/22/2024	05/22/2025	4,900,000	4,900,000	5307.01		101,920		101,920		296,620							.0003
S&P 500 - CLIQUET TA2403633		N/A	Equity/Index	MS-	06/14/2024	06/16/2025	2,790,000	2,790,000	5431.6		76,725		76,725		102,990							.0003
S&P 500 - CLIQUET TA2407798		N/A	Equity/Index	JFS-	10/30/2024	08/14/2025	402,087	402,087	5455.21		17,471		17,471		22,137							.0003
S&P 500 - CLIQUET TA2404220		N/A	Equity/Index	MS-	07/09/2024	07/09/2025	4,400,000	4,400,000	5576.98		120,560		120,560		98,242							.0003
S&P 500 - CLIQUET TA2409089		N/A	Equity/Index	MS-	11/22/2024	09/05/2025	359,554	359,554	5503.41		17,474		17,474		13,061							.0003
S&P 500 - CLIQUET TA2402934		N/A	Equity/Index	BMO-	05/20/2024	05/20/2025	6,600,000	6,600,000	5308.13		136,620		136,620		436,822							.0003
S&P 500 - CLIQUET TA2401106		N/A	Equity/Index	GS-	03/01/2024	02/28/2025	4,500,000	4,500,000	5137.08		99,450		99,450		66,793							.0003
S&P 500 - CLIQUET TA2404649		N/A	Equity/Index	BMO-	07/23/2024	07/23/2025	5,073,000	5,073,000	5555.74		123,274		123,274		285,926							.0003
S&P 500 - CLIQUET TA2406839		N/A	Equity/Index	BMO-	10/04/2024	10/03/2025	1,800,000	1,800,000	5751.07		46,440		46,440		48,634							.0003
S&P 500 - CLIQUET TA2407804		N/A	Equity/Index	JFS-	10/30/2024	09/16/2025	997,379	997,379	5633.09		34,589		34,589		37,710							.0003
S&P 500 - CLIQUET TA2409101		N/A	Equity/Index	MS-	11/22/2024	10/31/2025	718,503	718,503	5705.45		22,058		22,058		18,431							.0003
S&P 500 - CLIQUET TA2401107		N/A	Equity/Index	GS-	03/01/2024	03/03/2025	3,600,000	3,600,000	5137.08		79,560		79,560		85,549							.0003
S&P 500 - CLIQUET TA2405643		N/A	Equity/Index	BMO-	08/26/2024	08/26/2025	3,900,000	3,900,000	5616.84		97,500		97,500		175,902							.0003
S&P 500 - CLIQUET TA2402135		N/A	Equity/Index	CITI-	04/23/2024	04/23/2025	4,410,000	4,410,000	5070.55		75,411		75,411		354,932							.0003
S&P 500 - CLIQUET TA2409357		N/A	Equity/Index	MS-	11/27/2024	11/26/2025	2,678,914	2,678,914	6021.63		79,028		79,028		67,267							.0003
S&P 500 - CLIQUET TA2407601		N/A	Equity/Index	BMO-	10/25/2024	10/24/2025	4,200,000	4,200,000	5808.12		107,520		107,520		147,853							.0003
S&P 500 - CLIQUET TA2402835		N/A	Equity/Index	MS-	05/15/2024	05/15/2025	4,800,000	4,800,000	5308.15		91,200		91,200		221,198							.0003
S&P 500 - CLIQUET TA2400085		N/A	Equity/Index	GS-	01/05/2024	01/03/2025	3,400,000	3,400,000	4697.24		70,380		70,380		30,078							.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CLIQUET TA2407792		N/A	Equity/Index	JFS-	10/30/2024	06/11/2025	1,096,032	1,096,032	5375.32		33,736		33,736		34,730							.0003
S&P 500 - CLIQUET TA2400852		N/A	Equity/Index	GS-	02/16/2024	02/18/2025	3,700,000	3,700,000	5005.57		81,030		81,030		206,826							.0003
S&P 500 - CLIQUET TA2409090		N/A	Equity/Index	MS-	11/22/2024	09/16/2025	1,001,432	1,001,432	5633.09		41,159		41,159		37,863							.0003
S&P 500 - CLIQUET TA2404141		N/A	Equity/Index	JFS-	07/05/2024	07/03/2025	2,430,000	2,430,000	5567.19		67,797		67,797		39,504							.0003
S&P 500 - CLIQUET TA2405479		N/A	Equity/Index	CITI-	08/21/2024	08/21/2025	3,900,000	3,900,000	5620.85		97,500		97,500		197,196							.0003
S&P 500 - CLIQUET TA2405299		N/A	Equity/Index	JFS-	08/14/2024	08/14/2025	4,000,000	4,000,000	5455.21		94,800		94,800		212,550							.0003
S&P 500 - CLIQUET TA2407794		N/A	Equity/Index	JFS-	10/30/2024	06/13/2025	378,706	378,706	5431.6		14,258		14,258		17,657							.0003
S&P 500 - CLIQUET TA2401198		N/A	Equity/Index	BMO-	03/07/2024	03/07/2025	5,300,000	5,300,000	5157.3599999999997		106,000		106,000		68,308							.0003
S&P 500 - CLIQUET TA2404566		N/A	Equity/Index	MS-	07/19/2024	07/18/2025	3,115,000	3,115,000	5505		73,826		73,826		188,241							.0003
S&P 500 - CLIQUET TA2400851		N/A	Equity/Index	GS-	02/16/2024	02/14/2025	1,900,000	1,900,000	5005.57		41,610		41,610		112,057							.0003
S&P 500 - CLIQUET TA2408963		N/A	Equity/Index	BMO-	11/22/2024	11/24/2025	3,400,000	3,400,000	5969.34		90,100		90,100		101,382							.0003
S&P 500 - CLIQUET TA2403995		N/A	Equity/Index	BMO-	06/28/2024	06/27/2025	4,400,000	4,400,000	5460.48		127,160		127,160		269,429							.0003
S&P 500 - CLIQUET TA2404427		N/A	Equity/Index	MS-	07/15/2024	07/15/2025	5,700,000	5,700,000	5631.22		144,780		144,780		212,506							.0003
S&P 500 - CLIQUET TA2408681		N/A	Equity/Index	CITI-	11/18/2024	11/18/2025	2,500,000	2,500,000	5893.62		65,250		65,250		76,065							.0003
S&P 500 - CLIQUET TA2408431		N/A	Equity/Index	JPM-	11/11/2024	11/11/2025	4,200,000	4,200,000	6001.35		105,000		105,000		105,282							.0003
S&P 500 - CLIQUET TA2404967		N/A	Equity/Index	MS-	08/02/2024	08/01/2025	3,500,000	3,500,000	5346.56		76,650		76,650		139,440							.0003
S&P 500 - CLIQUET TA2407796		N/A	Equity/Index	JFS-	10/30/2024	06/20/2025	565,827	565,827	5464.62		34,979		34,979		40,321							.0003
S&P 500 - CLIQUET TA2408079		N/A	Equity/Index	JPM-	11/05/2024	06/10/2025	966,836	966,836	5360.79		23,494		23,494		26,708							.0003
S&P 500 - CLIQUET TA2406708		N/A	Equity/Index	BMO-	09/30/2024	09/30/2025	4,800,000	4,800,000	5762.48		120,000		120,000		154,878							.0003
S&P 500 - CLIQUET TA2408075		N/A	Equity/Index	JPM-	11/05/2024	06/04/2025	522,077	522,077	5291.34		13,574		13,574		8,954							.0003
S&P 500 - CLIQUET TA2403632		N/A	Equity/Index	MS-	06/14/2024	06/13/2025	3,690,000	3,690,000	5431.6		101,475		101,475		178,578							.0003
S&P 500 - CLIQUET TA2407362		N/A	Equity/Index	JFS-	10/18/2024	10/20/2025	4,400,000	4,400,000	5864.67		115,280		115,280		150,246							.0003
S&P 500 - CLIQUET TA2407903		N/A	Equity/Index	BMO-	11/01/2024	11/03/2025	3,280,000	3,280,000	5728.8		80,032		80,032		87,418							.0003
S&P 500 - CLIQUET TA2409271		N/A	Equity/Index	JPM-	11/27/2024	11/26/2025	2,203,939	2,203,939	5998.74		60,388		60,388		59,179							.0003
S&P 500 - CLIQUET TA2409359		N/A	Equity/Index	MS-	11/27/2024	11/26/2025	1,080,018	1,080,018	6021.63		23,004		23,004		24,195							.0003
S&P 500 - CLIQUET TA2400447		N/A	Equity/Index	BMO-	01/26/2024	01/24/2025	4,200,000	4,200,000	4890.97		87,780		87,780		279,987							.0003
S&P 500 - CLIQUET TA2407810		N/A	Equity/Index	JFS-	10/30/2024	10/14/2025	1,095,462	1,095,462	5859.85		28,537		28,537		39,943							.0003
S&P 500 - CLIQUET TA2406633		N/A	Equity/Index	BMO-	09/27/2024	09/29/2025	3,100,000	3,100,000	5738.17		78,740		78,740		121,031							.0003
S&P 500 - CLIQUET TA2405021		N/A	Equity/Index	BMO-	08/05/2024	08/05/2025	4,806,000	4,806,000	5186.33		98,523		98,523		191,387							.0003
S&P 500 - CLIQUET TA2405551		N/A	Equity/Index	JPM-	08/23/2024	08/22/2025	3,000,000	3,000,000	5634.61		76,500		76,500		147,820							.0003
S&P 500 - CLIQUET TA2402560		N/A	Equity/Index	BMO-	05/06/2024	05/06/2025	5,900,000	5,900,000	5180.74		106,200		106,200		84,915							.0003
S&P 500 - CLIQUET TA2403580		N/A	Equity/Index	JFS-	06/13/2024	06/13/2025	9,000,000	9,000,000	5433.74		239,400		239,400		345,019							.0003
S&P 500 - CLIQUET TA2405961		N/A	Equity/Index	BMO-	09/06/2024	09/08/2025	1,800,000	1,800,000	5408.42		43,020		43,020		71,600							.0003
S&P 500 - CLIQUET TA2408844		N/A	Equity/Index	BMO-	11/21/2024	11/21/2025	6,230,000	6,230,000	5948.71		162,603		162,603		177,632							.0003

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S&P 500 - CLIQUET TA2406256		N/A	Equity/Index	JFS-	09/16/2024	09/16/2025	6,000,000	6,000,000	5633.09		147,600		147,600		224,039							.0003
S&P 500 - CLIQUET TA2400174		N/A	Equity/Index	GS-	01/11/2024	01/10/2025	3,900,000	3,900,000	4780.24		81,120		81,120		221,867							.0003
S&P 500 - CLIQUET TA2408082		N/A	Equity/Index	JPM-	11/05/2024	10/03/2025	285,184	285,184	5751.07		6,074		6,074		5,047							.0003
S&P 500 - CLIQUET TA2406172		N/A	Equity/Index	JFS-	09/13/2024	09/15/2025	3,200,000	3,200,000	5626.02		77,120		77,120		133,579							.0003
S&P 500 - CLIQUET TA2407814		N/A	Equity/Index	JFS-	10/30/2024	10/20/2025	550,768	550,768	5864.67		14,056		14,056		18,487							.0003
S&P 500 - CLIQUET TA2405960		N/A	Equity/Index	BMO-	09/06/2024	09/05/2025	2,200,000	2,200,000	5408.42		52,580		52,580		88,507							.0003
S&P 500 - CLIQUET TA2403205		N/A	Equity/Index	CITI-	05/31/2024	06/02/2025	4,800,000	4,800,000	5277.51		100,800		100,800		101,367							.0003
S&P 500 - CLIQUET TA2402636		N/A	Equity/Index	MS-	05/08/2024	05/08/2025	4,000,000	4,000,000	5187.67		72,400		72,400		80,310							.0003
S&P 500 - CLIQUET TA2401920		N/A	Equity/Index	BMO-	04/12/2024	04/11/2025	4,100,000	4,100,000	5123.41		67,240		67,240		123,864							.0003
S&P 500 - CLIQUET TA2411115		N/A	Equity/Index	CITI-	12/24/2024	12/24/2025	5,280,000	5,280,000	6040.04		143,616		143,616		134,248							.0003
S&P 500 - CLIQUET TA2402044		N/A	Equity/Index	BMO-	04/19/2024	04/17/2025	3,500,000	3,500,000	4967.2299999999996		57,750		57,750		239,887							.0003
S&P 500 - CLIQUET TA2409358		N/A	Equity/Index	MS-	11/27/2024	11/26/2025	1,078,555	1,078,555	6021.63		28,582		28,582		27,643							.0003
S&P 500 - CLIQUET TA2401952		N/A	Equity/Index	JPM-	04/15/2024	04/15/2025	5,100,000	5,100,000	5061.82		87,210		87,210		271,791							.0003
S&P 500 - CLIQUET TA2400032		N/A	Equity/Index	GS-	01/04/2024	01/03/2025	2,300,000	2,300,000	4688.68		47,725		47,725		59,988							.0003
S&P 500 - CLIQUET TA2401145		N/A	Equity/Index	UBS-	03/05/2024	03/05/2025	4,000,000	4,000,000	5078.6499999999996		82,000		82,000		17,745							.0003
S&P 500 - CLIQUET TA2407802		N/A	Equity/Index	JFS-	10/30/2024	09/11/2025	769,224	769,224	5554.13		29,307		29,307		32,967							.0003
S&P 500 - CLIQUET TA2410585		N/A	Equity/Index	BMO-	12/17/2024	12/17/2025	4,200,000	4,200,000	6050.61		108,780		108,780		98,997							.0003
S&P 500 - CLIQUET TA2409352		N/A	Equity/Index	MS-	11/27/2024	11/13/2025	1,365,871	1,365,871	5985.38		42,342		42,342		35,648							.0003
S&P 500 - CLIQUET TA2404968		N/A	Equity/Index	MS-	08/02/2024	08/04/2025	2,100,000	2,100,000	5346.56		45,990		45,990		63,895							.0003
S&P 500 - CLIQUET TA2405552		N/A	Equity/Index	JPM-	08/23/2024	08/22/2025	2,600,000	2,600,000	5634.61		66,300		66,300		135,791							.0003
S&P 500 - CLIQUET TA2402507		N/A	Equity/Index	MS-	05/03/2024	05/05/2025	4,100,000	4,100,000	5127.79		74,210		74,210		30,100							.0003
S&P 500 - CLIQUET TA2410289		N/A	Equity/Index	UBS-	12/12/2024	12/12/2025	8,402,000	8,402,000	6051.25		219,292		219,292		187,383							.0003
S&P 500 - CLIQUET TA2410995		N/A	Equity/Index	BMO-	12/23/2024	12/23/2025	3,900,000	3,900,000	5974.07		100,620		100,620		112,858							.0003
S&P 500 - CLIQUET TA2409096		N/A	Equity/Index	MS-	11/22/2024	10/27/2025	837,523	837,523	5808.12		27,387		27,387		27,916							.0003
S&P 500 - CLIQUET TA2411531		N/A	Equity/Index	BMO-	12/31/2024	12/31/2025	6,100,000	6,100,000	5881.63		154,940		154,940		204,150							.0003
S&P 500 - CLIQUET TA2409463		N/A	Equity/Index	JFS-	12/02/2024	12/02/2025	4,100,000	4,100,000	6047.15		114,390		114,390		76,048							.0003
S&P 500 - CLIQUET TA2400145		N/A	Equity/Index	JPM-	01/09/2024	01/09/2025	5,400,000	5,400,000	4756.5		110,700		110,700		294,881							.0003
S&P 500 - CLIQUET TA2410029		N/A	Equity/Index	JPM-	12/09/2024	12/09/2025	7,300,000	7,300,000	6052.85		200,020		200,020		164,756							.0003
S&P 500 - CLIQUET TA2401323		N/A	Equity/Index	UBS-	03/15/2024	03/14/2025	4,000,000	4,000,000	5117.09		73,200		73,200		182,561							.0003
S&P 500 - CLIQUET TA2406354		N/A	Equity/Index	BMO-	09/19/2024	09/19/2025	7,500,000	7,500,000	5713.64		190,500		190,500		298,403							.0003
S&P 500 - CLIQUET TA2403906		N/A	Equity/Index	JPM-	06/26/2024	06/26/2025	4,200,000	4,200,000	5477.9		120,540		120,540		228,625							.0003
S&P 500 - CLIQUET TA2401241		N/A	Equity/Index	UBS-	03/08/2024	03/07/2025	6,000,000	6,000,000	5123.6899999999996		117,000		117,000		211,388							.0003
S&P 500 - CLIQUET TA2407414		N/A	Equity/Index	JPM-	10/21/2024	10/21/2025	5,696,000	5,696,000	5853.98		149,235		149,235		201,540							.0003
S&P 500 - CLIQUET TA2401004		N/A	Equity/Index	UBS-	02/26/2024	02/26/2025	4,200,000	4,200,000	5069.53		94,500		94,500		271,008							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CLIQUET TA2401105		N/A	Equity/Index	GS	03/01/2024	02/28/2025	4,000,000	4,000,000	5137.08		88,400		88,400		90,775							.0003
S&P 500 - CLIQUET TA2409272		N/A	Equity/Index	JPM	11/27/2024	11/28/2025	5,601,677	5,601,677	5998.74		153,486		153,486		151,115							.0003
S&P 500 - CLIQUET TA2409094		N/A	Equity/Index	MS	11/22/2024	10/03/2025	690,871	690,871	5699.94		24,664		24,664		18,129							.0003
S&P 500 - CLIQUET TA2402732		N/A	Equity/Index	MS	05/10/2024	05/09/2025	3,600,000	3,600,000	5222.68		66,960		66,960		81,689							.0003
S&P 500 - CLIQUET TA2408622		N/A	Equity/Index	JPM	11/15/2024	11/14/2025	3,700,000	3,700,000	5870.62		95,460		95,460		110,642							.0003
S&P 500 - CLIQUET TA2403290		N/A	Equity/Index	MS	06/05/2024	06/05/2025	6,000,000	6,000,000	5354.03		132,600		132,600		41,591							.0003
S&P 500 - CLIQUET TA2400732		N/A	Equity/Index	JPM	02/12/2024	02/12/2025	3,500,000	3,500,000	5021.84		77,000		77,000		119,970							.0003
S&P 500 - CLIQUET TA2407806		N/A	Equity/Index	JFS	10/30/2024	09/19/2025	317,227	317,227	5713.64		10,751		10,751		12,689							.0003
S&P 500 - CLIQUET TA2402046		N/A	Equity/Index	BMO	04/19/2024	04/21/2025	3,900,000	3,900,000	4967.2299999999996		64,350		64,350		295,658							.0003
S&P 500 - CLIQUET TA2406840		N/A	Equity/Index	BMO	10/04/2024	10/06/2025	4,600,000	4,600,000	5751.07		118,680		118,680		151,010							.0003
S&P 500 - CLIQUET TA2408072		N/A	Equity/Index	JPM	11/05/2024	04/04/2025	570,274	570,274	5204.34		5,304		5,304		1,549							.0003
S&P 500 - CLIQUET TA2400701		N/A	Equity/Index	JPM	02/09/2024	02/10/2025	6,800,000	6,800,000	5026.6099999999997		146,880		146,880		273,732							.0003
S&P 500 - CLIQUET TA2407044		N/A	Equity/Index	MS	10/08/2024	10/08/2025	4,000,000	4,000,000	5751.13		100,000		100,000		129,637							.0003
S&P 500 - CLIQUET TA2401278		N/A	Equity/Index	BOA	03/13/2024	03/13/2025	5,700,000	5,700,000	5165.3100000000004		106,020		106,020		206,411							.0003
S&P 500 - CLIQUET TA2406108		N/A	Equity/Index	JFS	09/11/2024	09/11/2025	4,600,000	4,600,000	5554.13		105,800		105,800		184,718							.0003
S&P 500 - CLIQUET TA2405553		N/A	Equity/Index	JPM	08/23/2024	08/25/2025	4,500,000	4,500,000	5634.61		114,750		114,750		226,837							.0003
S&P 500 - CLIQUET TA2407158		N/A	Equity/Index	JPM	10/11/2024	10/10/2025	2,047,000	2,047,000	5815.03		52,813		52,813		68,912							.0003
S&P 500 - CLIQUET TA2411251		N/A	Equity/Index	MS	12/27/2024	12/26/2025	7,280,000	7,280,000	5970.84		189,280		189,280		213,797							.0003
S&P 500 - CLIQUET TA2403222		N/A	Equity/Index	JPM	06/03/2024	06/03/2025	3,500,000	3,500,000	5283.4		75,600		75,600		75,046							.0003
S&P 500 - CLIQUET TA2408282		N/A	Equity/Index	JPM	11/08/2024	11/07/2025	2,400,000	2,400,000	5995.54		60,000		60,000		59,501							.0003
S&P 500 - CLIQUET TA2405811		N/A	Equity/Index	JFS	08/30/2024	08/29/2025	1,691,000	1,691,000	5648.4		42,951		42,951		53,059							.0003
S&P 500 - CLIQUET TA2410364		N/A	Equity/Index	BMO	12/13/2024	12/15/2025	3,330,000	3,330,000	6051.09		88,911		88,911		78,130							.0003
S&P 500 - CLIQUET TA2403395		N/A	Equity/Index	MS	06/07/2024	06/06/2025	3,100,000	3,100,000	5346.99		72,230		72,230		37,076							.0003
S&P 500 - CLIQUET TA2405175		N/A	Equity/Index	BMO	08/09/2024	08/08/2025	1,900,000	1,900,000	5344.16		42,560		42,560		90,380							.0003
S&P 500 - CLIQUET TA2408199		N/A	Equity/Index	UBS	11/07/2024	11/07/2025	5,963,000	5,963,000	5973.1		152,057		152,057		148,974							.0003
S&P 500 - CLIQUET TA2409353		N/A	Equity/Index	MS	11/27/2024	10/07/2025	217,962	217,962	5695.94		7,738		7,738		6,935							.0003
S&P 500 - CLIQUET TA2404094		N/A	Equity/Index	BMO	07/03/2024	07/03/2025	2,250,000	2,250,000	5537.02		64,350		64,350		50,050							.0003
S&P 500 - CLIQUET TA2407791		N/A	Equity/Index	JFS	10/30/2024	05/16/2025	234,456	234,456	5303.27		11,015		11,015		12,745							.0003
S&P 500 - CLIQUET TA2404142		N/A	Equity/Index	JFS	07/05/2024	07/07/2025	2,610,000	2,610,000	5567.19		72,819		72,819		35,706							.0003
S&P 500 - CLIQUET TA2404071		N/A	Equity/Index	JFS	07/02/2024	07/02/2025	5,900,000	5,900,000	5509.01		169,920		169,920		116,337							.0003
S&P 500 - CLIQUET TA2407902		N/A	Equity/Index	BMO	11/01/2024	10/31/2025	2,200,000	2,200,000	5728.8		53,680		53,680		58,253							.0003
S&P 500 - CLIQUET TA2407776		N/A	Equity/Index	BMO	10/30/2024	10/30/2025	3,458,000	3,458,000	5813.67		87,142		87,142		98,205							.0003
S&P 500 - CLIQUET TA2400222		N/A	Equity/Index	UBS	01/12/2024	01/13/2025	6,000,000	6,000,000	4783.83		124,800		124,800		358,412							.0003
S&P 500 - CLIQUET TA2409116		N/A	Equity/Index	JPM	11/25/2024	11/25/2025	4,900,000	4,900,000	5987.37		131,320		131,320		139,689							.0003

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S&P 500 - CLIQUET TA2409957		N/A	Equity/Index	CITI-	12/06/2024	12/05/2025	4,190,000	4,190,000	6090.27		114,806		114,806		80,888							.0003
S&P 500 - CLIQUET TA2402226		N/A	Equity/Index	BMO-	04/26/2024	04/25/2025	2,880,000	2,880,000	5099.96		50,976		50,976		175,307							.0003
S&P 500 - CLIQUET TA2401562		N/A	Equity/Index	JPM-	03/22/2024	03/24/2025	4,400,000	4,400,000	5234.18		77,880		77,880		189,719							.0003
SGIXAIN8 1 YR TA2410319		N/A	Equity/Index	SG-	12/12/2024	12/02/2025	416	174,920	425.34		5,353		5,353		2,562							.0003
SGIXAIN8 1 YR TA2409514		N/A	Equity/Index	SG-	12/02/2024	11/19/2025	500	212,670	418.73		9,147		9,147		3,913							.0003
SGIXAIN8 1 YR TA2408749		N/A	Equity/Index	SG-	11/19/2024	11/12/2025	84	35,173	421.06		1,167		1,167		588							.0003
SGIXAIN8 1 YR TA2409328		N/A	Equity/Index	SG-	11/27/2024	11/18/2025	46	19,625	416.79		925		925		388							.0003
SGIXAIN8 1 YR TA2410179		N/A	Equity/Index	SG-	12/10/2024	12/09/2025	158	66,463	423.55		2,188		2,188		1,066							.0003
SGIXAIN8 1 YR TA2411499		N/A	Equity/Index	SG-	12/30/2024	12/26/2025	282	114,478	407.48		3,913		3,913		3,632							.0003
SGIXAIN8 1 YR TA2408459		N/A	Equity/Index	SG-	11/11/2024	11/05/2025	224	94,373	410.21		4,633		4,633		2,430							.0003
SGIXAIN8 1 YR TA2410508		N/A	Equity/Index	SG-	12/16/2024	12/04/2025	95	39,820	431.14		965		965		459							.0003
SGIXAIN8 1 YR TA2410967		N/A	Equity/Index	SG-	12/20/2024	12/18/2025	170	69,350	405.85		2,649		2,649		2,290							.0003
SGIXAIN8 1 YR TA2409327		N/A	Equity/Index	SG-	11/27/2024	11/07/2025	56	23,891	417.24		1,101		1,101		453							.0003
SGIXAIN8 1 YR TA2410180		N/A	Equity/Index	SG-	12/10/2024	10/30/2025	49	20,612	412.87		892		892		475							.0003
SGIXAIN8 1 YR TA2411067		N/A	Equity/Index	SG-	12/23/2024	12/16/2025	90	36,674	419.16		896		896		733							.0003
SGIXAIN8 1 YR TA2410181		N/A	Equity/Index	SG-	12/10/2024	12/05/2025	60	25,239	429.81		678		678		308							.0003
SGIXAIN8 1 YR TA2411713		N/A	Equity/Index	SG-	12/31/2024	12/30/2025	84	34,066	405.95		1,212		1,212		1,144							.0003
SGIXAIN8 1 YR TA2409516		N/A	Equity/Index	SG-	12/02/2024	11/26/2025	101	42,959	426.5		1,484		1,484		583							.0003
SGIXAIN8 1 YR TA2409706		N/A	Equity/Index	SG-	12/05/2024	12/04/2025	696	298,041	431.14		9,816		9,816		3,364							.0003
SGIXAIN8 1 YR TA2411362		N/A	Equity/Index	SG-	12/27/2024	12/24/2025	264	107,575	408.83		3,703		3,703		3,239							.0003
SGIXAIN8 1 YR TA2408745		N/A	Equity/Index	SG-	11/19/2024	11/14/2025	280	117,244	416.72		4,450		4,450		2,349							.0003
SGIXAIN8 1 YR TA2411715		N/A	Equity/Index	SG-	12/31/2024	12/18/2025	70	28,389	405.85		998		998		943							.0003
SGIXAIN8 1 YR TA2411363		N/A	Equity/Index	SG-	12/27/2024	12/26/2025	213	86,793	408.77		3,001		3,001		2,626							.0003
SGIXAIN8 1 YR TA2408893		N/A	Equity/Index	SG-	11/21/2024	05/16/2025	236	100,000	339.416		19,600		19,600		15,314							.0003
SGIXAIN8 1 YR TA2409020		N/A	Equity/Index	SG-	11/22/2024	11/19/2025	74	31,530	418.73		1,393		1,393		579							.0003
SGIXAIN8 1 YR TA2410509		N/A	Equity/Index	SG-	12/16/2024	12/09/2025	54	22,635	423.55		707		707		364							.0003
SGIXAIN8 1 YR TA2409386		N/A	Equity/Index	SG-	11/29/2024	11/21/2025	246	105,000	424.27		4,032		4,032		1,540							.0003
SGIXAIN8 1 YR TA2409329		N/A	Equity/Index	SG-	11/27/2024	11/26/2025	67	28,584	427.4		1,004		1,004		372							.0003
SGIXAIN8 1 YR TA2410318		N/A	Equity/Index	SG-	12/12/2024	12/10/2025	299	125,724	420.65		4,495		4,495		2,270							.0003
SGIXAIN8 1 YR TA2411714		N/A	Equity/Index	SG-	12/31/2024	12/26/2025	140	56,777	408.77		1,839		1,839		1,726							.0003
SGIXAIN8 1 YR TA2411244		N/A	Equity/Index	SG-	12/26/2024	12/23/2025	217	88,703	407.49		3,313		3,313		2,783							.0003
SGIXAIN8 1 YR TA2408497		N/A	Equity/Index	SG-	11/12/2024	11/11/2025	173	72,843	421.31		2,596		2,596		1,195							.0003
SGIXAIN8 1 YR TA2408748		N/A	Equity/Index	SG-	11/19/2024	10/28/2025	99	41,454	414.69		1,639		1,639		890							.0003
SGIXAIN8 1 YR TA2409515		N/A	Equity/Index	SG-	12/02/2024	11/28/2025	96	40,833	426.83		1,401		1,401		549							.0003

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SGIXAIN8 1 YR TA2408750		N/A	Equity/Index	SG-	11/19/2024	10/24/2025	83	34,755	413.94		1,399		1,399		762							.0003
SGIXAIN8 1 YR TA2410968		N/A	Equity/Index	SG-	12/20/2024	12/12/2025	276	112,591	418.63		2,826		2,826		2,276							.0003
SGIXAIN8 2 YR TA2411116		N/A	Equity/Index	SG-	12/24/2024	12/23/2026	247	100,981	407.49		5,130		5,088		4,342			(42)				.0003
SGIXAIN8 2 YR TA2411245		N/A	Equity/Index	SG-	12/26/2024	12/24/2026	165	67,447	408.83		3,329		3,306		2,812			(23)				.0003
SGIXAIN8 2 YR TA2409517		N/A	Equity/Index	SG-	12/02/2024	11/25/2026	84	35,729	426.32		1,730		1,660		901			(69)				.0003
SGIXAIN8 2 YR TA2410511		N/A	Equity/Index	SG-	12/16/2024	12/02/2026	56	23,473	425.34		1,013		992		621			(21)				.0003
SGIXAIN8 2 YR TA2408496		N/A	Equity/Index	SG-	11/12/2024	11/11/2026	241	101,475	421.31		4,994		4,658		2,915			(336)				.0003
SGIXAIN8 2 YR TA2408014		N/A	Equity/Index	SG-	11/04/2024	10/30/2026	511	208,416	412.87		9,275		8,544		7,610			(730)				.0003
SGIXAIN8 2 YR TA2408747		N/A	Equity/Index	SG-	11/19/2024	11/04/2026	113	47,316	407.86		2,889		2,720		1,912			(170)				.0003
SGIXAIN8 2 YR TA2411069		N/A	Equity/Index	SG-	12/23/2024	12/16/2026	413	168,293	419.16		6,440		6,369		5,440			(71)				.0003
SGIXAIN8 2 YR TA2411712		N/A	Equity/Index	SG-	12/31/2024	12/30/2026	90	36,500	405.95		1,792		1,792		1,646							.0003
SGIXAIN8 2 YR TA2410598		N/A	Equity/Index	SG-	12/17/2024	12/03/2026	41	17,097	425.79		697		684		450			(14)				.0003
SGIXAIN8 2 YR TA2411070		N/A	Equity/Index	SG-	12/23/2024	12/18/2026	457	186,223	407.13		9,256		9,154		8,078			(102)				.0003
SGIXAIN8 2 YR TA2408746		N/A	Equity/Index	SG-	11/19/2024	11/12/2026	112	46,898	421.06		2,204		2,076		1,365			(128)				.0003
SGIXAIN8 2 YR TA2410510		N/A	Equity/Index	SG-	12/16/2024	11/20/2026	49	20,539	424.27		899		880		553			(19)				.0003
SGIXAIN8 2 YR TA2411497		N/A	Equity/Index	SG-	12/30/2024	12/24/2026	74	30,040	408.77		1,396		1,394		1,263			(2)				.0003
SGIXAIN8 2 YR TA2411498		N/A	Equity/Index	SG-	12/30/2024	12/24/2026	1,327	538,696	407.48		25,734		25,699		23,344			(36)				.0003
SGIXAIN8 2 YR TA2409519		N/A	Equity/Index	SG-	12/02/2024	11/06/2026	66	28,072	417.24		1,612		1,546		884			(67)				.0003
SGIXAIN8 2 YR TA2410101		N/A	Equity/Index	SG-	12/09/2024	10/23/2026	59	24,989	413.94		1,467		1,420		851			(47)				.0003
SGIXAIN8 2 YR TA2411068		N/A	Equity/Index	SG-	12/23/2024	12/11/2026	67	27,302	418.63		1,053		1,041		891			(12)				.0003
SGIXAIN8 2 YR TA2409518		N/A	Equity/Index	SG-	12/02/2024	11/27/2026	387	164,607	426.83		7,896		7,579		4,103			(316)				.0003
SGIXAIN8 2 YR TA2410320		N/A	Equity/Index	SG-	12/12/2024	12/09/2026	189	79,471	423.55		3,695		3,598		2,211			(97)				.0003
SGIXAIN8 2 YR TA2410102		N/A	Equity/Index	SG-	12/09/2024	12/04/2026	189	80,051	428.22		3,603		3,493		1,944			(109)				.0003
SGIXAIN8 2 YR TA2410597		N/A	Equity/Index	SG-	12/17/2024	12/16/2026	120	50,040	419.16		2,370		2,324		1,581			(46)				.0003
SPFDYNI Index - 1 Yr TA2410224		N/A	Equity/Index	BNP-	12/11/2024	11/21/2025	223	178,324	782.4		12,693		12,693		6,861							.0003
SPFDYNI Index - 1 Yr TA2410953		N/A	Equity/Index	BNP-	12/20/2024	12/12/2025	61	46,184	791.36		2,032		2,032		1,773							.0003
SPFDYNI Index - 1 Yr TA2410049		N/A	Equity/Index	BNP-	12/09/2024	11/20/2025	363	287,939	777.59		20,274		20,274		11,763							.0003
SPFDYNI Index - 1 Yr TA2410957		N/A	Equity/Index	BNP-	12/20/2024	12/19/2025	527	399,002	751.21		26,366		26,366		23,614							.0003
SPFDYNI Index - 1 Yr TA2411550		N/A	Equity/Index	BNP-	12/31/2024	12/26/2025	245	183,564	758.05		10,496		10,496		10,355							.0003
SPFDYNI Index - 1 Yr TA2410679		N/A	Equity/Index	BNP-	12/18/2024	12/05/2025	127	95,626	801.04		3,307		3,307		3,259							.0003
SPFDYNI Index - 1 Yr TA2408942		N/A	Equity/Index	BNP-	11/22/2024	11/12/2025	106	83,170	788.01		4,981		4,981		3,000							.0003
SPFDYNI Index - 1 Yr TA2408790		N/A	Equity/Index	BNP-	11/20/2024	11/19/2025	325	252,717	777.7		15,792		15,792		10,498							.0003
SPFDYNI Index - 1 Yr TA2409228		N/A	Equity/Index	BNP-	11/26/2024	11/13/2025	370	293,055	788.35		18,652		18,652		10,455							.0003
SPFDYNI Index - 1 Yr TA2410456		N/A	Equity/Index	BNP-	12/16/2024	12/05/2025	60	47,815	799.12		2,894		2,894		1,574							.0003

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SPFDYNI Index - 1 Yr TA2410277		N/A	Equity/Index	BNP-	12/12/2024	12/08/2025	164	130,042	801.04		7,523		7,523		4,237							.0003
SPFDYNI Index - 1 Yr TA2408879		N/A	Equity/Index	BNP-	11/21/2024	11/13/2025	174	136,138	788.35		7,978		7,978		4,917							.0003
SPFDYNI Index - 1 Yr TA2409293		N/A	Equity/Index	BNP-	11/27/2024	11/21/2025	242	190,810	784.62		12,279		12,279		7,261							.0003
SPFDYNI Index - 1 Yr TA2410751		N/A	Equity/Index	BNP-	12/19/2024	12/11/2025	145	108,925	799.66		4,112		4,112		3,832							.0003
SPFDYNI Index - 1 Yr TA2410989		N/A	Equity/Index	BNP-	12/23/2024	12/05/2025	15	11,417	801.04		465		465		385							.0003
SPFDYNI Index - 1 Yr TA2410184		N/A	Equity/Index	BNP-	12/10/2024	11/26/2025	511	403,256	788.47		24,978		24,978		14,835							.0003
SPFDYNI Index - 1 Yr TA2411417		N/A	Equity/Index	BNP-	12/30/2024	12/26/2025	449	337,890	767.49		18,198		18,198		17,253							.0003
SPFDYNI Index - 1 Yr TA2409477		N/A	Equity/Index	BNP-	12/02/2024	11/25/2025	786	625,082	787.1		41,760		41,760		23,125							.0003
SPFDYNI Index - 1 Yr TA2410054		N/A	Equity/Index	BNP-	12/09/2024	12/04/2025	135	107,085	801.05		6,198		6,198		3,456							.0003
SPFDYNI Index - 1 Yr TA2408228		N/A	Equity/Index	BNP-	11/07/2024	10/28/2025	244	191,952	773.32		13,396		13,396		7,926							.0003
SPFDYNI Index - 1 Yr TA2410454		N/A	Equity/Index	BNP-	12/16/2024	12/03/2025	84	66,941	795.46		4,178		4,178		2,287							.0003
SPFDYNI Index - 1 Yr TA2411105		N/A	Equity/Index	BNP-	12/24/2024	12/12/2025	85	65,131	791.36		3,130		3,130		2,470							.0003
SPFDYNI Index - 1 Yr TA2410288		N/A	Equity/Index	BNP-	12/12/2024	11/26/2025	115	91,188	792.04		5,641		5,641		3,206							.0003
SPFDYNI Index - 1 Yr TA2409230		N/A	Equity/Index	BNP-	11/26/2024	11/20/2025	240	190,090	777.59		13,430		13,430		7,777							.0003
SPFDYNI Index - 1 Yr TA2410947		N/A	Equity/Index	BNP-	12/20/2024	12/11/2025	125	94,640	799.66		3,809		3,809		3,303							.0003
SPFDYNI Index - 1 Yr TA2408693		N/A	Equity/Index	BNP-	11/18/2024	10/31/2025	113	87,523	749.22		6,754		6,754		4,819							.0003
SPFDYNI Index - 1 Yr TA2410455		N/A	Equity/Index	BNP-	12/16/2024	12/04/2025	84	66,941	801.05		3,975		3,975		2,150							.0003
SPFDYNI Index - 1 Yr TA2409964		N/A	Equity/Index	BNP-	12/06/2024	11/12/2025	129	103,334	788.01		7,072		7,072		3,651							.0003
SPFDYNI Index - 1 Yr TA2410453		N/A	Equity/Index	BNP-	12/16/2024	11/28/2025	83	66,144	794.5		4,138		4,138		2,259							.0003
SPFDYNI Index - 1 Yr TA2410952		N/A	Equity/Index	BNP-	12/20/2024	11/06/2025	37	28,013	781.43		1,281		1,281		1,115							.0003
SPFDYNI Index - 1 Yr TA2407849		N/A	Equity/Index	BNP-	10/30/2024	10/28/2025	635	489,623	773.32		29,966		29,966		20,627							.0003
SPFDYNI Index - 1 Yr TA2407966		N/A	Equity/Index	BNP-	11/04/2024	10/31/2025	174	129,943	748.53		7,973		7,973		7,475							.0003
SPFDYNI Index - 1 Yr TA2409294		N/A	Equity/Index	BNP-	11/27/2024	11/14/2025	349	275,176	782.74		17,862		17,862		10,542							.0003
SPFDYNI Index - 1 Yr TA2411283		N/A	Equity/Index	BNP-	12/27/2024	12/16/2025	185	140,239	796.92		5,833		5,833		5,097							.0003
SPFDYNI Index - 1 Yr TA2410223		N/A	Equity/Index	BNP-	12/11/2024	12/10/2025	2,232	1,784,841	789.15		122,314		122,314		66,205							.0003
SPFDYNI Index - 1 Yr TA2408225		N/A	Equity/Index	BNP-	11/07/2024	11/06/2025	335	263,541	781.43		17,286		17,286		10,100							.0003
SPFDYNI Index - 1 Yr TA2408713		N/A	Equity/Index	BNP-	11/19/2024	11/07/2025	297	230,977	789.34		12,750		12,750		8,183							.0003
SPFDYNI Index - 1 Yr TA2410427		N/A	Equity/Index	BNP-	12/13/2024	12/10/2025	820	648,915	789.15		41,344		41,344		24,322							.0003
SPFDYNI Index - 1 Yr TA2409474		N/A	Equity/Index	BNP-	12/02/2024	11/19/2025	258	205,180	777.7		14,794		14,794		8,334							.0003
SPFDYNI Index - 1 Yr TA2410219		N/A	Equity/Index	BNP-	12/11/2024	12/05/2025	301	240,698	801.04		14,746		14,746		7,724							.0003
SPFDYNI Index - 1 Yr TA2408514		N/A	Equity/Index	BNP-	11/12/2024	10/29/2025	120	94,561	775.75		6,503		6,503		3,798							.0003
SPFDYNI Index - 1 Yr TA2408943		N/A	Equity/Index	BNP-	11/22/2024	11/13/2025	120	94,154	788.35		5,628		5,628		3,391							.0003
SPFDYNI Index - 1 Yr TA2411286		N/A	Equity/Index	BNP-	12/27/2024	12/26/2025	2,300	1,743,515	767.49		99,406		99,406		88,379							.0003
SPFDYNI Index - 1 Yr TA2409290		N/A	Equity/Index	BNP-	11/27/2024	11/13/2025	379	298,830	788.35		18,400		18,400		10,709							.0003

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SPFDYNI Index - 1 Yr TA2411112		N/A	Equity/Index	BNP-	12/24/2024	12/18/2025	106	81,223	752.96		5,698		5,698		4,662							.0003
SPFDYNI Index - 1 Yr TA2407749		N/A	Equity/Index	BNP-	10/29/2024	10/24/2025	176	136,532	768.67		9,068		9,068		5,982							.0003
SPFDYNI Index - 1 Yr TA2411103		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	253	193,861	757.12		13,103		13,103		10,687							.0003
SPFDYNI Index - 1 Yr TA2411418		N/A	Equity/Index	BNP-	12/30/2024	12/26/2025	2,346	1,765,459	758.05		104,327		104,327		99,158							.0003
SPFDYNI Index - 1 Yr TA2407746		N/A	Equity/Index	BNP-	10/29/2024	10/21/2025	134	103,951	781.23		6,118		6,118		3,908							.0003
SPFDYNI Index - 1 Yr TA2411287		N/A	Equity/Index	BNP-	12/27/2024	12/24/2025	760	576,118	766.25		33,151		33,151		29,484							.0003
SPFDYNI Index - 1 Yr TA2410949		N/A	Equity/Index	BNP-	12/20/2024	11/26/2025	35	26,499	792.04		1,123		1,123		976							.0003
SPFDYNI Index - 1 Yr TA2410753		N/A	Equity/Index	BNP-	12/19/2024	12/09/2025	476	357,576	793.22		14,413		14,413		13,466							.0003
SPFDYNI Index - 1 Yr TA2410619		N/A	Equity/Index	BNP-	12/17/2024	12/12/2025	230	182,054	791.36		11,348		11,348		6,685							.0003
SPFDYNI Index - 1 Yr TA2410430		N/A	Equity/Index	BNP-	12/13/2024	12/11/2025	242	191,509	799.66		11,098		11,098		6,395							.0003
SPFDYNI Index - 1 Yr TA2409382		N/A	Equity/Index	BNP-	11/29/2024	11/18/2025	762	605,409	774.54		44,646		44,646		25,446							.0003
SPFDYNI Index - 1 Yr TA2410674		N/A	Equity/Index	BNP-	12/18/2024	12/17/2025	1,825	1,374,152	791.54		54,476		54,476		53,479							.0003
SPFDYNI Index - 1 Yr TA2408941		N/A	Equity/Index	BNP-	11/22/2024	11/07/2025	132	103,570	789.34		6,085		6,085		3,637							.0003
SPFDYNI Index - 1 Yr TA2410280		N/A	Equity/Index	BNP-	12/12/2024	12/01/2025	95	75,329	794.5		4,586		4,586		2,603							.0003
SPFDYNI Index - 1 Yr TA2411109		N/A	Equity/Index	BNP-	12/24/2024	12/05/2025	72	55,170	801.04		2,369		2,369		1,848							.0003
SPFDYNI Index - 1 Yr TA2410053		N/A	Equity/Index	BNP-	12/09/2024	12/02/2025	61	48,386	795.27		2,946		2,946		1,661							.0003
SPFDYNI Index - 1 Yr TA2410221		N/A	Equity/Index	BNP-	12/11/2024	12/03/2025	273	218,307	795.46		14,032		14,032		7,433							.0003
SPFDYNI Index - 1 Yr TA2407747		N/A	Equity/Index	BNP-	10/29/2024	10/22/2025	185	143,514	782.04		8,393		8,393		5,356							.0003
SPFDYNI Index - 1 Yr TA2410984		N/A	Equity/Index	BNP-	12/23/2024	12/17/2025	117	89,049	791.54		4,100		4,100		3,428							.0003
SPFDYNI Index - 1 Yr TA2410621		N/A	Equity/Index	BNP-	12/17/2024	12/09/2025	329	260,417	793.22		15,897		15,897		9,307							.0003
SPFDYNI Index - 1 Yr TA2409227		N/A	Equity/Index	BNP-	11/26/2024	11/25/2025	1,610	1,275,184	787.1		83,301		83,301		47,369							.0003
SPFDYNI Index - 1 Yr TA2409117		N/A	Equity/Index	BNP-	11/25/2024	11/07/2025	86	67,691	786.7		4,156		4,156		2,444							.0003
SPFDYNI Index - 1 Yr TA2408421		N/A	Equity/Index	BNP-	11/11/2024	11/07/2025	454	358,560	789.34		22,428		22,428		12,509							.0003
SPFDYNI Index - 1 Yr TA2407850		N/A	Equity/Index	BNP-	10/30/2024	10/17/2025	518	399,409	784.7		21,580		21,580		14,357							.0003
SPFDYNI Index - 1 Yr TA2409383		N/A	Equity/Index	BNP-	11/29/2024	11/26/2025	270	214,515	792.04		13,673		13,673		7,526							.0003
SPFDYNI Index - 1 Yr TA2410048		N/A	Equity/Index	BNP-	12/09/2024	11/18/2025	196	155,471	774.54		11,223		11,223		6,545							.0003
SPFDYNI Index - 1 Yr TA2411104		N/A	Equity/Index	BNP-	12/24/2024	12/12/2025	389	298,071	792.94		14,097		14,097		11,109							.0003
SPFDYNI Index - 1 Yr TA2411108		N/A	Equity/Index	BNP-	12/24/2024	12/17/2025	22	16,858	791.54		816		816		645							.0003
SPFDYNI Index - 1 Yr TA2409119		N/A	Equity/Index	BNP-	11/25/2024	11/14/2025	166	130,659	771.78		9,266		9,266		5,672							.0003
SPFDYNI Index - 1 Yr TA2407967		N/A	Equity/Index	BNP-	11/04/2024	10/31/2025	166	123,969	749.22		7,555		7,555		7,079							.0003
SPFDYNI Index - 1 Yr TA2408881		N/A	Equity/Index	BNP-	11/21/2024	11/05/2025	56	43,814	757.11		3,378		3,378		2,212							.0003
SPFDYNI Index - 1 Yr TA2411551		N/A	Equity/Index	BNP-	12/31/2024	12/26/2025	276	206,790	767.49		10,761		10,761		10,605							.0003
SPFDYNI Index - 1 Yr TA2408616		N/A	Equity/Index	BNP-	11/15/2024	11/03/2025	118	91,070	749.22		6,882		6,882		5,055							.0003
SPFDYNI Index - 1 Yr TA2410452		N/A	Equity/Index	BNP-	12/16/2024	11/21/2025	207	164,962	783.72		11,286		11,286		6,275							.0003

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SPFDYNI Index - 1 Yr TA2411102		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	483	370,099	751.21		26,406		26,406		21,642							.0003
SPFDYNI Index - 1 Yr TA2410183		N/A	Equity/Index	BNP-	12/10/2024	12/02/2025	840	662,886	795.27		38,858		38,858		22,869							.0003
SPFDYNI Index - 1 Yr TA2410951		N/A	Equity/Index	BNP-	12/20/2024	11/28/2025	51	38,613	788.47		1,706		1,706		1,487							.0003
SPFDYNI Index - 1 Yr TA2410276		N/A	Equity/Index	BNP-	12/12/2024	12/09/2025	432	342,550	793.22		21,319		21,319		12,221							.0003
SPFDYNI Index - 1 Yr TA2410954		N/A	Equity/Index	BNP-	12/20/2024	12/17/2025	152	115,082	791.54		5,100		5,100		4,454							.0003
SPFDYNI Index - 1 Yr TA2410620		N/A	Equity/Index	BNP-	12/17/2024	12/10/2025	519	410,809	789.15		26,064		26,064		15,394							.0003
SPFDYNI Index - 1 Yr TA2410956		N/A	Equity/Index	BNP-	12/20/2024	12/18/2025	394	298,305	752.96		19,369		19,369		17,327							.0003
SPFDYNI Index - 1 Yr TA2410278		N/A	Equity/Index	BNP-	12/12/2024	12/04/2025	781	619,286	801.05		35,621		35,621		19,992							.0003
SPFDYNI Index - 1 Yr TA2410675		N/A	Equity/Index	BNP-	12/18/2024	12/12/2025	611	460,059	791.36		18,079		18,079		17,758							.0003
SPFDYNI Index - 1 Yr TA2410677		N/A	Equity/Index	BNP-	12/18/2024	12/09/2025	212	159,628	793.22		6,101		6,101		5,997							.0003
SPFDYNI Index - 1 Yr TA2409648		N/A	Equity/Index	BNP-	12/04/2024	11/21/2025	304	243,519	784.62		17,371		17,371		9,122							.0003
SPFDYNI Index - 1 Yr TA2408694		N/A	Equity/Index	BNP-	11/18/2024	11/14/2025	128	99,141	771.78		6,337		6,337		4,374							.0003
SPFDYNI Index - 1 Yr TA2409231		N/A	Equity/Index	BNP-	11/26/2024	11/12/2025	130	102,965	788.01		6,564		6,564		3,680							.0003
SPFDYNI Index - 1 Yr TA2408619		N/A	Equity/Index	BNP-	11/15/2024	11/14/2025	470	362,737	782.74		20,379		20,379		14,197							.0003
SPFDYNI Index - 1 Yr TA2408113		N/A	Equity/Index	BNP-	11/05/2024	10/23/2025	572	433,067	766.85		24,178		24,178		19,810							.0003
SPFDYNI Index - 1 Yr TA2411204		N/A	Equity/Index	BNP-	12/26/2024	12/24/2025	1,100	844,239	766.25		53,295		53,295		42,675							.0003
SPFDYNI Index - 1 Yr TA2408513		N/A	Equity/Index	BNP-	11/12/2024	10/28/2025	149	117,413	773.32		8,243		8,243		4,840							.0003
SPFDYNI Index - 1 Yr TA2408585		N/A	Equity/Index	BNP-	11/14/2024	11/13/2025	685	536,177	788.35		31,832		31,832		19,356							.0003
SPFDYNI Index - 1 Yr TA2410050		N/A	Equity/Index	BNP-	12/09/2024	11/21/2025	100	79,322	782.4		5,356		5,356		3,077							.0003
SPFDYNI Index - 1 Yr TA2411288		N/A	Equity/Index	BNP-	12/27/2024	12/18/2025	310	234,996	752.96		15,237		15,237		13,633							.0003
SPFDYNI Index - 1 Yr TA2408542		N/A	Equity/Index	BNP-	11/13/2024	10/29/2025	192	151,363	775.75		10,437		10,437		6,077							.0003
SPFDYNI Index - 1 Yr TA2409120		N/A	Equity/Index	BNP-	11/25/2024	11/21/2025	649	510,828	784.62		32,541		32,541		19,474							.0003
SPFDYNI Index - 1 Yr TA2409384		N/A	Equity/Index	BNP-	11/29/2024	11/26/2025	1,373	1,090,849	788.47		71,794		71,794		39,859							.0003
SPFDYNI Index - 1 Yr TA2409685		N/A	Equity/Index	BNP-	12/05/2024	11/25/2025	245	195,784	787.1		13,490		13,490		7,208							.0003
SPFDYNI Index - 1 Yr TA2408545		N/A	Equity/Index	BNP-	11/13/2024	11/04/2025	129	101,697	746.8		9,056		9,056		5,678							.0003
SPFDYNI Index - 1 Yr TA2410752		N/A	Equity/Index	BNP-	12/19/2024	12/16/2025	522	392,132	796.92		15,404		15,404		14,382							.0003
SPFDYNI Index - 1 Yr TA2407965		N/A	Equity/Index	BNP-	11/04/2024	10/30/2025	238	177,738	771.06		8,699		8,699		7,965							.0003
SPFDYNI Index - 1 Yr TA2408714		N/A	Equity/Index	BNP-	11/19/2024	11/06/2025	155	120,544	781.43		7,167		7,167		4,673							.0003
SPFDYNI Index - 1 Yr TA2410220		N/A	Equity/Index	BNP-	12/11/2024	12/05/2025	178	142,339	799.12		8,873		8,873		4,669							.0003
SPFDYNI Index - 1 Yr TA2408422		N/A	Equity/Index	BNP-	11/11/2024	10/24/2025	92	72,660	769.88		5,324		5,324		3,084							.0003
SPFDYNI Index - 1 Yr TA2410756		N/A	Equity/Index	BNP-	12/19/2024	12/18/2025	1,141	857,131	752.96		52,748		52,748		50,178							.0003
SPFDYNI Index - 1 Yr TA2409540		N/A	Equity/Index	BNP-	12/03/2024	11/28/2025	127	101,023	794.5		6,346		6,346		3,457							.0003
SPFDYNI Index - 1 Yr TA2410985		N/A	Equity/Index	BNP-	12/23/2024	12/16/2025	142	108,076	796.92		4,699		4,699		3,912							.0003
SPFDYNI Index - 1 Yr TA2407750		N/A	Equity/Index	BNP-	10/29/2024	10/28/2025	99	76,799	773.32		4,911		4,911		3,216							.0003

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SPFDYNI Index - 1 Yr TA2408789		N/A	Equity/Index	BNP-	11/20/2024	11/18/2025	218	169,515	774.54		10,889		10,889		7,280							.0003
SPFDYNI Index - 1 Yr TA2409541		N/A	Equity/Index	BNP-	12/03/2024	11/21/2025	177	140,796	782.4		9,772		9,772		5,446							.0003
SPFDYNI Index - 1 Yr TA2410426		N/A	Equity/Index	BNP-	12/13/2024	12/12/2025	800	633,088	792.94		39,064		39,064		22,846							.0003
SPFDYNI Index - 1 Yr TA2409646		N/A	Equity/Index	BNP-	12/04/2024	12/02/2025	240	192,252	795.27		12,646		12,646		6,534							.0003
SPFDYNI Index - 1 Yr TA2408617		N/A	Equity/Index	BNP-	11/15/2024	11/11/2025	161	124,257	789.78		6,492		6,492		4,454							.0003
SPFDYNI Index - 1 Yr TA2408618		N/A	Equity/Index	BNP-	11/15/2024	11/05/2025	64	49,394	757.11		3,485		3,485		2,528							.0003
SPFDYNI Index - 1 Yr TA2409684		N/A	Equity/Index	BNP-	12/05/2024	11/17/2025	128	102,287	771.78		7,983		7,983		4,399							.0003
SPFDYNI Index - 1 Yr TA2409292		N/A	Equity/Index	BNP-	11/27/2024	11/25/2025	438	345,350	787.1		21,843		21,843		12,887							.0003
SPFDYNI Index - 1 Yr TA2409297		N/A	Equity/Index	BNP-	11/27/2024	11/20/2025	360	283,849	777.59		19,436		19,436		11,666							.0003
SPFDYNI Index - 1 Yr TA2408541		N/A	Equity/Index	BNP-	11/13/2024	11/12/2025	805	634,622	788.01		39,831		39,831		22,786							.0003
SPFDYNI Index - 1 Yr TA2407964		N/A	Equity/Index	BNP-	11/04/2024	10/10/2025	92	68,706	767.98		3,357		3,357		3,064							.0003
SPFDYNI Index - 1 Yr TA2410052		N/A	Equity/Index	BNP-	12/09/2024	11/28/2025	156	123,742	788.47		7,976		7,976		4,548							.0003
SPFDYNI Index - 1 Yr TA2408712		N/A	Equity/Index	BNP-	11/19/2024	11/11/2025	129	100,323	789.78		5,548		5,548		3,569							.0003
SPFDYNI Index - 1 Yr TA2409647		N/A	Equity/Index	BNP-	12/04/2024	12/03/2025	202	161,812	795.46		10,639		10,639		5,500							.0003
SPFDYNI Index - 1 Yr TA2409118		N/A	Equity/Index	BNP-	11/25/2024	11/11/2025	505	397,486	789.78		23,836		23,836		13,971							.0003
SPFDYNI Index - 1 Yr TA2411549		N/A	Equity/Index	BNP-	12/31/2024	12/30/2025	3,082	2,309,158	752.54		140,046		140,046		138,294							.0003
SPFDYNI Index - 1 Yr TA2411113		N/A	Equity/Index	BNP-	12/24/2024	11/25/2025	75	57,469	787.1		2,802		2,802		2,207							.0003
SPFDYNI Index - 1 Yr TA2409289		N/A	Equity/Index	BNP-	11/27/2024	11/11/2025	145	114,328	789.78		6,928		6,928		4,011							.0003
SPFDYNI Index - 1 Yr TA2411284		N/A	Equity/Index	BNP-	12/27/2024	11/28/2025	385	291,849	788.47		12,828		12,828		11,224							.0003
SPFDYNI Index - 1 Yr TA2410983		N/A	Equity/Index	BNP-	12/23/2024	12/12/2025	193	146,892	791.36		6,714		6,714		5,609							.0003
SPFDYNI Index - 1 Yr TA2411285		N/A	Equity/Index	BNP-	12/27/2024	12/17/2025	232	175,868	791.54		7,756		7,756		6,798							.0003
SPFDYNI Index - 1 Yr TA2410275		N/A	Equity/Index	BNP-	12/12/2024	12/11/2025	1,208	957,872	799.66		56,353		56,353		31,922							.0003
SPFDYNI Index - 1 Yr TA2409291		N/A	Equity/Index	BNP-	11/27/2024	11/07/2025	162	127,732	786.69		7,923		7,923		4,605							.0003
SPFDYNI Index - 1 Yr TA2409229		N/A	Equity/Index	BNP-	11/26/2024	11/14/2025	185	146,527	771.78		10,824		10,824		6,322							.0003
SPFDYNI Index - 1 Yr TA2409963		N/A	Equity/Index	BNP-	12/06/2024	11/19/2025	124	99,329	777.7		7,497		7,497		4,005							.0003
SPFDYNI Index - 1 Yr TA2410955		N/A	Equity/Index	BNP-	12/20/2024	11/14/2025	46	34,828	771.78		1,789		1,789		1,572							.0003
SPFDYNI Index - 1 Yr TA2409681		N/A	Equity/Index	BNP-	12/05/2024	12/04/2025	2,142	1,711,715	801.05		105,301		105,301		54,831							.0003
SPFDYNI Index - 1 Yr TA2408880		N/A	Equity/Index	BNP-	11/21/2024	10/29/2025	77	60,245	775.75		3,895		3,895		2,437							.0003
SPFDYNI Index - 1 Yr TA2410622		N/A	Equity/Index	BNP-	12/17/2024	12/05/2025	539	426,640	801.04		24,088		24,088		13,831							.0003
SPFDYNI Index - 1 Yr TA2408544		N/A	Equity/Index	BNP-	11/13/2024	10/31/2025	155	122,194	748.53		10,680		10,680		6,659							.0003
SPFDYNI Index - 1 Yr TA2410222		N/A	Equity/Index	BNP-	12/11/2024	11/28/2025	151	120,749	793.65		7,838		7,838		4,151							.0003
SPFDYNI Index - 1 Yr TA2408543		N/A	Equity/Index	BNP-	11/13/2024	10/31/2025	365	287,748	749.22		25,003		25,003		15,566							.0003
SPFDYNI Index - 1 Yr TA2410218		N/A	Equity/Index	BNP-	12/11/2024	12/04/2025	235	187,920	801.05		11,496		11,496		6,016							.0003
SPFDYNI Index - 1 Yr TA2411422		N/A	Equity/Index	BNP-	12/30/2024	12/05/2025	45	33,864	801.04		1,233		1,233		1,155							.0003

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SPFDYNI Index - 1 Yr TA2408877		N/A	Equity/Index	BNP-	11/21/2024	11/20/2025	1,289	1,008,514	777.59		65,868		65,868		41,771							.0003
SPFDYNI Index - 1 Yr TA2408224		N/A	Equity/Index	BNP-	11/07/2024	11/05/2025	192	151,044	757.11		12,234		12,234		7,583							.0003
SPFDYNI Index - 1 Yr TA2410950		N/A	Equity/Index	BNP-	12/20/2024	11/26/2025	63	47,699	788.47		2,100		2,100		1,829							.0003
SPFDYNI Index - 1 Yr TA2408695		N/A	Equity/Index	BNP-	11/18/2024	11/07/2025	100	77,454	786.69		4,259		4,259		2,842							.0003
SPFDYNI Index - 1 Yr TA2410457		N/A	Equity/Index	BNP-	12/16/2024	12/12/2025	2,234	1,780,319	791.36		116,615		116,615		64,927							.0003
SPFDYNI Index - 1 Yr TA2409478		N/A	Equity/Index	BNP-	12/02/2024	11/28/2025	1,361	1,082,362	794.5		67,914		67,914		37,049							.0003
SPFDYNI Index - 1 Yr TA2410051		N/A	Equity/Index	BNP-	12/09/2024	11/26/2025	101	80,115	788.47		5,151		5,151		2,932							.0003
SPFDYNI Index - 1 Yr TA2409961		N/A	Equity/Index	BNP-	12/06/2024	12/05/2025	787	630,418	799.12		40,168		40,168		20,644							.0003
SPFDYNI Index - 1 Yr TA2407748		N/A	Equity/Index	BNP-	10/29/2024	10/23/2025	121	93,866	766.85		6,331		6,331		4,191							.0003
SPFDYNI Index - 1 Yr TA2410287		N/A	Equity/Index	BNP-	12/12/2024	11/14/2025	119	94,360	782.74		6,263		6,263		3,595							.0003
SPFDYNI Index - 1 Yr TA2408940		N/A	Equity/Index	BNP-	11/22/2024	11/21/2025	607	476,264	782.4		30,380		30,380		18,676							.0003
SPFDYNI Index - 1 Yr TA2408791		N/A	Equity/Index	BNP-	11/20/2024	11/14/2025	130	101,087	782.35		6,010		6,010		3,944							.0003
SPFDYNI Index - 1 Yr TA2410673		N/A	Equity/Index	BNP-	12/18/2024	12/12/2025	171	128,756	792.94		4,969		4,969		4,883							.0003
SPFDYNI Index - 1 Yr TA2410946		N/A	Equity/Index	BNP-	12/20/2024	12/04/2025	104	78,740	801.05		3,077		3,077		2,662							.0003
SPFDYNI Index - 1 Yr TA2408114		N/A	Equity/Index	BNP-	11/05/2024	11/04/2025	576	436,095	746.8		29,964		29,964		25,353							.0003
SPFDYNI Index - 1 Yr TA2411205		N/A	Equity/Index	BNP-	12/26/2024	12/16/2025	183	140,451	796.92		6,497		6,497		5,042							.0003
SPFDYNI Index - 1 Yr TA2411100		N/A	Equity/Index	BNP-	12/24/2024	12/23/2025	3,024	2,317,140	761.1		151,684		151,684		123,431							.0003
SPFDYNI Index - 1 Yr TA2411203		N/A	Equity/Index	BNP-	12/26/2024	12/23/2025	923	708,393	761.1		46,851		46,851		37,674							.0003
SPFDYNI Index - 1 Yr TA2408165		N/A	Equity/Index	BNP-	11/06/2024	11/04/2025	174	135,969	746.8		11,366		11,366		7,659							.0003
SPFDYNI Index - 1 Yr TA2410988		N/A	Equity/Index	BNP-	12/23/2024	12/18/2025	79	60,127	752.96		4,037		4,037		3,474							.0003
SPFDYNI Index - 1 Yr TA2409682		N/A	Equity/Index	BNP-	12/05/2024	11/21/2025	1,635	1,306,561	784.62		91,609		91,609		49,060							.0003
SPFDYNI Index - 1 Yr TA2409475		N/A	Equity/Index	BNP-	12/02/2024	11/20/2025	368	292,659	777.59		21,145		21,145		11,925							.0003
SPFDYNI Index - 1 Yr TA2408692		N/A	Equity/Index	BNP-	11/18/2024	10/29/2025	261	202,155	775.75		12,197		12,197		8,261							.0003
SPFDYNI Index - 1 Yr TA2410458		N/A	Equity/Index	BNP-	12/16/2024	12/12/2025	136	108,381	792.94		7,001		7,001		3,884							.0003
SPFDYNI Index - 1 Yr TA2410948		N/A	Equity/Index	BNP-	12/20/2024	11/28/2025	94	71,169	794.5		2,950		2,950		2,559							.0003
SPFDYNI Index - 1 Yr TA2410976		N/A	Equity/Index	BNP-	12/23/2024	12/19/2025	306	232,897	751.21		15,912		15,912		13,711							.0003
SPFDYNI Index - 1 Yr TA2410279		N/A	Equity/Index	BNP-	12/12/2024	12/10/2025	199	157,795	789.15		10,201		10,201		5,903							.0003
SPFDYNI Index - 1 Yr TA2408164		N/A	Equity/Index	BNP-	11/06/2024	10/29/2025	220	171,915	775.75		11,031		11,031		6,963							.0003
SPFDYNI Index - 1 Yr TA2411107		N/A	Equity/Index	BNP-	12/24/2024	12/16/2025	97	74,326	796.92		3,399		3,399		2,672							.0003
SPFDYNI Index - 1 Yr TA2410182		N/A	Equity/Index	BNP-	12/10/2024	12/09/2025	2,818	2,223,825	793.22		134,137		134,137		79,719							.0003
SPFDYNI Index - 1 Yr TA2408710		N/A	Equity/Index	BNP-	11/19/2024	11/18/2025	1,680	1,306,536	774.54		84,118		84,118		56,101							.0003
SPFDYNI Index - 1 Yr TA2411106		N/A	Equity/Index	BNP-	12/24/2024	11/28/2025	252	193,095	794.5		8,762		8,762		6,860							.0003
SPFDYNI Index - 1 Yr TA2410755		N/A	Equity/Index	BNP-	12/19/2024	12/10/2025	238	178,788	789.15		7,540		7,540		7,059							.0003
SPFDYNI Index - 1 Yr TA2411111		N/A	Equity/Index	BNP-	12/24/2024	12/15/2025	108	82,755	791.36		3,997		3,997		3,158							.0003

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SPFDYNI Index - 1 Yr TA2410754		N/A	Equity/Index	BNP-	12/19/2024	12/12/2025	166	124,701	791.54		5,148		5,148		4,815							.0003
SPFDYNI Index - 1 Yr TA2410678		N/A	Equity/Index	BNP-	12/18/2024	12/05/2025	110	82,826	799.12		2,929		2,929		2,885							.0003
SPFDYNI Index - 1 Yr TA2410428		N/A	Equity/Index	BNP-	12/13/2024	12/09/2025	421	333,163	793.22		20,431		20,431		11,910							.0003
SPFDYNI Index - 1 Yr TA2408876		N/A	Equity/Index	BNP-	11/21/2024	11/10/2025	593	463,963	789.34		26,827		26,827		16,452							.0003
SPFDYNI Index - 1 Yr TA2408512		N/A	Equity/Index	BNP-	11/12/2024	11/11/2025	839	661,140	789.78		40,683		40,683		23,211							.0003
SPFDYNI Index - 1 Yr TA2409295		N/A	Equity/Index	BNP-	11/27/2024	11/21/2025	306	241,272	782.4		15,845		15,845		9,415							.0003
SPFDYNI Index - 1 Yr TA2409962		N/A	Equity/Index	BNP-	12/06/2024	11/21/2025	183	146,590	784.62		10,444		10,444		5,491							.0003
SPFDYNI Index - 1 Yr TA2410977		N/A	Equity/Index	BNP-	12/23/2024	12/19/2025	1,879	1,430,107	757.12		92,484		92,484		79,374							.0003
SPFDYNI Index - 1 Yr TA2409233		N/A	Equity/Index	BNP-	11/26/2024	11/19/2025	100	79,204	777.7		5,585		5,585		3,230							.0003
SPFDYNI Index - 1 Yr TA2410055		N/A	Equity/Index	BNP-	12/09/2024	12/05/2025	2,209	1,752,223	801.04		101,570		101,570		56,684							.0003
SPFDYNI Index - 1 Yr TA2409538		N/A	Equity/Index	BNP-	12/03/2024	12/02/2025	2,727	2,169,219	795.27		136,023		136,023		74,243							.0003
SPFDYNI Index - 1 Yr TA2411421		N/A	Equity/Index	BNP-	12/30/2024	12/05/2025	105	79,017	799.12		2,938		2,938		2,754							.0003
SPFDYNI Index - 1 Yr TA2409476		N/A	Equity/Index	BNP-	12/02/2024	11/21/2025	611	485,910	782.4		33,691		33,691		18,799							.0003
SPFDYNI Index - 1 Yr TA2409296		N/A	Equity/Index	BNP-	11/27/2024	11/19/2025	1,303	1,027,376	777.7		70,193		70,193		42,090							.0003
SPFDYNI Index - 1 Yr TA2410615		N/A	Equity/Index	BNP-	12/17/2024	12/16/2025	2,607	2,063,545	796.92		122,894		122,894		71,826							.0003
SPFDYNI Index - 2 Yr TA2410981		N/A	Equity/Index	BNP-	12/23/2024	12/15/2026	323	245,835	791.36		17,562		17,415		15,310			(147)				.0003
SPFDYNI Index - 2 Yr TA2410958		N/A	Equity/Index	BNP-	12/20/2024	12/11/2026	107	81,012	799.66		5,322		5,263		4,764			(59)				.0003
SPFDYNI Index - 2 Yr TA2409480		N/A	Equity/Index	BNP-	12/02/2024	11/06/2026	87	69,188	781.43		6,474		6,215		4,279			(258)				.0003
SPFDYNI Index - 2 Yr TA2410225		N/A	Equity/Index	BNP-	12/11/2024	12/02/2026	442	353,450	795.27		31,585		30,751		20,141			(835)				.0003
SPFDYNI Index - 2 Yr TA2410617		N/A	Equity/Index	BNP-	12/17/2024	12/11/2026	240	189,970	791.36		16,570		16,271		11,336			(298)				.0003
SPFDYNI Index - 2 Yr TA2410460		N/A	Equity/Index	BNP-	12/16/2024	12/04/2026	72	57,378	801.04		4,859		4,764		3,153			(95)				.0003
SPFDYNI Index - 2 Yr TA2410057		N/A	Equity/Index	BNP-	12/09/2024	12/02/2026	84	66,630	795.27		5,740		5,573		3,828			(167)				.0003
SPFDYNI Index - 2 Yr TA2409385		N/A	Equity/Index	BNP-	11/29/2024	11/25/2026	950	754,775	787.1		68,885		66,118		45,610			(2,767)				.0003
SPFDYNI Index - 2 Yr TA2410757		N/A	Equity/Index	BNP-	12/19/2024	12/04/2026	148	111,179	801.04		6,897		6,810		6,482			(87)				.0003
SPFDYNI Index - 2 Yr TA2410680		N/A	Equity/Index	BNP-	12/18/2024	12/17/2026	109	82,073	791.54		5,422		5,332		5,169			(89)				.0003
SPFDYNI Index - 2 Yr TA2410282		N/A	Equity/Index	BNP-	12/12/2024	11/13/2026	122	96,739	771.78		9,450		9,233		6,465			(217)				.0003
SPFDYNI Index - 2 Yr TA2410461		N/A	Equity/Index	BNP-	12/16/2024	12/11/2026	1,206	961,086	791.36		86,663		84,985		56,965			(1,678)				.0003
SPFDYNI Index - 2 Yr TA2411552		N/A	Equity/Index	BNP-	12/31/2024	12/30/2026	1,884	1,411,568	752.54		120,783		120,783		117,681							.0003
SPFDYNI Index - 2 Yr TA2408226		N/A	Equity/Index	BNP-	11/07/2024	11/05/2026	100	78,669	757.11		8,203		7,636		5,837			(567)				.0003
SPFDYNI Index - 2 Yr TA2410980		N/A	Equity/Index	BNP-	12/23/2024	12/18/2026	212	161,353	757.12		14,395		14,275		12,746			(120)				.0003
SPFDYNI Index - 2 Yr TA2410459		N/A	Equity/Index	BNP-	12/16/2024	11/27/2026	160	127,507	794.5		11,181		10,960		7,298			(221)				.0003
SPFDYNI Index - 2 Yr TA2407751		N/A	Equity/Index	BNP-	10/29/2024	10/28/2026	104	80,678	773.32		7,180		6,568		5,381			(612)				.0003
SPFDYNI Index - 2 Yr TA2411101		N/A	Equity/Index	BNP-	12/24/2024	12/23/2026	733	561,661	761.1		50,526		50,178		43,055			(348)				.0003
SPFDYNI Index - 2 Yr TA2410227		N/A	Equity/Index	BNP-	12/11/2024	12/10/2026	342	273,484	789.15		25,469		24,803		16,394			(666)				.0003

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SPFDYNI Index - 2 Yr TA2410286		N/A	Equity/Index	BNP-	12/12/2024	12/09/2026	135	107,047	793.22		9,341		9,134		6,282			(207)				.0003
SPFDYNI Index - 2 Yr TA2410285		N/A	Equity/Index	BNP-	12/12/2024	12/10/2026	222	176,033	789.15		15,751		15,403		10,642			(348)				.0003
SPFDYNI Index - 2 Yr TA2409479		N/A	Equity/Index	BNP-	12/02/2024	11/04/2026	41	32,606	746.8		3,754		3,603		2,568			(150)				.0003
SPFDYNI Index - 2 Yr TA2411289		N/A	Equity/Index	BNP-	12/27/2024	12/24/2026	456	345,671	767.49		28,345		28,306		25,673			(39)				.0003
SPFDYNI Index - 2 Yr TA2409650		N/A	Equity/Index	BNP-	12/04/2024	11/19/2026	165	132,173	777.7		12,888		12,418		8,426			(470)				.0003
SPFDYNI Index - 2 Yr TA2411420		N/A	Equity/Index	BNP-	12/30/2024	12/24/2026	137	103,098	767.49		8,153		8,153		7,713							.0003
SPFDYNI Index - 2 Yr TA2408227		N/A	Equity/Index	BNP-	11/07/2024	11/06/2026	174	136,884	781.43		12,364		11,511		8,558			(854)				.0003
SPFDYNI Index - 2 Yr TA2408878		N/A	Equity/Index	BNP-	11/21/2024	11/20/2026	138	107,971	777.59		9,711		9,215		7,059			(496)				.0003
SPFDYNI Index - 2 Yr TA2410284		N/A	Equity/Index	BNP-	12/12/2024	12/11/2026	300	237,882	799.66		19,989		19,548		13,357			(441)				.0003
SPFDYNI Index - 2 Yr TA2408586		N/A	Equity/Index	BNP-	11/14/2024	11/13/2026	582	455,555	788.35		38,482		36,146		27,399			(2,335)				.0003
SPFDYNI Index - 2 Yr TA2410429		N/A	Equity/Index	BNP-	12/13/2024	12/11/2026	409	323,666	792.94		28,021		27,440		19,104			(581)				.0003
SPFDYNI Index - 2 Yr TA2410978		N/A	Equity/Index	BNP-	12/23/2024	12/18/2026	130	98,943	751.21		9,157		9,081		8,130			(76)				.0003
SPFDYNI Index - 2 Yr TA2409539		N/A	Equity/Index	BNP-	12/03/2024	12/02/2026	193	153,524	795.27		13,458		12,958		8,795			(500)				.0003
SPFDYNI Index - 2 Yr TA2409122		N/A	Equity/Index	BNP-	11/25/2024	11/20/2026	63	49,587	780.31		4,503		4,285		3,161			(218)				.0003
SPFDYNI Index - 2 Yr TA2408546		N/A	Equity/Index	BNP-	11/13/2024	11/12/2026	463	365,006	788.01		31,817		29,760		21,831			(2,057)				.0003
SPFDYNI Index - 2 Yr TA2408711		N/A	Equity/Index	BNP-	11/19/2024	11/18/2026	325	252,753	774.54		22,532		21,262		16,958			(1,271)				.0003
SPFDYNI Index - 2 Yr TA2409121		N/A	Equity/Index	BNP-	11/25/2024	11/06/2026	69	54,310	781.43		4,855		4,615		3,394			(240)				.0003
SPFDYNI Index - 2 Yr TA2410676		N/A	Equity/Index	BNP-	12/18/2024	12/16/2026	457	344,103	796.92		21,877		21,515		20,844			(362)				.0003
SPFDYNI Index - 2 Yr TA2410281		N/A	Equity/Index	BNP-	12/12/2024	11/27/2026	111	88,016	788.47		7,842		7,666		5,287			(176)				.0003
SPFDYNI Index - 2 Yr TA2409686		N/A	Equity/Index	BNP-	12/05/2024	11/20/2026	245	195,784	777.59		19,308		18,684		12,532			(625)				.0003
SPFDYNI Index - 2 Yr TA2410986		N/A	Equity/Index	BNP-	12/23/2024	12/16/2026	55	41,861	796.92		2,885		2,861		2,509			(24)				.0003
SPFDYNI Index - 2 Yr TA2409683		N/A	Equity/Index	BNP-	12/05/2024	12/04/2026	383	306,063	801.05		26,492		25,652		16,773			(840)				.0003
SPFDYNI Index - 2 Yr TA2411290		N/A	Equity/Index	BNP-	12/27/2024	12/24/2026	130	98,547	767.39		8,086		8,075		7,324			(11)				.0003
SPFDYNI Index - 2 Yr TA2411206		N/A	Equity/Index	BNP-	12/26/2024	12/23/2026	67	51,422	761.1		4,657		4,644		3,935			(13)				.0003
SPFDYNI Index - 2 Yr TA2410979		N/A	Equity/Index	BNP-	12/23/2024	12/18/2026	98	74,588	752.96		6,830		6,773		6,058			(57)				.0003
SPFDYNI Index - 2 Yr TA2411419		N/A	Equity/Index	BNP-	12/30/2024	12/24/2026	301	226,515	758.05		19,038		19,038		18,057							.0003
SPFDYNI Index - 2 Yr TA2410982		N/A	Equity/Index	BNP-	12/23/2024	11/27/2026	253	192,558	788.47		13,814		13,696		12,050			(118)				.0003
SPFDYNI Index - 2 Yr TA2410987		N/A	Equity/Index	BNP-	12/23/2024	12/17/2026	75	57,083	791.54		4,080		4,046		3,557			(34)				.0003
SPFDYNI Index - 2 Yr TA2409232		N/A	Equity/Index	BNP-	11/26/2024	11/19/2026	120	95,045	777.7		9,010		8,597		6,128			(413)				.0003
SPFDYNI Index - 2 Yr TA2410056		N/A	Equity/Index	BNP-	12/09/2024	11/27/2026	55	43,627	788.47		3,903		3,789		2,619			(114)				.0003
SPFDYNI Index - 2 Yr TA2410283		N/A	Equity/Index	BNP-	12/12/2024	11/25/2026	83	65,814	787.1		5,905		5,772		3,985			(133)				.0003
SPFDYNI Index - 2 Yr TA2410616		N/A	Equity/Index	BNP-	12/17/2024	12/16/2026	449	355,401	796.92		30,070		29,532		20,479			(538)				.0003
SPFDYNI Index - 2 Yr TA2410618		N/A	Equity/Index	BNP-	12/17/2024	12/10/2026	206	163,057	789.15		14,404		14,144		9,875			(260)				.0003
SPFDYNI Index - 2 Yr TA2408944		N/A	Equity/Index	BNP-	11/22/2024	11/20/2026	225	176,540	782.4		15,613		14,836		11,123			(776)				.0003

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SPFDYNI Index - 2 Yr TA2410226		N/A	Equity/Index	BNP	12/11/2024	12/09/2026	240	191,918	793.22		17,438		16,982		11,168			(456)				.0003
SPFDYNI Index - 2 Yr TA2409649		N/A	Equity/Index	BNP	12/04/2024	12/03/2026	206	165,016	795.46		14,560		14,039		9,383			(521)				.0003
SPFDYNI Index - 2 Yr TA2411110		N/A	Equity/Index	BNP	12/24/2024	12/18/2026	123	94,249	752.96		8,888		8,826		7,604			(62)				.0003
SPLV5UT-EUROPEAN 1 YR TA2406605		N/A	Equity/Index	MS	09/26/2024	08/29/2025	878	349,769	411.1		9,147		9,147		5,552							.0003
SPLV5UT-EUROPEAN 1 YR TA2410233		N/A	Equity/Index	BMO	12/11/2024	12/02/2025	895	361,088	427.11		6,211		6,211		3,042							.0003
SPLV5UT-EUROPEAN 1 YR TA2404920		N/A	Equity/Index	JPM	08/01/2024	07/25/2025	1,918	744,779	397.24		28,077		28,077		25,780							.0003
SPLV5UT-EUROPEAN 1 YR TA2409193		N/A	Equity/Index	SG	11/25/2024	11/07/2025	244	99,942	414.65		4,192		4,192		1,741							.0003
SPLV5UT-EUROPEAN 1 YR TA2403577		N/A	Equity/Index	SG	06/13/2024	06/13/2025	2,659	1,000,000	389.51909999999998		32,500		32,500		46,562							.0003
SPLV5UT-EUROPEAN 1 YR TA2408903		N/A	Equity/Index	BMO	11/21/2024	10/29/2025	876	357,504	413.57		14,419		14,419		6,561							.0003
SPLV5UT-EUROPEAN 1 YR TA2404885		N/A	Equity/Index	SG	07/31/2024	07/31/2025	3,877	1,500,000	399.59289999999999		48,300		48,300		47,266							.0003
SPLV5UT-EUROPEAN 1 YR TA2400609		N/A	Equity/Index	JPM	02/05/2024	02/05/2025	7,670	2,800,000	380.37		77,280		77,280		149,035							.0003
SPLV5UT-EUROPEAN 1 YR TA2408823		N/A	Equity/Index	BMO	11/20/2024	10/30/2025	1,000	405,880	413.9		14,820		14,820		7,197							.0003
SPLV5UT-EUROPEAN 1 YR TA2403481		N/A	Equity/Index	SG	06/10/2024	06/10/2025	6,108	2,300,000	390.74590000000001		73,600		73,600		99,724							.0003
SPLV5UT-EUROPEAN 1 YR TA2407827		N/A	Equity/Index	BMO	10/30/2024	10/09/2025	363	145,164	413.37		3,982		3,982		2,471							.0003
SPLV5UT-EUROPEAN 1 YR TA2404218		N/A	Equity/Index	JPM	07/09/2024	07/09/2025	3,986	1,500,000	388.71		51,000		51,000		77,886							.0003
SPLV5UT-EUROPEAN 1 YR TA2401924		N/A	Equity/Index	SG	04/12/2024	04/14/2025	8,700	3,200,000	382.32810000000001		98,240		98,240		182,068							.0003
SPLV5UT-EUROPEAN 1 YR TA2407045		N/A	Equity/Index	BMO	10/08/2024	10/08/2025	4,146	1,650,000	410.89519999999999		47,190		47,190		33,095							.0003
SPLV5UT-EUROPEAN 1 YR TA2408126		N/A	Equity/Index	SG	11/05/2024	10/16/2025	438	175,266	418.56		3,802		3,802		2,095							.0003
SPLV5UT-EUROPEAN 1 YR TA2404341		N/A	Equity/Index	SG	07/12/2024	07/11/2025	15,727	6,000,000	392.96559999999999		209,399		209,399		252,742							.0003
SPLV5UT-EUROPEAN 1 YR TA2405417		N/A	Equity/Index	BMO	08/19/2024	08/07/2025	1,642	642,153	397.96		24,794		24,794		22,281							.0003
SPLV5UT-EUROPEAN 1 YR TA2408816		N/A	Equity/Index	BMO	11/20/2024	10/10/2025	295	119,735	419.63		3,103		3,103		1,263							.0003
SPLV5UT-EUROPEAN 1 YR TA2409983		N/A	Equity/Index	BMO	12/06/2024	11/18/2025	1,122	456,205	422.95		10,906		10,906		4,761							.0003
SPLV5UT-EUROPEAN 1 YR TA2409194		N/A	Equity/Index	SG	11/25/2024	10/30/2025	416	170,394	413.9		7,205		7,205		3,324							.0003
SPLV5UT-EUROPEAN 1 YR TA2409174		N/A	Equity/Index	SG	11/25/2024	11/07/2025	618	253,133	425.14		6,693		6,693		2,058							.0003
SPLV5UT-EUROPEAN 1 YR TA2401024		N/A	Equity/Index	BMO	02/27/2024	02/27/2025	5,681	2,100,000	383.97160000000002		63,210		63,210		97,688							.0003
SPLV5UT-EUROPEAN 1 YR TA2406131		N/A	Equity/Index	BOA	09/12/2024	09/05/2025	1,835	727,174	401.97882199999998		28,218		28,218		21,556							.0003
SPLV5UT-EUROPEAN 1 YR TA2404428		N/A	Equity/Index	SG	07/15/2024	07/15/2025	5,507	2,100,000	393.7407		69,930		69,930		86,204							.0003
SPLV5UT-EUROPEAN 1 YR TA2408743		N/A	Equity/Index	BMO	11/19/2024	10/10/2025	247	100,136	408.68		4,243		4,243		2,311							.0003
SPLV5UT-EUROPEAN 1 YR TA2401725		N/A	Equity/Index	MS	04/01/2024	04/01/2025	11,176	4,200,000	389.89249999999998		129,780		129,780		151,594							.0003
SPLV5UT-EUROPEAN 1 YR TA2407246		N/A	Equity/Index	SG	10/15/2024	09/12/2025	2,027	817,023	411.88		26,919		26,919		12,930							.0003
SPLV5UT-EUROPEAN 1 YR TA2408221		N/A	Equity/Index	BMO	11/07/2024	10/17/2025	247	99,756	417.76		2,677		2,677		1,283							.0003
SPLV5UT-EUROPEAN 1 YR TA2400082		N/A	Equity/Index	BNP	01/05/2024	01/06/2025	6,045	2,200,000	379.37617499999999		60,060		60,060		114,316							.0003
SPLV5UT-EUROPEAN 1 YR TA2410175		N/A	Equity/Index	BMO	12/10/2024	11/21/2025	7,533	3,048,680	423.35		66,592		66,592		32,023							.0003
SPLV5UT-EUROPEAN 1 YR TA2409186		N/A	Equity/Index	SG	11/25/2024	10/31/2025	412	168,755	417.63		6,135		6,135		2,312							.0003

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SPLV5UT-EUROPEAN 1 YR TA2405469		N/A	Equity/Index	MS-	08/20/2024	07/30/2025	1,680	657,014	400.57		21,151		21,151		19,042							.0003
SPLV5UT-EUROPEAN 1 YR TA2409985		N/A	Equity/Index	BMO-	12/06/2024	11/18/2025	893	363,094	421.94		9,171		9,171		4,097							.0003
SPLV5UT-EUROPEAN 1 YR TA2406813		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	716	285,247	389.61		15,265		15,265		11,813							.0003
SPLV5UT-EUROPEAN 1 YR TA2405055		N/A	Equity/Index	BMO-	08/06/2024	08/06/2025	2,581	994,618	398.00259999999997		29,739		29,739		34,812							.0003
SPLV5UT-EUROPEAN 1 YR TA2408735		N/A	Equity/Index	BMO-	11/19/2024	10/17/2025	274	111,082	423.33		2,351		2,351		903							.0003
SPLV5UT-EUROPEAN 1 YR TA2405539		N/A	Equity/Index	MS-	08/22/2024	08/21/2025	1,049	411,575	398.02		16,725		16,725		14,947							.0003
SPLV5UT-EUROPEAN 1 YR TA2406844		N/A	Equity/Index	SG-	10/04/2024	10/06/2025	4,506	1,800,000	411.44380000000001		54,540		54,540		37,080							.0003
SPLV5UT-EUROPEAN 1 YR TA2402670		N/A	Equity/Index	BMO-	05/09/2024	05/09/2025	6,651	2,500,000	390.48099999999999		77,250		77,250		100,866							.0003
SPLV5UT-EUROPEAN 1 YR TA2404919		N/A	Equity/Index	JPM-	08/01/2024	07/25/2025	1,594	618,966	397.05		23,548		23,548		21,652							.0003
SPLV5UT-EUROPEAN 1 YR TA2408217		N/A	Equity/Index	BMO-	11/07/2024	10/23/2025	793	320,269	420		7,795		7,795		3,608							.0003
SPLV5UT-EUROPEAN 1 YR TA2408458		N/A	Equity/Index	MS-	11/11/2024	10/28/2025	2,200	894,718	417.71		29,502		29,502		12,119							.0003
SPLV5UT-EUROPEAN 1 YR TA2407432		N/A	Equity/Index	SG-	10/21/2024	09/19/2025	1,774	715,348	409.56		26,575		26,575		15,106							.0003
SPLV5UT-EUROPEAN 1 YR TA2411455		N/A	Equity/Index	BMO-	12/30/2024	11/28/2025	367	145,919	421.96		2,030		2,030		1,814							.0003
SPLV5UT-EUROPEAN 1 YR TA2410177		N/A	Equity/Index	BMO-	12/10/2024	11/28/2025	647	261,847	421.96		6,328		6,328		3,185							.0003
SPLV5UT-EUROPEAN 1 YR TA2400854		N/A	Equity/Index	BNP-	02/16/2024	02/14/2025	15,268	5,600,000	381.53495800000002		162,400		162,400		288,566							.0003
SPLV5UT-EUROPEAN 1 YR TA2406085		N/A	Equity/Index	SG-	09/10/2024	09/10/2025	5,631	2,232,868	408.80340000000001		64,976		64,976		48,027							.0003
SPLV5UT-EUROPEAN 1 YR TA2408740		N/A	Equity/Index	BMO-	11/19/2024	10/08/2025	368	149,191	413.92		4,972		4,972		2,407							.0003
SPLV5UT-EUROPEAN 1 YR TA2407204		N/A	Equity/Index	BMO-	10/14/2024	09/05/2025	1,476	594,075	409.94		20,147		20,147		10,654							.0003
SPLV5UT-EUROPEAN 1 YR TA2410235		N/A	Equity/Index	BMO-	12/11/2024	12/01/2025	879	354,633	426.08		6,399		6,399		3,223							.0003
SPLV5UT-EUROPEAN 1 YR TA2405994		N/A	Equity/Index	SG-	09/06/2024	09/08/2025	3,298	1,300,000	405.99509999999998		38,480		38,480		32,818							.0003
SPLV5UT-EUROPEAN 1 YR TA2406389		N/A	Equity/Index	BMO-	09/20/2024	09/19/2025	8,424	3,350,000	410.37479999999999		92,125		92,125		63,595							.0003
SPLV5UT-EUROPEAN 1 YR TA2408127		N/A	Equity/Index	SG-	11/05/2024	10/20/2025	2,800	1,120,420	418.85		24,304		24,304		13,445							.0003
SPLV5UT-EUROPEAN 1 YR TA2407745		N/A	Equity/Index	BMO-	10/29/2024	11/24/2025	373	149,043	380.76		14,010		11,747		12,337			(2,263)				.0003
SPLV5UT-EUROPEAN 1 YR TA2403830		N/A	Equity/Index	MS-	06/21/2024	06/13/2025	4,000	1,515,040	385.81		65,082		65,082		84,313							.0003
SPLV5UT-EUROPEAN 1 YR TA2400262		N/A	Equity/Index	BMO-	01/17/2024	01/17/2025	4,949	1,800,000	379.21449999999999		47,700		47,700		96,961							.0003
SPLV5UT-EUROPEAN 1 YR TA2404686		N/A	Equity/Index	SG-	07/24/2024	07/24/2025	4,440	1,700,000	395.42809999999997		55,760		55,760		65,786							.0003
SPLV5UT-EUROPEAN 1 YR TA2400403		N/A	Equity/Index	SG-	01/25/2024	01/24/2025	12,051	4,400,000	380.74709999999999		116,600		116,600		221,823							.0003
SPLV5UT-EUROPEAN 1 YR TA2405260		N/A	Equity/Index	MS-	08/13/2024	08/08/2025	623	241,425	395.49		8,871		8,871		9,712							.0003
SPLV5UT-EUROPEAN 1 YR TA2411365		N/A	Equity/Index	SG-	12/27/2024	11/18/2025	281	112,108	419.91		2,136		2,136		1,491							.0003
SPLV5UT-EUROPEAN 1 YR TA2400342		N/A	Equity/Index	BMO-	01/19/2024	01/21/2025	6,857	2,500,000	379.16320000000002		70,750		70,750		136,232							.0003
SPLV5UT-EUROPEAN 1 YR TA2404133		N/A	Equity/Index	SG-	07/05/2024	07/03/2025	11,408	4,300,000	389.41669999999999		144,480		144,480		211,910							.0003
SPLV5UT-EUROPEAN 1 YR TA2403993		N/A	Equity/Index	MS-	06/28/2024	06/27/2025	10,091	3,800,000	389.04480000000001		128,440		128,440		190,337							.0003
SPLV5UT-EUROPEAN 1 YR TA2408218		N/A	Equity/Index	BMO-	11/07/2024	10/17/2025	6,511	2,629,598	418.85		66,673		66,673		31,095							.0003
SPLV5UT-EUROPEAN 1 YR TA2408214		N/A	Equity/Index	BMO-	11/07/2024	10/17/2025	331	133,681	421.89		2,860		2,860		1,235							.0003

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SPLV5UT-EUROPEAN 1 YR TA2400704		N/A	Equity/Index	SG-	02/09/2024	02/10/2025	9,849	3,600,000	380.61599999999		100,800		100,800		190,871							.0003
SPLV5UT-EUROPEAN 1 YR TA2411123		N/A	Equity/Index	MS-	12/24/2024	12/09/2025	2,000	799,280	418.92		16,826		16,826		12,859							.0003
SPLV5UT-EUROPEAN 1 YR TA2409310		N/A	Equity/Index	BMO-	11/27/2024	11/17/2025	784	322,600	420.49		11,799		11,799		3,993							.0003
SPLV5UT-EUROPEAN 1 YR TA2407824		N/A	Equity/Index	BMO-	10/30/2024	10/14/2025	2,902	1,160,510	419.6		23,129		23,129		12,718							.0003
SPLV5UT-EUROPEAN 1 YR TA2407205		N/A	Equity/Index	BMO-	10/14/2024	09/05/2025	667	268,461	411.85		8,284		8,284		4,176							.0003
SPLV5UT-EUROPEAN 1 YR TA2402236		N/A	Equity/Index	SG-	04/26/2024	04/17/2025	13,210	4,903,684	381.01		186,657		186,657		294,940							.0003
SPLV5UT-EUROPEAN 1 YR TA2406312		N/A	Equity/Index	BMO-	09/17/2024	08/29/2025	1,254	499,656	374.37		49,295		49,295		43,964							.0003
SPLV5UT-EUROPEAN 1 YR TA2405462		N/A	Equity/Index	SG-	08/20/2024	08/20/2025	4,962	1,940,423	403.08620000000 002		60,541		60,541		53,906							.0003
SPLV5UT-EUROPEAN 1 YR TA2409176		N/A	Equity/Index	SG-	11/25/2024	11/07/2025	244	99,942	423.11		2,908		2,908		954							.0003
SPLV5UT-EUROPEAN 1 YR TA2400750		N/A	Equity/Index	BMO-	02/13/2024	02/13/2025	4,659	1,700,000	379.76710000000 003		48,960		48,960		95,368							.0003
SPLV5UT-EUROPEAN 1 YR TA2408508		N/A	Equity/Index	BMO-	11/12/2024	10/03/2025	821	333,531	406.36		16,075		16,075		8,541							.0003
SPLV5UT-EUROPEAN 1 YR TA2406930		N/A	Equity/Index	BMO-	10/07/2024	11/07/2025	1,361	539,936	375.55		53,583		42,052		50,471			(11,530)				.0003
SPLV5UT-EUROPEAN 1 YR TA2403208		N/A	Equity/Index	SG-	05/31/2024	05/30/2025	13,295	5,000,000	390.79509999999 999		155,500		155,500		209,155							.0003
SPLV5UT-EUROPEAN 1 YR TA2410166		N/A	Equity/Index	BMO-	12/10/2024	11/28/2025	1,108	448,419	429.17		7,213		7,213		3,088							.0003
SPLV5UT-EUROPEAN 1 YR TA2404646		N/A	Equity/Index	BMO-	07/23/2024	07/23/2025	7,564	2,900,000	395.93720000000 002		95,990		95,990		108,794							.0003
SPLV5UT-EUROPEAN 1 YR TA2400893		N/A	Equity/Index	SG-	02/20/2024	02/20/2025	5,987	2,200,000	382.16879999999 998		64,240		64,240		109,857							.0003
SPLV5UT-EUROPEAN 1 YR TA2409986		N/A	Equity/Index	BMO-	12/06/2024	11/19/2025	912	370,819	421.63		9,585		9,585		4,310							.0003
SPLV5UT-EUROPEAN 1 YR TA2408906		N/A	Equity/Index	BMO-	11/21/2024	10/31/2025	885	361,177	412.25		15,479		15,479		7,297							.0003
SPLV5UT-EUROPEAN 1 YR TA2402737		N/A	Equity/Index	SG-	05/10/2024	05/12/2025	4,778	1,800,000	390.86779999999 999		57,600		57,600		70,400							.0003
SPLV5UT-EUROPEAN 1 YR TA2402134		N/A	Equity/Index	SG-	04/23/2024	04/09/2025	5,000	1,860,900	377.63		84,600		84,600		125,998							.0003
SPLV5UT-EUROPEAN 1 YR TA2408738		N/A	Equity/Index	BMO-	11/19/2024	10/10/2025	367	148,785	414.51		4,855		4,855		2,326							.0003
SPLV5UT-EUROPEAN 1 YR TA2410176		N/A	Equity/Index	BMO-	12/10/2024	11/24/2025	2,865	1,159,494	423.35		25,699		25,699		12,459							.0003
SPLV5UT-EUROPEAN 1 YR TA2408822		N/A	Equity/Index	BMO-	11/20/2024	10/29/2025	791	321,051	415.56		10,853		10,853		5,178							.0003
SPLV5UT-EUROPEAN 1 YR TA2407244		N/A	Equity/Index	JPM-	10/15/2024	10/15/2025	6,955	2,803,509	416.65		80,461		80,461		38,568							.0003
SPLV5UT-EUROPEAN 1 YR TA2405259		N/A	Equity/Index	MS-	08/13/2024	08/08/2025	850	329,392	393.95		12,944		12,944		14,301							.0003
SPLV5UT-EUROPEAN 1 YR TA2410513		N/A	Equity/Index	SG-	12/16/2024	11/14/2025	762	306,073	419.06		6,873		6,873		4,194							.0003
SPLV5UT-EUROPEAN 1 YR TA2408902		N/A	Equity/Index	BMO-	11/21/2024	11/04/2025	692	282,412	414.08		11,335		11,335		5,153							.0003
SPLV5UT-EUROPEAN 1 YR TA2411369		N/A	Equity/Index	SG-	12/27/2024	11/18/2025	552	220,226	415.85		5,167		5,167		3,852							.0003
SPLV5UT-EUROPEAN 1 YR TA2404969		N/A	Equity/Index	SG-	08/02/2024	08/01/2025	7,206	2,800,000	401.29689999999 999		82,880		82,880		80,187							.0003
SPLV5UT-EUROPEAN 1 YR TA2408814		N/A	Equity/Index	BMO-	11/20/2024	10/17/2025	274	111,211	423.33		2,414		2,414		903							.0003
SPLV5UT-EUROPEAN 1 YR TA2408953		N/A	Equity/Index	BMO-	11/22/2024	11/12/2025	2,544	1,040,572	423.52		29,332		29,332		9,967							.0003
SPLV5UT-EUROPEAN 1 YR TA2406210		N/A	Equity/Index	SG-	09/13/2024	06/11/2025	2,036	809,371	391.47		41,962		41,962		32,145							.0003
SPLV5UT-EUROPEAN 1 YR TA2409311		N/A	Equity/Index	BMO-	11/27/2024	11/14/2025	669	275,280	419.06		10,597		10,597		3,728							.0003
SPLV5UT-EUROPEAN 1 YR TA2404825		N/A	Equity/Index	MS-	07/29/2024	07/29/2025	2,590	1,000,000	398.73039		32,000		32,000		32,668							.0003

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SPLV5UT-EUROPEAN 1 YR TA2406128		N/A	Equity/Index	BMO-	09/11/2024	09/09/2025	984	389,044	411.98		9,102		9,102		6,226							.0003
SPLV5UT-EUROPEAN 1 YR TA2401108		N/A	Equity/Index	SG-	03/01/2024	02/28/2025	21,650	8,000,000	383.62529999999998		239,199		239,199		375,574							.0003
SPLV5UT-EUROPEAN 1 YR TA2400117		N/A	Equity/Index	MS-	01/08/2024	01/08/2025	4,658	1,700,000	380.48122999999998		46,580		46,580		83,305							.0003
SPLV5UT-EUROPEAN 1 YR TA2406602		N/A	Equity/Index	MS-	09/26/2024	08/28/2025	1,129	449,760	377.06		40,603		40,603		36,993							.0003
SPLV5UT-EUROPEAN 1 YR TA2403153		N/A	Equity/Index	MS-	05/28/2024	05/28/2025	9,118	3,400,000	387.39542		107,440		107,440		171,739							.0003
SPLV5UT-EUROPEAN 1 YR TA2411372		N/A	Equity/Index	SG-	12/27/2024	11/18/2025	251	100,139	413.36		2,656		2,656		2,243							.0003
SPLV5UT-EUROPEAN 1 YR TA2405835		N/A	Equity/Index	SG-	08/30/2024	08/29/2025	14,237	5,650,000	408.82459999998		174,586		174,586		114,778							.0003
SPLV5UT-EUROPEAN 1 YR TA2400081		N/A	Equity/Index	BNP-	01/05/2024	01/03/2025	3,572	1,300,000	379.37617499999999		35,230		35,230		67,192							.0003
SPLV5UT-EUROPEAN 1 YR TA2408819		N/A	Equity/Index	BMO-	11/20/2024	10/28/2025	1,279	519,121	417.71		15,757		15,757		7,128							.0003
SPLV5UT-EUROPEAN 1 YR TA2403241		N/A	Equity/Index	SG-	06/04/2024	05/29/2025	2,214	834,279	387.96		29,911		29,911		40,037							.0003
SPLV5UT-EUROPEAN 1 YR TA2405421		N/A	Equity/Index	BMO-	08/19/2024	07/21/2025	3,311	1,294,866	395.72		52,214		52,214		47,950							.0003
SPLV5UT-EUROPEAN 1 YR TA2401620		N/A	Equity/Index	BMO-	03/26/2024	03/26/2025	7,510	2,800,000	387.25240000000002		84,280		84,280		117,338							.0003
SPLV5UT-EUROPEAN 1 YR TA2403710		N/A	Equity/Index	BMO-	06/18/2024	06/18/2025	11,513	4,350,000	390.84800000001		142,245		142,245		193,709							.0003
SPLV5UT-EUROPEAN 1 YR TA2400855		N/A	Equity/Index	BNP-	02/16/2024	02/18/2025	8,997	3,300,000	381.53495800000002		95,700		95,700		171,383							.0003
SPLV5UT-EUROPEAN 1 YR TA2407090		N/A	Equity/Index	BMO-	10/09/2024	10/09/2025	4,507	1,800,000	412.37020000000001		52,200		52,200		32,788							.0003
SPLV5UT-EUROPEAN 1 YR TA2408945		N/A	Equity/Index	BMO-	11/22/2024	11/04/2025	7,728	3,160,984	412.09		143,509		143,509		65,170							.0003
SPLV5UT-EUROPEAN 1 YR TA2408899		N/A	Equity/Index	BMO-	11/21/2024	10/28/2025	2,701	1,102,305	414.7		42,244		42,244		18,619							.0003
SPLV5UT-EUROPEAN 1 YR TA2410512		N/A	Equity/Index	SG-	12/16/2024	11/19/2025	3,755	1,508,271	419.6		33,532		33,532		20,483							.0003
SPLV5UT-EUROPEAN 1 YR TA2407278		N/A	Equity/Index	BMO-	10/16/2024	10/16/2025	3,956	1,600,000	418.24079999998		45,440		45,440		19,518							.0003
SPLV5UT-EUROPEAN 1 YR TA2408219		N/A	Equity/Index	BMO-	11/07/2024	10/23/2025	247	99,756	419.35		2,510		2,510		1,182							.0003
SPLV5UT-EUROPEAN 1 YR TA2402212		N/A	Equity/Index	BNP-	04/25/2024	04/25/2025	5,102	1,900,000	386.73739999998		60,610		60,610		90,710							.0003
SPLV5UT-EUROPEAN 1 YR TA2403773		N/A	Equity/Index	SG-	06/21/2024	06/23/2025	3,168	1,200,000	391.44850000002		40,920		40,920		51,928							.0003
SPLV5UT-EUROPEAN 1 YR TA2404679		N/A	Equity/Index	BMO-	07/23/2024	07/18/2025	3,099	1,188,157	395.11		40,566		40,566		45,826							.0003
SPLV5UT-EUROPEAN 1 YR TA2408948		N/A	Equity/Index	BMO-	11/22/2024	11/07/2025	2,500	1,022,575	423.11		28,825		28,825		9,738							.0003
SPLV5UT-EUROPEAN 1 YR TA2409189		N/A	Equity/Index	SG-	11/25/2024	10/30/2025	244	99,942	416.61		3,782		3,782		1,463							.0003
SPLV5UT-EUROPEAN 1 YR TA2406607		N/A	Equity/Index	MS-	09/26/2024	09/12/2025	627	249,778	372.2		25,691		25,691		23,846							.0003
SPLV5UT-EUROPEAN 1 YR TA2408895		N/A	Equity/Index	BMO-	11/21/2024	10/28/2025	616	251,396	416.75		8,809		8,809		3,681							.0003
SPLV5UT-EUROPEAN 1 YR TA2409178		N/A	Equity/Index	SG-	11/25/2024	10/10/2025	287	117,555	419.63		3,656		3,656		1,214							.0003
SPLV5UT-EUROPEAN 1 YR TA2407433		N/A	Equity/Index	SG-	10/21/2024	09/19/2025	2,200	887,128	409.58		32,934		32,934		18,711							.0003
SPLV5UT-EUROPEAN 1 YR TA2401809		N/A	Equity/Index	MS-	04/05/2024	04/04/2025	22,769	8,500,000	387.90642000000003		252,450		252,450		353,441							.0003
SPLV5UT-EUROPEAN 1 YR TA2400856		N/A	Equity/Index	BNP-	02/16/2024	02/19/2025	8,179	3,000,000	381.53495800000002		87,000		11,712		156,210			(75,288)				.0003
SPLV5UT-EUROPEAN 1 YR TA2405126		N/A	Equity/Index	MS-	08/08/2024	08/11/2025	1,050	406,340	376.22		30,331		30,331		34,405							.0003
SPLV5UT-EUROPEAN 1 YR TA2408908		N/A	Equity/Index	BMO-	11/21/2024	10/24/2025	675	275,474	405.81		14,857		14,857		7,870							.0003
SPLV5UT-EUROPEAN 1 YR TA2408155		N/A	Equity/Index	SG-	11/06/2024	11/06/2025	2,227	900,000	418.89319999998		25,290		25,290		11,833							.0003

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SPLV5UT-EUROPEAN 1 YR TA2404269		N/A	Equity/Index	MS	07/10/2024	07/10/2025	2,909	1,100,000	390.49135000000001		36,850		36,850		53,126							.0003
SPLV5UT-EUROPEAN 1 YR TA2410518		N/A	Equity/Index	SG	12/16/2024	11/06/2025	620	249,035	414.78		6,715		6,715		4,365							.0003
SPLV5UT-EUROPEAN 1 YR TA2402898		N/A	Equity/Index	SG	05/17/2024	05/19/2025	3,956	1,500,000	394.04390000000001		46,500		46,500		49,745							.0003
SPLV5UT-EUROPEAN 1 YR TA2408323		N/A	Equity/Index	SG	11/08/2024	10/30/2025	1,282	520,313	413.9		18,692		18,692		10,243							.0003
SPLV5UT-EUROPEAN 1 YR TA2409248		N/A	Equity/Index	BMO	11/26/2024	10/20/2025	610	250,612	418.62		8,967		8,967		3,015							.0003
SPLV5UT-EUROPEAN 1 YR TA2405416		N/A	Equity/Index	BMO	08/19/2024	08/07/2025	706	276,102	391.61		13,880		13,880		13,121							.0003
SPLV5UT-EUROPEAN 1 YR TA2405887		N/A	Equity/Index	SG	09/03/2024	09/03/2025	6,219	2,469,298	408.97179999999997		75,807		75,807		50,746							.0003
SPLV5UT-EUROPEAN 1 YR TA2409180		N/A	Equity/Index	SG	11/25/2024	11/11/2025	787	322,355	420.92		10,491		10,491		3,724							.0003
SPLV5UT-EUROPEAN 1 YR TA2408821		N/A	Equity/Index	BMO	11/20/2024	10/30/2025	247	100,252	416.63		3,196		3,196		1,509							.0003
SPLV5UT-EUROPEAN 1 YR TA2409181		N/A	Equity/Index	SG	11/25/2024	10/23/2025	244	99,942	419.34		3,287		3,287		1,151							.0003
SPLV5UT-EUROPEAN 1 YR TA2401370		N/A	Equity/Index	SG	03/19/2024	03/19/2025	10,433	3,900,000	388.32420000000002		118,170		118,170		146,100							.0003
SPLV5UT-EUROPEAN 1 YR TA2405263		N/A	Equity/Index	MS	08/13/2024	06/25/2025	405	156,946	393.5		5,613		5,613		6,073							.0003
SPLV5UT-EUROPEAN 1 YR TA2408498		N/A	Equity/Index	BMO	11/12/2024	11/12/2025	7,608	3,090,715	421.11880000000002		87,776		87,776		35,879							.0003
SPLV5UT-EUROPEAN 1 YR TA2407737		N/A	Equity/Index	BMO	10/29/2024	12/01/2025	496	198,192	383.07		17,752		14,935		15,537			(2,817)				.0003
SPLV5UT-EUROPEAN 1 YR TA2408507		N/A	Equity/Index	BMO	11/12/2024	10/21/2025	516	209,625	409.29		9,417		9,417		4,864							.0003
SPLV5UT-EUROPEAN 1 YR TA2401980		N/A	Equity/Index	SG	04/16/2024	04/16/2025	3,548	1,300,000	380.64800000000002		40,690		40,690		80,292							.0003
SPLV5UT-EUROPEAN 1 YR TA2410167		N/A	Equity/Index	BMO	12/10/2024	11/26/2025	735	297,462	428.3		5,013		5,013		2,166							.0003
SPLV5UT-EUROPEAN 1 YR TA2406814		N/A	Equity/Index	BMO	10/03/2024	05/21/2025	1,712	682,044	392.44		32,528		32,528		24,181							.0003
SPLV5UT-EUROPEAN 1 YR TA2400703		N/A	Equity/Index	SG	02/09/2024	02/07/2025	3,830	1,400,000	380.61599999999999		38,920		38,920		73,636							.0003
SPLV5UT-EUROPEAN 1 YR TA2405314		N/A	Equity/Index	BMO	08/14/2024	08/14/2025	4,119	1,600,000	400.69409999999999		48,480		48,480		49,024							.0003
SPLV5UT-EUROPEAN 1 YR TA2406609		N/A	Equity/Index	MS	09/26/2024	09/12/2025	1,004	399,963	376.24		37,395		37,395		34,363							.0003
SPLV5UT-EUROPEAN 1 YR TA2400731		N/A	Equity/Index	BMO	02/12/2024	02/12/2025	6,279	2,300,000	381.34449999999998		64,170		64,170		118,423							.0003
SPLV5UT-EUROPEAN 1 YR TA2409191		N/A	Equity/Index	SG	11/25/2024	11/07/2025	328	134,349	416.01		5,330		5,330		2,140							.0003
SPLV5UT-EUROPEAN 1 YR TA2405168		N/A	Equity/Index	MS	08/09/2024	08/11/2025	2,583	1,000,000	399.71431000000001		30,400		30,400		32,302							.0003
SPLV5UT-EUROPEAN 1 YR TA2400621		N/A	Equity/Index	BNP	02/06/2024	02/06/2025	6,289	2,300,000	381.01751400000001		63,710		63,710		118,977							.0003
SPLV5UT-EUROPEAN 1 YR TA2402113		N/A	Equity/Index	BMO	04/22/2024	04/22/2025	5,384	2,000,000	385.70769999999999		62,400		62,400		99,463							.0003
SPLV5UT-EUROPEAN 1 YR TA2405128		N/A	Equity/Index	MS	08/08/2024	08/08/2025	318	123,063	378.78		8,463		8,463		9,614							.0003
SPLV5UT-EUROPEAN 1 YR TA2408894		N/A	Equity/Index	BMO	11/21/2024	10/29/2025	801	326,896	418.56		10,541		10,541		4,224							.0003
SPLV5UT-EUROPEAN 1 YR TA2404759		N/A	Equity/Index	MS	07/26/2024	07/28/2025	3,114	1,200,000	398.01490000000001		38,640		38,640		40,774							.0003
SPLV5UT-EUROPEAN 1 YR TA2405330		N/A	Equity/Index	SG	08/15/2024	08/15/2025	3,596	1,400,000	401.61450000000002		43,260		43,260		41,590							.0003
SPLV5UT-EUROPEAN 1 YR TA2407742		N/A	Equity/Index	BMO	10/29/2024	12/01/2025	293	117,077	381.27		10,961		9,222		9,653			(1,739)				.0003
SPLV5UT-EUROPEAN 1 YR TA2410514		N/A	Equity/Index	SG	12/16/2024	11/21/2025	660	265,102	419.57		5,960		5,960		3,649							.0003
SPLV5UT-EUROPEAN 1 YR TA2400365		N/A	Equity/Index	BNP	01/23/2024	01/23/2025	7,395	2,700,000	380.72105099999999		73,305		73,305		136,526							.0003
SPLV5UT-EUROPEAN 1 YR TA2409987		N/A	Equity/Index	BMO	12/06/2024	11/20/2025	3,289	1,337,307	420.09		37,396		37,396		17,537							.0003

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SPLV5UT-EUROPEAN 1 YR TA2400232		N/A	Equity/Index	BMO-	01/12/2024	01/14/2025	8,500	3,100,000	380.1841		79,670		79,670		157,060							.0003
SPLV5UT-EUROPEAN 1 YR TA2408901		N/A	Equity/Index	BMO-	11/21/2024	11/05/2025	5,087	2,076,056	414.16		83,325		83,325		37,861							.0003
SPLV5UT-EUROPEAN 1 YR TA2403019		N/A	Equity/Index	BMO-	05/22/2024	05/22/2025	4,495	1,700,000	392.8571		53,550		53,550		62,133							.0003
SPLV5UT-EUROPEAN 1 YR TA2406313		N/A	Equity/Index	BMO-	09/17/2024	08/29/2025	1,003	399,645	405.37		14,022		14,022		9,547							.0003
SPLV5UT-EUROPEAN 1 YR TA2408744		N/A	Equity/Index	BMO-	11/19/2024	10/10/2025	544	220,543	406.54		10,200		10,200		5,784							.0003
SPLV5UT-EUROPEAN 1 YR TA2402517		N/A	Equity/Index	SG-	05/03/2024	05/05/2025	4,840	1,800,000	386.4889		55,800		55,800		87,849							.0003
SPLV5UT-EUROPEAN 1 YR TA2400932		N/A	Equity/Index	SG-	02/22/2024	02/21/2025	12,167	4,500,000	384.348099999999		135,000		135,000		198,060							.0003
SPLV5UT-EUROPEAN 1 YR TA2407889		N/A	Equity/Index	SG-	11/01/2024	10/31/2025	9,415	3,750,000	410.2593		117,000		117,000		92,430							.0003
SPLV5UT-EUROPEAN 1 YR TA2404422		N/A	Equity/Index	BMO-	07/12/2024	06/11/2025	830	316,662	387.65		12,865		12,865		15,990							.0003
SPLV5UT-EUROPEAN 1 YR TA2408900		N/A	Equity/Index	BMO-	11/21/2024	11/04/2025	1,136	463,613	415.07		17,835		17,835		7,922							.0003
SPLV5UT-EUROPEAN 1 YR TA2407743		N/A	Equity/Index	BMO-	10/29/2024	12/02/2025	357	142,650	381.27		13,370		11,253		11,773			(2,116)				.0003
SPLV5UT-EUROPEAN 1 YR TA2405250		N/A	Equity/Index	SG-	08/12/2024	08/12/2025	4,137	1,600,000	399.1157		49,600		49,600		54,064							.0003
SPLV5UT-EUROPEAN 1 YR TA2411454		N/A	Equity/Index	BMO-	12/30/2024	11/26/2025	444	176,534	425.22		1,945		1,945		1,693							.0003
SPLV5UT-EUROPEAN 1 YR TA2403829		N/A	Equity/Index	MS-	06/21/2024	06/12/2025	2,115	801,077	387.6		31,821		31,821		41,079							.0003
SPLV5UT-EUROPEAN 1 YR TA2411600		N/A	Equity/Index	BMO-	12/31/2024	11/26/2025	331	131,735	417.65		2,304		2,304		2,183							.0003
SPLV5UT-EUROPEAN 1 YR TA2404421		N/A	Equity/Index	BMO-	07/12/2024	06/25/2025	2,500	953,800	390.59		35,650		35,650		43,562							.0003
SPLV5UT-EUROPEAN 1 YR TA2400299		N/A	Equity/Index	SG-	01/18/2024	01/17/2025	4,395	1,600,000	379.45440000000002		42,880		42,880		85,095							.0003
SPLV5UT-EUROPEAN 1 YR TA2411370		N/A	Equity/Index	SG-	12/27/2024	11/21/2025	427	170,356	416.01		4,018		4,018		2,994							.0003
SPLV5UT-EUROPEAN 1 YR TA2408510		N/A	Equity/Index	BMO-	11/12/2024	10/24/2025	687	279,094	405.81		14,393		14,393		8,009							.0003
SPLV5UT-EUROPEAN 1 YR TA2408741		N/A	Equity/Index	BMO-	11/19/2024	10/09/2025	399	161,759	413.37		5,554		5,554		2,725							.0003
SPLV5UT-EUROPEAN 1 YR TA2411453		N/A	Equity/Index	BMO-	12/30/2024	11/28/2025	282	112,123	425.88		1,196		1,196		1,036							.0003
SPLV5UT-EUROPEAN 1 YR TA2402602		N/A	Equity/Index	BOA-	05/07/2024	05/01/2025	3,634	1,361,006	382.35		56,948		56,948		80,793							.0003
SPLV5UT-EUROPEAN 1 YR TA2410168		N/A	Equity/Index	BMO-	12/10/2024	11/28/2025	1,860	752,761	428.14		12,834		12,834		5,648							.0003
SPLV5UT-EUROPEAN 1 YR TA2406167		N/A	Equity/Index	SG-	09/13/2024	09/15/2025	1,836	730,000	409.97269999999997		20,878		20,878		14,927							.0003
SPLV5UT-EUROPEAN 1 YR TA2404302		N/A	Equity/Index	BMO-	07/11/2024	07/03/2025	970	368,668	390.58		13,114		13,114		17,247							.0003
SPLV5UT-EUROPEAN 1 YR TA2404342		N/A	Equity/Index	SG-	07/12/2024	07/14/2025	5,242	2,000,000	392.96559999999999		70,200		70,200		84,954							.0003
SPLV5UT-EUROPEAN 1 YR TA2400661		N/A	Equity/Index	SG-	02/08/2024	02/07/2025	9,301	3,400,000	380.74650000000003		93,840		93,840		177,616							.0003
SPLV5UT-EUROPEAN 1 YR TA2405641		N/A	Equity/Index	SG-	08/26/2024	08/26/2025	7,616	3,000,000	405.78550000000001		92,400		92,400		72,649							.0003
SPLV5UT-EUROPEAN 1 YR TA2408326		N/A	Equity/Index	SG-	11/08/2024	10/10/2025	1,192	483,785	412.52		17,463		17,463		9,402							.0003
SPLV5UT-EUROPEAN 1 YR TA2410421		N/A	Equity/Index	BMO-	12/13/2024	11/18/2025	2,895	1,166,164	419.91		27,647		27,647		15,652							.0003
SPLV5UT-EUROPEAN 1 YR TA2408733		N/A	Equity/Index	BMO-	11/19/2024	10/17/2025	989	400,950	423.91		8,169		8,169		3,097							.0003
SPLV5UT-EUROPEAN 1 YR TA2406127		N/A	Equity/Index	BMO-	09/11/2024	09/04/2025	6,236	2,465,527	407.96		70,030		70,030		51,525							.0003
SPLV5UT-EUROPEAN 1 YR TA2408956		N/A	Equity/Index	BMO-	11/22/2024	11/14/2025	1,042	426,209	412.99		19,162		19,162		8,741							.0003
SPLV5UT-EUROPEAN 1 YR TA2403914		N/A	Equity/Index	SG-	06/26/2024	06/26/2025	6,093	2,300,000	390.00200000000001		78,660		78,660		108,113							.0003

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SPLV5UT-EUROPEAN 1 YR TA2401552		N/A	Equity/Index	SG-	03/22/2024	03/24/2025	8,293	3,100,000	386.88299999999998		99,510		99,510		129,233							.0003
SPLV5UT-EUROPEAN 1 YR TA2405901		N/A	Equity/Index	SG-	09/03/2024	06/16/2025	1,104	438,354	389.19		25,712		25,712		19,792							.0003
SPLV5UT-EUROPEAN 1 YR TA2409175		N/A	Equity/Index	SG-	11/25/2024	11/07/2025	739	302,694	423.11		8,809		8,809		2,888							.0003
SPLV5UT-EUROPEAN 1 YR TA2408128		N/A	Equity/Index	SG-	11/05/2024	10/20/2025	250	100,038	418.23		2,238		2,238		1,257							.0003
SPLV5UT-EUROPEAN 1 YR TA2405881		N/A	Equity/Index	BMO-	08/30/2024	08/04/2025	699	277,391	401.22		11,401		11,401		7,767							.0003
SPLV5UT-EUROPEAN 1 YR TA2408131		N/A	Equity/Index	SG-	11/05/2024	10/16/2025	336	134,450	411.43		4,126		4,126		2,901							.0003
SPLV5UT-EUROPEAN 1 YR TA2409197		N/A	Equity/Index	SG-	11/25/2024	11/04/2025	487	199,475	412.09		9,170		9,170		4,397							.0003
SPLV5UT-EUROPEAN 1 YR TA2406604		N/A	Equity/Index	MS-	09/26/2024	08/29/2025	627	249,778	377.93		22,078		22,078		20,065							.0003
SPLV5UT-EUROPEAN 1 YR TA2406257		N/A	Equity/Index	MS-	09/16/2024	09/16/2025	8,518	3,400,000	411.71291000000002		95,880		95,880		57,091							.0003
SPLV5UT-EUROPEAN 1 YR TA2408957		N/A	Equity/Index	BMO-	11/22/2024	11/14/2025	1,438	588,185	414.86		24,532		24,532		10,705							.0003
SPLV5UT-EUROPEAN 1 YR TA2401328		N/A	Equity/Index	SG-	03/15/2024	03/14/2025	17,490	6,500,000	385.95850000002		197,601		197,601		277,902							.0003
SPLV5UT-EUROPEAN 1 YR TA2407890		N/A	Equity/Index	SG-	11/01/2024	11/03/2025	3,515	1,400,000	410.2593		44,100		44,100		34,864							.0003
SPLV5UT-EUROPEAN 1 YR TA2407295		N/A	Equity/Index	SG-	10/17/2024	08/21/2025	1,323	534,664	403.9		24,383		24,383		13,790							.0003
SPLV5UT-EUROPEAN 1 YR TA2401681		N/A	Equity/Index	BMO-	03/28/2024	03/28/2025	21,740	8,200,000	390.38130000001		264,860		264,860		282,450							.0003
SPLV5UT-EUROPEAN 1 YR TA2406843		N/A	Equity/Index	SG-	10/04/2024	10/03/2025	10,514	4,200,000	411.44380000001		126,420		126,420		85,527							.0003
SPLV5UT-EUROPEAN 1 YR TA2410236		N/A	Equity/Index	BMO-	12/11/2024	11/26/2025	1,080	435,726	425.22		8,143		8,143		4,104							.0003
SPLV5UT-EUROPEAN 1 YR TA2410521		N/A	Equity/Index	SG-	12/16/2024	11/17/2025	982	394,440	413.97		11,499		11,499		8,447							.0003
SPLV5UT-EUROPEAN 1 YR TA2409309		N/A	Equity/Index	BMO-	11/27/2024	11/14/2025	1,108	455,920	420.93		16,210		16,210		5,382							.0003
SPLV5UT-EUROPEAN 1 YR TA2400002		N/A	Equity/Index	BNP-	01/02/2024	01/02/2025	3,840	1,400,000	379.95485400001		37,380		37,380		69,603							.0003
SPLV5UT-EUROPEAN 1 YR TA2408896		N/A	Equity/Index	BMO-	11/21/2024	11/05/2025	755	308,123	417.16		10,857		10,857		4,584							.0003
SPLV5UT-EUROPEAN 1 YR TA2408322		N/A	Equity/Index	SG-	11/08/2024	10/29/2025	3,428	1,391,288	413.57		50,529		50,529		27,764							.0003
SPLV5UT-EUROPEAN 1 YR TA2411373		N/A	Equity/Index	SG-	12/27/2024	11/07/2025	336	134,051	409.93		4,029		4,029		3,450							.0003
SPLV5UT-EUROPEAN 1 YR TA2405898		N/A	Equity/Index	SG-	09/03/2024	08/20/2025	1,860	738,532	403.14		28,625		28,625		20,145							.0003
SPLV5UT-EUROPEAN 1 YR TA2408739		N/A	Equity/Index	BMO-	11/19/2024	10/13/2025	277	112,299	414.62		3,690		3,690		1,775							.0003
SPLV5UT-EUROPEAN 1 YR TA2406500		N/A	Equity/Index	MS-	09/24/2024	09/24/2025	4,905	1,953,637	411.00576999998		53,334		53,334		36,116							.0003
SPLV5UT-EUROPEAN 1 YR TA2404303		N/A	Equity/Index	BMO-	07/11/2024	07/03/2025	798	303,296	378.7		17,684		17,684		22,683							.0003
SPLV5UT-EUROPEAN 1 YR TA2403401		N/A	Equity/Index	SG-	06/07/2024	06/09/2025	2,921	1,100,000	390.90429999998		35,090		35,090		47,143							.0003
SPLV5UT-EUROPEAN 1 YR TA2411452		N/A	Equity/Index	BMO-	12/30/2024	11/28/2025	2,609	1,037,338	426.08		10,958		10,958		9,431							.0003
SPLV5UT-EUROPEAN 1 YR TA2408818		N/A	Equity/Index	BMO-	11/20/2024	10/29/2025	797	323,486	418.56		9,452		9,452		4,202							.0003
SPLV5UT-EUROPEAN 1 YR TA2400533		N/A	Equity/Index	SG-	02/01/2024	01/31/2025	11,685	4,300,000	383.49279999999		113,950		113,950		187,239							.0003
SPLV5UT-EUROPEAN 1 YR TA2403679		N/A	Equity/Index	BMO-	06/17/2024	06/17/2025	6,099	2,300,000	390.3399		74,750		74,750		105,055							.0003
SPLV5UT-EUROPEAN 1 YR TA2410237		N/A	Equity/Index	BMO-	12/11/2024	12/03/2025	1,552	626,154	425.84		11,593		11,593		5,893							.0003
SPLV5UT-EUROPEAN 1 YR TA2404678		N/A	Equity/Index	BMO-	07/23/2024	07/18/2025	806	309,020	394.79052999999		10,696		10,696		12,121							.0003
SPLV5UT-EUROPEAN 1 YR TA2408737		N/A	Equity/Index	BMO-	11/19/2024	10/10/2025	295	119,596	419.63		3,003		3,003		1,260							.0003

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SPLV5UT-EUROPEAN 1 YR TA2410171		N/A	Equity/Index	BMO	12/10/2024	11/28/2025	1,853	749,928	426.08		14,435		14,435		6,653							.0003
SPLV5UT-EUROPEAN 1 YR TA2405742		N/A	Equity/Index	SG	08/29/2024	08/29/2025	3,416	1,350,000	407.04570000000001		42,120		42,120		30,699							.0003
SPLV5UT-EUROPEAN 1 YR TA2406931		N/A	Equity/Index	BMO	10/07/2024	11/10/2025	1,090	432,425	375.83		42,837		33,688		40,328			(9,149)				.0003
SPLV5UT-EUROPEAN 1 YR TA2401641		N/A	Equity/Index	BMO	03/27/2024	03/27/2025	3,454	1,300,000	390.92509999999		39,260		39,260		43,056							.0003
SPLV5UT-EUROPEAN 1 YR TA2405689		N/A	Equity/Index	BOA	08/27/2024	07/31/2025	981	386,749	394.21		18,742		18,742		15,524							.0003
SPLV5UT-EUROPEAN 1 YR TA2404474		N/A	Equity/Index	BMO	07/16/2024	06/27/2025	5,600	2,148,664	387.74		99,176		99,176		111,606							.0003
SPLV5UT-EUROPEAN 1 YR TA2400443		N/A	Equity/Index	SG	01/26/2024	01/28/2025	8,761	3,200,000	380.85660000001		85,760		85,760		162,077							.0003
SPLV5UT-EUROPEAN 1 YR TA2405419		N/A	Equity/Index	BMO	08/19/2024	08/15/2025	1,278	499,800	401.85		16,167		16,167		14,264							.0003
SPLV5UT-EUROPEAN 1 YR TA2411368		N/A	Equity/Index	SG	12/27/2024	11/12/2025	251	100,139	415.88		2,292		2,292		1,696							.0003
SPLV5UT-EUROPEAN 1 YR TA2406815		N/A	Equity/Index	BMO	10/03/2024	05/21/2025	327	130,274	393.39		5,961		5,961		4,367							.0003
SPLV5UT-EUROPEAN 1 YR TA2405127		N/A	Equity/Index	MS	08/08/2024	08/11/2025	621	240,321	379.8		16,070		16,070		18,269							.0003
SPLV5UT-EUROPEAN 1 YR TA2401518		N/A	Equity/Index	BMO	03/21/2024	03/21/2025	4,540	1,700,000	388.95159999999		51,000		51,000		62,905							.0003
SPLV5UT-EUROPEAN 1 YR TA2403242		N/A	Equity/Index	SG	06/04/2024	06/04/2025	6,369	2,400,000	391.25220000002		74,880		74,880		99,415							.0003
SPLV5UT-EUROPEAN 1 YR TA2408742		N/A	Equity/Index	BMO	11/19/2024	10/17/2025	482	195,408	412.21		7,249		7,249		3,719							.0003
SPLV5UT-EUROPEAN 1 YR TA2407607		N/A	Equity/Index	SG	10/25/2024	10/27/2025	5,252	2,100,000	413.80340000001		59,850		59,850		41,546							.0003
SPLV5UT-EUROPEAN 1 YR TA2407826		N/A	Equity/Index	BMO	10/30/2024	10/13/2025	1,319	527,468	414.62		13,770		13,770		8,392							.0003
SPLV5UT-EUROPEAN 1 YR TA2406811		N/A	Equity/Index	BMO	10/03/2024	05/21/2025	240	95,614	372.02		8,928		8,928		7,870							.0003
SPLV5UT-EUROPEAN 1 YR TA2402516		N/A	Equity/Index	SG	05/03/2024	05/02/2025	14,520	5,400,000	386.4889		165,779		165,779		261,397							.0003
SPLV5UT-EUROPEAN 1 YR TA2406732		N/A	Equity/Index	SG	10/01/2024	10/01/2025	5,944	2,377,612	412.75099999998		66,573		66,573		39,659							.0003
SPLV5UT-EUROPEAN 1 YR TA2403486		N/A	Equity/Index	MS	06/10/2024	06/05/2025	839	315,925	388.15		11,132		11,132		15,587							.0003
SPLV5UT-EUROPEAN 1 YR TA2404301		N/A	Equity/Index	BMO	07/11/2024	07/07/2025	3,009	1,143,631	391.08		40,411		40,411		52,798							.0003
SPLV5UT-EUROPEAN 1 YR TA2408955		N/A	Equity/Index	BMO	11/22/2024	11/13/2025	1,559	637,678	423.77		17,835		17,835		6,028							.0003
SPLV5UT-EUROPEAN 1 YR TA2405902		N/A	Equity/Index	SG	09/03/2024	06/16/2025	723	287,074	389.76		16,492		16,492		12,614							.0003
SPLV5UT-EUROPEAN 1 YR TA2400962		N/A	Equity/Index	BMO	02/23/2024	02/25/2025	12,678	4,700,000	385.25220000002		141,470		141,470		201,320							.0003
SPLV5UT-EUROPEAN 1 YR TA2402049		N/A	Equity/Index	SG	04/19/2024	04/17/2025	17,030	6,300,000	384.20929999998		195,930		195,930		328,936							.0003
SPLV5UT-EUROPEAN 1 YR TA2401923		N/A	Equity/Index	SG	04/12/2024	04/11/2025	20,392	7,500,000	382.32810000001		228,000		228,000		423,639							.0003
SPLV5UT-EUROPEAN 1 YR TA2409199		N/A	Equity/Index	SG	11/25/2024	11/07/2025	358	146,637	409.93		7,364		7,364		3,676							.0003
SPLV5UT-EUROPEAN 1 YR TA2410174		N/A	Equity/Index	BMO	12/10/2024	11/13/2025	618	250,111	423.22		5,321		5,321		2,518							.0003
SPLV5UT-EUROPEAN 1 YR TA2405690		N/A	Equity/Index	BOA	08/27/2024	07/09/2025	1,831	721,853	388.81		41,029		41,029		36,554							.0003
SPLV5UT-EUROPEAN 1 YR TA2404462		N/A	Equity/Index	SG	07/16/2024	07/16/2025	4,300	1,650,000	396.23669999998		55,110		55,110		59,451							.0003
SPLV5UT-EUROPEAN 1 YR TA2408130		N/A	Equity/Index	SG	11/05/2024	10/20/2025	1,063	425,359	412.78		12,395		12,395		8,635							.0003
SPLV5UT-EUROPEAN 1 YR TA2400030		N/A	Equity/Index	BNP	01/04/2024	01/03/2025	9,338	3,400,000	379.63664299999		92,140		92,140		173,217							.0003
SPLV5UT-EUROPEAN 1 YR TA2409250		N/A	Equity/Index	BMO	11/26/2024	10/03/2025	610	250,612	408.94		12,676		12,676		5,439							.0003
SPLV5UT-EUROPEAN 1 YR TA2407908		N/A	Equity/Index	BMO	11/01/2024	10/23/2025	1,500	597,465	408.92		19,680		19,680		14,639							.0003

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SPLV5UT-EUROPEAN 1 YR TA2408950		N/A	Equity/Index	BMO	11/22/2024	11/11/2025	737	301,455	414.82		12,507		12,507		5,415							.0003
SPLV5UT-EUROPEAN 1 YR TA2405882		N/A	Equity/Index	BMO	08/30/2024	08/22/2025	1,164	461,922	403.05		18,286		18,286		12,455							.0003
SPLV5UT-EUROPEAN 1 YR TA2400441		N/A	Equity/Index	SG	01/26/2024	01/24/2025	5,749	2,100,000	380.85660000000001		55,650		55,650		105,203							.0003
SPLV5UT-EUROPEAN 1 YR TA2402897		N/A	Equity/Index	SG	05/17/2024	05/16/2025	15,560	5,900,000	394.04390000000001		181,130		181,130		193,514							.0003
SPLV5UT-EUROPEAN 1 YR TA2403772		N/A	Equity/Index	SG	06/21/2024	06/20/2025	10,561	4,000,000	391.44850000000002		135,600		135,600		171,628							.0003
SPLV5UT-EUROPEAN 1 YR TA2405883		N/A	Equity/Index	BMO	08/30/2024	08/22/2025	1,043	413,904	400.1		18,534		18,534		13,271							.0003
SPLV5UT-EUROPEAN 1 YR TA2408220		N/A	Equity/Index	BMO	11/07/2024	10/17/2025	629	254,034	418.27		6,611		6,611		3,142							.0003
SPLV5UT-EUROPEAN 1 YR TA2407206		N/A	Equity/Index	BMO	10/14/2024	09/12/2025	2,506	1,008,640	413.43		29,395		29,395		14,519							.0003
SPLV5UT-EUROPEAN 1 YR TA2406816		N/A	Equity/Index	BMO	10/03/2024	05/21/2025	899	358,153	395.28		15,094		15,094		10,669							.0003
SPLV5UT-EUROPEAN 1 YR TA2409196		N/A	Equity/Index	SG	11/25/2024	11/06/2025	244	99,942	413.53		4,370		4,370		2,054							.0003
SPLV5UT-EUROPEAN 1 YR TA2401551		N/A	Equity/Index	SG	03/22/2024	03/21/2025	21,937	8,200,000	386.88299999999998		260,759		260,759		338,366							.0003
SPLV5UT-EUROPEAN 1 YR TA2408946		N/A	Equity/Index	BMO	11/22/2024	11/07/2025	9,500	3,885,785	420.07		126,635		126,635		46,930							.0003
SPLV5UT-EUROPEAN 1 YR TA2400341		N/A	Equity/Index	BMO	01/19/2024	01/17/2025	13,714	5,000,000	379.16320000000002		139,500		139,500		269,434							.0003
SPLV5UT-EUROPEAN 1 YR TA2402232		N/A	Equity/Index	SG	04/26/2024	04/25/2025	16,163	6,000,000	385.5016		189,000		189,000		299,545							.0003
SPLV5UT-EUROPEAN 1 YR TA2404682		N/A	Equity/Index	BMO	07/23/2024	07/18/2025	1,732	664,049	399.02857999999998		18,671		18,671		20,506							.0003
SPLV5UT-EUROPEAN 1 YR TA2401109		N/A	Equity/Index	SG	03/01/2024	03/03/2025	5,413	2,000,000	383.62529999999998		60,400		60,400		94,754							.0003
SPLV5UT-EUROPEAN 1 YR TA2406608		N/A	Equity/Index	MS	09/26/2024	09/02/2025	1,129	449,760	376.05		41,848		41,848		38,317							.0003
SPLV5UT-EUROPEAN 1 YR TA2401965		N/A	Equity/Index	SG	04/15/2024	04/15/2025	5,179	1,900,000	381.27210000000002		59,280		59,280		113,833							.0003
SPLV5UT-EUROPEAN 1 YR TA2405536		N/A	Equity/Index	MS	08/22/2024	08/21/2025	1,303	511,232	403.9		15,756		15,756		13,166							.0003
SPLV5UT-EUROPEAN 1 YR TA2400478		N/A	Equity/Index	JPM	01/30/2024	01/30/2025	5,179	1,900,000	382.46		51,110		51,110		88,331							.0003
SPLV5UT-EUROPEAN 1 YR TA2408734		N/A	Equity/Index	BMO	11/19/2024	10/16/2025	908	368,112	423.62		7,609		7,609		2,892							.0003
SPLV5UT-EUROPEAN 1 YR TA2408958		N/A	Equity/Index	BMO	11/22/2024	11/14/2025	1,167	477,338	418.91		16,781		16,781		6,574							.0003
SPLV5UT-EUROPEAN 1 YR TA2409198		N/A	Equity/Index	SG	11/25/2024	11/07/2025	303	124,109	411.95		5,781		5,781		2,795							.0003
SPLV5UT-EUROPEAN 1 YR TA2402736		N/A	Equity/Index	SG	05/10/2024	05/09/2025	13,272	5,000,000	390.86779999999999		158,501		158,501		193,648							.0003
SPLV5UT-EUROPEAN 1 YR TA2406601		N/A	Equity/Index	MS	09/26/2024	08/06/2025	2,007	799,529	397.26		36,564		36,564		28,313							.0003
SPLV5UT-EUROPEAN 1 YR TA2404177		N/A	Equity/Index	SG	07/08/2024	07/08/2025	7,700	2,900,000	389.03809999999999		97,730		97,730		147,317							.0003
SPLV5UT-EUROPEAN 1 YR TA2410520		N/A	Equity/Index	SG	12/16/2024	11/14/2025	958	384,800	414.86		10,653		10,653		6,985							.0003
SPLV5UT-EUROPEAN 1 YR TA2405685		N/A	Equity/Index	BOA	08/27/2024	08/19/2025	952	375,316	400.55		14,656		14,656		11,375							.0003
SPLV5UT-EUROPEAN 1 YR TA2405687		N/A	Equity/Index	BOA	08/27/2024	07/28/2025	825	325,248	396.47		14,300		14,300		11,462							.0003
SPLV5UT-EUROPEAN 1 YR TA2402239		N/A	Equity/Index	SG	04/26/2024	01/15/2025	11,675	4,333,877	376.18		152,709		152,709		263,169							.0003
SPLV5UT-EUROPEAN 1 YR TA2403303		N/A	Equity/Index	SG	06/06/2024	06/06/2025	2,654	1,000,000	391.18990000000002		31,200		31,200		41,849							.0003
SPLV5UT-EUROPEAN 1 YR TA2401850		N/A	Equity/Index	SG	04/08/2024	04/08/2025	9,377	3,500,000	387.96640000000002		105,350		105,350		144,622							.0003
SPLV5UT-EUROPEAN 1 YR TA2403485		N/A	Equity/Index	MS	06/10/2024	05/30/2025	3,252	1,224,541	388.12		42,400		42,400		59,503							.0003
SPLV5UT-EUROPEAN 1 YR TA2402801		N/A	Equity/Index	JPM	05/14/2024	05/14/2025	3,717	1,400,000	391.25		43,680		43,680		54,449							.0003

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SPLV5UT-EUROPEAN 1 YR TA2402869		N/A	Equity/Index	SG-	05/16/2024	05/16/2025	5,281	2,000,000	393.51760000000002		62,000		62,000		67,812							.0003
SPLV5UT-EUROPEAN 1 YR TA2407146		N/A	Equity/Index	SG-	10/11/2024	10/10/2025	6,453	2,585,023	413.77969999999999		74,707		74,707		42,123							.0003
SPLV5UT-EUROPEAN 1 YR TA2401686		N/A	Equity/Index	SG-	03/28/2024	03/06/2025	4,820	1,818,008	383.52		75,770		75,770		85,635							.0003
SPLV5UT-EUROPEAN 1 YR TA2406603		N/A	Equity/Index	MS-	09/26/2024	08/28/2025	753	299,973	406.43		9,768		9,768		6,654							.0003
SPLV5UT-EUROPEAN 1 YR TA2405554		N/A	Equity/Index	BMO-	08/23/2024	08/22/2025	10,172	4,000,000	405.01659999999998		125,600		125,600		96,101							.0003
SPLV5UT-EUROPEAN 1 YR TA2408736		N/A	Equity/Index	BMO-	11/19/2024	10/15/2025	494	200,273	422.22		4,476		4,476		1,767							.0003
SPLV5UT-EUROPEAN 1 YR TA2406810		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	206	82,068	354.3		11,178		11,178		10,320							.0003
SPLV5UT-EUROPEAN 1 YR TA2404473		N/A	Equity/Index	BMO-	07/16/2024	06/13/2025	5,000	1,918,450	387.74		84,200		84,200		96,338							.0003
SPLV5UT-EUROPEAN 1 YR TA2408324		N/A	Equity/Index	SG-	11/08/2024	10/07/2025	2,600	1,055,236	412.59		37,596		37,596		20,097							.0003
SPLV5UT-EUROPEAN 1 YR TA2403840		N/A	Equity/Index	SG-	06/24/2024	06/24/2025	6,573	2,500,000	393.02600000001		85,000		85,000		99,791							.0003
SPLV5UT-EUROPEAN 1 YR TA2409184		N/A	Equity/Index	SG-	11/25/2024	10/29/2025	264	108,134	418.56		3,751		3,751		1,370							.0003
SPLV5UT-EUROPEAN 1 YR TA2410173		N/A	Equity/Index	BMO-	12/10/2024	11/26/2025	1,336	540,693	425.22		10,902		10,902		5,059							.0003
SPLV5UT-EUROPEAN 1 YR TA2410172		N/A	Equity/Index	BMO-	12/10/2024	12/01/2025	1,825	738,596	426.08		14,436		14,436		6,664							.0003
SPLV5UT-EUROPEAN 1 YR TA2403209		N/A	Equity/Index	SG-	05/31/2024	06/02/2025	2,659	1,000,000	390.79509999999999		31,400		31,400		42,207							.0003
SPLV5UT-EUROPEAN 1 YR TA2401682		N/A	Equity/Index	BMO-	03/28/2024	03/31/2025	7,954	3,000,000	390.38130000001		98,100		98,100		104,669							.0003
SPLV5UT-EUROPEAN 1 YR TA2411122		N/A	Equity/Index	MS-	12/24/2024	12/05/2025	2,249	898,790	420.83		16,621		16,621		12,425							.0003
SPLV5UT-EUROPEAN 1 YR TA2404425		N/A	Equity/Index	BMO-	07/12/2024	07/07/2025	1,100	419,672	388.25		17,765		17,765		21,948							.0003
SPLV5UT-EUROPEAN 1 YR TA2404918		N/A	Equity/Index	JPM-	08/01/2024	07/25/2025	1,356	526,548	396.86		20,200		20,200		18,612							.0003
SPLV5UT-EUROPEAN 1 YR TA2408223		N/A	Equity/Index	BMO-	11/07/2024	10/14/2025	3,375	1,363,061	416.58		38,441		38,441		18,713							.0003
SPLV5UT-EUROPEAN 1 YR TA2406628		N/A	Equity/Index	SG-	09/27/2024	09/29/2025	3,181	1,270,000	411.21719999999999		36,449		36,449		25,669							.0003
SPLV5UT-EUROPEAN 1 YR TA2403240		N/A	Equity/Index	SG-	06/04/2024	06/03/2025	457	172,207	381.35		8,295		8,295		11,108							.0003
SPLV5UT-EUROPEAN 1 YR TA2408904		N/A	Equity/Index	BMO-	11/21/2024	10/22/2025	956	390,153	412.98		15,831		15,831		7,170							.0003
SPLV5UT-EUROPEAN 1 YR TA2409314		N/A	Equity/Index	BMO-	11/27/2024	10/31/2025	913	375,681	415.24		16,261		16,261		6,168							.0003
SPLV5UT-EUROPEAN 1 YR TA2405880		N/A	Equity/Index	BMO-	08/30/2024	08/04/2025	691	274,216	378.18		24,365		24,365		21,011							.0003
SPLV5UT-EUROPEAN 1 YR TA2403039		N/A	Equity/Index	BMO-	05/23/2024	05/23/2025	4,266	1,600,000	388.21820000002		52,800		52,800		75,987							.0003
SPLV5UT-EUROPEAN 1 YR TA2409182		N/A	Equity/Index	SG-	11/25/2024	11/07/2025	973	398,541	420.07		13,311		13,311		4,779							.0003
SPLV5UT-EUROPEAN 1 YR TA2408897		N/A	Equity/Index	BMO-	11/21/2024	11/05/2025	1,372	559,927	416.16		20,621		20,621		8,930							.0003
SPLV5UT-EUROPEAN 1 YR TA2407431		N/A	Equity/Index	SG-	10/21/2024	09/19/2025	496	200,007	405.6		8,744		8,744		5,291							.0003
SPLV5UT-EUROPEAN 1 YR TA2405420		N/A	Equity/Index	BMO-	08/19/2024	08/15/2025	1,609	629,248	401.18		21,078		21,078		18,694							.0003
SPLV5UT-EUROPEAN 1 YR TA2409984		N/A	Equity/Index	BMO-	12/06/2024	11/19/2025	2,374	965,268	422.64		23,645		23,645		10,381							.0003
SPLV5UT-EUROPEAN 1 YR TA2405896		N/A	Equity/Index	SG-	09/03/2024	08/26/2025	1,036	411,354	403.93		15,644		15,644		10,996							.0003
SPLV5UT-EUROPEAN 1 YR TA2408506		N/A	Equity/Index	BMO-	11/12/2024	10/17/2025	687	279,094	412.21		11,013		11,013		5,286							.0003
SPLV5UT-EUROPEAN 1 YR TA2402233		N/A	Equity/Index	SG-	04/26/2024	04/28/2025	8,890	3,300,000	385.5016		104,610		104,610		166,077							.0003
SPLV5UT-EUROPEAN 1 YR TA2402802		N/A	Equity/Index	JPM-	05/14/2024	05/08/2025	3,628	1,366,305	391.38		39,886		39,886		51,638							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPLV5UT-EUROPEAN 1 YR TA2406125		N/A	Equity/Index	SG	09/11/2024	09/11/2025	5,059	2,000,000	407.58690000000001		58,600		58,600		46,614							.0003
SPLV5UT-EUROPEAN 1 YR TA2403400		N/A	Equity/Index	SG	06/07/2024	06/06/2025	13,010	4,900,000	390.90429999999998		154,840		154,840		208,173							.0003
SPLV5UT-EUROPEAN 1 YR TA2404501		N/A	Equity/Index	JPM	07/17/2024	07/17/2025	7,260	2,800,000	398.27		92,120		92,120		89,095							.0003
SPLV5UT-EUROPEAN 1 YR TA2404306		N/A	Equity/Index	SG	07/11/2024	07/11/2025	2,972	1,129,652	392.57429999999999		38,069		38,069		48,687							.0003
SPLV5UT-EUROPEAN 1 YR TA2408003		N/A	Equity/Index	SG	11/04/2024	10/02/2025	1,204	479,373	411.68		12,919		12,919		9,606							.0003
SPLV5UT-EUROPEAN 1 YR TA2410516		N/A	Equity/Index	SG	12/16/2024	11/21/2025	1,643	659,944	417.06		16,841		16,841		10,760							.0003
SPLV5UT-EUROPEAN 1 YR TA2402133		N/A	Equity/Index	BNP	04/23/2024	04/23/2025	5,105	1,900,000	386.54614800000002		59,660		59,660		90,886							.0003
SPLV5UT-EUROPEAN 1 YR TA2408500		N/A	Equity/Index	BMO	11/12/2024	10/17/2025	979	397,719	423.91		8,860		8,860		3,062							.0003
SPLV5UT-EUROPEAN 1 YR TA2401280		N/A	Equity/Index	BMO	03/13/2024	03/13/2025	6,435	2,400,000	387.29199999999997		72,240		72,240		95,718							.0003
SPLV5UT-EUROPEAN 1 YR TA2407905		N/A	Equity/Index	BMO	11/01/2024	10/07/2025	4,540	1,808,327	410.61		52,028		52,028		37,009							.0003
SPLV5UT-EUROPEAN 1 YR TA2408815		N/A	Equity/Index	BMO	11/20/2024	10/15/2025	328	133,129	422.22		3,054		3,054		1,170							.0003
SPLV5UT-EUROPEAN 1 YR TA2406211		N/A	Equity/Index	SG	09/13/2024	05/23/2025	5,000	1,987,650	394		89,400		89,400		64,183							.0003
SPLV5UT-EUROPEAN 1 YR TA2407907		N/A	Equity/Index	BMO	11/01/2024	10/17/2025	965	384,369	412.21		10,596		10,596		7,400							.0003
SPLV5UT-EUROPEAN 1 YR TA2407245		N/A	Equity/Index	SG	10/15/2024	09/11/2025	655	264,011	408.53		10,041		10,041		5,709							.0003
SPLV5UT-EUROPEAN 1 YR TA2405686		N/A	Equity/Index	BOA	08/27/2024	08/11/2025	1,062	418,683	396.56		18,919		18,919		15,400							.0003
SPLV5UT-EUROPEAN 1 YR TA2401896		N/A	Equity/Index	BMO	04/11/2024	04/11/2025	9,199	3,400,000	384.25700000001		103,360		103,360		176,869							.0003
SPLV5UT-EUROPEAN 1 YR TA2411451		N/A	Equity/Index	BMO	12/30/2024	11/28/2025	486	193,234	428.14		1,754		1,754		1,488							.0003
SPLV5UT-EUROPEAN 1 YR TA2408504		N/A	Equity/Index	BMO	11/12/2024	10/21/2025	786	319,313	417.35		10,108		10,108		4,296							.0003
SPLV5UT-EUROPEAN 1 YR TA2409177		N/A	Equity/Index	SG	11/25/2024	11/07/2025	640	262,144	422.09		7,994		7,994		2,705							.0003
SPLV5UT-EUROPEAN 1 YR TA2403938		N/A	Equity/Index	SG	06/27/2024	06/27/2025	6,361	2,400,000	389.76119999999997		82,080		82,080		114,453							.0003
SPLV5UT-EUROPEAN 1 YR TA2406293		N/A	Equity/Index	SG	09/17/2024	09/17/2025	5,772	2,300,000	411.08089999999999		64,400		64,400		44,346							.0003
SPLV5UT-EUROPEAN 1 YR TA2407606		N/A	Equity/Index	SG	10/25/2024	10/24/2025	9,004	3,600,000	413.80340000001		101,880		101,880		63,245							.0003
SPLV5UT-EUROPEAN 1 YR TA2405261		N/A	Equity/Index	MS	08/13/2024	06/05/2025	460	178,259	393.8		5,942		5,942		6,332							.0003
SPLV5UT-EUROPEAN 1 YR TA2411367		N/A	Equity/Index	SG	12/27/2024	11/12/2025	314	125,273	416.41		2,788		2,788		2,048							.0003
SPLV5UT-EUROPEAN 1 YR TA2402803		N/A	Equity/Index	JPM	05/14/2024	05/08/2025	2,642	994,977	388.57		33,483		33,483		43,926							.0003
SPLV5UT-EUROPEAN 1 YR TA2401689		N/A	Equity/Index	SG	03/28/2024	03/18/2025	20,754	7,827,994	386.32		298,235		298,235		327,302							.0003
SPLV5UT-EUROPEAN 1 YR TA2401810		N/A	Equity/Index	MS	04/05/2024	04/07/2025	7,233	2,700,000	387.90642000000003		80,730		80,730		113,451							.0003
SPLV5UT-EUROPEAN 1 YR TA2405537		N/A	Equity/Index	MS	08/22/2024	08/21/2025	1,500	588,525	404.69		17,430		17,430		14,397							.0003
SPLV5UT-EUROPEAN 1 YR TA2409190		N/A	Equity/Index	SG	11/25/2024	10/31/2025	303	124,109	415.63		4,909		4,909		1,953							.0003
SPLV5UT-EUROPEAN 1 YR TA2410519		N/A	Equity/Index	SG	12/16/2024	11/18/2025	620	249,035	415.55		6,752		6,752		4,411							.0003
SPLV5UT-EUROPEAN 1 YR TA2402562		N/A	Equity/Index	MS	05/06/2024	05/06/2025	10,730	4,000,000	387.36608999999999		123,600		123,600		189,929							.0003
SPLV5UT-EUROPEAN 1 YR TA2403828		N/A	Equity/Index	MS	06/21/2024	06/06/2025	2,110	799,184	382.28		38,843		38,843		50,552							.0003
SPLV5UT-EUROPEAN 1 YR TA2408994		N/A	Equity/Index	BMO	11/22/2024	11/21/2025	2,934	1,200,000	423.34609999999998		35,640		35,640		12,407							.0003
SPLV5UT-EUROPEAN 1 YR TA2402050		N/A	Equity/Index	SG	04/19/2024	04/21/2025	8,110	3,000,000	384.20929999999998		94,500		94,500		158,233							.0003

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SPLV5UT-EUROPEAN 1 YR TA2404521		N/A	Equity/Index	BMO-	07/18/2024	07/18/2025	1,820	700,000	396.0659		24,220		24,220		25,535							.0003
SPLV5UT-EUROPEAN 1 YR TA2408820		N/A	Equity/Index	BMO-	11/20/2024	10/28/2025	586	237,846	416.71		7,583		7,583		3,511							.0003
SPLV5UT-EUROPEAN 1 YR TA2404424		N/A	Equity/Index	BMO-	07/12/2024	07/01/2025	3,000	1,144,560	386.66		51,120		51,120		63,254							.0003
SPLV5UT-EUROPEAN 1 YR TA2403483		N/A	Equity/Index	MS-	06/10/2024	05/15/2025	2,898	1,091,242	391.65		30,266		30,266		41,936							.0003
SPLV5UT-EUROPEAN 1 YR TA2404423		N/A	Equity/Index	BMO-	07/12/2024	06/16/2025	800	305,216	387.69		12,544		12,544		15,555							.0003
SPLV5UT-EUROPEAN 1 YR TA2409247		N/A	Equity/Index	BMO-	11/26/2024	11/07/2025	610	250,612	423.11		7,735		7,735		2,398							.0003
SPLV5UT-EUROPEAN 1 YR TA2406606		N/A	Equity/Index	MS-	09/26/2024	08/08/2025	2,509	999,510	400.72		39,816		39,816		29,259							.0003
SPLV5UT-EUROPEAN 1 YR TA2407474		N/A	Equity/Index	BMO-	10/22/2024	10/22/2025	6,700	2,700,000	417.4067		75,060		75,060		36,619							.0003
SPLV5UT-EUROPEAN 1 YR TA2400960		N/A	Equity/Index	BMO-	02/23/2024	02/21/2025	5,395	2,000,000	385.25220000000 002		60,200		60,200		84,325							.0003
SPLV5UT-EUROPEAN 1 YR TA2401687		N/A	Equity/Index	SG-	03/28/2024	03/12/2025	5,588	2,107,682	387.07		76,164		76,164		82,400							.0003
SPLV5UT-EUROPEAN 1 YR TA2403239		N/A	Equity/Index	SG-	06/04/2024	06/03/2025	469	176,729	373.94		11,190		11,190		14,713							.0003
SPLV5UT-EUROPEAN 1 YR TA2405836		N/A	Equity/Index	SG-	08/30/2024	09/02/2025	3,906	1,550,000	408.82459999999 998		48,205		48,205		31,982							.0003
SPLV5UT-EUROPEAN 1 YR TA2404855		N/A	Equity/Index	BMO-	07/30/2024	07/30/2025	3,996	1,546,379	399.66520000000 003		50,103		50,103		47,765							.0003
SPLV5UT-EUROPEAN 1 YR TA2405993		N/A	Equity/Index	SG-	09/06/2024	09/05/2025	6,850	2,700,000	405.99509999999 998		79,380		79,380		67,425							.0003
SPLV5UT-EUROPEAN 1 YR TA2408502		N/A	Equity/Index	BMO-	11/12/2024	10/17/2025	724	294,125	420.88		7,711		7,711		2,932							.0003
SPLV5UT-EUROPEAN 1 YR TA2402603		N/A	Equity/Index	BOA-	05/07/2024	05/02/2025	7,547	2,826,502	384.33		108,766		108,766		154,931							.0003
SPLV5UT-EUROPEAN 1 YR TA2408817		N/A	Equity/Index	BMO-	11/20/2024	10/23/2025	247	100,252	419.36		2,759		2,759		1,177							.0003
SPLV5UT-EUROPEAN 1 YR TA2408951		N/A	Equity/Index	BMO-	11/22/2024	11/11/2025	954	390,215	420.92		12,402		12,402		4,544							.0003
SPLV5UT-EUROPEAN 1 YR TA2405538		N/A	Equity/Index	MS-	08/22/2024	08/21/2025	2,106	826,289	405.86		23,031		23,031		18,686							.0003
SPLV5UT-EUROPEAN 1 YR TA2405418		N/A	Equity/Index	BMO-	08/19/2024	08/01/2025	1,333	521,310	401.3		16,676		16,676		14,558							.0003
SPLV5UT-EUROPEAN 1 YR TA2402935		N/A	Equity/Index	BMO-	05/20/2024	05/20/2025	7,934	3,000,000	392.77030000000 002		93,900		93,900		109,801							.0003
SPLV5UT-EUROPEAN 1 YR TA2408952		N/A	Equity/Index	BMO-	11/22/2024	11/12/2025	810	331,314	416.41		12,895		12,895		5,386							.0003
SPLV5UT-EUROPEAN 1 YR TA2408216		N/A	Equity/Index	BMO-	11/07/2024	10/17/2025	1,575	636,095	420.88		14,427		14,427		6,394							.0003
SPLV5UT-EUROPEAN 1 YR TA2408813		N/A	Equity/Index	BMO-	11/20/2024	10/17/2025	989	401,415	423.91		8,436		8,436		3,098							.0003
SPLV5UT-EUROPEAN 1 YR TA2411366		N/A	Equity/Index	SG-	12/27/2024	11/19/2025	271	108,118	419.6		2,106		2,106		1,478							.0003
SPLV5UT-EUROPEAN 1 YR TA2407296		N/A	Equity/Index	SG-	10/17/2024	08/01/2025	1,803	728,646	399.96		37,124		37,124		21,631							.0003
SPLV5UT-EUROPEAN 1 YR TA2410419		N/A	Equity/Index	BMO-	12/13/2024	11/21/2025	631	254,179	422.39		5,319		5,319		2,884							.0003
SPLV5UT-EUROPEAN 1 YR TA2409187		N/A	Equity/Index	SG-	11/25/2024	11/07/2025	1,257	514,867	418.01		18,805		18,805		7,152							.0003
SPLV5UT-EUROPEAN 1 YR TA2406166		N/A	Equity/Index	SG-	09/13/2024	09/12/2025	10,691	4,250,000	409.97269999999 997		121,125		121,125		85,867							.0003
SPLV5UT-EUROPEAN 1 YR TA2404921		N/A	Equity/Index	JPM-	08/01/2024	07/25/2025	1,381	536,256	397.44		20,029		20,029		18,357							.0003
SPLV5UT-EUROPEAN 1 YR TA2406311		N/A	Equity/Index	BMO-	09/17/2024	08/29/2025	1,254	499,656	377.93		45,207		45,207		39,774							.0003
SPLV5UT-EUROPEAN 1 YR TA2401685		N/A	Equity/Index	SG-	03/28/2024	03/04/2025	7,670	2,892,971	383.65		119,115		119,115		134,507							.0003
SPLV5UT-EUROPEAN 1 YR TA2407430		N/A	Equity/Index	SG-	10/21/2024	09/19/2025	248	100,004	403.61		4,724		4,724		2,941							.0003
SPLV5UT-EUROPEAN 1 YR TA2410178		N/A	Equity/Index	BMO-	12/10/2024	11/28/2025	1,171	473,915	421.01		12,014		12,014		6,173							.0003

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SPLV5UT-EUROPEAN 1 YR TA2411223		N/A	Equity/Index	SG-	12/26/2024	11/18/2025	270	107,933	415.55		2,641		2,641		1,921							.0003
SPLV5UT-EUROPEAN 1 YR TA2407904		N/A	Equity/Index	BMO-	11/01/2024	10/07/2025	360	143,392	404.65		5,458		5,458		4,208							.0003
SPLV5UT-EUROPEAN 1 YR TA2405167		N/A	Equity/Index	MS-	08/09/2024	08/08/2025	6,715	2,600,000	399.71431000000001		78,520		78,520		83,141							.0003
SPLV5UT-EUROPEAN 1 YR TA2408004		N/A	Equity/Index	SG-	11/04/2024	10/08/2025	817	325,289	411.93		8,832		8,832		6,603							.0003
SPLV5UT-EUROPEAN 1 YR TA2405899		N/A	Equity/Index	SG-	09/03/2024	08/18/2025	1,408	559,060	400.24		24,302		24,302		17,714							.0003
SPLV5UT-EUROPEAN 1 YR TA2400961		N/A	Equity/Index	BMO-	02/23/2024	02/24/2025	7,553	2,800,000	385.25220000000002		84,280		84,280		119,433							.0003
SPLV5UT-EUROPEAN 1 YR TA2407299		N/A	Equity/Index	SG-	10/17/2024	10/17/2025	2,895	1,170,000	418.315		33,111		33,111		14,197							.0003
SPLV5UT-EUROPEAN 1 YR TA2406724		N/A	Equity/Index	SG-	09/30/2024	09/30/2025	7,251	2,900,000	412.70839999999998		80,330		80,330		48,260							.0003
SPLV5UT-EUROPEAN 1 YR TA2405468		N/A	Equity/Index	MS-	08/20/2024	07/01/2025	2,250	879,930	389.77		43,065		43,065		41,425							.0003
SPLV5UT-EUROPEAN 1 YR TA2402280		N/A	Equity/Index	SG-	04/29/2024	04/29/2025	7,520	2,800,000	386.69159999999999		88,480		88,480		132,818							.0003
SPLV5UT-EUROPEAN 1 YR TA2404681		N/A	Equity/Index	BMO-	07/23/2024	07/18/2025	1,555	596,187	397.6		18,022		18,022		20,032							.0003
SPLV5UT-EUROPEAN 1 YR TA2407909		N/A	Equity/Index	BMO-	11/01/2024	10/28/2025	488	194,375	408.69		6,559		6,559		4,916							.0003
SPLV5UT-EUROPEAN 1 YR TA2409249		N/A	Equity/Index	BMO-	11/26/2024	10/31/2025	1,321	542,720	415.24		23,091		23,091		8,903							.0003
SPLV5UT-EUROPEAN 1 YR TA2410515		N/A	Equity/Index	SG-	12/16/2024	11/14/2025	1,702	683,642	418.91		15,454		15,454		9,466							.0003
SPLV5UT-EUROPEAN 1 YR TA2407429		N/A	Equity/Index	SG-	10/21/2024	09/19/2025	716	288,720	403.61		13,640		13,640		8,492							.0003
SPLV5UT-EUROPEAN 1 YR TA2403219		N/A	Equity/Index	BMO-	06/03/2024	06/03/2025	5,856	2,200,000	390.43779999999998		67,320		67,320		96,324							.0003
SPLV5UT-EUROPEAN 1 YR TA2406599		N/A	Equity/Index	BMO-	09/26/2024	09/26/2025	4,518	1,800,000	411.15769999999998		49,860		49,860		33,443							.0003
SPLV5UT-EUROPEAN 1 YR TA2400231		N/A	Equity/Index	BMO-	01/12/2024	01/13/2025	7,951	2,900,000	380.1841		75,110		75,110		146,471							.0003
SPLV5UT-EUROPEAN 1 YR TA2405262		N/A	Equity/Index	MS-	08/13/2024	06/25/2025	626	242,588	392.67		9,014		9,014		9,815							.0003
SPLV5UT-EUROPEAN 1 YR TA2401230		N/A	Equity/Index	SG-	03/08/2024	03/10/2025	6,187	2,300,000	386.01479999999998		69,000		69,000		96,578							.0003
SPLV5UT-EUROPEAN 1 YR TA2409192		N/A	Equity/Index	SG-	11/25/2024	10/31/2025	1,284	525,926	415.24		21,135		21,135		8,499							.0003
SPLV5UT-EUROPEAN 1 YR TA2405471		N/A	Equity/Index	MS-	08/20/2024	08/08/2025	1,968	769,645	398.62		27,965		27,965		25,945							.0003
SPLV5UT-EUROPEAN 1 YR TA2404924		N/A	Equity/Index	JPM-	08/01/2024	07/25/2025	1,299	504,415	398.79		17,695		17,695		15,987							.0003
SPLV5UT-EUROPEAN 1 YR TA2407906		N/A	Equity/Index	BMO-	11/01/2024	10/10/2025	795	316,656	406.54		11,146		11,146		8,429							.0003
SPLV5UT-EUROPEAN 1 YR TA2405897		N/A	Equity/Index	SG-	09/03/2024	08/04/2025	985	391,104	399.94		16,676		16,676		11,949							.0003
SPLV5UT-EUROPEAN 1 YR TA2406545		N/A	Equity/Index	SG-	09/25/2024	09/25/2025	2,765	1,100,000	410.53989999999999		30,250		30,250		22,842							.0003
SPLV5UT-EUROPEAN 1 YR TA2408898		N/A	Equity/Index	BMO-	11/21/2024	10/31/2025	1,273	519,524	415.24		19,630		19,630		8,624							.0003
SPLV5UT-EUROPEAN 1 YR TA2408321		N/A	Equity/Index	SG-	11/08/2024	10/23/2025	6,053	2,456,671	416.98		75,360		75,360		33,957							.0003
SPLV5UT-EUROPEAN 1 YR TA2406390		N/A	Equity/Index	BMO-	09/20/2024	09/22/2025	3,320	1,320,000	410.37479999999999		36,564		36,564		25,557							.0003
SPLV5UT-EUROPEAN 1 YR TA2407825		N/A	Equity/Index	BMO-	10/30/2024	10/14/2025	250	99,975	418.85		2,083		2,083		1,163							.0003
SPLV5UT-EUROPEAN 1 YR TA2404680		N/A	Equity/Index	BMO-	07/23/2024	07/18/2025	3,672	1,407,845	395.49		47,222		47,222		53,207							.0003
SPLV5UT-EUROPEAN 1 YR TA2402601		N/A	Equity/Index	SG-	05/07/2024	05/07/2025	6,141	2,300,000	389.0514		71,760		71,760		98,333							.0003
SPLV5UT-EUROPEAN 1 YR TA2405726		N/A	Equity/Index	SG-	08/28/2024	08/28/2025	2,027	800,000	406.46719999999999		24,800		24,800		18,767							.0003
SPLV5UT-EUROPEAN 1 YR TA2411124		N/A	Equity/Index	MS-	12/24/2024	12/12/2025	1,400	559,496	416.92		13,364		13,364		10,430							.0003

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SPLV5UT-EUROPEAN 1 YR TA2409195		N/A	Equity/Index	SG-	11/25/2024	11/07/2025	279	114,278	413.97		4,922		4,922		2,080							.0003
SPLV5UT-EUROPEAN 1 YR TA2406775		N/A	Equity/Index	SG-	10/02/2024	10/02/2025	4,253	1,700,000	412.40010000000 001		47,940		47,940		29,239							.0003
SPLV5UT-EUROPEAN 1 YR TA2408949		N/A	Equity/Index	BMO-	11/22/2024	11/10/2025	1,210	494,926	420.07		16,287		16,287		6,092							.0003
SPLV5UT-EUROPEAN 1 YR TA2401149		N/A	Equity/Index	SG-	03/05/2024	03/05/2025	13,259	4,900,000	383.81459999999 998		146,509		146,509		231,146							.0003
SPLV5UT-EUROPEAN 1 YR TA2406812		N/A	Equity/Index	BMO-	10/03/2024	05/21/2025	362	144,217	375.56		12,254		12,254		10,640							.0003
SPLV5UT-EUROPEAN 1 YR TA2407147		N/A	Equity/Index	SG-	10/11/2024	10/13/2025	3,260	1,306,090	413.77969999999 999		38,138		38,138		21,636							.0003
SPLV5UT-EUROPEAN 1 YR TA2409313		N/A	Equity/Index	BMO-	11/27/2024	11/14/2025	606	249,357	418.11		9,975		9,975		3,612							.0003
SPLV5UT-EUROPEAN 1 YR TA2400083		N/A	Equity/Index	BNP-	01/05/2024	01/07/2025	6,870	2,500,000	379.37617499999 999		68,500		68,500		130,189							.0003
SPLV5UT-EUROPEAN 1 YR TA2401250		N/A	Equity/Index	SG-	03/11/2024	03/11/2025	8,583	3,200,000	387.1302		95,680		95,680		125,571							.0003
SPLV5UT-EUROPEAN 1 YR TA2400581		N/A	Equity/Index	BMO-	02/02/2024	02/03/2025	9,816	3,600,000	382.1902		95,400		95,400		172,351							.0003
SPLV5UT-EUROPEAN 1 YR TA2404923		N/A	Equity/Index	JPM-	08/01/2024	07/25/2025	1,784	692,745	398.21		24,968		24,968		22,704							.0003
SPLV5UT-EUROPEAN 1 YR TA2405357		N/A	Equity/Index	SG-	08/16/2024	08/15/2025	9,230	3,600,000	401.74119999999 999		114,120		114,120		106,012							.0003
SPLV5UT-EUROPEAN 1 YR TA2409200		N/A	Equity/Index	SG-	11/25/2024	10/24/2025	488	199,885	407.81		10,502		10,502		5,302							.0003
SPLV5UT-EUROPEAN 1 YR TA2405510		N/A	Equity/Index	SG-	08/22/2024	08/22/2025	4,180	1,640,000	404.31670000000 003		51,332		51,332		42,739							.0003
SPLV5UT-EUROPEAN 1 YR TA2406038		N/A	Equity/Index	SG-	09/09/2024	09/09/2025	6,808	2,700,000	408.76530000000 002		79,380		79,380		57,886							.0003
SPLV5UT-EUROPEAN 1 YR TA2405358		N/A	Equity/Index	SG-	08/16/2024	08/18/2025	1,538	600,000	401.74119999999 999		19,200		19,200		17,849							.0003
SPLV5UT-EUROPEAN 1 YR TA2409188		N/A	Equity/Index	SG-	11/25/2024	10/31/2025	451	184,730	417.23		6,828		6,828		2,604							.0003
SPLV5UT-EUROPEAN 1 YR TA2408325		N/A	Equity/Index	SG-	11/08/2024	10/10/2025	435	176,549	408.61		7,517		7,517		4,285							.0003
SPLV5UT-EUROPEAN 1 YR TA2404922		N/A	Equity/Index	JPM-	08/01/2024	07/25/2025	1,290	500,920	397.82		18,389		18,389		16,785							.0003
SPLV5UT-EUROPEAN 1 YR TA2410522		N/A	Equity/Index	SG-	12/16/2024	11/14/2025	1,240	498,071	412.83		15,190		15,190		11,230							.0003
SPLV5UT-EUROPEAN 1 YR TA2410232		N/A	Equity/Index	BMO-	12/11/2024	10/17/2025	990	399,416	423.91		6,643		6,643		3,105							.0003
SPLV5UT-EUROPEAN 1 YR TA2400784		N/A	Equity/Index	SG-	02/14/2024	02/14/2025	6,571	2,400,000	380.12099999999 998		69,360		69,360		131,833							.0003
SPLV5UT-EUROPEAN 1 YR TA2408907		N/A	Equity/Index	BMO-	11/21/2024	10/03/2025	722	294,655	406.45		14,808		14,808		7,480							.0003
SPLV5UT-EUROPEAN 1 YR TA2410169		N/A	Equity/Index	BMO-	12/10/2024	11/26/2025	618	250,111	427.81		4,338		4,338		1,897							.0003
SPLV5UT-EUROPEAN 1 YR TA2400167		N/A	Equity/Index	BMO-	01/10/2024	01/10/2025	5,482	2,000,000	380.4187		54,600		54,600		98,834							.0003
SPLV5UT-EUROPEAN 1 YR TA2409312		N/A	Equity/Index	BMO-	11/27/2024	11/14/2025	7,550	3,106,674	418.91		120,272		120,272		42,527							.0003
SPLV5UT-EUROPEAN 1 YR TA2408129		N/A	Equity/Index	SG-	11/05/2024	10/20/2025	250	100,038	415.82		2,525		2,525		1,497							.0003
SPLV5UT-EUROPEAN 1 YR TA2410234		N/A	Equity/Index	BMO-	12/11/2024	12/02/2025	618	249,332	426.71		4,388		4,388		2,169							.0003
SPLV5UT-EUROPEAN 1 YR TA2404304		N/A	Equity/Index	BMO-	07/11/2024	07/02/2025	5,843	2,220,749	389.26		83,789		83,789		110,294							.0003
SPLV5UT-EUROPEAN 1 YR TA2407428		N/A	Equity/Index	SG-	10/21/2024	09/19/2025	666	268,558	402.62		13,167		13,167		8,312							.0003
SPLV5UT-EUROPEAN 1 YR TA2411364		N/A	Equity/Index	SG-	12/27/2024	10/10/2025	286	114,103	419.63		1,839		1,839		1,210							.0003
SPLV5UT-EUROPEAN 1 YR TA2401229		N/A	Equity/Index	SG-	03/08/2024	03/07/2025	16,947	6,300,000	386.01479999999 998		187,110		187,110		261,844							.0003
SPLV5UT-EUROPEAN 1 YR TA2410517		N/A	Equity/Index	SG-	12/16/2024	11/18/2025	628	252,249	415.85		6,745		6,745		4,383							.0003
SPLV5UT-EUROPEAN 1 YR TA2401770		N/A	Equity/Index	SG-	04/03/2024	04/03/2025	2,940	1,100,000	388.84370000000 001		33,000		33,000		42,285							.0003

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SPLV5UT-EUROPEAN 1 YR TA2405555		N/A	Equity/Index	BMO	08/23/2024	08/25/2025	3,815	1,500,000	405.01659999999998		47,400		47,400		36,590							.0003
SPLV5UT-EUROPEAN 1 YR TA2410418		N/A	Equity/Index	BMO	12/13/2024	11/24/2025	739	297,684	423.35		5,942		5,942		3,187							.0003
SPLV5UT-EUROPEAN 1 YR TA2405676		N/A	Equity/Index	SG	08/27/2024	08/27/2025	7,547	2,975,270	406.06720000000001		92,829		92,829		71,163							.0003
SPLV5UT-EUROPEAN 1 YR TA2405414		N/A	Equity/Index	SG	08/19/2024	08/19/2025	4,532	1,772,183	403.20350000000002		55,646		55,646		48,680							.0003
SPLV5UT-EUROPEAN 1 YR TA2408505		N/A	Equity/Index	BMO	11/12/2024	10/10/2025	971	394,469	414.62		13,691		13,691		6,101							.0003
SPLV5UT-EUROPEAN 1 YR TA2406627		N/A	Equity/Index	SG	09/27/2024	09/26/2025	15,630	6,240,000	411.21719999999999		177,839		177,839		124,643							.0003
SPLV5UT-EUROPEAN 1 YR TA2410170		N/A	Equity/Index	BMO	12/10/2024	11/26/2025	1,853	749,928	425.88		14,583		14,583		6,657							.0003
SPLV5UT-EUROPEAN 1 YR TA2400442		N/A	Equity/Index	SG	01/26/2024	01/27/2025	9,035	3,300,000	380.85660000000001		88,110		88,110		166,703							.0003
SPLV5UT-EUROPEAN 1 YR TA2402328		N/A	Equity/Index	BNP	04/30/2024	04/30/2025	4,315	1,600,000	385.234509		51,360		51,360		83,569							.0003
SPLV5UT-EUROPEAN 1 YR TA2409179		N/A	Equity/Index	SG	11/25/2024	11/07/2025	458	187,597	421.03		6,009		6,009		2,096							.0003
SPLV5UT-EUROPEAN 1 YR TA2408503		N/A	Equity/Index	BMO	11/12/2024	10/17/2025	770	312,813	418.27		9,371		9,371		3,839							.0003
SPLV5UT-EUROPEAN 1 YR TA2403994		N/A	Equity/Index	MS	06/28/2024	06/30/2025	6,639	2,500,000	389.04480000000001		85,250		85,250		126,040							.0003
SPLV5UT-EUROPEAN 1 YR TA2407744		N/A	Equity/Index	BMO	10/29/2024	11/26/2025	362	144,648	380.97		13,539		11,363		11,938			(2,176)				.0003
SPLV5UT-EUROPEAN 1 YR TA2403087		N/A	Equity/Index	SG	05/24/2024	05/27/2025	4,525	1,700,000	390.36270000000002		54,400		54,400		72,060							.0003
SPLV5UT-EUROPEAN 1 YR TA2405130		N/A	Equity/Index	MS	08/08/2024	08/07/2025	463	179,176	379.78		11,916		11,916		13,545							.0003
SPLV5UT-EUROPEAN 1 YR TA2410476		N/A	Equity/Index	BMO	12/16/2024	12/16/2025	2,490	1,000,000	415.7285		29,500		29,500		20,282							.0003
SPLV5UT-EUROPEAN 1 YR TA2408125		N/A	Equity/Index	SG	11/05/2024	10/20/2025	1,311	524,597	420.88		10,239		10,239		5,386							.0003
SPLV5UT-EUROPEAN 1 YR TA2409183		N/A	Equity/Index	SG	11/25/2024	11/10/2025	1,180	483,328	420.07		16,284		16,284		5,903							.0003
SPLV5UT-EUROPEAN 1 YR TA2408509		N/A	Equity/Index	BMO	11/12/2024	10/10/2025	794	322,563	406.54		15,705		15,705		8,425							.0003
SPLV5UT-EUROPEAN 1 YR TA2410420		N/A	Equity/Index	BMO	12/13/2024	11/11/2025	629	253,374	420.92		5,504		5,504		3,025							.0003
SPLV5UT-EUROPEAN 1 YR TA2401329		N/A	Equity/Index	SG	03/15/2024	03/17/2025	5,920	2,200,000	385.95850000000002		67,320		67,320		95,000							.0003
SPLV5UT-EUROPEAN 1 YR TA2405470		N/A	Equity/Index	MS	08/20/2024	08/08/2025	2,352	919,820	398.17		34,128		34,128		31,799							.0003
SPLV5UT-EUROPEAN 1 YR TA2406132		N/A	Equity/Index	BOA	09/12/2024	04/02/2025	3,785	1,499,920	390.01		67,995		67,995		52,587							.0003
SPLV5UT-EUROPEAN 1 YR TA2408905		N/A	Equity/Index	BMO	11/21/2024	10/03/2025	616	251,396	410.89		10,589		10,589		4,821							.0003
SPLV5UT-EUROPEAN 1 YR TA2411371		N/A	Equity/Index	SG	12/27/2024	11/21/2025	427	170,356	415.17		4,189		4,189		3,159							.0003
SPLV5UT-EUROPEAN 1 YR TA2400582		N/A	Equity/Index	BMO	02/02/2024	02/04/2025	11,997	4,400,000	382.1902		116,600		116,600		211,631							.0003
SPLV5UT-EUROPEAN 1 YR TA2402772		N/A	Equity/Index	SG	05/13/2024	05/13/2025	8,231	3,100,000	391.26010000000002		96,410		96,410		119,099							.0003
SPLV5UT-EUROPEAN 1 YR TA2401006		N/A	Equity/Index	JPM	02/26/2024	02/26/2025	12,181	4,500,000	383.85		132,750		132,750		209,415							.0003
SPLV5UT-EUROPEAN 1 YR TA2409251		N/A	Equity/Index	BMO	11/26/2024	10/03/2025	1,221	501,636	405.45		28,755		28,755		13,465							.0003
SPLV5UT-EUROPEAN 1 YR TA2401688		N/A	Equity/Index	SG	03/28/2024	03/14/2025	5,538	2,088,823	388.37		71,551		71,551		75,769							.0003
SPLV5UT-EUROPEAN 1 YR TA2408222		N/A	Equity/Index	BMO	11/07/2024	10/21/2025	1,964	793,201	417.35		21,997		21,997		10,787							.0003
SPLV5UT-EUROPEAN 1 YR TA2409185		N/A	Equity/Index	SG	11/25/2024	10/21/2025	670	274,432	417.35		9,789		9,789		3,616							.0003
SPLV5UT-EUROPEAN 1 YR TA2408215		N/A	Equity/Index	BMO	11/07/2024	10/16/2025	247	99,756	421.33		2,193		2,193		959							.0003
SPLV5UT-EUROPEAN 1 YR TA2405900		N/A	Equity/Index	SG	09/03/2024	06/20/2025	2,700	1,072,062	389.07		63,585		63,585		49,213							.0003

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SPLV5UT-EUROPEAN 1 YR TA2400705		N/A	Equity/Index	SG-	02/09/2024	02/11/2025	13,132	4,800,000	380.61599999999		134,880		134,880		255,146							.0003
SPLV5UT-EUROPEAN 1 YR TA2408947		N/A	Equity/Index	BMO-	11/22/2024	11/07/2025	1,213	496,153	418.01		17,758		17,758		6,976							.0003
SPLV5UT-EUROPEAN 1 YR TA2408954		N/A	Equity/Index	BMO-	11/22/2024	11/13/2025	2,396	980,036	420.72		31,651		31,651		11,758							.0003
SPLV5UT-EUROPEAN 1 YR TA2405129		N/A	Equity/Index	MS-	08/08/2024	08/08/2025	315	121,902	357.74		14,357		14,357		15,865							.0003
SPLV5UT-EUROPEAN 1 YR TA2400580		N/A	Equity/Index	BMO-	02/02/2024	01/31/2025	5,999	2,200,000	382.1902		58,300		58,300		104,370							.0003
SPLV5UT-EUROPEAN 1 YR TA2405688		N/A	Equity/Index	BOA-	08/27/2024	07/25/2025	3,140	1,237,914	394.74		58,002		58,002		47,429							.0003
SPLV5UT-EUROPEAN 1 YR TA2404916		N/A	Equity/Index	SG-	08/01/2024	08/01/2025	1,545	600,000	401.08539999999		19,020		19,020		17,404							.0003
SPLV5UT-EUROPEAN 1 YR TA2403484		N/A	Equity/Index	MS-	06/10/2024	05/15/2025	1,989	748,958	394.48		17,936		17,936		24,138							.0003
SPLV5UT-EUROPEAN 1 YR TA2408501		N/A	Equity/Index	BMO-	11/12/2024	10/16/2025	891	361,969	423.62		8,170		8,170		2,825							.0003
SPLV5UT-EUROPEAN 1 YR TA2405255		N/A	Equity/Index	BNP-	08/13/2024	08/13/2025	5,690	2,205,015	399.72687999999		67,473		67,473		72,073							.0003
SPLV5UT-EUROPEAN 1 YR TA2408124		N/A	Equity/Index	SG-	11/05/2024	10/16/2025	268	107,240	423.62		1,782		1,782		856							.0003
SPLV5UT-EUROPEAN 1 YR TA2404618		N/A	Equity/Index	BMO-	07/22/2024	07/22/2025	3,643	1,400,000	396.95670000000		46,340		46,340		49,389							.0003
SPLV5UT-EUROPEAN 1 YR TA2406456		N/A	Equity/Index	SG-	09/23/2024	09/23/2025	9,525	3,800,000	411.67649999999		105,640		105,640		72,643							.0003
SPLV5UT-EUROPEAN 2 Yr TA2406906		N/A	Equity/Index	BMO-	10/04/2024	10/02/2026	1,300	519,298	398.39		44,603		39,312		41,116			(5,291)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406695		N/A	Equity/Index	SG-	09/27/2024	06/26/2026	1,708	681,902	397.57		50,318		42,937		48,045			(7,381)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407679		N/A	Equity/Index	SG-	10/28/2024	09/10/2026	316	126,615	416.38		7,012		6,353		5,818			(659)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401811		N/A	Equity/Index	MS-	04/05/2024	04/06/2026	5,625	2,100,000	390.8929		128,940		81,585		171,169			(47,355)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303449		N/A	Equity/Index	BOA-	02/17/2023	02/18/2025	6,223	2,200,000	362.95898399999	167,860			11,083		232,672			(84,507)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402900		N/A	Equity/Index	SG-	05/17/2024	05/18/2026	3,165	1,200,000	393.28550000000		83,760		57,837		94,406			(25,923)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410961		N/A	Equity/Index	SG-	12/20/2024	11/13/2026	1,684	670,417	405.55		48,078		47,451		47,277			(627)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308383		N/A	Equity/Index	BMO-	10/27/2023	10/27/2025	4,620	1,600,000	361.7901	104,320			42,905		229,796			(52,519)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407148		N/A	Equity/Index	SG-	10/11/2024	10/09/2026	1,593	638,266	409.61349999999		42,445		37,872		37,954			(4,573)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402755		N/A	Equity/Index	BMO-	05/10/2024	11/14/2025	1,473	554,938	378.12		42,864		24,750		51,509			(18,114)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401683		N/A	Equity/Index	BMO-	03/28/2024	03/27/2026	4,772	1,800,000	394.15309999999		110,880		68,917		128,379			(41,963)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407681		N/A	Equity/Index	SG-	10/28/2024	08/14/2026	512	205,148	413.28		11,889		10,725		9,850			(1,163)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403867		N/A	Equity/Index	BMO-	06/25/2024	06/24/2026	1,090	412,543	380.36		38,237		28,310		46,476			(9,927)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404538		N/A	Equity/Index	SG-	07/18/2024	12/02/2025	1,853	712,534	383.07		51,865		34,681		57,660			(17,185)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404471		N/A	Equity/Index	BMO-	07/16/2024	07/15/2026	1,420	544,840	406.1		27,420		21,092		31,845			(6,328)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303368		N/A	Equity/Index	MS-	02/10/2023	02/10/2025	3,687	1,300,000	362.23625299999	93,990			5,171		138,823			(47,318)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308009		N/A	Equity/Index	BNP-	10/06/2023	10/06/2025	2,017	700,000	361.40051999999	49,420			18,924		99,647			(24,914)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400300		N/A	Equity/Index	SG-	01/18/2024	01/16/2026	3,022	1,100,000	383.74990000000		55,880		29,289		98,192			(26,591)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406126		N/A	Equity/Index	SG-	09/11/2024	09/11/2026	3,035	1,200,000	407.666		68,760		58,290		72,858			(10,470)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406316		N/A	Equity/Index	BMO-	09/17/2024	07/17/2026	2,403	957,475	410.45		50,511		42,560		46,713			(7,952)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405540		N/A	Equity/Index	MS-	08/22/2024	06/17/2026	1,031	404,513	377.14		44,807		35,954		47,105			(8,853)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2404537		N/A	Equity/Index	SG-	07/18/2024	03/20/2026	2,481	954,019	392.82		61,504		44,739		68,623			(16,765)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303036		N/A	Equity/Index	JPM-	01/10/2023	01/10/2025	2,261	800,000	365.23954800000001	52,800			652		75,129			(26,509)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410964		N/A	Equity/Index	SG-	12/20/2024	10/06/2026	1,071	426,376	399.46		33,779		33,313		33,187			(466)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303587		N/A	Equity/Index	SG-	03/01/2023	02/28/2025	4,008	1,400,000	359.67421000002	108,080			8,611		164,456			(54,337)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408134		N/A	Equity/Index	SG-	11/05/2024	10/15/2026	593	237,289	423.22		11,006		10,136		9,424			(871)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409254		N/A	Equity/Index	BMO-	11/26/2024	10/09/2026	669	274,852	419.65		19,428		18,429		11,343			(998)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306104		N/A	Equity/Index	BNP-	07/11/2023	07/11/2025	2,799	1,000,000	373.28175700000003	64,700			16,952		95,475			(32,483)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407248		N/A	Equity/Index	SG-	10/15/2024	07/07/2026	860	346,640	401.44		27,004		23,698		22,087			(3,306)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404729		N/A	Equity/Index	SG-	07/25/2024	06/02/2026	510	195,274	376.09		19,671		15,044		23,582			(4,627)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305565		N/A	Equity/Index	SG-	06/16/2023	06/16/2025	2,243	800,000	368.79678000001	55,840			12,768		82,880			(28,151)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404738		N/A	Equity/Index	SG-	07/25/2024	07/20/2026	597	228,585	407.94		10,758		8,395		12,931			(2,363)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402518		N/A	Equity/Index	SG-	05/03/2024	05/04/2026	2,689	1,000,000	387.90210000002	66,100			44,370		90,499			(21,730)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409256		N/A	Equity/Index	BMO-	11/26/2024	10/29/2026	622	255,542	419.56		18,654		17,722		11,056			(931)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304987		N/A	Equity/Index	BMO-	05/23/2023	05/23/2025	2,836	1,000,000	366.22702500003	61,200			11,921		109,226			(30,726)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408436		N/A	Equity/Index	SG-	11/11/2024	10/22/2026	335	136,241	402.98		13,048		12,128		9,725			(920)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407201		N/A	Equity/Index	BMO-	10/14/2024	08/25/2026	328	132,017	393.22		13,192		11,677		11,236			(1,515)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406457		N/A	Equity/Index	SG-	09/23/2024	09/23/2026	1,253	500,000	407.96629999999		30,950		26,747		30,442			(4,203)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401025		N/A	Equity/Index	BMO-	02/27/2024	02/27/2026	1,623	600,000	387.18740000003		36,120		20,909		51,273			(15,211)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407609		N/A	Equity/Index	SG-	10/25/2024	10/26/2026	1,426	570,000	407.80619999999		39,729		36,182		36,696			(3,547)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407549		N/A	Equity/Index	SG-	10/24/2024	03/12/2026	1,048	421,631	395.46		32,970		28,513		26,433			(4,457)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407197		N/A	Equity/Index	BMO-	10/14/2024	09/04/2026	253	101,830	399.59		8,938		7,927		7,463			(1,012)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407551		N/A	Equity/Index	SG-	10/24/2024	03/25/2026	1,184	476,347	395.37		37,912		32,916		30,620			(4,996)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409252		N/A	Equity/Index	BMO-	11/26/2024	11/06/2026	876	359,896	426.15		22,496		21,385		12,543			(1,111)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306876		N/A	Equity/Index	MS-	08/11/2023	08/13/2025	3,070	1,100,000	371.12714	78,760			24,201		115,704			(39,542)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404732		N/A	Equity/Index	SG-	07/25/2024	07/24/2026	1,933	740,126	382.87		67,578		52,818		81,961			(14,759)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407735		N/A	Equity/Index	BMO-	10/29/2024	12/11/2025	897	358,423	384.18		31,583		26,695		27,645			(4,889)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407544		N/A	Equity/Index	SG-	10/24/2024	01/12/2026	1,912	769,236	388.43		67,188		56,898		54,108			(10,290)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403836		N/A	Equity/Index	MS-	06/21/2024	06/01/2026	1,320	499,963	384.8		41,239		30,098		50,362			(11,141)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408007		N/A	Equity/Index	SG-	11/04/2024	10/02/2026	500	199,075	418.31		9,885		9,075		9,062			(810)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403088		N/A	Equity/Index	SG-	05/24/2024	05/22/2026	2,928	1,100,000	389.3107		79,420		55,583		97,343			(23,837)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401966		N/A	Equity/Index	SG-	04/15/2024	04/15/2026	2,726	1,000,000	382.88639999998		67,900		43,743		101,260			(24,157)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406696		N/A	Equity/Index	SG-	09/27/2024	07/31/2026	2,158	861,560	401.35		59,906		51,578		57,747			(8,328)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303272		N/A	Equity/Index	MS-	02/03/2023	02/04/2025	3,404	1,200,000	362.853206	81,120			3,789		125,131			(40,783)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403402		N/A	Equity/Index	SG-	06/07/2024	06/05/2026	2,390	900,000	389.96269999998		64,170		46,025		79,602			(18,145)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2407678		N/A	Equity/Index	SG-	10/28/2024	09/22/2026	589	236,001	417.53		12,893		11,703		10,714			(1,191)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303097		N/A	Equity/Index	UBS-	01/17/2023	01/17/2025	2,826	1,000,000	365.22480000000002	63,300			1,389		95,078			(31,780)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307886		N/A	Equity/Index	MS-	09/29/2023	09/30/2025	2,009	700,000	362.54142000000002	49,000			18,308		96,390			(24,635)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403835		N/A	Equity/Index	MS-	06/21/2024	05/08/2026	2,115	801,077	390.33		56,306		40,560		68,369			(15,746)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401150		N/A	Equity/Index	SG-	03/05/2024	03/05/2026	2,706	1,000,000	386.6232		59,800		35,157		86,946			(24,643)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408434		N/A	Equity/Index	SG-	11/11/2024	10/23/2026	948	385,542	419.8		25,255		23,476		17,123			(1,779)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305665		N/A	Equity/Index	MS-	06/22/2023	06/20/2025	1,684	600,000	371.522696	38,160			8,948		58,656			(19,264)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407687		N/A	Equity/Index	SG-	10/28/2024	09/23/2026	534	213,963	398.95		18,621		16,903		16,463			(1,717)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411225		N/A	Equity/Index	SG-	12/26/2024	11/25/2026	771	308,207	417.79		17,039		16,917		15,795			(122)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400857		N/A	Equity/Index	BNP-	02/16/2024	02/13/2026	2,726	1,000,000	384.21252500000003		59,800		33,746		92,355			(26,054)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402870		N/A	Equity/Index	SG-	05/16/2024	05/15/2026	2,112	800,000	393.13889999998		55,280		38,048		62,993			(17,232)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401771		N/A	Equity/Index	SG-	04/03/2024	04/02/2026	802	300,000	391.50009999997		18,540		11,629		23,487			(6,911)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2309026		N/A	Equity/Index	BNP-	12/05/2023	12/05/2025	2,787	1,000,000	377.71067499998	55,200			25,593		101,942			(27,714)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407300		N/A	Equity/Index	SG-	10/17/2024	10/16/2026	2,801	1,132,000	411.60640000001		79,240		71,077		63,828			(8,163)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303068		N/A	Equity/Index	BOA-	01/13/2023	01/15/2025	3,106	1,100,000	365.18333000001	72,050			1,386		104,098			(36,223)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303836		N/A	Equity/Index	UBS-	03/17/2023	03/19/2025	2,873	1,000,000	360.82	57,900			6,116		117,496			(29,069)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407740		N/A	Equity/Index	BMO-	10/29/2024	12/19/2025	275	109,885	382.18		10,244		8,689		9,046			(1,555)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403243		N/A	Equity/Index	SG-	06/04/2024	06/04/2026	796	300,000	389.55650000003		21,390		15,228		26,759			(6,162)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407891		N/A	Equity/Index	SG-	11/01/2024	10/30/2026	1,506	600,000	406.27620000002		42,540		39,137		40,636			(3,403)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401981		N/A	Equity/Index	SG-	04/16/2024	04/16/2026	1,911	700,000	382.44319999999		47,180		30,460		71,794			(16,720)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407202		N/A	Equity/Index	BMO-	10/14/2024	08/26/2026	480	193,195	393.89		19,051		16,866		16,196			(2,185)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304368		N/A	Equity/Index	BOA-	04/20/2023	04/17/2025	2,807	1,000,000	370.50442199998	59,110			8,654		92,184			(29,882)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404343		N/A	Equity/Index	SG-	07/12/2024	07/13/2026	3,145	1,200,000	392.96559999999		83,400		63,925		102,139			(19,475)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308560		N/A	Equity/Index	BMO-	11/09/2023	11/07/2025	2,557	900,000	368.51260000002	57,330			24,514		111,999			(28,942)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304765		N/A	Equity/Index	SG-	05/12/2023	05/13/2025	6,730	2,400,000	369.37663800001	138,000			25,022		234,575			(69,379)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308287		N/A	Equity/Index	MS-	10/24/2023	10/24/2025	2,298	800,000	364.01862999997	53,360			21,666		109,532			(26,790)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403775		N/A	Equity/Index	SG-	06/21/2024	06/22/2026	3,168	1,200,000	390.72879999998		85,680		63,201		105,837			(22,479)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402759		N/A	Equity/Index	BMO-	05/10/2024	01/30/2026	3,047	1,147,927	380.51		92,964		58,511		110,599			(34,453)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404731		N/A	Equity/Index	SG-	07/25/2024	06/03/2026	699	267,640	398.25		15,560		11,905		18,622			(3,654)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408132		N/A	Equity/Index	SG-	11/05/2024	10/20/2026	486	194,473	424.92		8,641		7,962		7,378			(679)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308244		N/A	Equity/Index	BMO-	10/20/2023	10/21/2025	3,165	1,100,000	362.9117	74,910			30,149		153,162			(37,661)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403210		N/A	Equity/Index	SG-	05/31/2024	05/29/2026	3,191	1,200,000	390.6071		82,680		58,503		103,629			(24,177)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405743		N/A	Equity/Index	SG-	08/29/2024	08/28/2026	1,139	450,000	409.02170000001		26,100		21,654		25,651			(4,446)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305073		N/A	Equity/Index	BMO-	05/26/2023	05/28/2025	3,428	1,200,000	363.652716	77,520			15,653		141,417			(38,973)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPLV5UT-EUROPEAN 2 Yr TA2405169		N/A	Equity/Index	MS	08/09/2024	08/07/2026	2,583	1,000,000	398.7851		61,800		49,696		75,760			(12,104)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306896		N/A	Equity/Index	BMO	08/14/2023	08/14/2025	2,795	1,000,000	370.91050000000 001	70,000			21,605		105,476			(35,144)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307830		N/A	Equity/Index	MS	09/27/2023	08/29/2025	1,200	418,908	354.76	35,964			12,331		64,996			(18,804)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401232		N/A	Equity/Index	SG	03/08/2024	03/09/2026	3,228	1,200,000	388.4683		71,640		42,570		99,253			(29,070)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306879		N/A	Equity/Index	MS	08/11/2023	08/12/2025	2,233	800,000	371.12714	57,200			17,521		84,045			(28,757)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307944		N/A	Equity/Index	SG	10/04/2023	10/03/2025	1,728	600,000	361.54629999999 997	42,120			15,911		84,097			(21,176)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403711		N/A	Equity/Index	BMO	06/18/2024	06/18/2026	2,461	930,000	389.2989		67,518		49,433		85,060			(18,085)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2302977		N/A	Equity/Index	SG	01/04/2023	01/03/2025	2,830	1,000,000	364.59090800000 001	68,300			188		94,919			(34,338)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308323		N/A	Equity/Index	BMO	10/25/2023	10/24/2025	2,869	1,000,000	365.02949999999 998	66,200			26,917		133,222			(33,282)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408008		N/A	Equity/Index	SG	11/04/2024	09/21/2026	327	130,195	417.53		6,484		5,945		5,935			(540)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400662		N/A	Equity/Index	SG	02/08/2024	02/06/2026	3,283	1,200,000	382.02589999999 998		70,200		38,828		114,703			(31,372)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308998		N/A	Equity/Index	SG	12/04/2023	12/04/2025	2,778	1,000,000	378.50240000000 002	55,900			25,841		98,076			(28,065)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402237		N/A	Equity/Index	SG	04/26/2024	04/17/2026	4,690	1,740,975	382.61		132,821		87,250		175,747			(45,570)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307702		N/A	Equity/Index	MS	09/22/2023	09/22/2025	2,831	1,000,000	367.04129	72,000			26,146		122,785			(36,248)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306698		N/A	Equity/Index	MS	08/02/2023	08/01/2025	2,779	1,000,000	372.83568000000 002	70,800			20,618		98,689			(35,595)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406904		N/A	Equity/Index	BMO	10/04/2024	09/18/2026	1,300	519,298	396.99		45,435		39,939		41,789			(5,496)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407693		N/A	Equity/Index	SG	10/28/2024	01/22/2026	1,035	414,704	388.02		35,977		30,860		30,111			(5,117)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303496		N/A	Equity/Index	MS	02/22/2023	02/21/2025	4,260	1,500,000	362.38132000000 002	111,450			7,808		162,371			(56,031)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402804		N/A	Equity/Index	JPM	05/14/2024	04/29/2026	905	340,823	372.32		36,327		24,608		43,078			(11,718)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408437		N/A	Equity/Index	SG	11/11/2024	10/23/2026	971	394,896	402.88		37,937		35,265		28,293			(2,672)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410963		N/A	Equity/Index	SG	12/20/2024	11/16/2026	1,080	429,959	404.74		31,568		31,158		31,079			(410)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410523		N/A	Equity/Index	SG	12/16/2024	11/20/2026	1,351	542,656	428.68		22,575		22,094		19,449			(482)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401007		N/A	Equity/Index	JPM	02/26/2024	02/26/2026	2,707	1,000,000	386.77		60,500		34,939		86,175			(25,561)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407682		N/A	Equity/Index	SG	10/28/2024	06/09/2026	651	260,843	401.11		19,100		17,021		16,121			(2,079)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400534		N/A	Equity/Index	SG	02/01/2024	01/30/2026	2,446	900,000	383.82400000000 001		50,940		27,683		80,827			(23,257)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406546		N/A	Equity/Index	SG	09/25/2024	09/25/2026	1,257	500,000	406.40269999999 998		30,900		26,789		31,989			(4,112)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410960		N/A	Equity/Index	SG	12/20/2024	07/10/2026	633	252,004	402.67		16,205		15,946		15,773			(259)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403774		N/A	Equity/Index	SG	06/21/2024	06/18/2026	3,432	1,300,000	390.72879999999 998		92,300		67,950		114,063			(24,350)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411602		N/A	Equity/Index	BMO	12/31/2024	11/27/2026	348	138,501	432.05		4,360		4,360		4,170							.0003
SPLV5UT-EUROPEAN 2 Yr TA2306631		N/A	Equity/Index	BMO	07/28/2023	07/28/2025	3,050	1,100,000	372.52571399999 999	81,180			23,226		108,113			(40,869)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303070		N/A	Equity/Index	BOA	01/13/2023	01/13/2025	3,106	1,100,000	365.18333000000 001	71,874			1,188		103,804			(36,234)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410524		N/A	Equity/Index	SG	12/16/2024	11/18/2026	925	371,545	426		16,696		16,339		14,483			(357)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404539		N/A	Equity/Index	SG	07/18/2024	12/23/2025	3,000	1,153,590	383.05		86,370		58,904		96,169			(27,466)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402329		N/A	Equity/Index	BNP	04/30/2024	04/30/2026	2,697	1,000,000	386.79191100000 003		67,000		44,544		94,236			(22,456)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2401110		N/A	Equity/Index	SG-	03/01/2024	02/27/2026	3,248	1,200,000	386.61829999999998		71,400		41,617		103,501			(29,783)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408499		N/A	Equity/Index	BMO-	11/12/2024	11/12/2026	537	218,084	415.30939999999998		16,356		15,257		11,240			(1,099)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400031		N/A	Equity/Index	BNP-	01/04/2024	01/02/2026	3,571	1,300,000	382.29450000000003		70,460		35,570		120,227			(34,890)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405877		N/A	Equity/Index	BMO-	08/30/2024	06/15/2026	784	311,123	375.67		38,149		31,106		36,454			(7,043)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307158		N/A	Equity/Index	MS-	08/25/2023	08/27/2025	3,662	1,300,000	367.56700000000001	96,070			31,364		152,792			(48,233)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304238		N/A	Equity/Index	MS-	04/12/2023	04/11/2025	3,939	1,400,000	370.78458000000001	76,440			10,500		126,872			(38,430)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407685		N/A	Equity/Index	SG-	10/28/2024	09/23/2026	282	112,992	403.34		8,894		8,074		7,772			(820)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2309246		N/A	Equity/Index	JPM-	12/18/2023	12/18/2025	1,385	500,000	380.04	26,700			12,856		48,061			(13,405)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407733		N/A	Equity/Index	BMO-	10/29/2024	12/30/2025	598	238,949	384.84		21,151		18,023		18,579			(3,128)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307484		N/A	Equity/Index	JPM-	09/08/2023	09/08/2025	847	300,000	365.98149999999998	22,290			7,665		36,874			(11,222)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407684		N/A	Equity/Index	SG-	10/28/2024	06/11/2026	420	168,286	399.75		12,793		11,405		10,860			(1,388)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400708		N/A	Equity/Index	SG-	02/09/2024	02/11/2026	2,736	1,000,000	381.96839999999997		59,200		32,970		96,348			(26,230)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408435		N/A	Equity/Index	SG-	11/11/2024	10/21/2026	718	292,003	403.24		27,787		25,824		20,675			(1,962)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405056		N/A	Equity/Index	BMO-	08/06/2024	08/06/2026	945	364,146	396.22969999999998		23,378		18,664		29,206			(4,714)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303741		N/A	Equity/Index	SG-	03/10/2023	03/12/2025	5,189	1,800,000	356.81105400000001	131,760			12,652		230,606			(66,151)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401553		N/A	Equity/Index	SG-	03/22/2024	03/23/2026	2,408	900,000	390.17239999999998		55,890		34,287		72,101			(21,603)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408137		N/A	Equity/Index	SG-	11/05/2024	10/20/2026	855	342,128	404.69		26,291		24,226		23,684			(2,065)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303689		N/A	Equity/Index	MS-	03/07/2023	03/07/2025	2,860	1,000,000	359.31061599999998	79,700			7,106		119,609			(40,014)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407546		N/A	Equity/Index	SG-	10/24/2024	01/20/2026	744	299,326	388.28		26,464		22,483		21,413			(3,981)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408011		N/A	Equity/Index	SG-	11/04/2024	10/07/2026	1,186	472,206	416.56		24,859		22,837		22,940			(2,021)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305031		N/A	Equity/Index	SG-	05/24/2023	05/23/2025	2,845	1,000,000	365.21490599999998	60,700			11,840		111,989			(30,517)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405331		N/A	Equity/Index	SG-	08/15/2024	08/14/2026	1,027	400,000	401.3809		24,920		20,196		28,070			(4,724)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406907		N/A	Equity/Index	BMO-	10/04/2024	08/05/2026	470	187,746	399.33		14,805		12,896		13,372			(1,909)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404307		N/A	Equity/Index	SG-	07/11/2024	07/10/2026	1,989	756,008	393.94260000000003		49,443		37,693		62,776			(11,750)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406630		N/A	Equity/Index	SG-	09/27/2024	09/28/2026	1,854	740,000	407.22480000000002		46,990		40,987		46,336			(6,003)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407739		N/A	Equity/Index	BMO-	10/29/2024	07/02/2026	269	107,487	386.36		11,166		10,013		10,149			(1,153)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405872		N/A	Equity/Index	BMO-	08/30/2024	08/05/2026	703	278,979	383.97		30,306		25,118		29,016			(5,188)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402052		N/A	Equity/Index	SG-	04/19/2024	04/21/2026	2,703	1,000,000	385.31909999999999		69,300		45,216		95,419			(24,084)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407298		N/A	Equity/Index	SG-	10/17/2024	09/03/2026	759	306,735	416.91		17,829		15,877		13,542			(1,952)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404134		N/A	Equity/Index	SG-	07/05/2024	07/06/2026	3,449	1,300,000	389.60520000000002		90,350		68,383		120,456			(21,967)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407893		N/A	Equity/Index	SG-	11/01/2024	11/03/2026	753	300,000	406.27620000000002		21,360		19,661		20,442			(1,699)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409444		N/A	Equity/Index	SG-	11/29/2024	11/04/2026	1,103	454,072	418.06		33,410		31,982		21,535			(1,428)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303423		N/A	Equity/Index	SG-	02/15/2023	01/06/2025	3,685	1,300,000	364.029358	89,180			647		126,209			(47,373)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306754		N/A	Equity/Index	MS-	08/04/2023	08/05/2025	5,606	2,000,000	370.14888000000002	137,600			40,826		214,483			(69,178)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2304621		N/A	Equity/Index	MS	05/05/2023	05/06/2025	2,801	1,000,000	370.16293100000001	56,900			9,770		95,203			(28,606)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411613		N/A	Equity/Index	BMO	12/31/2024	10/07/2026	252	100,293	401.15		7,547		7,547		7,481							.0003
SPLV5UT-EUROPEAN 2 Yr TA2406169		N/A	Equity/Index	SG	09/13/2024	09/14/2026	3,396	1,350,000	408.89940000001		77,760		66,331		79,075			(11,429)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402752		N/A	Equity/Index	BMO	05/10/2024	12/12/2025	5,798	2,184,339	380.28		165,997		99,253		198,812			(66,744)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303640		N/A	Equity/Index	MS	03/03/2023	03/05/2025	2,847	1,000,000	360.81427200002	79,500			6,870		114,544			(39,914)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402753		N/A	Equity/Index	BMO	05/10/2024	12/15/2025	2,055	774,201	382.43		55,773		33,464		66,770			(22,309)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404469		N/A	Equity/Index	BMO	07/16/2024	07/02/2026	450	172,661	376.94		18,459		14,122		20,734			(4,337)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405556		N/A	Equity/Index	BMO	08/23/2024	08/24/2026	2,289	900,000	405.01659999999998		56,790		46,805		56,880			(9,985)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411611		N/A	Equity/Index	BMO	12/31/2024	11/20/2026	1,131	450,127	405.88		31,917		31,917		31,538							.0003
SPLV5UT-EUROPEAN 2 Yr TA2402563		N/A	Equity/Index	MS	05/06/2024	05/06/2026	2,682	1,000,000	388.85725000002		66,200		44,558		89,844			(21,642)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303978		N/A	Equity/Index	BOA	03/24/2023	03/26/2025	2,862	1,000,000	362.855682	52,800			6,084		112,264			(26,509)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407608		N/A	Equity/Index	SG	10/25/2024	10/23/2026	675	270,000	407.80619999999		18,738		17,058		17,303			(1,680)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307829		N/A	Equity/Index	MS	09/27/2023	08/15/2025	1,100	383,999	355.41	31,867			10,498		58,219			(17,002)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405838		N/A	Equity/Index	SG	08/30/2024	09/02/2026	882	350,000	410.17380000003		20,720		17,309		19,374			(3,411)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411606		N/A	Equity/Index	BMO	12/31/2024	11/27/2026	831	330,730	411.48		20,384		20,384		20,062							.0003
SPLV5UT-EUROPEAN 2 Yr TA2407203		N/A	Equity/Index	BMO	10/14/2024	08/26/2026	446	179,511	420.67		8,813		7,802		6,560			(1,011)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306491		N/A	Equity/Index	BMO	07/21/2023	07/23/2025	2,210	800,000	376.9769	53,200			14,814		68,544			(26,709)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408138		N/A	Equity/Index	SG	11/05/2024	10/16/2026	818	327,323	404.41		25,203		23,212		22,689			(1,991)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406600		N/A	Equity/Index	BMO	09/26/2024	09/25/2026	1,004	400,000	407.97070000002		24,720		21,460		24,135			(3,260)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411612		N/A	Equity/Index	BMO	12/31/2024	11/04/2026	252	100,293	404.12		7,275		7,275		7,204							.0003
SPLV5UT-EUROPEAN 2 Yr TA2411603		N/A	Equity/Index	BMO	12/31/2024	11/30/2026	300	119,397	432.25		3,762		3,762		3,595							.0003
SPLV5UT-EUROPEAN 2 Yr TA2304515		N/A	Equity/Index	MS	04/28/2023	04/28/2025	2,799	1,000,000	369.91735799999998	60,300			9,704		94,707			(30,357)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405463		N/A	Equity/Index	SG	08/20/2024	08/20/2026	393	153,715	402.03019999998		9,761		7,980		10,652			(1,781)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308495		N/A	Equity/Index	BMO	11/03/2023	11/04/2025	1,983	700,000	369.19220000001	44,730			18,863		85,291			(22,488)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410962		N/A	Equity/Index	SG	12/20/2024	11/18/2026	944	375,816	405.71		27,017		26,667		26,590			(350)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407198		N/A	Equity/Index	BMO	10/14/2024	09/04/2026	714	287,378	415.5		16,743		14,848		12,944			(1,895)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404826		N/A	Equity/Index	MS	07/29/2024	07/29/2026	1,813	700,000	396.91604999998		48,860		38,471		55,191			(10,389)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402758		N/A	Equity/Index	BMO	05/10/2024	01/23/2026	3,784	1,425,584	376.22		127,142		79,490		150,873			(47,653)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400583		N/A	Equity/Index	BMO	02/02/2024	02/02/2026	1,636	600,000	382.59359999998		34,020		18,578		56,479			(15,442)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305412		N/A	Equity/Index	BMO	06/13/2023	06/13/2025	2,822	1,000,000	369.624618	61,600			13,773		102,039			(30,927)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303273		N/A	Equity/Index	MS	02/03/2023	02/03/2025	2,837	1,000,000	362.853206	67,600			3,069		104,144			(34,032)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303240		N/A	Equity/Index	BMO	02/01/2023	01/31/2025	3,675	1,300,000	366.01	82,807			3,412		122,895			(41,631)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406934		N/A	Equity/Index	BMO	10/07/2024	11/17/2025	1,187	470,907	378.36		44,168		34,898		41,517			(9,270)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404535		N/A	Equity/Index	SG	07/18/2024	03/03/2026	2,114	812,896	390.95		53,886		38,776		60,092			(15,110)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2304073		N/A	Equity/Index	BNP-	03/31/2023	04/02/2025	2,833	1,000,000	366.20637499999998	60,700			7,577		102,766			(30,475)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304295		N/A	Equity/Index	MS-	04/14/2023	04/15/2025	3,099	1,100,000	369.14800000002	63,470			9,067		105,439			(31,909)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409441		N/A	Equity/Index	SG-	11/29/2024	11/13/2026	833	342,921	426.81		20,550		19,683		12,557			(867)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411616		N/A	Equity/Index	BMO-	12/31/2024	10/01/2026	422	167,952	400.03		12,875		12,875		12,774							.0003
SPLV5UT-EUROPEAN 2 Yr TA2406694		N/A	Equity/Index	SG-	09/27/2024	06/23/2026	2,152	859,164	389.61		76,611		65,320		73,973			(11,291)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303697		N/A	Equity/Index	BOA-	03/08/2023	03/07/2025	4,005	1,400,000	359.91727200000003	110,320			9,850		165,220			(55,463)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407091		N/A	Equity/Index	BMO-	10/09/2024	10/09/2026	1,002	400,000	408.49610000000001		27,040		23,961		24,311			(3,079)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406776		N/A	Equity/Index	SG-	10/02/2024	10/02/2026	1,251	500,000	408.60309999998		31,200		27,348		30,301			(3,852)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402738		N/A	Equity/Index	SG-	05/10/2024	05/11/2026	4,247	1,600,000	391.80959999999		109,760		74,734		130,472			(35,027)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407247		N/A	Equity/Index	SG-	10/15/2024	07/14/2026	434	174,932	406.32		12,152		10,681		9,770			(1,471)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305322		N/A	Equity/Index	BMO-	06/09/2023	06/10/2025	1,696	600,000	369.50061199999999	36,300			7,978		61,382			(18,250)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400894		N/A	Equity/Index	SG-	02/20/2024	02/20/2026	1,089	400,000	385.0718		23,640		13,458		35,801			(10,182)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407552		N/A	Equity/Index	SG-	10/24/2024	05/07/2026	561	225,702	396.99		18,098		15,896		14,843			(2,202)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411380		N/A	Equity/Index	SG-	12/27/2024	11/25/2026	251	100,139	410.83		6,554		6,535		6,251			(19)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304386		N/A	Equity/Index	SG-	04/21/2023	04/23/2025	2,806	1,000,000	370.37534099999999	59,800			9,187		92,497			(30,023)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404733		N/A	Equity/Index	SG-	07/25/2024	07/23/2026	1,127	431,517	383.4		38,893		30,387		47,197			(8,506)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303129		N/A	Equity/Index	BOA-	01/20/2023	01/21/2025	3,412	1,200,000	363.46744799999999	75,960			2,087		121,163			(38,189)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303743		N/A	Equity/Index	SG-	03/10/2023	03/11/2025	4,901	1,700,000	356.81105400000001	124,270			11,778		217,572			(62,476)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407736		N/A	Equity/Index	BMO-	10/29/2024	12/26/2025	256	102,292	383.69		9,270		7,886		8,161			(1,384)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305282		N/A	Equity/Index	SG-	06/08/2023	06/06/2025	1,978	700,000	369.47160000002	41,440			8,917		70,882			(20,920)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303340		N/A	Equity/Index	BMO-	02/08/2023	02/07/2025	2,839	1,000,000	362.6	70,504			3,583		105,422			(35,446)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410074		N/A	Equity/Index	SG-	12/09/2024	11/04/2026	632	255,802	405.96		20,679		20,024		17,326			(656)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306260		N/A	Equity/Index	BMO-	07/14/2023	07/14/2025	5,586	2,000,000	373.89669400000002	124,000			33,089		187,121			(62,426)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402051		N/A	Equity/Index	SG-	04/19/2024	04/20/2026	3,514	1,300,000	385.31909999999		89,960		58,653		123,890			(31,307)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304516		N/A	Equity/Index	MS-	04/28/2023	04/29/2025	5,038	1,800,000	369.91735799998	108,540			17,593		170,684			(54,568)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400584		N/A	Equity/Index	BMO-	02/02/2024	02/03/2026	1,636	600,000	382.59359999998		34,020		18,599		56,579			(15,421)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401330		N/A	Equity/Index	SG-	03/15/2024	03/13/2026	2,691	1,000,000	387.96539999999		63,300		38,120		84,383			(25,180)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403482		N/A	Equity/Index	SG-	06/10/2024	06/10/2026	2,656	1,000,000	389.1268		73,000		52,572		90,892			(20,428)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401642		N/A	Equity/Index	BMO-	03/27/2024	03/27/2026	1,594	600,000	393.40910000002		36,780		22,829		43,897			(13,951)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405727		N/A	Equity/Index	SG-	08/28/2024	08/28/2026	2,027	800,000	407.25630000001		47,520		39,372		48,091			(8,148)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411379		N/A	Equity/Index	SG-	12/27/2024	11/16/2026	367	146,418	412.83		8,966		8,940		8,524			(26)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400444		N/A	Equity/Index	SG-	01/26/2024	01/26/2026	4,107	1,500,000	383.15769999998		82,200		44,096		137,408			(38,104)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401925		N/A	Equity/Index	SG-	04/12/2024	04/10/2026	3,263	1,200,000	384.53489999999		78,000		49,989		115,811			(28,011)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401111		N/A	Equity/Index	SG-	03/01/2024	03/02/2026	3,248	1,200,000	386.61829999998		71,640		41,880		103,939			(29,760)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2309116		N/A	Equity/Index	BNP	12/08/2023	12/10/2025	2,507	900,000	377.96572800000001	51,030			24,010		91,572			(25,620)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305319		N/A	Equity/Index	BMO	06/09/2023	06/09/2025	1,413	500,000	369.50061199999999	30,250			6,616		51,065			(15,229)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303497		N/A	Equity/Index	MS	02/22/2023	01/10/2025	5,680	2,000,000	352.80419999999998	181,600			2,383		259,408			(96,889)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405251		N/A	Equity/Index	SG	08/12/2024	08/12/2026	1,551	600,000	397.41399999999999		38,520		31,070		46,914			(7,450)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307804		N/A	Equity/Index	MS	09/27/2023	09/26/2025	3,438	1,200,000	363.85651000000001	82,680			30,437		160,086			(41,567)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304469		N/A	Equity/Index	SG	04/27/2023	04/25/2025	6,726	2,400,000	369.88997799999999	143,040			22,492		225,471			(72,211)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404856		N/A	Equity/Index	BMO	07/30/2024	07/30/2026	552	213,728	398.07850000002		14,961		11,800		16,074			(3,160)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404536		N/A	Equity/Index	SG	07/18/2024	03/11/2026	3,000	1,153,590	389.99		79,620		57,592		88,718			(22,028)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408433		N/A	Equity/Index	SG	11/11/2024	10/23/2026	861	350,160	422.44		21,465		19,953		14,292			(1,512)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405837		N/A	Equity/Index	SG	08/30/2024	09/01/2026	882	350,000	410.17380000003		20,720		17,305		19,336			(3,415)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404737		N/A	Equity/Index	SG	07/25/2024	07/22/2026	488	186,850	409.33		8,457		6,605		10,164			(1,852)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405677		N/A	Equity/Index	SG	08/27/2024	08/27/2026	423	166,671	407.24990000003		9,900		8,189		10,014			(1,711)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405879		N/A	Equity/Index	BMO	08/30/2024	06/15/2026	1,056	419,063	400.09		29,927		24,402		27,045			(5,525)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306401		N/A	Equity/Index	SG	07/19/2023	07/18/2025	2,790	1,000,000	374.344292	63,000			17,135		92,130			(31,673)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403304		N/A	Equity/Index	SG	06/06/2024	06/05/2026	2,123	800,000	389.94659999999		56,000		40,000		70,761			(16,000)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405888		N/A	Equity/Index	SG	09/03/2024	09/03/2026	627	248,842	410.52030000002		14,408		12,056		13,652			(2,352)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303535		N/A	Equity/Index	SG	02/24/2023	02/26/2025	6,542	2,300,000	361.40964000002	180,090			13,834		256,607			(90,416)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409440		N/A	Equity/Index	SG	11/29/2024	11/11/2026	927	381,618	427.02		22,674		21,715		13,809			(959)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407297		N/A	Equity/Index	SG	10/17/2024	09/16/2026	1,504	607,812	419.1		33,885		30,244		25,668			(3,641)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408012		N/A	Equity/Index	SG	11/04/2024	09/21/2026	335	133,380	406		9,115		8,357		8,566			(759)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407692		N/A	Equity/Index	SG	10/28/2024	01/13/2026	494	197,936	388.06		16,984		14,519		14,157			(2,465)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304169		N/A	Equity/Index	MS	04/06/2023	04/08/2025	5,067	1,800,000	368.91674	99,360			13,239		171,654			(49,953)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402739		N/A	Equity/Index	SG	05/10/2024	05/12/2026	2,654	1,000,000	391.80959999999		68,700		46,807		81,664			(21,893)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303069		N/A	Equity/Index	BOA	01/13/2023	01/14/2025	3,671	1,300,000	365.18333000001	85,046			1,521		122,844			(42,815)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406698		N/A	Equity/Index	SG	09/27/2024	08/21/2026	1,800	718,632	392.35		63,450		54,898		62,344			(8,552)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408432		N/A	Equity/Index	SG	11/11/2024	10/21/2026	864	351,380	423.4		20,943		19,464		13,834			(1,479)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407199		N/A	Equity/Index	BMO	10/14/2024	09/04/2026	846	340,507	421.26		16,649		14,764		12,414			(1,885)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303536		N/A	Equity/Index	SG	02/24/2023	02/24/2025	2,844	1,000,000	361.40964000002	78,100			5,801		111,309			(39,319)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307456		N/A	Equity/Index	JPM	09/07/2023	09/05/2025	2,263	800,000	365.71640000002	57,600			19,624		98,849			(29,078)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407554		N/A	Equity/Index	SG	10/24/2024	05/13/2026	549	220,874	395.44		18,512		16,284		15,325			(2,228)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407543		N/A	Equity/Index	SG	10/24/2024	01/08/2026	1,824	733,832	388.69		63,402		53,604		50,901			(9,799)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401684		N/A	Equity/Index	BMO	03/28/2024	03/30/2026	3,977	1,500,000	394.15309999999		92,850		57,856		107,608			(34,994)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407734		N/A	Equity/Index	BMO	10/29/2024	12/22/2025	250	99,895	384.6		8,813		7,484		7,727			(1,328)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405874		N/A	Equity/Index	BMO	08/30/2024	06/25/2026	365	144,847	403.08		9,669		7,911		8,686			(1,758)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2411604		N/A	Equity/Index	BMO-	12/31/2024	11/27/2026	330	131,337	419.78		6,323		6,323		6,164							.0003
SPLV5UT-EUROPEAN 2 Yr TA2303164		N/A	Equity/Index	MS-	01/25/2023	01/24/2025	2,837	1,000,000	364.37925000000001	63,300			2,000		98,626			(31,824)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304290		N/A	Equity/Index	MS-	04/14/2023	04/14/2025	2,536	900,000	369.14800000002	51,840			7,345		86,131			(26,098)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401331		N/A	Equity/Index	SG-	03/15/2024	03/16/2026	3,498	1,300,000	387.96539999999		82,680		49,926		110,166			(32,754)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304044		N/A	Equity/Index	MS-	03/29/2023	03/28/2025	4,267	1,500,000	366.09375999999997	85,050			10,047		154,067			(42,759)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408141		N/A	Equity/Index	SG-	11/05/2024	10/09/2026	333	133,250	400.56		11,136		10,247		10,082			(888)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406697		N/A	Equity/Index	SG-	09/27/2024	08/03/2026	1,198	478,290	395.19		38,863		33,485		37,851			(5,378)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303981		N/A	Equity/Index	BOA-	03/24/2023	03/24/2025	3,721	1,300,000	362.855682	68,510			7,727		145,595			(34,491)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304166		N/A	Equity/Index	MS-	04/06/2023	04/07/2025	3,660	1,300,000	368.91674	71,630			9,459		123,777			(36,061)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303641		N/A	Equity/Index	MS-	03/03/2023	03/03/2025	3,701	1,300,000	360.81427200000002	103,090			8,650		148,544			(51,900)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411382		N/A	Equity/Index	SG-	12/27/2024	11/23/2026	1,215	484,736	409.03		33,109		33,013		31,641			(96)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408013		N/A	Equity/Index	SG-	11/04/2024	10/07/2026	976	388,594	402.67		29,446		27,052		27,943			(2,394)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405122		N/A	Equity/Index	MS-	08/08/2024	07/21/2026	228	88,234	383.04		8,151		6,489		9,548			(1,662)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407689		N/A	Equity/Index	SG-	10/28/2024	09/24/2026	375	150,255	398.3		13,279		12,056		11,765			(1,223)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405124		N/A	Equity/Index	MS-	08/08/2024	07/28/2026	336	130,029	385.3		11,493		9,172		13,504			(2,321)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303451		N/A	Equity/Index	BOA-	02/17/2023	02/19/2025	2,829	1,000,000	362.95898399999999	76,400			5,142		105,899			(38,410)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304715		N/A	Equity/Index	SG-	05/11/2023	05/09/2025	2,245	800,000	369.20387399999998	44,720			7,895		78,202			(22,576)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308840		N/A	Equity/Index	SG-	11/24/2023	11/25/2025	4,193	1,500,000	375.4271	91,650			41,293		158,260			(46,077)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404219		N/A	Equity/Index	JPM-	07/09/2024	07/09/2026	797	300,000	389.46		21,120		16,050		28,155			(5,070)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307703		N/A	Equity/Index	MS-	09/22/2023	09/23/2025	3,397	1,200,000	367.04129	86,520			31,494		147,471			(43,498)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411608		N/A	Equity/Index	BMO-	12/31/2024	11/11/2026	385	153,226	406.69		10,507		10,507		10,384							.0003
SPLV5UT-EUROPEAN 2 Yr TA2406845		N/A	Equity/Index	SG-	10/04/2024	10/05/2026	1,001	400,000	409.44650000000001		25,560		22,541		23,801			(3,019)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307887		N/A	Equity/Index	MS-	09/29/2023	10/01/2025	1,435	500,000	362.54142000000002	35,050			13,126		68,917			(17,597)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305919		N/A	Equity/Index	SG-	06/30/2023	06/30/2025	3,916	1,400,000	372.84717899999998	92,400			22,909		131,781			(46,582)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308773		N/A	Equity/Index	BNP-	11/21/2023	11/21/2025	2,809	1,000,000	373.58227900000003	60,900			27,104		111,780			(30,617)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303275		N/A	Equity/Index	MS-	02/03/2023	02/05/2025	2,837	1,000,000	362.853206	67,600			3,246		104,411			(33,939)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304817		N/A	Equity/Index	SG-	05/15/2023	01/28/2025	5,388	1,917,912	367.37	101,564			4,409		172,076			(59,763)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408010		N/A	Equity/Index	SG-	11/04/2024	10/08/2026	500	199,075	417.9		10,105		9,285		9,296			(820)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406933		N/A	Equity/Index	BMO-	10/07/2024	11/14/2025	2,076	823,591	376.62		80,258		63,288		75,618			(16,970)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408009		N/A	Equity/Index	SG-	11/04/2024	09/18/2026	619	246,455	416.84		12,473		11,430		11,418			(1,042)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411376		N/A	Equity/Index	SG-	12/27/2024	10/28/2026	406	161,978	420.71		7,682		7,658		7,200			(23)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408005		N/A	Equity/Index	SG-	11/04/2024	10/12/2026	446	177,575	420.63		8,376		7,700		7,661			(676)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407548		N/A	Equity/Index	SG-	10/24/2024	03/04/2026	644	259,094	392.32		21,735		18,749		17,617			(2,986)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411610		N/A	Equity/Index	BMO-	12/31/2024	11/10/2026	370	147,256	405.86		10,293		10,293		10,191							.0003

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SPLV5UT-EUROPEAN 2 Yr TA2304815		N/A	Equity/Index	SG-	05/15/2023	01/24/2025	3,085	1,098,137	358.04	77,989			2,903		126,601			(46,188)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410073		N/A	Equity/Index	SG-	12/09/2024	10/28/2026	898	363,466	408.69		27,335		26,460		22,652			(875)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407545		N/A	Equity/Index	SG-	10/24/2024	01/15/2026	877	352,835	388.43		30,923		26,219		24,942			(4,704)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404472		N/A	Equity/Index	BMO-	07/16/2024	07/14/2026	760	291,604	381.52		28,150		21,645		32,335			(6,505)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401231		N/A	Equity/Index	SG-	03/08/2024	03/06/2026	3,497	1,300,000	388.4683		77,350		45,833		107,059			(31,517)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407555		N/A	Equity/Index	SG-	10/24/2024	05/13/2026	485	195,125	399.21		14,909		13,115		12,140			(1,794)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404470		N/A	Equity/Index	BMO-	07/16/2024	07/02/2026	1,700	652,273	400.95		37,638		28,794		43,699			(8,844)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303512		N/A	Equity/Index	BMO-	02/23/2023	02/21/2025	2,841	1,000,000	362.54	73,910			5,199		107,614			(37,312)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411377		N/A	Equity/Index	SG-	12/27/2024	11/17/2026	347	138,439	416.02		7,787		7,764		7,375			(23)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411375		N/A	Equity/Index	SG-	12/27/2024	11/19/2026	467	186,314	425.68		7,944		7,921		7,407			(23)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401281		N/A	Equity/Index	BMO-	03/13/2024	03/13/2026	1,341	500,000	389.49259999998		30,700		18,386		40,505			(12,314)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406629		N/A	Equity/Index	SG-	09/27/2024	09/25/2026	1,753	700,000	407.22480000002		44,310		38,626		43,623			(5,684)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411374		N/A	Equity/Index	SG-	12/27/2024	11/10/2026	369	147,216	426.15		6,070		6,052		5,643			(18)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305617		N/A	Equity/Index	SG-	06/20/2023	06/20/2025	2,813	1,000,000	369.34972800003	65,500			15,274		102,898			(32,885)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2309477		N/A	Equity/Index	BNP-	12/29/2023	12/31/2025	2,479	900,000	381.14038799999997	48,150			24,075		85,782			(24,075)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304171		N/A	Equity/Index	MS-	04/06/2023	04/09/2025	5,630	2,000,000	368.91674	110,600			14,868		191,028			(55,528)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304266		N/A	Equity/Index	MS-	04/13/2023	04/11/2025	2,529	900,000	370.11958499999997	50,220			6,927		83,109			(25,352)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407550		N/A	Equity/Index	SG-	10/24/2024	03/18/2026	868	349,214	394.7		28,036		24,291		22,636			(3,746)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401371		N/A	Equity/Index	SG-	03/19/2024	03/19/2026	2,140	800,000	389.89429999999		51,120		31,037		64,197			(20,083)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408156		N/A	Equity/Index	SG-	11/06/2024	11/06/2026	1,979	800,000	412.30439999999		58,160		53,772		45,854			(4,388)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402756		N/A	Equity/Index	BMO-	05/10/2024	11/20/2025	3,780	1,424,077	376.83		114,950		66,899		138,077			(48,051)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404760		N/A	Equity/Index	MS-	07/26/2024	07/27/2026	3,114	1,200,000	394.9325		87,480		68,734		99,547			(18,746)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407475		N/A	Equity/Index	BMO-	10/22/2024	10/22/2026	645	260,000	410.9187		18,512		16,734		14,870			(1,778)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407677		N/A	Equity/Index	SG-	10/28/2024	09/29/2026	289	115,797	419.2		6,107		5,548		5,056			(558)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407686		N/A	Equity/Index	SG-	10/28/2024	09/29/2026	650	260,442	399.24		22,666		20,593		20,059			(2,072)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303839		N/A	Equity/Index	UBS-	03/17/2023	03/17/2025	2,873	1,000,000	360.82	57,800			5,963		117,211			(29,099)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304293		N/A	Equity/Index	MS-	04/14/2023	04/16/2025	2,254	800,000	369.14800000002	46,240			6,660		76,805			(23,215)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307885		N/A	Equity/Index	MS-	09/29/2023	09/29/2025	2,583	900,000	362.54142000002	62,910			23,451		123,835			(31,671)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400964		N/A	Equity/Index	BMO-	02/23/2024	02/25/2026	1,888	700,000	388.55160000001		42,140		24,278		57,277			(17,862)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407731		N/A	Equity/Index	BMO-	10/29/2024	12/30/2025	1,194	477,099	386.66		40,333		34,369		35,189			(5,965)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304890		N/A	Equity/Index	BOA-	05/18/2023	05/16/2025	3,953	1,400,000	367.63273400003	83,692			15,584		146,236			(42,250)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400963		N/A	Equity/Index	BMO-	02/23/2024	02/24/2026	2,697	1,000,000	388.55160000001		60,200		34,648		81,672			(25,552)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304388		N/A	Equity/Index	SG-	04/21/2023	04/22/2025	2,806	1,000,000	370.37534099999	59,700			9,103		92,371			(30,014)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411381		N/A	Equity/Index	SG-	12/27/2024	07/10/2026	577	230,200	402.67		15,164		15,109		14,377			(54)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2405873		N/A	Equity/Index	BMO-	08/30/2024	06/25/2026	1,160	460,334	393.62		39,162		32,041		36,261			(7,120)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406725		N/A	Equity/Index	SG-	09/30/2024	09/30/2026	1,500	600,000	408.9889		37,080		32,400		35,824			(4,680)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405359		N/A	Equity/Index	SG-	08/16/2024	08/17/2026	2,564	1,000,000	401.74119999999999		62,700		51,073		69,684			(11,627)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405541		N/A	Equity/Index	MS-	08/22/2024	06/17/2026	888	348,407	390.34		28,711		23,038		30,246			(5,673)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306489		N/A	Equity/Index	BMO-	07/21/2023	07/21/2025	2,210	800,000	376.9769	53,200			14,709		68,255			(26,783)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409253		N/A	Equity/Index	BMO-	11/26/2024	11/06/2026	610	250,612	425.85		15,799		15,019		8,833			(780)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306629		N/A	Equity/Index	BMO-	07/28/2023	07/29/2025	4,159	1,500,000	372.52571399999999	110,700			31,781		147,655			(55,654)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400446		N/A	Equity/Index	SG-	01/26/2024	01/28/2026	2,464	900,000	383.15769999999998		49,500		26,617		82,668			(22,883)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305568		N/A	Equity/Index	SG-	06/16/2023	06/18/2025	5,607	2,000,000	368.79678000000001	140,000			32,308		207,622			(70,385)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2309427		N/A	Equity/Index	BNP-	12/28/2023	12/26/2025	3,308	1,200,000	380.441712	64,320			31,893		115,854			(32,427)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407149		N/A	Equity/Index	SG-	10/11/2024	10/13/2026	1,992	798,065	409.61349999999999		53,390		47,670		47,778			(5,720)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409442		N/A	Equity/Index	SG-	11/29/2024	11/12/2026	658	270,879	426.56		16,312		15,623		9,978			(689)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308493		N/A	Equity/Index	BMO-	11/03/2023	11/03/2025	1,983	700,000	369.19220000000001	44,660			18,798		85,178			(22,484)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400084		N/A	Equity/Index	BNP-	01/05/2024	01/06/2026	3,298	1,200,000	382.57858299999998		65,160		33,117		110,671			(32,043)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405360		N/A	Equity/Index	SG-	08/16/2024	08/18/2026	1,282	500,000	401.74119999999999		31,400		25,585		34,899			(5,815)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411607		N/A	Equity/Index	BMO-	12/31/2024	11/25/2026	252	100,293	410.83		6,275		6,275		6,176							.0003
SPLV5UT-EUROPEAN 2 Yr TA2307011		N/A	Equity/Index	MS-	08/18/2023	08/19/2025	2,820	1,000,000	367.20744000000002	70,800			22,368		117,639			(35,595)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411614		N/A	Equity/Index	BMO-	12/31/2024	10/12/2026	278	110,641	400.6		8,504		8,504		8,423							.0003
SPLV5UT-EUROPEAN 2 Yr TA2406846		N/A	Equity/Index	SG-	10/04/2024	10/06/2026	751	300,000	409.44650000000001		19,200		16,935		17,883			(2,265)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407892		N/A	Equity/Index	SG-	11/01/2024	11/02/2026	2,260	900,000	406.27620000000002		63,990		58,892		61,229			(5,098)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401926		N/A	Equity/Index	SG-	04/12/2024	04/13/2026	2,719	1,000,000	384.53489999999999		65,200		41,882		96,870			(23,318)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400168		N/A	Equity/Index	BMO-	01/10/2024	01/09/2026	2,741	1,000,000	384.86970000000002		48,900		25,055		86,191			(23,846)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406699		N/A	Equity/Index	SG-	09/27/2024	05/08/2026	2,500	998,100	389.93		84,750		71,277		80,343			(13,473)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308010		N/A	Equity/Index	BNP-	10/06/2023	10/07/2025	2,881	1,000,000	361.40051999999997	70,700			27,132		142,484			(35,593)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403915		N/A	Equity/Index	SG-	06/26/2024	06/26/2026	1,325	500,000	389.43579999999997		36,050		26,753		45,889			(9,297)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304968		N/A	Equity/Index	SG-	05/22/2023	05/22/2025	2,826	1,000,000	366.56788	62,100			12,011		107,392			(31,178)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400585		N/A	Equity/Index	BMO-	02/02/2024	02/04/2026	2,181	800,000	382.59359999999998		45,360		24,827		75,581			(20,533)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404735		N/A	Equity/Index	SG-	07/25/2024	07/22/2026	898	343,835	397.8		21,705		16,951		26,090			(4,754)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410477		N/A	Equity/Index	BMO-	12/16/2024	12/16/2026	249	100,000	421.75349999999997		5,480		5,367		4,540			(113)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2309479		N/A	Equity/Index	BNP-	12/29/2023	12/29/2025	1,377	500,000	381.14038799999997	26,500			13,214		47,491			(13,287)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410075		N/A	Equity/Index	SG-	12/09/2024	11/09/2026	500	202,375	405.86		16,490		15,971		13,843			(519)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401332		N/A	Equity/Index	SG-	03/15/2024	03/17/2026	1,614	600,000	387.96539999999999		38,220		23,100		50,920			(15,120)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411224		N/A	Equity/Index	SG-	12/26/2024	11/25/2026	629	251,443	430.08		9,643		9,574		8,738			(69)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406905		N/A	Equity/Index	BMO-	10/04/2024	09/21/2026	1,000	399,460	397.65		34,550		30,389		31,784			(4,161)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2305069		N/A	Equity/Index	BMO-	05/26/2023	05/27/2025	4,856	1,700,000	363.652716	109,650			22,021		200,331			(55,202)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404730		N/A	Equity/Index	SG-	07/25/2024	06/03/2026	1,200	459,468	375.71		46,704		35,735		55,962			(10,969)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402757		N/A	Equity/Index	BMO-	05/10/2024	01/09/2026	3,202	1,206,321	387.56		77,969		48,070		93,102			(29,899)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303249		N/A	Equity/Index	UBS-	02/02/2023	01/31/2025	2,830	1,000,000	363.71928000000003	63,300			2,619		101,345			(31,956)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407691		N/A	Equity/Index	SG-	10/28/2024	01/14/2026	1,241	497,244	388.43		42,306		36,180		35,236			(6,126)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307587		N/A	Equity/Index	MS-	09/15/2023	09/17/2025	3,093	1,100,000	370.30277999999998	76,340			27,122		123,900			(38,327)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2409443		N/A	Equity/Index	SG-	11/29/2024	10/30/2026	721	296,814	418.23		21,616		20,685		13,868			(930)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402751		N/A	Equity/Index	BMO-	05/10/2024	12/03/2025	2,340	881,572	378.94		68,656		40,613		82,206			(28,042)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405995		N/A	Equity/Index	SG-	09/06/2024	09/08/2026	3,552	1,400,000	407.41410000000002		77,700		65,549		85,428			(12,151)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2309066		N/A	Equity/Index	SG-	12/06/2023	12/05/2025	2,783	1,000,000	378.54790000000003	54,300			25,211		98,258			(27,299)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404305		N/A	Equity/Index	BMO-	07/11/2024	07/10/2026	863	328,000	378.09		32,060		24,442		39,175			(7,619)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304622		N/A	Equity/Index	MS-	05/05/2023	05/05/2025	2,801	1,000,000	370.16293100000001	56,900			9,705		95,057			(28,646)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307586		N/A	Equity/Index	MS-	09/15/2023	09/16/2025	3,374	1,200,000	370.30277999999998	83,160			29,472		135,009			(41,808)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401897		N/A	Equity/Index	BMO-	04/11/2024	04/10/2026	2,435	900,000	386.36380000000003		59,490		38,074		83,049			(21,416)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305918		N/A	Equity/Index	SG-	06/30/2023	07/01/2025	3,636	1,300,000	372.84717899999998	85,930			21,394		122,532			(43,261)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407200		N/A	Equity/Index	BMO-	10/14/2024	09/11/2026	1,200	482,988	396.82		45,372		40,287		38,407			(5,085)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306490		N/A	Equity/Index	BMO-	07/21/2023	07/22/2025	2,210	800,000	376.9769	53,200			14,762		68,393			(26,746)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411617		N/A	Equity/Index	BMO-	12/31/2024	07/20/2026	259	103,079	396.45		7,843		7,843		7,789							.0003
SPLV5UT-EUROPEAN 2 Yr TA2407547		N/A	Equity/Index	SG-	10/24/2024	01/29/2026	1,171	471,117	389.72		40,610		34,620		32,766			(5,990)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408136		N/A	Equity/Index	SG-	11/05/2024	10/19/2026	1,262	504,989	404.69		38,756		35,708		34,903			(3,048)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308802		N/A	Equity/Index	SG-	11/22/2023	11/21/2025	3,361	1,200,000	375.42340000000002	71,520			31,962		126,262			(36,105)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406501		N/A	Equity/Index	MS-	09/24/2024	09/24/2026	610	242,924	407.06259999999997		14,721		12,742		15,274			(1,979)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400706		N/A	Equity/Index	SG-	02/09/2024	02/09/2026	1,094	400,000	381.96839999999997		23,640		13,137		38,441			(10,503)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401233		N/A	Equity/Index	SG-	03/08/2024	03/10/2026	4,573	1,700,000	388.4683		101,660		60,465		140,818			(41,195)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411605		N/A	Equity/Index	BMO-	12/31/2024	11/30/2026	385	153,226	411.67		9,444		9,444		9,296							.0003
SPLV5UT-EUROPEAN 2 Yr TA2401726		N/A	Equity/Index	MS-	04/01/2024	04/01/2026	1,863	700,000	392.71100000001		43,330		27,081		53,436			(16,249)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400263		N/A	Equity/Index	BMO-	01/17/2024	01/16/2026	3,849	1,400,000	383.3245		72,240		37,708		127,633			(34,532)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411619		N/A	Equity/Index	BMO-	12/31/2024	10/26/2026	344	136,909	399.81		10,932		10,932		10,859							.0003
SPLV5UT-EUROPEAN 2 Yr TA2406314		N/A	Equity/Index	BMO-	09/17/2024	07/08/2026	1,400	557,830	401.09		38,220		32,121		36,194			(6,099)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405876		N/A	Equity/Index	BMO-	08/30/2024	06/16/2026	884	350,807	400.09		25,070		20,449		22,683			(4,621)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404734		N/A	Equity/Index	SG-	07/25/2024	07/24/2026	1,207	462,148	407.76		22,028		17,217		26,494			(4,811)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407732		N/A	Equity/Index	BMO-	10/29/2024	12/24/2025	616	246,141	384.86		21,615		18,373		18,933			(3,242)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403866		N/A	Equity/Index	BMO-	06/25/2024	06/12/2026	1,925	728,574	400.25		39,366		28,975		48,859			(10,391)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2309325		N/A	Equity/Index	BNP-	12/21/2023	12/19/2025	2,774	1,000,000	378.32511499999998	52,900			25,719		101,571			(26,742)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2403089		N/A	Equity/Index	SG-	05/24/2024	05/26/2026	5,057	1,900,000	389.3107		137,940		96,767		169,016			(41,173)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401812		N/A	Equity/Index	MS-	04/05/2024	04/07/2026	1,875	700,000	390.8929		43,050		27,261		57,142			(15,789)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304816		N/A	Equity/Index	SG-	05/15/2023	01/17/2025	4,222	1,502,863	358.6	104,199			2,729		169,554			(62,417)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304925		N/A	Equity/Index	BMO-	05/19/2023	05/19/2025	4,516	1,600,000	367.23200000000003	99,200			18,830		168,829			(49,941)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405878		N/A	Equity/Index	BMO-	08/30/2024	06/15/2026	625	248,025	375.67		30,413		24,798		29,061			(5,615)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303434		N/A	Equity/Index	MS-	02/16/2023	02/14/2025	3,124	1,100,000	361.90893599999998	82,170			4,994		119,498			(41,539)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403403		N/A	Equity/Index	SG-	06/07/2024	06/08/2026	2,390	900,000	389.962699999998		64,350		46,229		79,914			(18,121)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407741		N/A	Equity/Index	BMO-	10/29/2024	12/16/2025	982	392,388	381.85		36,776		31,152		32,490			(5,624)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401621		N/A	Equity/Index	BMO-	03/26/2024	03/26/2026	2,950	1,100,000	388.63200000000001		69,740		43,013		92,834			(26,727)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304055		N/A	Equity/Index	SG-	03/30/2023	03/28/2025	3,978	1,400,000	364.97215	84,560			10,031		147,542			(42,688)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304168		N/A	Equity/Index	MS-	04/06/2023	04/04/2025	4,223	1,500,000	368.91674	82,500			10,597		142,160			(41,706)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304075		N/A	Equity/Index	BNP-	03/31/2023	03/31/2025	2,833	1,000,000	366.20637499999998	60,700			7,431		102,461			(30,559)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406086		N/A	Equity/Index	SG-	09/10/2024	09/10/2026	399	158,352	408.40679999998		9,089		7,693		9,369			(1,396)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402754		N/A	Equity/Index	BMO-	05/10/2024	12/17/2025	2,197	827,698	381.05		62,087		37,338		74,291			(24,750)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402235		N/A	Equity/Index	SG-	04/26/2024	04/27/2026	5,927	2,200,000	387.72879999998		148,500		98,251		198,549			(50,249)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403868		N/A	Equity/Index	BMO-	06/25/2024	06/24/2026	2,434	921,220	405.08		43,715		32,366		54,131			(11,349)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407688		N/A	Equity/Index	SG-	10/28/2024	09/17/2026	382	153,060	398.45		13,385		12,140		11,828			(1,245)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407683		N/A	Equity/Index	SG-	10/28/2024	06/30/2026	289	115,797	401.06		8,713		7,798		7,420			(916)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307960		N/A	Equity/Index	JPM-	10/05/2023	10/03/2025	3,176	1,100,000	360.48	77,330			29,373		158,572			(39,092)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308114		N/A	Equity/Index	BMO-	10/12/2023	10/10/2025	1,439	500,000	362.11239999998	34,600			13,458		70,027			(17,467)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405875		N/A	Equity/Index	BMO-	08/30/2024	06/16/2026	711	282,153	375.67		34,597		28,220		33,092			(6,377)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406039		N/A	Equity/Index	SG-	09/09/2024	09/09/2026	1,513	600,000	409.08260000001		34,260		28,949		34,742			(5,311)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2306018		N/A	Equity/Index	SG-	07/07/2023	07/07/2025	4,214	1,500,000	371.098725	100,500			25,851		150,244			(50,596)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305715		N/A	Equity/Index	SG-	06/23/2023	06/23/2025	4,508	1,600,000	369.80579999998	101,760			24,215		163,575			(51,230)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2308496		N/A	Equity/Index	BMO-	11/03/2023	11/05/2025	3,400	1,200,000	369.19220000001	76,680			32,397		146,282			(38,498)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307101		N/A	Equity/Index	MS-	08/22/2023	08/22/2025	1,414	500,000	366.73318	35,700			11,410		59,817			(17,923)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402238		N/A	Equity/Index	SG-	04/26/2024	04/02/2026	3,615	1,341,924	389.57		83,109		53,985		111,628			(29,124)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304642		N/A	Equity/Index	BMO-	05/08/2023	05/08/2025	2,803	1,000,000	369.80247000000003	58,000			10,104		96,118			(29,119)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304663		N/A	Equity/Index	SG-	05/09/2023	05/09/2025	2,805	1,000,000	369.58355	58,200			10,219		96,665			(29,220)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404736		N/A	Equity/Index	SG-	07/25/2024	07/23/2026	959	367,192	398.74		22,623		17,675		27,216			(4,948)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411226		N/A	Equity/Index	SG-	12/26/2024	11/24/2026	1,307	522,473	417.21		29,303		29,093		27,182			(210)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404502		N/A	Equity/Index	JPM-	07/17/2024	07/17/2026	1,556	600,000	397.35		42,480		32,749		45,330			(9,731)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406168		N/A	Equity/Index	SG-	09/13/2024	09/11/2026	880	350,000	408.89940000001		20,090		17,125		20,398			(2,965)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2410959		N/A	Equity/Index	SG-	12/20/2024	11/13/2026	814	324,062	414.24		18,453		18,213		18,080			(241)				.0003

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SPLY5UT-EUROPEAN 2 Yr TA2411615		N/A	Equity/Index	BMO-	12/31/2024	10/13/2026	452	179,891	400.6		13,845		13,845		13,731							.0003
SPLY5UT-EUROPEAN 2 Yr TA2406903		N/A	Equity/Index	BMO-	10/04/2024	09/04/2026	1,165	465,371	394.17		42,837		37,552		39,499			(5,285)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2408133		N/A	Equity/Index	SG-	11/05/2024	10/16/2026	581	232,487	424.34		10,441		9,616		8,915			(825)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2305317		N/A	Equity/Index	BMO-	06/09/2023	06/11/2025	2,261	800,000	369.50061199999999	48,400			10,689		81,923			(24,300)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2405125		N/A	Equity/Index	MS-	08/08/2024	07/28/2026	503	194,656	400.71		11,634		9,285		13,773			(2,350)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2307486		N/A	Equity/Index	JPM-	09/08/2023	09/10/2025	2,542	900,000	365.98149999999998	67,050			23,178		110,855			(33,663)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2400707		N/A	Equity/Index	SG-	02/09/2024	02/10/2026	2,189	800,000	381.96839999999997		47,280		26,303		76,980			(20,977)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2407610		N/A	Equity/Index	SG-	10/25/2024	10/27/2026	1,426	570,000	407.80619999999999		39,786		36,239		36,758			(3,547)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2409255		N/A	Equity/Index	BMO-	11/26/2024	11/05/2026	1,002	411,662	420.16		29,920		28,441		17,731			(1,479)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2402899		N/A	Equity/Index	SG-	05/17/2024	05/15/2026	3,165	1,200,000	393.28550000001		83,520		57,564		94,000			(25,956)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2403834		N/A	Equity/Index	MS-	06/21/2024	03/20/2026	2,110	799,184	392.82		48,647		33,991		59,221			(14,655)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2403871		N/A	Equity/Index	BMO-	06/25/2024	05/01/2026	2,050	775,884	392.82		48,626		34,991		60,468			(13,635)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2408006		N/A	Equity/Index	SG-	11/04/2024	09/18/2026	341	135,769	417.52		6,735		6,172		6,154			(563)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2406258		N/A	Equity/Index	MS-	09/16/2024	09/16/2026	2,756	1,100,000	410.03652		63,470		54,241		62,233			(9,229)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2309118		N/A	Equity/Index	BNP-	12/08/2023	12/08/2025	1,950	700,000	377.96572800000001	39,550			18,551		71,050			(19,911)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2407556		N/A	Equity/Index	SG-	10/24/2024	05/14/2026	1,291	519,395	399.2		39,737		34,963		32,382			(4,774)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2403864		N/A	Equity/Index	BMO-	06/25/2024	06/12/2026	2,550	965,124	375.81		97,334		71,641		117,919			(25,693)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2400858		N/A	Equity/Index	BNP-	02/16/2024	02/18/2026	3,544	1,300,000	384.21252500000003		77,740		44,103		120,669			(33,638)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2411609		N/A	Equity/Index	BMO-	12/31/2024	11/09/2026	558	222,078	405.86		15,524		15,524		15,346							.0003
SPLY5UT-EUROPEAN 2 Yr TA2305165		N/A	Equity/Index	SG-	06/02/2023	06/02/2025	2,268	800,000	367.69217099999997	47,520			9,935		84,827			(23,923)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2407553		N/A	Equity/Index	SG-	10/24/2024	05/07/2026	472	189,895	393.25		16,657		14,631		13,874			(2,026)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2400785		N/A	Equity/Index	SG-	02/14/2024	02/13/2026	1,643	600,000	381.98360000002		36,180		20,277		57,963			(15,903)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2406294		N/A	Equity/Index	SG-	09/17/2024	09/17/2026	1,882	750,000	408.37139999999999		45,075		38,583		44,746			(6,492)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2408139		N/A	Equity/Index	SG-	11/05/2024	10/16/2026	697	278,905	404.13		21,621		19,913		19,474			(1,708)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2411601		N/A	Equity/Index	BMO-	12/31/2024	11/27/2026	1,504	598,577	432.25		18,710		18,710		17,881							.0003
SPLY5UT-EUROPEAN 2 Yr TA2402234		N/A	Equity/Index	SG-	04/26/2024	04/24/2026	2,155	800,000	387.72879999999998		53,760		35,493		71,917			(18,267)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2406932		N/A	Equity/Index	BMO-	10/07/2024	11/12/2025	1,025	406,638	374.06		41,943		33,030		39,703			(8,913)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2410525		N/A	Equity/Index	SG-	12/16/2024	11/13/2026	672	269,922	424.5		12,573		12,302		10,928			(271)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2411383		N/A	Equity/Index	SG-	12/27/2024	11/20/2026	589	234,987	408.11		16,362		16,315		15,643			(47)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2406700		N/A	Equity/Index	SG-	09/27/2024	05/22/2026	1,922	767,339	397.04		55,296		46,711		52,001			(8,585)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2400343		N/A	Equity/Index	BMO-	01/19/2024	01/21/2026	3,291	1,200,000	384.44959999999998		62,280		32,891		106,520			(29,389)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2405871		N/A	Equity/Index	BMO-	08/30/2024	06/25/2026	1,160	460,334	393.62		39,162		32,041		36,261			(7,120)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2405170		N/A	Equity/Index	MS-	08/09/2024	08/10/2026	2,066	800,000	398.7851		49,600		39,925		60,862			(9,675)				.0003
SPLY5UT-EUROPEAN 2 Yr TA2407680		N/A	Equity/Index	SG-	10/28/2024	09/23/2026	344	137,834	416.9		7,678		6,970		6,398			(708)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2407046		N/A	Equity/Index	BMO-	10/08/2024	10/08/2026	628	250,000	406.8356		17,050		15,085		15,966			(1,965)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408140		N/A	Equity/Index	SG-	11/05/2024	10/14/2026	806	322,521	402.49		25,921		23,868		23,418			(2,053)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304389		N/A	Equity/Index	SG-	04/21/2023	04/21/2025	2,806	1,000,000	370.37534099999999	59,600			9,018		92,244			(30,005)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2401554		N/A	Equity/Index	SG-	03/22/2024	03/24/2026	2,675	1,000,000	390.17239999998		62,200		38,192		80,233			(24,009)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307837		N/A	Equity/Index	BMO-	09/28/2023	09/26/2025	2,864	1,000,000	363.39159999998	70,900			26,209		134,132			(35,792)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405511		N/A	Equity/Index	SG-	08/22/2024	08/21/2026	1,912	750,000	404.63060000002		45,825		37,579		48,289			(8,246)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307485		N/A	Equity/Index	JPM-	09/08/2023	09/09/2025	1,412	500,000	365.98149999998	37,200			12,826		61,519			(18,702)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411378		N/A	Equity/Index	SG-	12/27/2024	11/20/2026	326	130,061	414		7,772		7,749		7,380			(23)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405256		N/A	Equity/Index	BNP-	08/13/2024	08/13/2026	809	313,682	398.021792		20,358		16,471		24,402			(3,887)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303837		N/A	Equity/Index	UBS-	03/17/2023	03/18/2025	2,873	1,000,000	360.82	57,800			6,034		117,338			(29,059)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403869		N/A	Equity/Index	BMO-	06/25/2024	05/05/2026	562	212,706	390.51		14,325		10,332		17,790			(3,993)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404917		N/A	Equity/Index	SG-	08/01/2024	07/31/2026	1,030	400,000	400.69709999998		25,680		20,318		28,059			(5,362)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407738		N/A	Equity/Index	BMO-	10/29/2024	12/11/2025	250	99,895	382.71		9,128		7,715		8,033			(1,413)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406315		N/A	Equity/Index	BMO-	09/17/2024	07/08/2026	500	199,225	376.61		23,795		19,998		23,337			(3,797)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403870		N/A	Equity/Index	BMO-	06/25/2024	05/05/2026	542	205,136	394.22		12,433		8,968		15,489			(3,466)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2411618		N/A	Equity/Index	BMO-	12/31/2024	10/05/2026	733	291,727	399.46		22,826		22,826		22,653							.0003
SPLV5UT-EUROPEAN 2 Yr TA2406935		N/A	Equity/Index	BMO-	10/07/2024	11/18/2025	829	328,881	376.59		32,281		25,523		30,393			(6,758)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2305775		N/A	Equity/Index	MS-	06/27/2023	06/27/2025	2,807	1,000,000	371.65908000002	63,400			15,393		98,216			(31,830)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2307583		N/A	Equity/Index	MS-	09/15/2023	09/15/2025	2,249	800,000	370.30277999998	55,360			19,570		89,903			(27,870)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304625		N/A	Equity/Index	MS-	05/05/2023	05/07/2025	3,081	1,100,000	370.16293100001	62,590			10,818		104,883			(31,424)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400445		N/A	Equity/Index	SG-	01/26/2024	01/27/2026	3,285	1,200,000	383.15769999998		65,880		35,383		110,075			(30,497)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405542		N/A	Equity/Index	MS-	08/22/2024	06/17/2026	511	200,491	401.65		12,132		9,735		12,721			(2,397)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403154		N/A	Equity/Index	MS-	05/28/2024	05/28/2026	1,609	600,000	386.05302		42,900		30,130		59,347			(12,770)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2402805		N/A	Equity/Index	JPM-	05/14/2024	04/29/2026	1,717	646,622	394.66		39,701		26,894		47,852			(12,807)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2304028		N/A	Equity/Index	BOA-	03/28/2023	03/28/2025	2,283	800,000	364.825041	46,072			5,435		85,395			(23,131)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2408135		N/A	Equity/Index	SG-	11/05/2024	10/19/2026	2,148	859,522	412.78		53,807		49,575		47,574			(4,232)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405415		N/A	Equity/Index	SG-	08/19/2024	08/19/2026	755	295,364	402.26490000001		18,874		15,405		20,304			(3,469)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2406936		N/A	Equity/Index	BMO-	10/07/2024	11/19/2025	1,635	648,637	376.59		63,732		50,422		60,066			(13,310)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2400610		N/A	Equity/Index	JPM-	02/05/2024	02/05/2026	2,739	1,000,000	380.81		59,000		32,373		99,233			(26,627)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2303367		N/A	Equity/Index	MS-	02/10/2023	02/11/2025	4,538	1,600,000	362.23625299998	115,840			6,524		171,080			(58,238)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2407690		N/A	Equity/Index	SG-	10/28/2024	08/31/2026	260	104,177	396.84		9,277		8,392		8,187			(885)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2404463		N/A	Equity/Index	SG-	07/16/2024	07/16/2026	2,215	850,000	395.0856		59,160		45,526		68,482			(13,634)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2403865		N/A	Equity/Index	BMO-	06/25/2024	06/12/2026	1,150	435,252	385.06		35,627		26,223		43,659			(9,404)				.0003
SPLV5UT-EUROPEAN 2 Yr TA2405123		N/A	Equity/Index	MS-	08/08/2024	07/21/2026	477	184,594	407.94		8,819		7,021		10,351			(1,799)				.0003

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SPLV5UT-EUROPEAN 2 Yr TA2308958		N/A	Equity/Index	SG-	11/30/2023	11/28/2025	2,233	800,000	377.233	44,800			20,454		80,835			(22,616)				.0003
SPMARC5P Index - 1 Yr TA2402971		N/A	Equity/Index	GS-	05/21/2024	04/11/2025	1,138	428,320	373.79		10,382		10,382		8,517							.0003
SPMARC5P Index - 1 Yr TA2408494		N/A	Equity/Index	BOA-	11/12/2024	10/10/2025	2,907	1,112,683	385.41		20,450		20,450		13,625							.0003
SPMARC5P Index - 1 Yr TA2406391		N/A	Equity/Index	BMO-	09/20/2024	09/19/2025	14,886	5,800,000	391.56810000000002		113,681		113,681		40,102							.0003
SPMARC5P Index - 1 Yr TA2409162		N/A	Equity/Index	NGFPI-	11/25/2024	10/03/2025	460	177,141	388.44		2,973		2,973		1,702							.0003
SPMARC5P Index - 1 Yr TA2407145		N/A	Equity/Index	BOA-	10/11/2024	09/05/2025	3,486	1,349,988	386.99		29,225		29,225		13,003							.0003
SPMARC5P Index - 1 Yr TA2402564		N/A	Equity/Index	BNP-	05/06/2024	05/06/2025	6,729	2,500,000	373.992164		45,750		45,750		51,724							.0003
SPMARC5P Index - 1 Yr TA2409610		N/A	Equity/Index	NGFPI-	12/04/2024	08/27/2025	321	124,625	390.49		2,043		2,043		869							.0003
SPMARC5P Index - 1 Yr TA2402717		N/A	Equity/Index	BNP-	05/09/2024	05/09/2025	8,055	3,000,000	374.32229999999998		57,900		57,900		61,218							.0003
SPMARC5P Index - 1 Yr TA2406513		N/A	Equity/Index	RBC-	09/24/2024	07/25/2025	544	212,568	383.86		6,463		6,463		2,144							.0003
SPMARC5P Index - 1 Yr TA2402967		N/A	Equity/Index	GS-	05/21/2024	04/03/2025	631	237,496	374.72		5,395		5,395		4,229							.0003
SPMARC5P Index - 1 Yr TA2405512		N/A	Equity/Index	RBC-	08/22/2024	08/22/2025	5,215	2,000,000	386.1		38,400		38,400		20,431							.0003
SPMARC5P Index - 1 Yr TA2405783		N/A	Equity/Index	GS-	08/29/2024	08/19/2025	900	346,338	384.47		7,817		7,817		4,154							.0003
SPMARC5P Index - 1 Yr TA2409629		N/A	Equity/Index	NGFPI-	12/04/2024	09/09/2025	1,056	409,981	388.3		7,975		7,975		3,660							.0003
SPMARC5P Index - 1 Yr TA2410009		N/A	Equity/Index	NGFPI-	12/06/2024	11/21/2025	7,714	2,995,269	389.34		62,375		62,375		30,509							.0003
SPMARC5P Index - 1 Yr TA2400264		N/A	Equity/Index	BNP-	01/17/2024	01/17/2025	6,658	2,400,000	363.36383999999998		43,680		43,680		103,245							.0003
SPMARC5P Index - 1 Yr TA2401585		N/A	Equity/Index	JPM-	03/25/2024	03/25/2025	2,965	1,100,000	373.76		20,460		20,460		20,975							.0003
SPMARC5P Index - 1 Yr TA2411310		N/A	Equity/Index	UBS-	12/27/2024	12/05/2025	2,828	1,072,180	392.17		9,757		9,757		9,633							.0003
SPMARC5P Index - 1 Yr TA2410410		N/A	Equity/Index	BMO-	12/13/2024	11/19/2025	2,776	1,068,399	387.08		18,488		18,488		13,216							.0003
SPMARC5P Index - 1 Yr TA2411037		N/A	Equity/Index	BMO-	12/23/2024	11/18/2025	282	106,929	383.17		1,650		1,650		1,620							.0003
SPMARC5P Index - 1 Yr TA2410242		N/A	Equity/Index	NGFPI-	12/11/2024	11/13/2025	2,866	1,114,845	386.14		28,322		28,322		14,099							.0003
SPMARC5P Index - 1 Yr TA2408995		N/A	Equity/Index	NGFPI-	11/22/2024	11/21/2025	5,707	2,200,000	385.49		48,620		48,620		29,912							.0003
SPMARC5P Index - 1 Yr TA2409301		N/A	Equity/Index	NGFPI-	11/27/2024	10/30/2025	1,063	410,382	391.93		6,111		6,111		3,206							.0003
SPMARC5P Index - 1 Yr TA2405724		N/A	Equity/Index	BOA-	08/28/2024	08/28/2025	2,860	1,100,000	386.91587700000002		21,494		21,494		10,483							.0003
SPMARC5P Index - 1 Yr TA2411548		N/A	Equity/Index	RBC-	12/31/2024	12/12/2025	2,777	1,051,900	390.07		11,052		11,052		11,314							.0003
SPMARC5P Index - 1 Yr TA2407658		N/A	Equity/Index	GS-	10/25/2024	10/02/2025	2,466	955,057	393.38		14,411		14,411		6,488							.0003
SPMARC5P Index - 1 Yr TA2410149		N/A	Equity/Index	RBC-	12/10/2024	11/05/2025	1,135	440,289	385.44		10,964		10,964		5,868							.0003
SPMARC5P Index - 1 Yr TA2406219		N/A	Equity/Index	BOA-	09/13/2024	09/10/2025	1,040	404,300	388.42		9,163		9,163		3,486							.0003
SPMARC5P Index - 1 Yr TA2409618		N/A	Equity/Index	NGFPI-	12/04/2024	09/04/2025	634	246,144	389.72		4,322		4,322		1,903							.0003
SPMARC5P Index - 1 Yr TA2400475		N/A	Equity/Index	JPM-	01/30/2024	01/30/2025	4,665	1,700,000	367.61		30,430		30,430		52,575							.0003
SPMARC5P Index - 1 Yr TA2401781		N/A	Equity/Index	GS-	04/04/2024	04/04/2025	5,631	2,100,000	375.67250000000001		39,270		39,270		34,624							.0003
SPMARC5P Index - 1 Yr TA2408718		N/A	Equity/Index	JPM-	11/19/2024	10/16/2025	499	191,242	388.51		2,932		2,932		1,911							.0003
SPMARC5P Index - 1 Yr TA2405265		N/A	Equity/Index	BOA-	08/13/2024	07/17/2025	1,082	413,778	385.63		7,308		7,308		3,777							.0003
SPMARC5P Index - 1 Yr TA2407830		N/A	Equity/Index	JPM-	10/30/2024	10/07/2025	1,123	435,780	389.62		8,856		8,856		3,803							.0003

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SPMARC5P Index - 1 Yr TA2410885		N/A	Equity/Index	NGFPI-	12/20/2024	12/02/2025	833	316,365	390.85		3,418		3,418		3,022							.0003
SPMARC5P Index - 1 Yr TA2408286		N/A	Equity/Index	RBC-	11/08/2024	11/07/2025	15,519	6,000,000	386.63		135,000		135,000		73,960							.0003
SPMARC5P Index - 1 Yr TA2405601		N/A	Equity/Index	RBC-	08/23/2024	08/20/2025	2,000	771,000	385.01		17,600		17,600		8,544							.0003
SPMARC5P Index - 1 Yr TA2402969		N/A	Equity/Index	GS-	05/21/2024	04/11/2025	5,148	1,937,604	372.86		49,511		49,511		41,723							.0003
SPMARC5P Index - 1 Yr TA2401727		N/A	Equity/Index	GS-	04/01/2024	04/01/2025	6,711	2,500,000	375.33409999999998		46,500		46,500		42,025							.0003
SPMARC5P Index - 1 Yr TA2409213		N/A	Equity/Index	BMO-	11/26/2024	10/09/2025	984	379,096	386.85		7,203		7,203		4,245							.0003
SPMARC5P Index - 1 Yr TA2409596		N/A	Equity/Index	NGFPI-	12/04/2024	09/17/2025	701	272,156	393.53		3,783		3,783		1,556							.0003
SPMARC5P Index - 1 Yr TA2410594		N/A	Equity/Index	BMO-	12/17/2024	11/14/2025	3,775	1,451,752	381.77		36,504		36,504		23,676							.0003
SPMARC5P Index - 1 Yr TA2407071		N/A	Equity/Index	BMO-	10/08/2024	09/18/2025	5,500	2,120,635	381.07		57,915		57,915		32,522							.0003
SPMARC5P Index - 1 Yr TA2410004		N/A	Equity/Index	NGFPI-	12/06/2024	11/21/2025	1,838	713,677	390.69		13,735		13,735		6,550							.0003
SPMARC5P Index - 1 Yr TA2405786		N/A	Equity/Index	GS-	08/29/2024	07/16/2025	1,700	654,194	383.77		14,661		14,661		7,389							.0003
SPMARC5P Index - 1 Yr TA2409626		N/A	Equity/Index	NGFPI-	12/04/2024	09/05/2025	4,455	1,729,609	388.69		32,562		32,562		14,711							.0003
SPMARC5P Index - 1 Yr TA2409604		N/A	Equity/Index	NGFPI-	12/04/2024	09/30/2025	3,134	1,216,744	393.52		17,444		17,444		7,359							.0003
SPMARC5P Index - 1 Yr TA2410148		N/A	Equity/Index	RBC-	12/10/2024	11/06/2025	650	252,148	387.78		5,519		5,519		2,836							.0003
SPMARC5P Index - 1 Yr TA2405180		N/A	Equity/Index	BNP-	08/09/2024	08/08/2025	2,000	759,840	379.06		17,800		17,800		12,334							.0003
SPMARC5P Index - 1 Yr TA2406547		N/A	Equity/Index	JPM-	09/25/2024	09/25/2025	4,355	1,700,000	392.39		33,830		33,830		11,114							.0003
SPMARC5P Index - 1 Yr TA2404429		N/A	Equity/Index	BOA-	07/15/2024	07/15/2025	3,928	1,500,000	384.52294999999998		28,350		28,350		15,093							.0003
SPMARC5P Index - 1 Yr TA2403766		N/A	Equity/Index	BOA-	06/21/2024	06/20/2025	17,004	6,400,000	378.78883200000001		122,496		122,496		100,308							.0003
SPMARC5P Index - 1 Yr TA2400576		N/A	Equity/Index	JPM-	02/02/2024	02/04/2025	8,493	3,100,000	368.07		55,490		55,490		92,284							.0003
SPMARC5P Index - 1 Yr TA2408831		N/A	Equity/Index	NGFPI-	11/20/2024	10/30/2025	1,139	436,772	391.93		5,479		5,479		3,436							.0003
SPMARC5P Index - 1 Yr TA2409631		N/A	Equity/Index	NGFPI-	12/04/2024	10/23/2025	485	188,296	390.19		3,510		3,510		1,653							.0003
SPMARC5P Index - 1 Yr TA2402893		N/A	Equity/Index	BNP-	05/17/2024	05/16/2025	17,824	6,700,000	378.37087400000001		123,950		123,950		94,407							.0003
SPMARC5P Index - 1 Yr TA2401928		N/A	Equity/Index	BNP-	04/12/2024	04/14/2025	6,982	2,600,000	375.277557		47,580		47,580		45,274							.0003
SPMARC5P Index - 1 Yr TA2402858		N/A	Equity/Index	GS-	05/16/2024	05/15/2025	965	362,280	362.17		15,443		15,443		16,487							.0003
SPMARC5P Index - 1 Yr TA2408832		N/A	Equity/Index	NGFPI-	11/20/2024	10/29/2025	2,710	1,039,204	391.73		13,187		13,187		8,285							.0003
SPMARC5P Index - 1 Yr TA2405831		N/A	Equity/Index	BNP-	08/30/2024	08/29/2025	20,300	7,800,000	386.62228800000003		149,760		149,760		77,973							.0003
SPMARC5P Index - 1 Yr TA2400933		N/A	Equity/Index	JPM-	02/22/2024	02/21/2025	8,528	3,100,000	366.42		56,110		56,110		107,460							.0003
SPMARC5P Index - 1 Yr TA2403234		N/A	Equity/Index	BMO-	06/04/2024	06/04/2025	8,557	3,200,000	376.41809999999998		60,480		60,480		57,339							.0003
SPMARC5P Index - 1 Yr TA2407833		N/A	Equity/Index	JPM-	10/30/2024	10/07/2025	3,150	1,222,358	385.76		30,902		30,902		14,488							.0003
SPMARC5P Index - 1 Yr TA2411543		N/A	Equity/Index	RBC-	12/31/2024	12/12/2025	604	228,789	392.49		2,023		2,023		2,052							.0003
SPMARC5P Index - 1 Yr TA2409157		N/A	Equity/Index	NGFPI-	11/25/2024	10/23/2025	1,279	492,530	390.19		7,671		7,671		4,359							.0003
SPMARC5P Index - 1 Yr TA2409603		N/A	Equity/Index	NGFPI-	12/04/2024	09/15/2025	2,673	1,037,766	392.64		15,279		15,279		6,400							.0003
SPMARC5P Index - 1 Yr TA2411317		N/A	Equity/Index	UBS-	12/27/2024	12/05/2025	1,729	655,516	387.31		8,420		8,420		8,435							.0003
SPMARC5P Index - 1 Yr TA2411312		N/A	Equity/Index	UBS-	12/27/2024	12/05/2025	867	328,706	389.26		3,685		3,685		3,676							.0003

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SPMARC5P Index - 1 Yr TA2402860		N/A	Equity/Index	GS-	05/16/2024	05/15/2025	1,975	741,455	381.78		10,995		10,995		7,959							.0003
SPMARC5P Index - 1 Yr TA2401841		N/A	Equity/Index	JPM-	04/05/2024	03/14/2025	10,000	3,744,500	368.48		112,650		112,650		110,091							.0003
SPMARC5P Index - 1 Yr TA2404754		N/A	Equity/Index	BNP-	07/26/2024	07/28/2025	5,819	2,200,000	379.98045000000 002		43,340		43,340		32,374							.0003
SPMARC5P Index - 1 Yr TA2409694		N/A	Equity/Index	BMO-	12/05/2024	11/04/2025	4,617	1,788,210	384.32		44,462		44,462		23,642							.0003
SPMARC5P Index - 1 Yr TA2406259		N/A	Equity/Index	JPM-	09/16/2024	09/16/2025	5,913	2,300,000	391.35		44,850		44,850		15,869							.0003
SPMARC5P Index - 1 Yr TA2407130		N/A	Equity/Index	BOA-	10/10/2024	05/30/2025	3,715	1,431,798	371.64		58,115		58,115		36,499							.0003
SPMARC5P Index - 1 Yr TA2402856		N/A	Equity/Index	BNP-	05/16/2024	05/16/2025	7,298	2,740,000	377.89777199999 997		50,690		50,690		40,457							.0003
SPMARC5P Index - 1 Yr TA2409997		N/A	Equity/Index	NGFPI-	12/06/2024	11/28/2025	258	100,179	392.65		1,735		1,735		803							.0003
SPMARC5P Index - 1 Yr TA2403579		N/A	Equity/Index	BOA-	06/13/2024	06/13/2025	5,851	2,200,000	378.45406500000 001		41,800		41,800		34,972							.0003
SPMARC5P Index - 1 Yr TA2407144		N/A	Equity/Index	BOA-	10/11/2024	09/25/2025	2,385	923,615	390.99		16,277		16,277		6,838							.0003
SPMARC5P Index - 1 Yr TA2410150		N/A	Equity/Index	RBC-	12/10/2024	11/06/2025	1,816	704,463	383.94		19,050		19,050		10,467							.0003
SPMARC5P Index - 1 Yr TA2402742		N/A	Equity/Index	BNP-	05/10/2024	05/09/2025	19,569	7,300,000	374.89515		140,160		140,160		141,571							.0003
SPMARC5P Index - 1 Yr TA2405464		N/A	Equity/Index	JPM-	08/20/2024	07/01/2025	1,861	716,504	379.6		20,240		20,240		10,516							.0003
SPMARC5P Index - 1 Yr TA2411546		N/A	Equity/Index	RBC-	12/31/2024	12/12/2025	984	372,729	390.64		3,759		3,759		3,844							.0003
SPMARC5P Index - 1 Yr TA2406089		N/A	Equity/Index	JPM-	09/10/2024	08/28/2025	2,129	820,900	389.96		13,837		13,837		6,009							.0003
SPMARC5P Index - 1 Yr TA2410891		N/A	Equity/Index	NGFPI-	12/20/2024	11/26/2025	1,289	489,549	387.26		6,682		6,682		6,022							.0003
SPMARC5P Index - 1 Yr TA2405996		N/A	Equity/Index	BOA-	09/06/2024	09/05/2025	11,473	4,400,000	385.42755		87,120		87,120		48,697							.0003
SPMARC5P Index - 1 Yr TA2410901		N/A	Equity/Index	NGFPI-	12/20/2024	11/18/2025	658	249,902	384.81		3,947		3,947		3,595							.0003
SPMARC5P Index - 1 Yr TA2410906		N/A	Equity/Index	NGFPI-	12/20/2024	11/19/2025	4,014	1,524,477	383.25		26,681		26,681		24,446							.0003
SPMARC5P Index - 1 Yr TA2407596		N/A	Equity/Index	GS-	10/25/2024	10/24/2025	16,267	6,300,000	387.29		141,120		141,120		74,111							.0003
SPMARC5P Index - 1 Yr TA2409642		N/A	Equity/Index	NGFPI-	12/04/2024	10/31/2025	2,000	776,480	385.28		19,510		19,510		10,168							.0003
SPMARC5P Index - 1 Yr TA2408892		N/A	Equity/Index	BMO-	11/21/2024	12/12/2025	1,628	625,299	363.02		37,477		33,583		30,591			(3,894)				.0003
SPMARC5P Index - 1 Yr TA2409624		N/A	Equity/Index	NGFPI-	12/04/2024	10/24/2025	5,000	1,941,200	391.41		33,575		33,575		15,444							.0003
SPMARC5P Index - 1 Yr TA2407469		N/A	Equity/Index	BOA-	10/22/2024	10/22/2025	5,662	2,200,000	390.37618500000 002		44,660		44,660		18,631							.0003
SPMARC5P Index - 1 Yr TA2407365		N/A	Equity/Index	GS-	10/18/2024	10/17/2025	13,353	5,200,000	391.36709999999 999		104,519		104,519		43,867							.0003
SPMARC5P Index - 1 Yr TA2411219		N/A	Equity/Index	JPM-	12/26/2024	11/14/2025	1,014	385,878	382.76		7,121		7,121		6,349							.0003
SPMARC5P Index - 1 Yr TA2400454		N/A	Equity/Index	BOA-	01/26/2024	01/27/2025	9,925	3,600,000	365.76684799999 998		64,800		64,800		129,600							.0003
SPMARC5P Index - 1 Yr TA2402771		N/A	Equity/Index	JPM-	05/13/2024	05/13/2025	6,715	2,500,000	374.75		47,000		47,000		49,892							.0003
SPMARC5P Index - 1 Yr TA2409607		N/A	Equity/Index	NGFPI-	12/04/2024	09/17/2025	1,481	574,983	392.17		8,787		8,787		3,736							.0003
SPMARC5P Index - 1 Yr TA2405026		N/A	Equity/Index	BMO-	08/05/2024	07/18/2025	3,800	1,439,440	384.3		20,026		20,026		14,217							.0003
SPMARC5P Index - 1 Yr TA2407894		N/A	Equity/Index	NGFPI-	11/01/2024	10/31/2025	14,320	5,500,000	384.08		118,800		118,800		79,336							.0003
SPMARC5P Index - 1 Yr TA2403839		N/A	Equity/Index	BMO-	06/24/2024	06/24/2025	5,313	2,000,000	378.67849999999 999		38,400		38,400		30,625							.0003
SPMARC5P Index - 1 Yr TA2405354		N/A	Equity/Index	BOA-	08/16/2024	08/18/2025	2,606	1,000,000	385.61849999999 998		20,000		20,000		10,254							.0003
SPMARC5P Index - 1 Yr TA2409306		N/A	Equity/Index	NGFPI-	11/27/2024	10/29/2025	3,592	1,386,728	387.85		26,656		26,656		14,998							.0003

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SPMARC5P Index - 1 Yr TA2402859		N/A	Equity/Index	GS-	05/16/2024	05/15/2025	1,738	652,480	376.14		13,683		13,683		11,738							.0003
SPMARC5P Index - 1 Yr TA2406848		N/A	Equity/Index	GS-	10/04/2024	10/06/2025	5,166	2,000,000	387.18		45,000		45,000		22,449							.0003
SPMARC5P Index - 1 Yr TA2409621		N/A	Equity/Index	NGFPI-	12/04/2024	10/10/2025	2,915	1,131,720	391.13		19,417		19,417		8,796							.0003
SPMARC5P Index - 1 Yr TA2409622		N/A	Equity/Index	NGFPI-	12/04/2024	10/13/2025	349	135,496	391.13		2,338		2,338		1,064							.0003
SPMARC5P Index - 1 Yr TA2405784		N/A	Equity/Index	GS-	08/29/2024	08/21/2025	1,500	577,230	385.63		12,254		12,254		6,369							.0003
SPMARC5P Index - 1 Yr TA2409591		N/A	Equity/Index	NGFPI-	12/04/2024	09/17/2025	409	158,790	394.7		2,030		2,030		810							.0003
SPMARC5P Index - 1 Yr TA2411316		N/A	Equity/Index	UBS-	12/27/2024	11/28/2025	1,338	507,276	387.03		6,543		6,543		6,542							.0003
SPMARC5P Index - 1 Yr TA2405681		N/A	Equity/Index	JPM-	08/27/2024	08/22/2025	4,050	1,560,425	384.12		36,745		36,745		18,547							.0003
SPMARC5P Index - 1 Yr TA2410413		N/A	Equity/Index	BMO-	12/13/2024	11/25/2025	647	249,011	386.15		4,639		4,639		3,342							.0003
SPMARC5P Index - 1 Yr TA2410000		N/A	Equity/Index	NGFPI-	12/06/2024	11/26/2025	258	100,179	391.36		1,868		1,868		885							.0003
SPMARC5P Index - 1 Yr TA2400574		N/A	Equity/Index	JPM-	02/02/2024	01/31/2025	6,849	2,500,000	368.07		44,750		44,750		74,213							.0003
SPMARC5P Index - 1 Yr TA2410007		N/A	Equity/Index	NGFPI-	12/06/2024	12/03/2025	2,029	787,840	390.84		15,323		15,323		7,388							.0003
SPMARC5P Index - 1 Yr TA2409692		N/A	Equity/Index	BMO-	12/05/2024	11/03/2025	645	249,815	387.63		5,141		5,141		2,822							.0003
SPMARC5P Index - 1 Yr TA2404827		N/A	Equity/Index	RBC-	07/29/2024	07/29/2025	7,931	3,000,000	380.73		57,180		57,180		41,726							.0003
SPMARC5P Index - 1 Yr TA2411541		N/A	Equity/Index	RBC-	12/31/2024	12/11/2025	1,493	565,533	392.88		4,837		4,837		4,907							.0003
SPMARC5P Index - 1 Yr TA2410902		N/A	Equity/Index	NGFPI-	12/20/2024	11/25/2025	5,079	1,928,953	385.09		30,342		30,342		27,604							.0003
SPMARC5P Index - 1 Yr TA2400782		N/A	Equity/Index	JPM-	02/14/2024	02/14/2025	6,079	2,200,000	364.99		39,380		39,380		84,603							.0003
SPMARC5P Index - 1 Yr TA2406136		N/A	Equity/Index	GS-	09/12/2024	07/18/2025	2,355	912,021	377.09		32,594		32,594		17,375							.0003
SPMARC5P Index - 1 Yr TA2409601		N/A	Equity/Index	NGFPI-	12/04/2024	09/18/2025	485	188,296	393.04		2,715		2,715		1,133							.0003
SPMARC5P Index - 1 Yr TA2404559		N/A	Equity/Index	BMO-	07/18/2024	07/14/2025	3,136	1,195,631	386.66		18,973		18,973		9,063							.0003
SPMARC5P Index - 1 Yr TA2408715		N/A	Equity/Index	JPM-	11/19/2024	10/16/2025	337	129,155	394.34		1,311		1,311		793							.0003
SPMARC5P Index - 1 Yr TA2406212		N/A	Equity/Index	BOA-	09/13/2024	01/31/2025	412	160,165	367.75		8,694		8,694		4,617							.0003
SPMARC5P Index - 1 Yr TA2403305		N/A	Equity/Index	BOA-	06/06/2024	06/06/2025	10,097	3,800,000	378.899112		72,200		72,200		56,648							.0003
SPMARC5P Index - 1 Yr TA2407142		N/A	Equity/Index	BMO-	10/11/2024	10/13/2025	4,590	1,777,698	389.4674		35,021		35,021		16,262							.0003
SPMARC5P Index - 1 Yr TA2406512		N/A	Equity/Index	RBC-	09/24/2024	07/25/2025	2,435	951,476	383.57		29,354		29,354		9,855							.0003
SPMARC5P Index - 1 Yr TA2410240		N/A	Equity/Index	NGFPI-	12/11/2024	11/07/2025	406	157,930	386.47		3,910		3,910		1,923							.0003
SPMARC5P Index - 1 Yr TA2411127		N/A	Equity/Index	BMO-	12/24/2024	12/09/2025	1,712	650,748	387.77		8,457		8,457		8,166							.0003
SPMARC5P Index - 1 Yr TA2410499		N/A	Equity/Index	NGFPI-	12/16/2024	11/03/2025	361	138,999	388.5		2,383		2,383		1,453							.0003
SPMARC5P Index - 1 Yr TA2410593		N/A	Equity/Index	BMO-	12/17/2024	11/17/2025	651	250,355	382.83		5,944		5,944		3,814							.0003
SPMARC5P Index - 1 Yr TA2402131		N/A	Equity/Index	JPM-	04/23/2024	04/23/2025	4,057	1,500,000	372.58		27,450		27,450		34,420							.0003
SPMARC5P Index - 1 Yr TA2407895		N/A	Equity/Index	NGFPI-	11/01/2024	11/03/2025	4,166	1,600,000	384.08		34,720		34,720		23,229							.0003
SPMARC5P Index - 1 Yr TA2409633		N/A	Equity/Index	NGFPI-	12/04/2024	08/12/2025	480	186,355	386.45		3,890		3,890		1,776							.0003
SPMARC5P Index - 1 Yr TA2411218		N/A	Equity/Index	JPM-	12/26/2024	11/14/2025	2,005	763,003	385.07		12,106		12,106		10,736							.0003
SPMARC5P Index - 1 Yr TA2409597		N/A	Equity/Index	NGFPI-	12/04/2024	10/17/2025	1,295	502,771	395.26		6,647		6,647		2,777							.0003

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SPMARC5P Index - 1 Yr TA2401851		N/A	Equity/Index	RBC-	04/08/2024	04/08/2025	4,546	1,700,000	376.67		31,620		31,620		25,333							.0003
SPMARC5P Index - 1 Yr TA2409999		N/A	Equity/Index	NGFPI-	12/06/2024	11/26/2025	492	191,039	391.81		3,468		3,468		1,629							.0003
SPMARC5P Index - 1 Yr TA2400660		N/A	Equity/Index	JPM-	02/08/2024	02/07/2025	7,411	2,700,000	367.35		48,870		48,870		85,894							.0003
SPMARC5P Index - 1 Yr TA2403122		N/A	Equity/Index	BOA-	05/28/2024	05/22/2025	1,685	628,556	359.77		26,871		26,871		32,684							.0003
SPMARC5P Index - 1 Yr TA2409592		N/A	Equity/Index	NGFPI-	12/04/2024	09/23/2025	456	177,037	395.08		2,236		2,236		895							.0003
SPMARC5P Index - 1 Yr TA2400026		N/A	Equity/Index	JPM-	01/04/2024	01/03/2025	8,292	3,000,000	364.63		54,300		54,300		117,530							.0003
SPMARC5P Index - 1 Yr TA2406847		N/A	Equity/Index	GS-	10/04/2024	10/03/2025	9,298	3,600,000	387.18		80,640		80,640		40,174							.0003
SPMARC5P Index - 1 Yr TA2407834		N/A	Equity/Index	JPM-	10/30/2024	10/09/2025	2,343	909,201	385.38		23,528		23,528		11,177							.0003
SPMARC5P Index - 1 Yr TA2409614		N/A	Equity/Index	NGFPI-	12/04/2024	08/15/2025	1,147	445,311	389.26		7,743		7,743		3,316							.0003
SPMARC5P Index - 1 Yr TA2401116		N/A	Equity/Index	JPM-	03/01/2024	03/03/2025	7,613	2,800,000	370.63		50,960		50,960		68,305							.0003
SPMARC5P Index - 1 Yr TA2402936		N/A	Equity/Index	BNP-	05/20/2024	05/20/2025	7,972	3,000,000	378.69081599999998		56,400		56,400		41,355							.0003
SPMARC5P Index - 1 Yr TA2402963		N/A	Equity/Index	GS-	05/21/2024	05/21/2025	6,908	2,600,000	378.75119999999998		49,400		49,400		37,966							.0003
SPMARC5P Index - 1 Yr TA2406636		N/A	Equity/Index	RBC-	09/27/2024	09/26/2025	13,218	5,160,000	390.37		115,584		115,584		40,757							.0003
SPMARC5P Index - 1 Yr TA2409308		N/A	Equity/Index	NGFPI-	11/27/2024	10/28/2025	1,741	672,130	386.9		13,656		13,656		7,796							.0003
SPMARC5P Index - 1 Yr TA2408716		N/A	Equity/Index	JPM-	11/19/2024	10/16/2025	1,997	765,350	392.4		8,952		8,952		5,560							.0003
SPMARC5P Index - 1 Yr TA2401964		N/A	Equity/Index	BNP-	04/15/2024	04/15/2025	4,047	1,500,000	373.50724400000001		27,600		27,600		31,005							.0003
SPMARC5P Index - 1 Yr TA2401146		N/A	Equity/Index	BNP-	03/05/2024	03/05/2025	4,879	1,800,000	371.824389		32,760		32,760		39,864							.0003
SPMARC5P Index - 1 Yr TA2411039		N/A	Equity/Index	BMO-	12/23/2024	11/14/2025	581	220,304	381.66		3,753		3,753		3,672							.0003
SPMARC5P Index - 1 Yr TA2405680		N/A	Equity/Index	JPM-	08/27/2024	08/22/2025	3,872	1,491,843	385.09		33,276		33,276		16,367							.0003
SPMARC5P Index - 1 Yr TA2409302		N/A	Equity/Index	NGFPI-	11/27/2024	11/07/2025	1,752	676,377	391.85		10,286		10,286		5,457							.0003
SPMARC5P Index - 1 Yr TA2410502		N/A	Equity/Index	NGFPI-	12/16/2024	11/17/2025	1,309	504,017	384.52		11,256		11,256		7,283							.0003
SPMARC5P Index - 1 Yr TA2400966		N/A	Equity/Index	BOA-	02/23/2024	02/24/2025	7,405	2,700,000	367.54703999999998		49,140		49,140		86,097							.0003
SPMARC5P Index - 1 Yr TA2403211		N/A	Equity/Index	BOA-	05/31/2024	05/30/2025	17,468	6,500,000	374.603137		123,110		123,110		137,721							.0003
SPMARC5P Index - 1 Yr TA2400530		N/A	Equity/Index	JPM-	02/01/2024	01/31/2025	10,376	3,800,000	369.38		68,400		68,400		99,473							.0003
SPMARC5P Index - 1 Yr TA2409304		N/A	Equity/Index	NGFPI-	11/27/2024	10/30/2025	3,250	1,254,695	388.05		23,865		23,865		13,397							.0003
SPMARC5P Index - 1 Yr TA2407706		N/A	Equity/Index	BOA-	10/28/2024	09/26/2025	3,450	1,334,805	394.27		18,535		18,535		7,372							.0003
SPMARC5P Index - 1 Yr TA2402054		N/A	Equity/Index	BNP-	04/19/2024	04/21/2025	7,025	2,600,000	373.05402700000002		47,320		47,320		56,635							.0003
SPMARC5P Index - 1 Yr TA2409630		N/A	Equity/Index	NGFPI-	12/04/2024	10/07/2025	1,243	482,582	389.62		9,068		9,068		4,223							.0003
SPMARC5P Index - 1 Yr TA2400228		N/A	Equity/Index	BNP-	01/12/2024	01/10/2025	9,065	3,300,000	366.85935599999999		59,400		59,400		108,602							.0003
SPMARC5P Index - 1 Yr TA2407709		N/A	Equity/Index	BOA-	10/28/2024	09/23/2025	1,175	454,608	392.16		7,166		7,166		2,982							.0003
SPMARC5P Index - 1 Yr TA2405679		N/A	Equity/Index	JPM-	08/27/2024	08/15/2025	3,670	1,414,014	390.46		22,500		22,500		9,308							.0003
SPMARC5P Index - 1 Yr TA2410005		N/A	Equity/Index	NGFPI-	12/06/2024	11/21/2025	351	136,290	390.62		2,634		2,634		1,258							.0003
SPMARC5P Index - 1 Yr TA2400229		N/A	Equity/Index	BNP-	01/12/2024	01/13/2025	10,439	3,800,000	366.85935599999999		69,160		69,160		124,580							.0003
SPMARC5P Index - 1 Yr TA2407828		N/A	Equity/Index	JPM-	10/30/2024	10/13/2025	1,711	663,954	391.13		12,456		12,456		5,219							.0003

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SPMARC5P Index - 1 Yr TA2404250		N/A	Equity/Index	BOA	07/10/2024	07/10/2025	3,616	1,375,000	382.73169000000001		26,414		26,414		16,005							.0003
SPMARC5P Index - 1 Yr TA2406806		N/A	Equity/Index	BMO	10/03/2024	05/29/2025	812	315,641	371.39		15,095		15,095		8,033							.0003
SPMARC5P Index - 1 Yr TA2405353		N/A	Equity/Index	BOA	08/16/2024	08/15/2025	15,637	6,000,000	385.61849999999998		119,400		119,400		61,336							.0003
SPMARC5P Index - 1 Yr TA2406637		N/A	Equity/Index	RBC	09/27/2024	09/29/2025	3,791	1,480,000	390.37		33,300		33,300		11,826							.0003
SPMARC5P Index - 1 Yr TA2401556		N/A	Equity/Index	BNP	03/22/2024	03/24/2025	8,895	3,300,000	373.73532599999999		61,380		61,380		63,225							.0003
SPMARC5P Index - 1 Yr TA2402966		N/A	Equity/Index	GS	05/21/2024	04/03/2025	1,436	540,482	373.79		12,965		12,965		10,485							.0003
SPMARC5P Index - 1 Yr TA2405739		N/A	Equity/Index	JPM	08/29/2024	08/29/2025	9,251	3,560,000	386.74		70,488		70,488		34,881							.0003
SPMARC5P Index - 1 Yr TA2401842		N/A	Equity/Index	JPM	04/05/2024	03/07/2025	8,000	2,995,600	377.05		54,280		54,280		36,259							.0003
SPMARC5P Index - 1 Yr TA2405257		N/A	Equity/Index	BNP	08/13/2024	08/13/2025	4,504	1,722,579	384.90573000000001		33,246		33,246		18,950							.0003
SPMARC5P Index - 1 Yr TA2404344		N/A	Equity/Index	BOA	07/12/2024	07/11/2025	13,361	5,100,000	383.60849999999999		100,980		100,980		55,217							.0003
SPMARC5P Index - 1 Yr TA2402594		N/A	Equity/Index	BNP	05/07/2024	04/25/2025	11,206	4,164,038	369.47		100,294		100,294		123,683							.0003
SPMARC5P Index - 1 Yr TA2409627		N/A	Equity/Index	NGFPI	12/04/2024	10/28/2025	3,470	1,347,193	390.77		24,436		24,436		11,451							.0003
SPMARC5P Index - 1 Yr TA2407910		N/A	Equity/Index	NGFPI	11/01/2024	10/15/2025	10,000	3,840,800	383.85		82,350		82,350		54,441							.0003
SPMARC5P Index - 1 Yr TA2405172		N/A	Equity/Index	BNP	08/09/2024	08/11/2025	5,001	1,900,000	381.81959999999998		37,620		37,620		24,781							.0003
SPMARC5P Index - 1 Yr TA2406143		N/A	Equity/Index	JPM	09/12/2024	09/12/2025	7,524	2,913,965	389.79		56,239		56,239		22,904							.0003
SPMARC5P Index - 1 Yr TA2409693		N/A	Equity/Index	BMO	12/05/2024	11/04/2025	645	249,815	386.12		5,618		5,618		2,878							.0003
SPMARC5P Index - 1 Yr TA2401235		N/A	Equity/Index	JPM	03/08/2024	03/10/2025	16,152	6,000,000	374.3		109,800		109,800		102,184							.0003
SPMARC5P Index - 1 Yr TA2403121		N/A	Equity/Index	BOA	05/28/2024	05/23/2025	3,994	1,489,882	378.23		23,748		23,748		22,877							.0003
SPMARC5P Index - 1 Yr TA2410407		N/A	Equity/Index	BMO	12/13/2024	11/19/2025	647	249,011	388.68		3,876		3,876		2,738							.0003
SPMARC5P Index - 1 Yr TA2406805		N/A	Equity/Index	BMO	10/03/2024	06/12/2025	1,700	660,824	381.54		19,210		19,210		7,212							.0003
SPMARC5P Index - 1 Yr TA2410900		N/A	Equity/Index	NGFPI	12/20/2024	11/21/2025	1,672	635,009	385.05		9,933		9,933		9,037							.0003
SPMARC5P Index - 1 Yr TA2406215		N/A	Equity/Index	BOA	09/13/2024	04/16/2025	440	171,050	370.72		8,319		8,319		4,302							.0003
SPMARC5P Index - 1 Yr TA2407711		N/A	Equity/Index	BOA	10/28/2024	09/19/2025	706	273,151	391.08		4,583		4,583		1,956							.0003
SPMARC5P Index - 1 Yr TA2408332		N/A	Equity/Index	NGFPI	11/08/2024	12/02/2025	488	188,675	363.86		11,579		10,075		8,565			(1,504)				.0003
SPMARC5P Index - 1 Yr TA2406214		N/A	Equity/Index	BOA	09/13/2024	04/15/2025	1,730	672,538	376.43		24,824		24,824		10,238							.0003
SPMARC5P Index - 1 Yr TA2402513		N/A	Equity/Index	BNP	05/03/2024	05/05/2025	5,943	2,200,000	372.72742799999997		40,260		40,260		50,658							.0003
SPMARC5P Index - 1 Yr TA2400329		N/A	Equity/Index	JPM	01/19/2024	01/17/2025	20,139	7,300,000	365.38		132,859		132,859		270,437							.0003
SPMARC5P Index - 1 Yr TA2402279		N/A	Equity/Index	BNP	04/29/2024	04/29/2025	10,789	4,000,000	373.39239600000002		74,000		74,000		86,092							.0003
SPMARC5P Index - 1 Yr TA2411318		N/A	Equity/Index	UBS	12/27/2024	11/26/2025	631	239,231	386.4		3,205		3,205		3,210							.0003
SPMARC5P Index - 1 Yr TA2404560		N/A	Equity/Index	BMO	07/18/2024	07/15/2025	784	298,908	387		4,539		4,539		2,194							.0003
SPMARC5P Index - 1 Yr TA2402864		N/A	Equity/Index	GS	05/16/2024	05/02/2025	3,294	1,236,633	374.3		28,411		28,411		24,993							.0003
SPMARC5P Index - 1 Yr TA2408334		N/A	Equity/Index	NGFPI	11/08/2024	12/12/2025	885	342,168	363.61		21,210		18,525		15,756			(2,685)				.0003
SPMARC5P Index - 1 Yr TA2407042		N/A	Equity/Index	GS	10/08/2024	10/08/2025	4,928	1,900,000	387.8449		37,620		37,620		20,540							.0003
SPMARC5P Index - 1 Yr TA2409620		N/A	Equity/Index	NGFPI	12/04/2024	10/03/2025	2,200	854,128	391.05		14,535		14,535		6,524							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 1 Yr TA2400143		N/A	Equity/Index	JPM	01/09/2024	01/09/2025	3,589	1,300,000	365.11		23,920		23,920		49,161							.0003
SPMARC5P Index - 1 Yr TA2407713		N/A	Equity/Index	BOA	10/28/2024	09/26/2025	1,240	479,756	390.62		8,392		8,392		3,661							.0003
SPMARC5P Index - 1 Yr TA2404130		N/A	Equity/Index	RBC	07/05/2024	07/03/2025	18,698	7,100,000	382.11		135,468		135,468		80,956							.0003
SPMARC5P Index - 1 Yr TA2410058		N/A	Equity/Index	NGFPI	12/09/2024	11/05/2025	7,301	2,831,109	385.44		69,922		69,922		37,110							.0003
SPMARC5P Index - 1 Yr TA2405997		N/A	Equity/Index	BOA	09/06/2024	09/08/2025	4,172	1,600,000	385.42755		32,000		32,000		17,761							.0003
SPMARC5P Index - 1 Yr TA2411315		N/A	Equity/Index	UBS	12/27/2024	12/08/2025	2,483	941,380	388.29		11,397		11,397		11,385							.0003
SPMARC5P Index - 1 Yr TA2400455		N/A	Equity/Index	BOA	01/26/2024	01/28/2025	7,168	2,600,000	365.76684799999998		46,800		46,800		93,683							.0003
SPMARC5P Index - 1 Yr TA2400865		N/A	Equity/Index	BNP	02/16/2024	02/19/2025	6,071	2,200,000	365.46023000000002		39,380		5,301		82,151			(34,079)				.0003
SPMARC5P Index - 1 Yr TA2407597		N/A	Equity/Index	GS	10/25/2024	10/27/2025	4,906	1,900,000	387.29		42,750		42,750		22,471							.0003
SPMARC5P Index - 1 Yr TA2410691		N/A	Equity/Index	NGFPI	12/18/2024	11/14/2025	1,652	627,380	383.2		10,631		10,631		9,999							.0003
SPMARC5P Index - 1 Yr TA2406091		N/A	Equity/Index	JPM	09/10/2024	08/11/2025	1,280	493,542	382.54		12,577		12,577		6,411							.0003
SPMARC5P Index - 1 Yr TA2402863		N/A	Equity/Index	GS	05/16/2024	05/02/2025	5,290	1,985,972	368.77		61,523		61,523		60,594							.0003
SPMARC5P Index - 1 Yr TA2406807		N/A	Equity/Index	BMO	10/03/2024	05/29/2025	3,200	1,243,904	376.96		45,696		45,696		20,140							.0003
SPMARC5P Index - 1 Yr TA2409599		N/A	Equity/Index	NGFPI	12/04/2024	08/29/2025	172	66,777	392.12		980		980		402							.0003
SPMARC5P Index - 1 Yr TA2402894		N/A	Equity/Index	BNP	05/17/2024	05/19/2025	9,045	3,400,000	378.37087400000001		63,580		63,580		48,246							.0003
SPMARC5P Index - 1 Yr TA2409628		N/A	Equity/Index	NGFPI	12/04/2024	08/04/2025	373	144,814	386.66		2,940		2,940		1,315							.0003
SPMARC5P Index - 1 Yr TA2409637		N/A	Equity/Index	NGFPI	12/04/2024	09/08/2025	1,717	666,608	387.35		13,751		13,751		6,435							.0003
SPMARC5P Index - 1 Yr TA2405171		N/A	Equity/Index	BNP	08/09/2024	08/08/2025	12,371	4,700,000	381.81959999999998		93,060		93,060		60,915							.0003
SPMARC5P Index - 1 Yr TA2401026		N/A	Equity/Index	JPM	02/27/2024	02/27/2025	6,596	2,400,000	366.75		43,920		43,920		81,485							.0003
SPMARC5P Index - 1 Yr TA2405785		N/A	Equity/Index	GS	08/29/2024	08/27/2025	1,840	708,069	385.29		15,425		15,425		8,181							.0003
SPMARC5P Index - 1 Yr TA2400863		N/A	Equity/Index	BNP	02/16/2024	02/14/2025	19,317	7,000,000	365.46023000000002		125,300		125,300		262,056							.0003
SPMARC5P Index - 1 Yr TA2405268		N/A	Equity/Index	BOA	08/13/2024	08/07/2025	2,946	1,126,609	379.37		29,347		29,347		18,688							.0003
SPMARC5P Index - 1 Yr TA2410244		N/A	Equity/Index	NGFPI	12/11/2024	11/04/2025	613	238,451	384.5		6,549		6,549		3,325							.0003
SPMARC5P Index - 1 Yr TA2408887		N/A	Equity/Index	BMO	11/21/2024	10/21/2025	260	99,863	389.92		1,396		1,396		912							.0003
SPMARC5P Index - 1 Yr TA2401844		N/A	Equity/Index	JPM	04/05/2024	03/04/2025	1,600	599,120	374.05		12,976		12,976		10,168							.0003
SPMARC5P Index - 1 Yr TA2410883		N/A	Equity/Index	NGFPI	12/20/2024	11/28/2025	797	302,693	391.32		3,127		3,127		2,757							.0003
SPMARC5P Index - 1 Yr TA2407127		N/A	Equity/Index	BOA	10/10/2024	09/04/2025	1,090	420,097	390.49		6,564		6,564		2,987							.0003
SPMARC5P Index - 1 Yr TA2402114		N/A	Equity/Index	BNP	04/22/2024	04/22/2025	10,852	4,000,000	371.522019		72,400		72,400		99,548							.0003
SPMARC5P Index - 1 Yr TA2402592		N/A	Equity/Index	BNP	05/07/2024	05/07/2025	6,190	2,300,000	374.005335		42,550		42,550		47,601							.0003
SPMARC5P Index - 1 Yr TA2406213		N/A	Equity/Index	BOA	09/13/2024	03/26/2025	2,015	783,331	378.69		25,102		25,102		8,561							.0003
SPMARC5P Index - 1 Yr TA2409617		N/A	Equity/Index	NGFPI	12/04/2024	10/03/2025	1,999	776,092	391.25		13,035		13,035		5,825							.0003
SPMARC5P Index - 1 Yr TA2409159		N/A	Equity/Index	NGFPI	11/25/2024	10/16/2025	391	150,570	389.37		2,439		2,439		1,395							.0003
SPMARC5P Index - 1 Yr TA2410003		N/A	Equity/Index	NGFPI	12/06/2024	11/10/2025	455	176,672	390.19		3,441		3,441		1,635							.0003
SPMARC5P Index - 1 Yr TA2404971		N/A	Equity/Index	BNP	08/02/2024	08/04/2025	2,097	800,000	383.41755000000001		15,840		15,840		8,853							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 1 Yr TA2404048		N/A	Equity/Index	JPM-	07/01/2024	07/01/2025	9,336	3,500,000	377.08		67,900		67,900		64,716							.0003
SPMARC5P Index - 1 Yr TA2410415		N/A	Equity/Index	BMO-	12/13/2024	11/26/2025	1,833	705,467	386.06		13,198		13,198		9,551							.0003
SPMARC5P Index - 1 Yr TA2410501		N/A	Equity/Index	NGFPI-	12/16/2024	11/14/2025	2,785	1,072,336	384.52		23,842		23,842		15,398							.0003
SPMARC5P Index - 1 Yr TA2409602		N/A	Equity/Index	NGFPI-	12/04/2024	09/16/2025	1,974	766,386	392.87		11,131		11,131		4,644							.0003
SPMARC5P Index - 1 Yr TA2409612		N/A	Equity/Index	NGFPI-	12/04/2024	10/17/2025	1,873	727,174	393.31		10,970		10,970		4,791							.0003
SPMARC5P Index - 1 Yr TA2407472		N/A	Equity/Index	MS-	10/22/2024	10/30/2025	3,016	1,171,867	347.94		120,747		98,025		95,129			(22,721)				.0003
SPMARC5P Index - 1 Yr TA2405558		N/A	Equity/Index	BOA-	08/23/2024	08/25/2025	6,744	2,600,000	387.427500000001		52,156		52,156		23,288							.0003
SPMARC5P Index - 1 Yr TA2407072		N/A	Equity/Index	BMO-	10/08/2024	09/11/2025	2,271	875,629	386.02		17,827		17,827		8,811							.0003
SPMARC5P Index - 1 Yr TA2404970		N/A	Equity/Index	BNP-	08/02/2024	08/01/2025	12,057	4,600,000	383.417550000001		91,080		91,080		50,658							.0003
SPMARC5P Index - 1 Yr TA2401555		N/A	Equity/Index	BNP-	03/22/2024	03/21/2025	15,364	5,700,000	373.735325999999		104,880		104,880		109,063							.0003
SPMARC5P Index - 1 Yr TA2404620		N/A	Equity/Index	BMO-	07/22/2024	07/22/2025	3,953	1,500,000	382.230099999999		28,050		28,050		18,145							.0003
SPMARC5P Index - 1 Yr TA2406809		N/A	Equity/Index	BMO-	10/03/2024	04/02/2025	1,990	773,553	378.06		25,412		25,412		9,041							.0003
SPMARC5P Index - 1 Yr TA2407831		N/A	Equity/Index	JPM-	10/30/2024	10/13/2025	952	369,424	389.78		7,507		7,507		3,247							.0003
SPMARC5P Index - 1 Yr TA2409635		N/A	Equity/Index	NGFPI-	12/04/2024	08/06/2025	1,400	543,536	386.12		11,474		11,474		5,222							.0003
SPMARC5P Index - 1 Yr TA2404561		N/A	Equity/Index	BMO-	07/18/2024	07/16/2025	3,136	1,195,631	389.33		15,555		15,555		7,655							.0003
SPMARC5P Index - 1 Yr TA2409609		N/A	Equity/Index	NGFPI-	12/04/2024	08/27/2025	1,567	608,372	390.88		9,703		9,703		4,087							.0003
SPMARC5P Index - 1 Yr TA2411126		N/A	Equity/Index	BMO-	12/24/2024	12/05/2025	1,324	503,266	392.17		4,594		4,594		4,510							.0003
SPMARC5P Index - 1 Yr TA2405557		N/A	Equity/Index	BOA-	08/23/2024	08/22/2025	11,673	4,500,000	387.427500000001		90,045		90,045		40,149							.0003
SPMARC5P Index - 1 Yr TA2405832		N/A	Equity/Index	BNP-	08/30/2024	09/02/2025	3,123	1,200,000	386.622288000003		23,040		23,040		12,168							.0003
SPMARC5P Index - 1 Yr TA2402862		N/A	Equity/Index	GS-	05/16/2024	05/02/2025	1,285	482,415	364.11		18,735		18,735		19,621							.0003
SPMARC5P Index - 1 Yr TA2406133		N/A	Equity/Index	GS-	09/12/2024	04/08/2025	2,100	813,267	378.2		25,035		25,035		10,146							.0003
SPMARC5P Index - 1 Yr TA2406498		N/A	Equity/Index	JPM-	09/24/2024	09/24/2025	8,570	3,348,690	392.86		66,304		66,304		20,834							.0003
SPMARC5P Index - 1 Yr TA2402857		N/A	Equity/Index	GS-	05/16/2024	04/16/2025	4,080	1,531,714	376.58		30,072		30,072		24,043							.0003
SPMARC5P Index - 1 Yr TA2402965		N/A	Equity/Index	GS-	05/21/2024	04/03/2025	691	260,079	363.43		10,677		10,677		10,763							.0003
SPMARC5P Index - 1 Yr TA2406722		N/A	Equity/Index	JPM-	09/30/2024	09/30/2025	7,186	2,800,000	391.68		55,720		55,720		19,888							.0003
SPMARC5P Index - 1 Yr TA2405642		N/A	Equity/Index	JPM-	08/26/2024	08/26/2025	3,633	1,400,000	387.63		27,160		27,160		12,492							.0003
SPMARC5P Index - 1 Yr TA2410892		N/A	Equity/Index	NGFPI-	12/20/2024	12/01/2025	2,320	881,113	387.45		12,008		12,008		10,813							.0003
SPMARC5P Index - 1 Yr TA2404096		N/A	Equity/Index	RBC-	07/03/2024	06/05/2025	1,080	408,035	381.55		6,988		6,988		4,517							.0003
SPMARC5P Index - 1 Yr TA2410001		N/A	Equity/Index	NGFPI-	12/06/2024	11/28/2025	5,033	1,954,264	391.32		36,645		36,645		17,412							.0003
SPMARC5P Index - 1 Yr TA2402861		N/A	Equity/Index	GS-	05/16/2024	05/02/2025	1,356	509,070	362.3		21,459		21,459		22,855							.0003
SPMARC5P Index - 1 Yr TA2406040		N/A	Equity/Index	BOA-	09/09/2024	09/09/2025	4,942	1,900,000	386.805206		37,221		37,221		18,909							.0003
SPMARC5P Index - 1 Yr TA2409995		N/A	Equity/Index	NGFPI-	12/06/2024	11/28/2025	1,674	649,997	392.68		11,234		11,234		5,199							.0003
SPMARC5P Index - 1 Yr TA2410006		N/A	Equity/Index	NGFPI-	12/06/2024	12/02/2025	2,126	825,505	390.85		16,019		16,019		7,714							.0003
SPMARC5P Index - 1 Yr TA2405683		N/A	Equity/Index	JPM-	08/27/2024	08/05/2025	2,067	796,394	384.14		18,278		18,278		8,889							.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 1 Yr TA2411547		N/A	Equity/Index	RBC-	12/31/2024	12/12/2025	3,293	1,247,355	390.56		12,678		12,678		12,940							.0003
SPMARC5P Index - 1 Yr TA2410503		N/A	Equity/Index	NGFPI-	12/16/2024	11/13/2025	1,367	526,350	383.04		12,720		12,720		8,350							.0003
SPMARC5P Index - 1 Yr TA2407129		N/A	Equity/Index	BOA-	10/10/2024	03/25/2025	3,292	1,268,770	370.98		51,075		51,075		30,307							.0003
SPMARC5P Index - 1 Yr TA2410898		N/A	Equity/Index	NGFPI-	12/20/2024	11/25/2025	679	257,877	386.05		3,809		3,809		3,451							.0003
SPMARC5P Index - 1 Yr TA2400230		N/A	Equity/Index	BNP-	01/12/2024	01/14/2025	4,945	1,800,000	366.85935599999999		32,760		32,760		59,042							.0003
SPMARC5P Index - 1 Yr TA2403393		N/A	Equity/Index	BNP-	06/07/2024	06/09/2025	8,034	3,000,000	375.799824		56,700		56,700		56,929							.0003
SPMARC5P Index - 1 Yr TA2410903		N/A	Equity/Index	NGFPI-	12/20/2024	11/21/2025	5,808	2,205,820	384.09		36,718		36,718		33,537							.0003
SPMARC5P Index - 1 Yr TA2404594		N/A	Equity/Index	RBC-	07/19/2024	07/21/2025	6,072	2,300,000	381.65		42,780		42,780		28,865							.0003
SPMARC5P Index - 1 Yr TA2409163		N/A	Equity/Index	NGFPI-	11/25/2024	10/23/2025	3,354	1,291,592	386.33		25,615		25,615		15,486							.0003
SPMARC5P Index - 1 Yr TA2404722		N/A	Equity/Index	BMO-	07/25/2024	07/25/2025	5,211	1,960,000	378.85829999999999		36,848		36,848		32,232							.0003
SPMARC5P Index - 1 Yr TA2406459		N/A	Equity/Index	JPM-	09/23/2024	09/23/2025	7,696	3,000,000	391.93		59,700		59,700		20,219							.0003
SPMARC5P Index - 1 Yr TA2400003		N/A	Equity/Index	BNP-	01/02/2024	01/02/2025	4,399	1,600,000	366.516704		29,120		29,120		53,886							.0003
SPMARC5P Index - 1 Yr TA2407829		N/A	Equity/Index	JPM-	10/30/2024	10/14/2025	3,323	1,289,490	390.7		24,863		24,863		10,560							.0003
SPMARC5P Index - 1 Yr TA2406179		N/A	Equity/Index	JPM-	09/13/2024	09/15/2025	5,145	2,000,000	391.16		39,000		39,000		13,961							.0003
SPMARC5P Index - 1 Yr TA2400297		N/A	Equity/Index	JPM-	01/18/2024	01/17/2025	8,301	3,000,000	364.32		54,600		54,600		120,245							.0003
SPMARC5P Index - 1 Yr TA2406808		N/A	Equity/Index	BMO-	10/03/2024	04/02/2025	2,605	1,012,616	372.47		44,806		44,806		21,279							.0003
SPMARC5P Index - 1 Yr TA2400368		N/A	Equity/Index	JPM-	01/23/2024	01/23/2025	4,686	1,700,000	365.94		30,600		30,600		60,356							.0003
SPMARC5P Index - 1 Yr TA2405264		N/A	Equity/Index	BOA-	08/13/2024	07/15/2025	1,119	427,928	384.1		8,264		8,264		4,468							.0003
SPMARC5P Index - 1 Yr TA2400965		N/A	Equity/Index	BOA-	02/23/2024	02/21/2025	6,034	2,200,000	367.54703999999998		40,040		40,040		70,114							.0003
SPMARC5P Index - 1 Yr TA2410295		N/A	Equity/Index	BMO-	12/12/2024	11/26/2025	1,513	585,062	389.11		10,500		10,500		6,325							.0003
SPMARC5P Index - 1 Yr TA2407660		N/A	Equity/Index	GS-	10/25/2024	10/06/2025	1,914	741,273	391.05		12,985		12,985		6,171							.0003
SPMARC5P Index - 1 Yr TA2408888		N/A	Equity/Index	BMO-	11/21/2024	10/16/2025	1,294	497,012	389.38		7,156		7,156		4,665							.0003
SPMARC5P Index - 1 Yr TA2410595		N/A	Equity/Index	BMO-	12/17/2024	11/14/2025	914	351,497	381.66		8,893		8,893		5,777							.0003
SPMARC5P Index - 1 Yr TA2408493		N/A	Equity/Index	BOA-	11/12/2024	10/03/2025	1,628	623,133	388.47		9,311		9,311		5,891							.0003
SPMARC5P Index - 1 Yr TA2410243		N/A	Equity/Index	NGFPI-	12/11/2024	11/11/2025	378	147,038	384.86		3,992		3,992		2,029							.0003
SPMARC5P Index - 1 Yr TA2407128		N/A	Equity/Index	BOA-	10/10/2024	04/04/2025	2,675	1,030,972	372.95		37,567		37,567		21,312							.0003
SPMARC5P Index - 1 Yr TA2403713		N/A	Equity/Index	BOA-	06/18/2024	06/18/2025	8,147	3,075,000	379.69457999999997		59,501		59,501		44,345							.0003
SPMARC5P Index - 1 Yr TA2410414		N/A	Equity/Index	BMO-	12/13/2024	11/14/2025	1,739	669,289	385.59		12,677		12,677		8,271							.0003
SPMARC5P Index - 1 Yr TA2404852		N/A	Equity/Index	BNP-	07/30/2024	07/30/2025	3,234	1,224,775	381.18167999999997		23,393		23,393		16,347							.0003
SPMARC5P Index - 1 Yr TA2406309		N/A	Equity/Index	JPM-	09/17/2024	09/17/2025	3,412	1,325,000	390.54		26,036		26,036		9,901							.0003
SPMARC5P Index - 1 Yr TA2403018		N/A	Equity/Index	BMO-	05/22/2024	05/22/2025	4,799	1,800,000	377.44299999999998		34,020		34,020		28,239							.0003
SPMARC5P Index - 1 Yr TA2407832		N/A	Equity/Index	JPM-	10/30/2024	10/14/2025	4,643	1,801,716	386.83		43,347		43,347		20,087							.0003
SPMARC5P Index - 1 Yr TA2405332		N/A	Equity/Index	BMO-	08/15/2024	08/15/2025	4,603	1,760,000	385.09280000000001		33,394		33,394		17,704							.0003
SPMARC5P Index - 1 Yr TA2406349		N/A	Equity/Index	BOA-	09/18/2024	08/08/2025	1,061	411,456	358.27		31,285		31,285		22,418							.0003

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SPMARC5P Index - 1 Yr TA2405027		N/A	Equity/Index	BMO-	08/05/2024	07/18/2025	2,118	802,298	386.79		9,446		9,446		6,185							.0003
SPMARC5P Index - 1 Yr TA2409588		N/A	Equity/Index	NGFPI-	12/04/2024	09/26/2025	940	364,946	395.64		4,460		4,460		1,772							.0003
SPMARC5P Index - 1 Yr TA2401843		N/A	Equity/Index	JPM-	04/05/2024	03/06/2025	5,500	2,059,475	368.2		62,343		62,343		61,210							.0003
SPMARC5P Index - 1 Yr TA2404296		N/A	Equity/Index	RBC-	07/11/2024	07/07/2025	5,982	2,280,159	385.23		39,960		39,960		19,302							.0003
SPMARC5P Index - 1 Yr TA2401676		N/A	Equity/Index	BOA-	03/28/2024	03/28/2025	32,143	12,000,000	376.24197400000 003		220,800		220,800		182,293							.0003
SPMARC5P Index - 1 Yr TA2407088		N/A	Equity/Index	BOA-	10/09/2024	10/09/2025	2,076	800,000	387.69227999999 998		15,760		15,760		8,117							.0003
SPMARC5P Index - 1 Yr TA2406350		N/A	Equity/Index	BOA-	09/18/2024	08/08/2025	2,156	836,097	385.45		20,416		20,416		8,393							.0003
SPMARC5P Index - 1 Yr TA2406139		N/A	Equity/Index	GS-	09/12/2024	04/29/2025	523	202,542	380.5		5,586		5,586		2,207							.0003
SPMARC5P Index - 1 Yr TA2410694		N/A	Equity/Index	NGFPI-	12/18/2024	11/17/2025	2,347	891,320	380.71		17,800		17,800		16,819							.0003
SPMARC5P Index - 1 Yr TA2401677		N/A	Equity/Index	BOA-	03/28/2024	03/31/2025	12,589	4,700,000	376.24197400000 003		86,950		86,950		71,677							.0003
SPMARC5P Index - 1 Yr TA2410293		N/A	Equity/Index	BMO-	12/12/2024	11/26/2025	777	300,458	391.81		4,538		4,538		2,644							.0003
SPMARC5P Index - 1 Yr TA2403520		N/A	Equity/Index	BNP-	06/11/2024	06/11/2025	5,882	2,200,000	376.42379199999 999		41,800		41,800		39,798							.0003
SPMARC5P Index - 1 Yr TA2409305		N/A	Equity/Index	NGFPI-	11/27/2024	11/04/2025	2,490	961,289	388.16		18,311		18,311		10,313							.0003
SPMARC5P Index - 1 Yr TA2404558		N/A	Equity/Index	BMO-	07/18/2024	07/11/2025	3,920	1,494,539	387.23		22,540		22,540		11,561							.0003
SPMARC5P Index - 1 Yr TA2405246		N/A	Equity/Index	BOA-	08/12/2024	08/12/2025	4,463	1,700,000	383.44413800000 001		32,742		32,742		20,722							.0003
SPMARC5P Index - 1 Yr TA2409613		N/A	Equity/Index	NGFPI-	12/04/2024	08/29/2025	900	349,416	390.4		5,784		5,784		2,476							.0003
SPMARC5P Index - 1 Yr TA2411314		N/A	Equity/Index	UBS-	12/27/2024	12/05/2025	2,685	1,017,964	388.28		12,244		12,244		12,224							.0003
SPMARC5P Index - 1 Yr TA2403913		N/A	Equity/Index	BMO-	06/26/2024	06/26/2025	6,922	2,600,000	377.99380000000 002		49,920		49,920		42,714							.0003
SPMARC5P Index - 1 Yr TA2407366		N/A	Equity/Index	GS-	10/18/2024	10/20/2025	3,338	1,300,000	391.36709999999 999		26,260		26,260		11,041							.0003
SPMARC5P Index - 1 Yr TA2407707		N/A	Equity/Index	BOA-	10/28/2024	09/23/2025	1,165	450,739	393.72		6,430		6,430		2,568							.0003
SPMARC5P Index - 1 Yr TA2409994		N/A	Equity/Index	NGFPI-	12/06/2024	11/26/2025	633	245,788	392.62		4,249		4,249		1,964							.0003
SPMARC5P Index - 1 Yr TA2409593		N/A	Equity/Index	NGFPI-	12/04/2024	08/27/2025	315	122,296	393.19		1,654		1,654		656							.0003
SPMARC5P Index - 1 Yr TA2410246		N/A	Equity/Index	NGFPI-	12/11/2024	11/12/2025	4,736	1,842,257	382.76		55,856		55,856		29,427							.0003
SPMARC5P Index - 1 Yr TA2401366		N/A	Equity/Index	GS-	03/19/2024	03/19/2025	4,602	1,700,000	372.32499999999 999		31,110		31,110		36,674							.0003
SPMARC5P Index - 1 Yr TA2409611		N/A	Equity/Index	NGFPI-	12/04/2024	09/18/2025	673	261,286	391.68		4,138		4,138		1,784							.0003
SPMARC5P Index - 1 Yr TA2405178		N/A	Equity/Index	BNP-	08/09/2024	08/05/2025	3,450	1,310,724	378.8		30,981		30,981		21,505							.0003
SPMARC5P Index - 1 Yr TA2400967		N/A	Equity/Index	BOA-	02/23/2024	02/25/2025	9,050	3,300,000	367.54703999999 998		60,060		60,060		105,425							.0003
SPMARC5P Index - 1 Yr TA2406087		N/A	Equity/Index	RBC-	09/10/2024	09/10/2025	3,119	1,202,806	387.93		23,407		23,407		11,184							.0003
SPMARC5P Index - 1 Yr TA2403999		N/A	Equity/Index	BNP-	06/28/2024	06/30/2025	5,322	2,000,000	377.65890000000 002		39,200		39,200		33,584							.0003
SPMARC5P Index - 1 Yr TA2407141		N/A	Equity/Index	BMO-	10/11/2024	10/10/2025	12,624	4,888,608	389.4674		96,305		96,305		44,254							.0003
SPMARC5P Index - 1 Yr TA2410894		N/A	Equity/Index	NGFPI-	12/20/2024	11/28/2025	1,218	462,584	387.03		6,442		6,442		5,810							.0003
SPMARC5P Index - 1 Yr TA2403118		N/A	Equity/Index	BOA-	05/28/2024	05/28/2025	10,723	4,000,000	375.34278599999 999		76,400		76,400		78,985							.0003
SPMARC5P Index - 1 Yr TA2402595		N/A	Equity/Index	BNP-	05/07/2024	04/24/2025	9,465	3,517,099	367.77		92,946		92,946		115,553							.0003
SPMARC5P Index - 1 Yr TA2410408		N/A	Equity/Index	BMO-	12/13/2024	11/14/2025	904	347,922	387.18		5,912		5,912		4,216							.0003

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SPMARC5P Index - 1 Yr TA2411217		N/A	Equity/Index	JPM	12/26/2024	11/21/2025	650	247,358	390.64		2,692		2,692		2,367							.0003
SPMARC5P Index - 1 Yr TA2400709		N/A	Equity/Index	BOA	02/09/2024	02/07/2025	6,864	2,500,000	367.33604000000003		45,000		45,000		80,159							.0003
SPMARC5P Index - 1 Yr TA2408830		N/A	Equity/Index	NGFPI	11/20/2024	10/21/2025	465	178,314	392.16		2,155		2,155		1,334							.0003
SPMARC5P Index - 1 Yr TA2406766		N/A	Equity/Index	RBC	10/02/2024	10/02/2025	2,567	1,000,000	391.71		19,920		19,920		7,210							.0003
SPMARC5P Index - 1 Yr TA2410417		N/A	Equity/Index	BMO	12/13/2024	11/26/2025	4,438	1,708,053	385.26		33,596		33,596		22,317							.0003
SPMARC5P Index - 1 Yr TA2401840		N/A	Equity/Index	JPM	04/05/2024	03/20/2025	5,000	1,872,250	371.41		48,325		48,325		43,520							.0003
SPMARC5P Index - 1 Yr TA2405179		N/A	Equity/Index	BNP	08/09/2024	08/05/2025	2,000	759,840	384.29		12,920		12,920		8,628							.0003
SPMARC5P Index - 1 Yr TA2401517		N/A	Equity/Index	BNP	03/21/2024	03/21/2025	13,459	5,000,000	374.33347600000002		91,500		91,500		89,986							.0003
SPMARC5P Index - 1 Yr TA2410411		N/A	Equity/Index	BMO	12/13/2024	11/18/2025	2,866	1,103,037	386.03		20,377		20,377		14,675							.0003
SPMARC5P Index - 1 Yr TA2404216		N/A	Equity/Index	BOA	07/09/2024	07/09/2025	2,375	900,000	381.06978700000002		17,550		17,550		12,117							.0003
SPMARC5P Index - 1 Yr TA2410247		N/A	Equity/Index	NGFPI	12/11/2024	11/13/2025	2,323	903,624	382.32		28,043		28,043		14,891							.0003
SPMARC5P Index - 1 Yr TA2400611		N/A	Equity/Index	RBC	02/05/2024	02/05/2025	11,285	4,100,000	366.35		74,620		74,620		142,679							.0003
SPMARC5P Index - 1 Yr TA2409158		N/A	Equity/Index	NGFPI	11/25/2024	10/14/2025	335	129,005	389.34		2,086		2,086		1,191							.0003
SPMARC5P Index - 1 Yr TA2409616		N/A	Equity/Index	NGFPI	12/04/2024	08/18/2025	823	319,522	388.88		5,740		5,740		2,497							.0003
SPMARC5P Index - 1 Yr TA2410416		N/A	Equity/Index	BMO	12/13/2024	11/21/2025	3,842	1,478,671	385.49		28,508		28,508		18,816							.0003
SPMARC5P Index - 1 Yr TA2410907		N/A	Equity/Index	NGFPI	12/20/2024	11/14/2025	1,602	608,424	382.76		10,881		10,881		9,988							.0003
SPMARC5P Index - 1 Yr TA2402223		N/A	Equity/Index	BOA	04/26/2024	04/28/2025	10,009	3,700,000	372.44252499999999		68,080		68,080		86,977							.0003
SPMARC5P Index - 1 Yr TA2408337		N/A	Equity/Index	NGFPI	11/08/2024	12/03/2025	573	221,539	362.38		14,275		12,426		10,700		(1,849)					.0003
SPMARC5P Index - 1 Yr TA2402593		N/A	Equity/Index	BNP	05/07/2024	04/17/2025	12,489	4,640,788	368.7		115,773		115,773		142,751							.0003
SPMARC5P Index - 1 Yr TA2410245		N/A	Equity/Index	NGFPI	12/11/2024	11/11/2025	1,508	586,597	384.09		16,588		16,588		8,540							.0003
SPMARC5P Index - 1 Yr TA2405600		N/A	Equity/Index	RBC	08/23/2024	08/19/2025	2,800	1,079,400	384.47		25,368		25,368		12,477							.0003
SPMARC5P Index - 1 Yr TA2405412		N/A	Equity/Index	BOA	08/19/2024	08/19/2025	5,289	2,033,451	386.89216099999999		39,510		39,510		18,629							.0003
SPMARC5P Index - 1 Yr TA2408719		N/A	Equity/Index	JPM	11/19/2024	12/12/2025	705	270,191	363.61		15,342		13,677		12,629		(1,665)					.0003
SPMARC5P Index - 1 Yr TA2410887		N/A	Equity/Index	NGFPI	12/20/2024	12/01/2025	1,120	425,365	388.42		5,429		5,429		4,865							.0003
SPMARC5P Index - 1 Yr TA2407126		N/A	Equity/Index	BOA	10/10/2024	09/04/2025	1,099	423,566	389.72		6,960		6,960		3,227							.0003
SPMARC5P Index - 1 Yr TA2409993		N/A	Equity/Index	NGFPI	12/06/2024	12/03/2025	614	238,410	393.55		3,943		3,943		1,806							.0003
SPMARC5P Index - 1 Yr TA2410889		N/A	Equity/Index	NGFPI	12/20/2024	12/04/2025	3,281	1,246,091	388.24		16,211		16,211		14,543							.0003
SPMARC5P Index - 1 Yr TA2405082		N/A	Equity/Index	BOA	08/07/2024	08/07/2025	4,770	1,800,000	379.85811100000001		34,578		34,578		29,164							.0003
SPMARC5P Index - 1 Yr TA2401005		N/A	Equity/Index	JPM	02/26/2024	02/26/2025	5,500	2,000,000	366.48		36,000		36,000		69,260							.0003
SPMARC5P Index - 1 Yr TA2409594		N/A	Equity/Index	NGFPI	12/04/2024	08/29/2025	420	163,061	392.71		2,294		2,294		925							.0003
SPMARC5P Index - 1 Yr TA2410299		N/A	Equity/Index	BMO	12/12/2024	11/14/2025	899	347,634	387.18		6,868		6,868		4,193							.0003
SPMARC5P Index - 1 Yr TA2406804		N/A	Equity/Index	BMO	10/03/2024	06/12/2025	2,619	1,018,058	376.14		39,364		39,364		18,219							.0003
SPMARC5P Index - 1 Yr TA2402132		N/A	Equity/Index	JPM	04/23/2024	04/10/2025	6,713	2,481,997	372.22		45,525		45,525		57,175							.0003
SPMARC5P Index - 1 Yr TA2406092		N/A	Equity/Index	JPM	09/10/2024	08/25/2025	2,113	814,731	388.19		15,220		15,220		6,877							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 1 Yr TA2403392		N/A	Equity/Index	BNP	06/07/2024	06/06/2025	13,390	5,000,000	375.799824		94,000		94,000		94,623							.0003
SPMARC5P Index - 1 Yr TA2409619		N/A	Equity/Index	NGFPI	12/04/2024	10/21/2025	3,532	1,371,264	392.16		22,488		22,488		10,136							.0003
SPMARC5P Index - 1 Yr TA2401821		N/A	Equity/Index	GS	04/05/2024	04/07/2025	5,875	2,200,000	377.146000000002		41,140		41,140		31,460							.0003
SPMARC5P Index - 1 Yr TA2403939		N/A	Equity/Index	RBC	06/27/2024	06/27/2025	6,907	2,600,000	378.31		51,480		51,480		41,343							.0003
SPMARC5P Index - 1 Yr TA2403090		N/A	Equity/Index	BNP	05/24/2024	05/23/2025	24,659	9,200,000	375.365849000003		172,040		172,040		175,582							.0003
SPMARC5P Index - 1 Yr TA2408202		N/A	Equity/Index	NGFPI	11/07/2024	10/17/2025	482	186,279	388.92		3,560		3,560		1,788							.0003
SPMARC5P Index - 1 Yr TA2400076		N/A	Equity/Index	JPM	01/05/2024	01/06/2025	14,102	5,100,000	364.52		91,800		91,800		201,486							.0003
SPMARC5P Index - 1 Yr TA2400711		N/A	Equity/Index	BOA	02/09/2024	02/11/2025	7,138	2,600,000	367.336040000003		46,800		46,800		83,376							.0003
SPMARC5P Index - 1 Yr TA2409641		N/A	Equity/Index	NGFPI	12/04/2024	08/05/2025	425	165,002	384.29		3,908		3,908		1,855							.0003
SPMARC5P Index - 1 Yr TA2402222		N/A	Equity/Index	BOA	04/26/2024	04/25/2025	15,149	5,600,000	372.442524999999		101,920		101,920		131,468							.0003
SPMARC5P Index - 1 Yr TA2407125		N/A	Equity/Index	BOA	10/10/2024	09/04/2025	1,571	605,479	384.15		13,897		13,897		7,365							.0003
SPMARC5P Index - 1 Yr TA2410296		N/A	Equity/Index	BMO	12/12/2024	11/19/2025	645	249,415	388.7		4,496		4,496		2,725							.0003
SPMARC5P Index - 1 Yr TA2410893		N/A	Equity/Index	NGFPI	12/20/2024	11/21/2025	1,690	641,845	386.71		8,996		8,996		8,122							.0003
SPMARC5P Index - 1 Yr TA2400864		N/A	Equity/Index	BNP	02/16/2024	02/18/2025	12,970	4,700,000	365.460230000002		84,130		84,130		175,468							.0003
SPMARC5P Index - 1 Yr TA2409632		N/A	Equity/Index	NGFPI	12/04/2024	10/08/2025	1,129	438,323	389.43		8,348		8,348		3,910							.0003
SPMARC5P Index - 1 Yr TA2404925		N/A	Equity/Index	RBC	08/01/2024	08/01/2025	3,412	1,300,000	383.63		24,570		24,570		14,048							.0003
SPMARC5P Index - 1 Yr TA2410690		N/A	Equity/Index	NGFPI	12/18/2024	11/17/2025	701	266,219	384.52		4,162		4,162		3,900							.0003
SPMARC5P Index - 1 Yr TA2400247		N/A	Equity/Index	BOA	01/16/2024	01/16/2025	7,732	2,800,000	365.010985000001		51,240		51,240		106,431							.0003
SPMARC5P Index - 1 Yr TA2405465		N/A	Equity/Index	JPM	08/20/2024	07/10/2025	3,065	1,180,056	385.16		24,452		24,452		10,862							.0003
SPMARC5P Index - 1 Yr TA2405053		N/A	Equity/Index	RBC	08/06/2024	08/06/2025	2,266	857,263	380.82		16,511		16,511		12,031							.0003
SPMARC5P Index - 1 Yr TA2409615		N/A	Equity/Index	NGFPI	12/04/2024	08/18/2025	1,362	528,783	389.26		9,255		9,255		3,988							.0003
SPMARC5P Index - 1 Yr TA2400895		N/A	Equity/Index	JPM	02/20/2024	02/20/2025	4,687	1,700,000	365.68		30,600		30,600		62,299							.0003
SPMARC5P Index - 1 Yr TA2409161		N/A	Equity/Index	NGFPI	11/25/2024	10/21/2025	377	145,179	389.48		2,358		2,358		1,353							.0003
SPMARC5P Index - 1 Yr TA2405266		N/A	Equity/Index	BOA	08/13/2024	08/08/2025	2,057	786,638	379.06		20,857		20,857		13,399							.0003
SPMARC5P Index - 1 Yr TA2401282		N/A	Equity/Index	JPM	03/13/2024	03/13/2025	6,740	2,500,000	373.97		45,500		45,500		44,863							.0003
SPMARC5P Index - 1 Yr TA2409640		N/A	Equity/Index	NGFPI	12/04/2024	10/06/2025	3,430	1,331,663	387.18		29,008		29,008		14,181							.0003
SPMARC5P Index - 1 Yr TA2410504		N/A	Equity/Index	NGFPI	12/16/2024	11/14/2025	1,856	714,634	382.72		17,602		17,602		11,603							.0003
SPMARC5P Index - 1 Yr TA2410008		N/A	Equity/Index	NGFPI	12/06/2024	11/05/2025	673	261,319	389.29		5,327		5,327		2,560							.0003
SPMARC5P Index - 1 Yr TA2403681		N/A	Equity/Index	RBC	06/17/2024	06/17/2025	10,361	3,900,000	378.6		74,100		74,100		59,286							.0003
SPMARC5P Index - 1 Yr TA2406610		N/A	Equity/Index	BOA	09/26/2024	07/11/2025	1,793	700,382	363.87		48,300		48,300		29,034							.0003
SPMARC5P Index - 1 Yr TA2401334		N/A	Equity/Index	BNP	03/15/2024	03/17/2025	8,142	3,000,000	371.390991999999		54,900		54,900		70,878							.0003
SPMARC5P Index - 1 Yr TA2409600		N/A	Equity/Index	NGFPI	12/04/2024	09/22/2025	2,116	821,516	393.52		11,562		11,562		4,804							.0003
SPMARC5P Index - 1 Yr TA2405682		N/A	Equity/Index	JPM	08/27/2024	08/13/2025	3,137	1,208,655	387.9		22,485		22,485		9,990							.0003
SPMARC5P Index - 1 Yr TA2403212		N/A	Equity/Index	BOA	05/31/2024	06/02/2025	8,062	3,000,000	374.603137		56,940		56,940		63,544							.0003

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SPMARC5P Index - 1 Yr TA2405267		N/A	Equity/Index	BOA	08/13/2024	08/12/2025	2,264	865,799	383.33		18,220		18,220		10,612							.0003
SPMARC5P Index - 1 Yr TA2400172		N/A	Equity/Index	BOA	01/11/2024	01/10/2025	9,100	3,300,000	365.43232799999998		60,984		60,984		121,645							.0003
SPMARC5P Index - 1 Yr TA2410904		N/A	Equity/Index	NGFPI	12/20/2024	11/14/2025	1,388	527,149	383.26		9,133		9,133		8,367							.0003
SPMARC5P Index - 1 Yr TA2411125		N/A	Equity/Index	BMO	12/24/2024	12/05/2025	1,562	593,732	388.29		7,341		7,341		7,106							.0003
SPMARC5P Index - 1 Yr TA2402797		N/A	Equity/Index	JPM	05/14/2024	05/01/2025	5,334	1,991,982	367.89		58,403		58,403		64,995							.0003
SPMARC5P Index - 1 Yr TA2403878		N/A	Equity/Index	GS	06/25/2024	06/25/2025	2,523	950,000	378.75150000000002		18,525		18,525		15,489							.0003
SPMARC5P Index - 1 Yr TA2405025		N/A	Equity/Index	BMO	08/05/2024	07/18/2025	5,550	2,102,340	383.84		30,359		30,359		21,702							.0003
SPMARC5P Index - 1 Yr TA2410905		N/A	Equity/Index	NGFPI	12/20/2024	11/20/2025	3,118	1,184,185	383.47		20,473		20,473		18,745							.0003
SPMARC5P Index - 1 Yr TA2406612		N/A	Equity/Index	JPM	09/26/2024	09/26/2025	5,322	2,079,020	392.65		41,372		41,372		13,346							.0003
SPMARC5P Index - 1 Yr TA2406135		N/A	Equity/Index	GS	09/12/2024	06/20/2025	2,520	975,920	379.16		30,693		30,693		14,767							.0003
SPMARC5P Index - 1 Yr TA2409636		N/A	Equity/Index	NGFPI	12/04/2024	10/20/2025	1,487	577,313	389.42		11,227		11,227		5,347							.0003
SPMARC5P Index - 1 Yr TA2410406		N/A	Equity/Index	BMO	12/13/2024	11/26/2025	2,069	796,296	389.11		12,248		12,248		8,650							.0003
SPMARC5P Index - 1 Yr TA2400118		N/A	Equity/Index	JPM	01/08/2024	01/08/2025	5,517	2,000,000	365.29		36,400		36,400		74,583							.0003
SPMARC5P Index - 1 Yr TA2405467		N/A	Equity/Index	JPM	08/20/2024	07/25/2025	4,906	1,888,859	380.43		52,375		52,375		27,804							.0003
SPMARC5P Index - 1 Yr TA2404883		N/A	Equity/Index	BNP	07/31/2024	07/31/2025	6,832	2,600,000	383.20600200000001		48,880		48,880		29,018							.0003
SPMARC5P Index - 1 Yr TA2402796		N/A	Equity/Index	JPM	05/14/2024	05/08/2025	3,501	1,307,448	376.87		22,837		22,837		21,318							.0003
SPMARC5P Index - 1 Yr TA2405684		N/A	Equity/Index	JPM	08/27/2024	08/06/2025	1,748	673,487	383.49		16,085		16,085		7,982							.0003
SPMARC5P Index - 1 Yr TA2401820		N/A	Equity/Index	GS	04/05/2024	04/04/2025	18,160	6,800,000	377.14600000000002		126,481		126,481		96,398							.0003
SPMARC5P Index - 1 Yr TA2411040		N/A	Equity/Index	BMO	12/23/2024	11/14/2025	2,530	959,325	380.71		17,457		17,457		17,067							.0003
SPMARC5P Index - 1 Yr TA2407661		N/A	Equity/Index	GS	10/25/2024	10/10/2025	3,794	1,469,378	387.26		32,363		32,363		16,640							.0003
SPMARC5P Index - 1 Yr TA2404523		N/A	Equity/Index	BOA	07/18/2024	07/18/2025	7,344	2,800,000	383.16629999999998		55,664		55,664		32,298							.0003
SPMARC5P Index - 1 Yr TA2400751		N/A	Equity/Index	BNP	02/13/2024	02/13/2025	5,266	1,900,000	363.91878600000001		34,010		34,010		78,855							.0003
SPMARC5P Index - 1 Yr TA2404753		N/A	Equity/Index	BNP	07/26/2024	07/25/2025	7,935	3,000,000	379.98045000000002		58,800		58,800		43,948							.0003
SPMARC5P Index - 1 Yr TA2400453		N/A	Equity/Index	BOA	01/26/2024	01/24/2025	8,822	3,200,000	365.76684799999998		57,600		57,600		115,294							.0003
SPMARC5P Index - 1 Yr TA2410500		N/A	Equity/Index	NGFPI	12/16/2024	11/14/2025	259	99,725	386.9		1,926		1,926		1,208							.0003
SPMARC5P Index - 1 Yr TA2410897		N/A	Equity/Index	NGFPI	12/20/2024	11/18/2025	2,965	1,126,077	386.03		16,411		16,411		14,865							.0003
SPMARC5P Index - 1 Yr TA2407659		N/A	Equity/Index	GS	10/25/2024	10/03/2025	2,731	1,057,689	391.05		18,474		18,474		8,743							.0003
SPMARC5P Index - 1 Yr TA2406134		N/A	Equity/Index	GS	09/12/2024	03/12/2025	2,300	890,721	374.3		33,283		33,283		14,776							.0003
SPMARC5P Index - 1 Yr TA2410238		N/A	Equity/Index	NGFPI	12/11/2024	11/03/2025	361	140,425	388.5		3,082		3,082		1,453							.0003
SPMARC5P Index - 1 Yr TA2409606		N/A	Equity/Index	NGFPI	12/04/2024	08/20/2025	884	343,204	390.59		5,500		5,500		2,300							.0003
SPMARC5P Index - 1 Yr TA2409595		N/A	Equity/Index	NGFPI	12/04/2024	09/29/2025	1,728	670,879	394.27		9,107		9,107		3,767							.0003
SPMARC5P Index - 1 Yr TA2401839		N/A	Equity/Index	JPM	04/05/2024	03/27/2025	8,000	2,995,600	371.73		76,680		76,680		68,806							.0003
SPMARC5P Index - 1 Yr TA2408717		N/A	Equity/Index	JPM	11/19/2024	10/14/2025	490	187,793	388.55		2,859		2,859		1,854							.0003
SPMARC5P Index - 1 Yr TA2400165		N/A	Equity/Index	JPM	01/10/2024	01/10/2025	9,932	3,600,000	365.37		65,520		65,520		133,449							.0003

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SPMARC5P Index - 1 Yr TA2409608		N/A	Equity/Index	NGFPI-	12/04/2024	10/03/2025	2,301	893,340	392.99		13,364		13,364		5,740							.0003
SPMARC5P Index - 1 Yr TA2410297		N/A	Equity/Index	BMO-	12/12/2024	11/25/2025	3,107	1,201,446	388.94		21,625		21,625		13,117							.0003
SPMARC5P Index - 1 Yr TA2404345		N/A	Equity/Index	BOA-	07/12/2024	07/14/2025	5,502	2,100,000	383.60849999999		41,580		41,580		22,739							.0003
SPMARC5P Index - 1 Yr TA2406730		N/A	Equity/Index	JPM-	10/01/2024	10/01/2025	5,075	1,981,710	392.63		39,436		39,436		12,992							.0003
SPMARC5P Index - 1 Yr TA2402512		N/A	Equity/Index	BNP-	05/03/2024	05/02/2025	16,207	6,000,000	372.72742799999		109,200		109,200		137,881							.0003
SPMARC5P Index - 1 Yr TA2407657		N/A	Equity/Index	GS-	10/25/2024	10/02/2025	849	328,809	389.49		6,291		6,291		3,062							.0003
SPMARC5P Index - 1 Yr TA2402795		N/A	Equity/Index	JPM-	05/14/2024	05/08/2025	6,025	2,250,036	371.3		55,034		55,034		58,274							.0003
SPMARC5P Index - 1 Yr TA2410298		N/A	Equity/Index	BMO-	12/12/2024	11/21/2025	2,432	940,430	387.93		17,997		17,997		10,940							.0003
SPMARC5P Index - 1 Yr TA2400400		N/A	Equity/Index	RBC-	01/25/2024	01/24/2025	9,638	3,500,000	366.11		63,000		63,000		123,279							.0003
SPMARC5P Index - 1 Yr TA2410899		N/A	Equity/Index	NGFPI-	12/20/2024	11/28/2025	2,750	1,044,423	386.06		15,507		15,507		14,053							.0003
SPMARC5P Index - 1 Yr TA2409300		N/A	Equity/Index	NGFPI-	11/27/2024	11/07/2025	1,163	448,988	392.43		6,576		6,576		3,453							.0003
SPMARC5P Index - 1 Yr TA2409996		N/A	Equity/Index	NGFPI-	12/06/2024	12/03/2025	258	100,179	392.92		1,722		1,722		798							.0003
SPMARC5P Index - 1 Yr TA2402972		N/A	Equity/Index	GS-	05/21/2024	04/09/2025	6,139	2,310,597	380.67		36,498		36,498		22,777							.0003
SPMARC5P Index - 1 Yr TA2405599		N/A	Equity/Index	RBC-	08/23/2024	08/14/2025	1,700	655,350	387.72		12,716		12,716		5,587							.0003
SPMARC5P Index - 1 Yr TA2406348		N/A	Equity/Index	BOA-	09/18/2024	08/19/2025	719	278,828	397.8		3,232		3,232		868							.0003
SPMARC5P Index - 1 Yr TA2404295		N/A	Equity/Index	RBC-	07/11/2024	07/07/2025	4,525	1,724,794	379.72		41,449		41,449		24,516							.0003
SPMARC5P Index - 1 Yr TA2400075		N/A	Equity/Index	JPM-	01/05/2024	01/03/2025	8,295	3,000,000	363.47		57,600		57,600		127,194							.0003
SPMARC5P Index - 1 Yr TA2410890		N/A	Equity/Index	NGFPI-	12/20/2024	11/28/2025	8,226	3,124,153	387.45		42,298		42,298		38,073							.0003
SPMARC5P Index - 1 Yr TA2406510		N/A	Equity/Index	RBC-	09/24/2024	07/03/2025	619	241,874	380.29		8,629		8,629		3,165							.0003
SPMARC5P Index - 1 Yr TA2401115		N/A	Equity/Index	JPM-	03/01/2024	02/28/2025	17,673	6,500,000	370.63		118,301		118,301		157,956							.0003
SPMARC5P Index - 1 Yr TA2410692		N/A	Equity/Index	NGFPI-	12/18/2024	11/17/2025	650	246,851	382.83		4,312		4,312		4,057							.0003
SPMARC5P Index - 1 Yr TA2409605		N/A	Equity/Index	NGFPI-	12/04/2024	08/26/2025	2,701	1,048,636	390.95		16,608		16,608		6,969							.0003
SPMARC5P Index - 1 Yr TA2401253		N/A	Equity/Index	RBC-	03/11/2024	03/11/2025	8,618	3,200,000	374.08		59,520		59,520		57,504							.0003
SPMARC5P Index - 1 Yr TA2409625		N/A	Equity/Index	NGFPI-	12/04/2024	08/01/2025	1,852	719,020	387.04		14,149		14,149		6,232							.0003
SPMARC5P Index - 1 Yr TA2406392		N/A	Equity/Index	BMO-	09/20/2024	09/22/2025	3,593	1,400,000	391.56810000000		27,580		27,580		9,804							.0003
SPMARC5P Index - 1 Yr TA2402330		N/A	Equity/Index	BNP-	04/30/2024	04/30/2025	2,725	1,000,000	369.59562899999		18,400		18,400		29,329							.0003
SPMARC5P Index - 1 Yr TA2403767		N/A	Equity/Index	BOA-	06/21/2024	06/23/2025	3,985	1,500,000	378.78883200000		28,770		28,770		23,547							.0003
SPMARC5P Index - 1 Yr TA2405313		N/A	Equity/Index	BMO-	08/14/2024	08/14/2025	4,448	1,700,000	384.81700000000		32,300		32,300		17,445							.0003
SPMARC5P Index - 1 Yr TA2400077		N/A	Equity/Index	JPM-	01/05/2024	01/07/2025	5,807	2,100,000	364.52		38,010		38,010		82,966							.0003
SPMARC5P Index - 1 Yr TA2410412		N/A	Equity/Index	BMO-	12/13/2024	11/14/2025	1,566	602,706	385.85		11,228		11,228		8,041							.0003
SPMARC5P Index - 1 Yr TA2400622		N/A	Equity/Index	JPM-	02/06/2024	02/06/2025	7,136	2,600,000	367.64		46,540		46,540		80,638							.0003
SPMARC5P Index - 1 Yr TA2410294		N/A	Equity/Index	BMO-	12/12/2024	11/21/2025	681	263,336	389.34		4,617		4,617		2,758							.0003
SPMARC5P Index - 1 Yr TA2411036		N/A	Equity/Index	BMO-	12/23/2024	11/19/2025	1,276	483,834	383.8		7,146		7,146		7,022							.0003
SPMARC5P Index - 1 Yr TA2409639		N/A	Equity/Index	NGFPI-	12/04/2024	08/18/2025	150	58,236	385.81		1,279		1,279		599							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 1 Yr TA2406137		N/A	Equity/Index	GS	09/12/2024	08/15/2025	2,600	1,006,902	382.43		28,252		28,252		13,912							.0003
SPMARC5P Index - 1 Yr TA2407131		N/A	Equity/Index	BOA	10/10/2024	05/30/2025	2,776	1,069,898	372.11		42,426		42,426		26,376							.0003
SPMARC5P Index - 1 Yr TA2404647		N/A	Equity/Index	BOA	07/23/2024	07/23/2025	3,252	1,235,231	382.51441599999998		23,383		23,383		15,351							.0003
SPMARC5P Index - 1 Yr TA2402798		N/A	Equity/Index	JPM	05/14/2024	05/01/2025	2,786	1,040,432	373.41		22,283		22,283		22,495							.0003
SPMARC5P Index - 1 Yr TA2402053		N/A	Equity/Index	BNP	04/19/2024	04/17/2025	14,319	5,300,000	373.05402700000002		95,400		95,400		115,226							.0003
SPMARC5P Index - 1 Yr TA2405022		N/A	Equity/Index	BMO	08/05/2024	07/24/2025	1,258	476,530	362.12		22,267		22,267		22,453							.0003
SPMARC5P Index - 1 Yr TA2407708		N/A	Equity/Index	BOA	10/28/2024	09/19/2025	940	363,686	391.96		5,778		5,778		2,408							.0003
SPMARC5P Index - 1 Yr TA2402964		N/A	Equity/Index	GS	05/21/2024	04/03/2025	1,186	446,387	361.62		19,882		19,882		20,443							.0003
SPMARC5P Index - 1 Yr TA2411128		N/A	Equity/Index	BMO	12/24/2024	12/10/2025	2,534	963,199	387.92		12,366		12,366		11,990							.0003
SPMARC5P Index - 1 Yr TA2406090		N/A	Equity/Index	JPM	09/10/2024	08/21/2025	1,936	746,483	389.07		13,149		13,149		5,746							.0003
SPMARC5P Index - 1 Yr TA2408203		N/A	Equity/Index	NGFPI	11/07/2024	10/21/2025	4,120	1,592,256	388.28		31,769		31,769		16,278							.0003
SPMARC5P Index - 1 Yr TA2411038		N/A	Equity/Index	BMO	12/23/2024	11/14/2025	404	153,189	381.77		2,594		2,594		2,534							.0003
SPMARC5P Index - 1 Yr TA2407710		N/A	Equity/Index	BOA	10/28/2024	09/22/2025	296	114,522	391.96		1,822		1,822		769							.0003
SPMARC5P Index - 1 Yr TA2405024		N/A	Equity/Index	BMO	08/05/2024	07/24/2025	1,621	614,035	383.25		9,369		9,369		6,781							.0003
SPMARC5P Index - 1 Yr TA2403120		N/A	Equity/Index	BOA	05/28/2024	05/23/2025	6,922	2,582,114	372.64		57,729		57,729		62,663							.0003
SPMARC5P Index - 1 Yr TA2404069		N/A	Equity/Index	RBC	07/02/2024	07/02/2025	4,524	1,700,000	377.99		32,776		32,776		28,089							.0003
SPMARC5P Index - 1 Yr TA2410405		N/A	Equity/Index	BMO	12/13/2024	11/26/2025	1,769	680,835	389.92		9,906		9,906		6,960							.0003
SPMARC5P Index - 1 Yr TA2409587		N/A	Equity/Index	NGFPI	12/04/2024	10/01/2025	1,560	605,654	396.38		7,109		7,109		2,801							.0003
SPMARC5P Index - 1 Yr TA2409634		N/A	Equity/Index	NGFPI	12/04/2024	10/17/2025	6,650	2,581,796	389.42		49,948		49,948		23,693							.0003
SPMARC5P Index - 1 Yr TA2401333		N/A	Equity/Index	BNP	03/15/2024	03/14/2025	17,640	6,500,000	371.39099199999998		118,300		118,300		153,451							.0003
SPMARC5P Index - 1 Yr TA2410241		N/A	Equity/Index	NGFPI	12/11/2024	11/12/2025	2,667	1,037,436	386.59		25,681		25,681		12,669							.0003
SPMARC5P Index - 1 Yr TA2400710		N/A	Equity/Index	BOA	02/09/2024	02/10/2025	7,138	2,600,000	367.33604000000003		46,800		46,800		83,295							.0003
SPMARC5P Index - 1 Yr TA2406178		N/A	Equity/Index	JPM	09/13/2024	09/12/2025	13,479	5,240,000	391.16		101,657		101,657		36,318							.0003
SPMARC5P Index - 1 Yr TA2410239		N/A	Equity/Index	NGFPI	12/11/2024	11/11/2025	2,259	878,728	387.93		20,155		20,155		9,693							.0003
SPMARC5P Index - 1 Yr TA2402743		N/A	Equity/Index	BNP	05/10/2024	05/12/2025	10,723	4,000,000	374.89515		77,200		77,200		78,946							.0003
SPMARC5P Index - 1 Yr TA2406511		N/A	Equity/Index	RBC	09/24/2024	07/03/2025	570	222,728	382.39		7,148		7,148		2,404							.0003
SPMARC5P Index - 1 Yr TA2410908		N/A	Equity/Index	NGFPI	12/20/2024	11/18/2025	1,400	531,706	382.21		9,912		9,912		9,120							.0003
SPMARC5P Index - 1 Yr TA2410886		N/A	Equity/Index	NGFPI	12/20/2024	12/03/2025	2,052	779,329	390.84		8,448		8,448		7,471							.0003
SPMARC5P Index - 1 Yr TA2406370		N/A	Equity/Index	RBC	09/19/2024	09/19/2025	4,373	1,700,000	390.89		33,762		33,762		12,523							.0003
SPMARC5P Index - 1 Yr TA2410896		N/A	Equity/Index	NGFPI	12/20/2024	12/03/2025	2,686	1,020,116	386.97		14,421		14,421		13,013							.0003
SPMARC5P Index - 1 Yr TA2407911		N/A	Equity/Index	NGFPI	11/01/2024	10/16/2025	4,500	1,728,360	388.51		28,035		28,035		17,211							.0003
SPMARC5P Index - 1 Yr TA2405885		N/A	Equity/Index	JPM	09/03/2024	09/03/2025	6,173	2,366,647	385.69		46,150		46,150		25,698							.0003
SPMARC5P Index - 1 Yr TA2405678		N/A	Equity/Index	JPM	08/27/2024	08/14/2025	2,016	776,745	387.72		14,631		14,631		6,565							.0003
SPMARC5P Index - 1 Yr TA2411542		N/A	Equity/Index	RBC	12/31/2024	12/04/2025	264	100,001	392.12		887		887		900							.0003

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SPMARC5P Index - 1 Yr TA2406347		N/A	Equity/Index	BOA	09/18/2024	08/19/2025	744	288,523	354.41		24,550		24,550		18,780							.0003
SPMARC5P Index - 1 Yr TA2406124		N/A	Equity/Index	BOA	09/11/2024	09/11/2025	3,109	1,200,000	388.41332399999999		23,508		23,508		10,521							.0003
SPMARC5P Index - 1 Yr TA2410895		N/A	Equity/Index	NGFPI	12/20/2024	12/02/2025	4,351	1,652,466	386.98		23,300		23,300		21,019							.0003
SPMARC5P Index - 1 Yr TA2410002		N/A	Equity/Index	NGFPI	12/06/2024	12/01/2025	519	201,523	391.32		3,799		3,799		1,811							.0003
SPMARC5P Index - 1 Yr TA2410409		N/A	Equity/Index	BMO	12/13/2024	11/20/2025	1,947	749,342	387.3		12,811		12,811		9,146							.0003
SPMARC5P Index - 1 Yr TA2405460		N/A	Equity/Index	JPM	08/20/2024	08/20/2025	3,404	1,310,392	387.51		25,160		25,160		11,563							.0003
SPMARC5P Index - 1 Yr TA2400575		N/A	Equity/Index	JPM	02/02/2024	02/03/2025	8,219	3,000,000	368.07		53,700		53,700		89,197							.0003
SPMARC5P Index - 1 Yr TA2401927		N/A	Equity/Index	BNP	04/12/2024	04/11/2025	14,500	5,400,000	375.277557		97,740		97,740		93,762							.0003
SPMARC5P Index - 1 Yr TA2404178		N/A	Equity/Index	BMO	07/08/2024	07/08/2025	10,027	3,800,000	381.15019999999998		72,960		72,960		48,373							.0003
SPMARC5P Index - 1 Yr TA2407705		N/A	Equity/Index	BOA	10/28/2024	09/24/2025	1,081	418,239	394.66		5,627		5,627		2,203							.0003
SPMARC5P Index - 1 Yr TA2402970		N/A	Equity/Index	GS	05/21/2024	04/11/2025	2,458	925,142	378.45		16,943		16,943		11,790							.0003
SPMARC5P Index - 1 Yr TA2410884		N/A	Equity/Index	NGFPI	12/20/2024	11/21/2025	658	249,902	390.65		2,660		2,660		2,352							.0003
SPMARC5P Index - 1 Yr TA2405023		N/A	Equity/Index	BMO	08/05/2024	07/24/2025	1,113	421,604	377.77		9,093		9,093		7,454							.0003
SPMARC5P Index - 1 Yr TA2409586		N/A	Equity/Index	NGFPI	12/04/2024	09/19/2025	2,128	826,175	396.05		9,614		9,614		3,723							.0003
SPMARC5P Index - 1 Yr TA2409590		N/A	Equity/Index	NGFPI	12/04/2024	09/19/2025	2,316	899,164	394.88		11,402		11,402		4,550							.0003
SPMARC5P Index - 1 Yr TA2401234		N/A	Equity/Index	JPM	03/08/2024	03/07/2025	19,382	7,200,000	374.3		131,760		131,760		121,787							.0003
SPMARC5P Index - 1 Yr TA2405478		N/A	Equity/Index	JPM	08/21/2024	08/21/2025	2,852	1,100,000	388.18		21,120		21,120		9,179							.0003
SPMARC5P Index - 1 Yr TA2411544		N/A	Equity/Index	RBC	12/31/2024	12/10/2025	4,030	1,526,524	391.8		14,105		14,105		14,344							.0003
SPMARC5P Index - 1 Yr TA2404500		N/A	Equity/Index	BMO	07/17/2024	07/17/2025	3,661	1,400,000	385.13310000000001		26,180		26,180		12,519							.0003
SPMARC5P Index - 1 Yr TA2400733		N/A	Equity/Index	JPM	02/12/2024	02/12/2025	6,592	2,400,000	367.13		42,960		42,960		78,093							.0003
SPMARC5P Index - 1 Yr TA2403479		N/A	Equity/Index	BOA	06/10/2024	06/10/2025	8,036	3,000,000	375.729376		57,480		57,480		59,203							.0003
SPMARC5P Index - 1 Yr TA2400330		N/A	Equity/Index	JPM	01/19/2024	01/21/2025	9,656	3,500,000	365.38		63,700		63,700		129,743							.0003
SPMARC5P Index - 1 Yr TA2410693		N/A	Equity/Index	NGFPI	12/18/2024	11/14/2025	1,602	608,392	382.43		10,839		10,839		10,211							.0003
SPMARC5P Index - 1 Yr TA2409160		N/A	Equity/Index	NGFPI	11/25/2024	10/24/2025	5,045	1,942,779	389.65		31,390		31,390		18,016							.0003
SPMARC5P Index - 1 Yr TA2409598		N/A	Equity/Index	NGFPI	12/04/2024	08/29/2025	210	81,530	392.12		1,197		1,197		490							.0003
SPMARC5P Index - 1 Yr TA2406218		N/A	Equity/Index	BOA	09/13/2024	06/18/2025	1,300	505,375	386.1		11,631		11,631		3,872							.0003
SPMARC5P Index - 1 Yr TA2411313		N/A	Equity/Index	UBS	12/27/2024	12/05/2025	6,941	2,631,541	388.29		31,582		31,582		31,577							.0003
SPMARC5P Index - 1 Yr TA2409638		N/A	Equity/Index	NGFPI	12/04/2024	10/31/2025	8,080	3,136,979	389.27		62,652		62,652		30,355							.0003
SPMARC5P Index - 1 Yr TA2401618		N/A	Equity/Index	BMO	03/26/2024	03/26/2025	3,505	1,300,000	373.76920000000001		24,180		24,180		24,899							.0003
SPMARC5P Index - 1 Yr TA2408889		N/A	Equity/Index	BMO	11/21/2024	10/21/2025	589	226,229	388.28		3,569		3,569		2,357							.0003
SPMARC5P Index - 1 Yr TA2409623		N/A	Equity/Index	NGFPI	12/04/2024	10/29/2025	1,535	595,948	391.73		10,197		10,197		4,693							.0003
SPMARC5P Index - 1 Yr TA2408287		N/A	Equity/Index	RBC	11/08/2024	11/10/2025	6,207	2,400,000	386.63		54,144		54,144		29,821							.0003
SPMARC5P Index - 1 Yr TA2402968		N/A	Equity/Index	GS	05/21/2024	04/03/2025	1,038	390,682	379.4		6,634		6,634		4,293							.0003
SPMARC5P Index - 1 Yr TA2403221		N/A	Equity/Index	BNP	06/03/2024	06/03/2025	9,632	3,600,000	376.21674999999999		67,680		67,680		65,006							.0003

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SPMARC5P Index - 1 Yr TA2402794		N/A	Equity/Index	JPM-	05/14/2024	05/14/2025	4,017	1,500,000	375.91		28,200		28,200		27,131							.0003
SPMARC5P Index - 1 Yr TA2408891		N/A	Equity/Index	BMO-	11/21/2024	12/12/2025	769	295,365	363.61		17,333		15,532		14,100			(1,801)				.0003
SPMARC5P Index - 1 Yr TA2404459		N/A	Equity/Index	RBC-	07/16/2024	07/16/2025	4,430	1,700,000	386.49		32,368		32,368		14,400							.0003
SPMARC5P Index - 1 Yr TA2403998		N/A	Equity/Index	BNP-	06/28/2024	06/27/2025	17,830	6,700,000	377.65890000000002		131,320		131,320		112,054							.0003
SPMARC5P Index - 1 Yr TA2408833		N/A	Equity/Index	NGFPI-	11/20/2024	10/14/2025	832	319,047	390.7		4,201		4,201		2,641							.0003
SPMARC5P Index - 1 Yr TA2401880		N/A	Equity/Index	BOA-	04/10/2024	04/10/2025	3,768	1,400,000	374.505403		25,788		25,788		26,416							.0003
SPMARC5P Index - 1 Yr TA2406611		N/A	Equity/Index	BOA-	09/26/2024	07/14/2025	2,185	853,505	363.8		59,013		59,013		35,447							.0003
SPMARC5P Index - 1 Yr TA2409303		N/A	Equity/Index	NGFPI-	11/27/2024	11/07/2025	3,556	1,372,829	390.5		22,751		22,751		12,360							.0003
SPMARC5P Index - 1 Yr TA2411311		N/A	Equity/Index	UBS-	12/27/2024	12/05/2025	1,271	481,874	391.18		4,715		4,715		4,670							.0003
SPMARC5P Index - 1 Yr TA2409307		N/A	Equity/Index	NGFPI-	11/27/2024	11/06/2025	1,973	761,696	387.78		14,890		14,890		8,455							.0003
SPMARC5P Index - 1 Yr TA2409589		N/A	Equity/Index	NGFPI-	12/04/2024	10/01/2025	444	172,379	395.79		2,111		2,111		844							.0003
SPMARC5P Index - 1 Yr TA2410478		N/A	Equity/Index	RBC-	12/16/2024	12/16/2025	1,299	500,000	385.04		11,450		11,450		7,590							.0003
SPMARC5P Index - 1 Yr TA2404093		N/A	Equity/Index	RBC-	07/03/2024	07/03/2025	6,882	2,600,000	380.19		49,868		49,868		35,496							.0003
SPMARC5P Index - 1 Yr TA2406138		N/A	Equity/Index	GS-	09/12/2024	08/20/2025	511	197,895	390.29		3,599		3,599		1,457							.0003
SPMARC5P Index - 1 Yr TA2410888		N/A	Equity/Index	NGFPI-	12/20/2024	12/02/2025	658	249,902	388.32		3,219		3,219		2,886							.0003
SPMARC5P Index - 1 Yr TA2407712		N/A	Equity/Index	BOA-	10/28/2024	09/24/2025	1,414	547,077	390.75		9,443		9,443		4,081							.0003
SPMARC5P Index - 1 Yr TA2400008		N/A	Equity/Index	BNP-	01/03/2024	01/03/2025	13,798	5,000,000	365.19648599999999		91,500		91,500		188,169							.0003
SPMARC5P Index - 1 Yr TA2411545		N/A	Equity/Index	RBC-	12/31/2024	12/09/2025	1,429	541,291	391.65		5,044		5,044		5,129							.0003
SPMARC5P Index - 1 Yr TA2404293		N/A	Equity/Index	BMO-	07/11/2024	07/11/2025	4,247	1,618,863	383.9144		30,111		30,111		16,020							.0003
SPMARC5P Index - 1 Yr TA2406217		N/A	Equity/Index	BOA-	09/13/2024	06/16/2025	4,725	1,836,844	379.85		59,764		59,764		25,120							.0003
SPMARC5P Index - 1 Yr TA2409998		N/A	Equity/Index	NGFPI-	12/06/2024	11/21/2025	636	246,952	392.04		4,383		4,383		2,036							.0003
SPMARC5P Index - 1 Yr TA2404095		N/A	Equity/Index	RBC-	07/03/2024	06/05/2025	2,245	848,183	375.91		20,295		20,295		15,728							.0003
SPMARC5P Index - 1 Yr TA2404297		N/A	Equity/Index	RBC-	07/11/2024	07/09/2025	3,291	1,254,430	381.43		27,546		27,546		15,426							.0003
SPMARC5P Index - 1 Yr TA2405466		N/A	Equity/Index	JPM-	08/20/2024	07/23/2025	2,921	1,124,614	383.55		26,126		26,126		12,628							.0003
SPMARC5P Index - 1 Yr TA2406216		N/A	Equity/Index	BOA-	09/13/2024	04/30/2025	950	369,313	370.57		18,181		18,181		9,589							.0003
SPMARC5P Index - 1 Yr TA2403619		N/A	Equity/Index	BOA-	06/14/2024	06/13/2025	26,808	10,100,000	379.12352499999997		192,910		192,910		151,369							.0003
SPMARC5P Index - 2 Yr TA2305328		N/A	Equity/Index	BMO-	06/09/2023	06/09/2025	3,612	1,300,000	361.09770300000002	37,050			8,103		66,732			(18,652)				.0003
SPMARC5P Index - 2 Yr TA2303277		N/A	Equity/Index	GS-	02/03/2023	02/04/2025	3,916	1,400,000	360.30409200000003	36,400			1,700		71,468			(18,300)				.0003
SPMARC5P Index - 2 Yr TA2407600		N/A	Equity/Index	GS-	10/25/2024	10/27/2026	1,730	670,000	387.29		20,770		18,918		14,273			(1,852)				.0003
SPMARC5P Index - 2 Yr TA2306725		N/A	Equity/Index	BNP-	08/03/2023	08/01/2025	2,792	1,000,000	359.51962800000001	27,600			8,071		57,263			(13,933)				.0003
SPMARC5P Index - 2 Yr TA2402565		N/A	Equity/Index	BNP-	05/06/2024	05/06/2026	2,692	1,000,000	371.61430799999999		29,700		19,990		38,611			(9,710)				.0003
SPMARC5P Index - 2 Yr TA2402799		N/A	Equity/Index	JPM-	05/14/2024	05/08/2026	895	334,238	372.46		10,533		7,178		12,030			(3,355)				.0003
SPMARC5P Index - 2 Yr TA2304917		N/A	Equity/Index	BMO-	05/19/2023	05/20/2025	5,277	1,900,000	361.3981	53,580			10,230		95,308			(26,937)				.0003
SPMARC5P Index - 2 Yr TA2411319		N/A	Equity/Index	UBS-	12/27/2024	12/04/2026	317	120,184	394.49		1,826		1,821		1,979			(5)				.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2404179		N/A	Equity/Index	BMO-	07/08/2024	07/08/2026	2,639	1,000,000	379.06580000000 2		29,800		22,605		28,728			(7,195)				.0003
SPMARC5P Index - 2 Yr TA2401237		N/A	Equity/Index	JPM-	03/08/2024	03/10/2026	3,500	1,300,000	371.78		38,870		23,119		46,287			(15,751)				.0003
SPMARC5P Index - 2 Yr TA2403237		N/A	Equity/Index	BMO-	06/04/2024	05/22/2026	2,633	984,610	372.64		30,832		21,789		36,589			(9,043)				.0003
SPMARC5P Index - 2 Yr TA2307963		N/A	Equity/Index	BNP-	10/05/2023	10/03/2025	2,901	1,000,000	346.02425199999 999	27,900			10,597		96,452			(14,104)				.0003
SPMARC5P Index - 2 Yr TA2305710		N/A	Equity/Index	BOA-	06/23/2023	06/23/2025	4,462	1,600,000	359.81495999999 9	45,184			10,752		87,038			(22,747)				.0003
SPMARC5P Index - 2 Yr TA2406723		N/A	Equity/Index	JPM-	09/30/2024	09/30/2026	1,540	600,000	389.74		19,020		16,620		10,789			(2,400)				.0003
SPMARC5P Index - 2 Yr TA2406460		N/A	Equity/Index	JPM-	09/23/2024	09/23/2026	2,822	1,100,000	389.9		34,760		30,039		19,439			(4,720)				.0003
SPMARC5P Index - 2 Yr TA2303114		N/A	Equity/Index	UBS-	01/19/2023	01/17/2025	8,375	3,000,000	360.31338	81,180			1,792		154,010			(40,982)				.0003
SPMARC5P Index - 2 Yr TA2306624		N/A	Equity/Index	BNP-	07/28/2023	07/30/2025	6,081	2,200,000	363.06233600000 2	61,160			17,618		106,077			(30,706)				.0003
SPMARC5P Index - 2 Yr TA2400866		N/A	Equity/Index	BNP-	02/16/2024	02/13/2026	2,484	900,000	362.66990399999 7		26,640		15,033		48,819			(11,607)				.0003
SPMARC5P Index - 2 Yr TA2406850		N/A	Equity/Index	GS-	10/04/2024	10/05/2026	1,705	660,000	387.18		20,460		18,043		13,818			(2,417)				.0003
SPMARC5P Index - 2 Yr TA2411328		N/A	Equity/Index	UBS-	12/27/2024	12/02/2026	1,363	516,754	388.91		10,168		10,139		11,058			(29)				.0003
SPMARC5P Index - 2 Yr TA2408207		N/A	Equity/Index	NGFPI-	11/07/2024	10/19/2026	857	331,205	389.42		9,005		8,320		6,439			(685)				.0003
SPMARC5P Index - 2 Yr TA2307876		N/A	Equity/Index	JPM-	09/29/2023	09/30/2025	3,167	1,100,000	348.79880000000 3	30,580			11,426		95,426			(15,374)				.0003
SPMARC5P Index - 2 Yr TA2402055		N/A	Equity/Index	BNP-	04/19/2024	04/17/2026	2,702	1,000,000	370.278052		29,500		19,191		40,466			(10,309)				.0003
SPMARC5P Index - 2 Yr TA2405173		N/A	Equity/Index	BNP-	08/09/2024	08/07/2026	4,738	1,800,000	379.92		55,440		44,643		51,098			(10,797)				.0003
SPMARC5P Index - 2 Yr TA2407898		N/A	Equity/Index	NGFPI-	11/01/2024	11/03/2026	963	370,000	384.08		10,915		10,047		9,414			(868)				.0003
SPMARC5P Index - 2 Yr TA2405399		N/A	Equity/Index	GS-	08/16/2024	03/02/2026	2,921	1,120,788	367.8		57,280		43,472		45,903			(13,809)				.0003
SPMARC5P Index - 2 Yr TA2404132		N/A	Equity/Index	RBC-	07/05/2024	07/07/2026	1,580	600,000	379.8		18,114		13,716		16,615			(4,398)				.0003
SPMARC5P Index - 2 Yr TA2408288		N/A	Equity/Index	RBC-	11/08/2024	11/06/2026	776	300,000	386.63		9,336		8,691		6,785			(645)				.0003
SPMARC5P Index - 2 Yr TA2401367		N/A	Equity/Index	GS-	03/19/2024	03/19/2026	2,166	800,000	369.55470000000 3		23,840		14,474		31,964			(9,366)				.0003
SPMARC5P Index - 2 Yr TA2304320		N/A	Equity/Index	BOA-	04/18/2023	04/17/2025	2,765	1,000,000	362.99814199999 9	28,080			4,089		45,000			(14,117)				.0003
SPMARC5P Index - 2 Yr TA2400476		N/A	Equity/Index	JPM-	01/30/2024	01/30/2026	2,195	800,000	364.8		23,840		12,885		38,318			(10,955)				.0003
SPMARC5P Index - 2 Yr TA2303767		N/A	Equity/Index	BMO-	03/13/2023	03/13/2025	2,810	1,000,000	358.57	26,305			2,562		57,178			(13,206)				.0003
SPMARC5P Index - 2 Yr TA2404972		N/A	Equity/Index	BNP-	08/02/2024	08/03/2026	1,835	700,000	381.51		21,560		17,171		18,328			(4,389)				.0003
SPMARC5P Index - 2 Yr TA2402597		N/A	Equity/Index	BNP-	05/07/2024	05/01/2026	5,834	2,167,856	368.83		72,342		48,595		93,704			(23,746)				.0003
SPMARC5P Index - 2 Yr TA2405834		N/A	Equity/Index	BNP-	08/30/2024	09/02/2026	911	350,000	384.31684799999 9		10,745		8,989		8,247			(1,756)				.0003
SPMARC5P Index - 2 Yr TA2408210		N/A	Equity/Index	NGFPI-	11/07/2024	10/22/2026	1,008	389,562	388.55		10,978		10,147		7,924			(831)				.0003
SPMARC5P Index - 2 Yr TA2305564		N/A	Equity/Index	GS-	06/16/2023	06/17/2025	6,646	2,400,000	362.40399000000 2	67,920			15,602		114,181			(34,194)				.0003
SPMARC5P Index - 2 Yr TA2411326		N/A	Equity/Index	UBS-	12/27/2024	12/01/2026	314	119,047	389.39		2,292		2,286		2,489			(7)				.0003
SPMARC5P Index - 2 Yr TA2403476		N/A	Equity/Index	BMO-	06/10/2024	06/03/2026	3,226	1,204,395	373.75		35,099		25,182		43,140			(9,917)				.0003
SPMARC5P Index - 2 Yr TA2306884		N/A	Equity/Index	BNP-	08/11/2023	08/13/2025	2,804	1,000,000	357.858135	28,000			8,604		61,909			(14,058)				.0003
SPMARC5P Index - 2 Yr TA2307871		N/A	Equity/Index	JPM-	09/29/2023	10/01/2025	3,743	1,300,000	348.79880000000 3	36,140			13,534		112,788			(18,144)				.0003
SPMARC5P Index - 2 Yr TA2405258		N/A	Equity/Index	BNP-	08/13/2024	08/13/2026	2,341	895,326	382.53472599999 8		27,755		22,456		22,537			(5,299)				.0003

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SPMARC5P Index - 2 Yr TA2308049		N/A	Equity/Index	BMO-	10/10/2023	10/10/2025	1,723	600,000	349.4187	16,800			6,499		50,990			(8,435)				.0003
SPMARC5P Index - 2 Yr TA2408290		N/A	Equity/Index	RBC-	11/08/2024	11/10/2026	2,328	900,000	386.63		28,053		26,126		20,445			(1,927)				.0003
SPMARC5P Index - 2 Yr TA2406094		N/A	Equity/Index	JPM-	09/10/2024	08/27/2026	1,323	510,122	385.29		16,167		13,635		11,020			(2,532)				.0003
SPMARC5P Index - 2 Yr TA2403236		N/A	Equity/Index	BMO-	06/04/2024	05/22/2026	3,223	1,205,241	375.08		34,003		24,030		40,237			(9,973)				.0003
SPMARC5P Index - 2 Yr TA2306928		N/A	Equity/Index	CIBC-	08/15/2023	08/15/2025	2,534	900,000	356.5444	24,993			7,748		58,960			(12,548)				.0003
SPMARC5P Index - 2 Yr TA2305695		N/A	Equity/Index	CIBC-	06/22/2023	06/20/2025	3,068	1,100,000	359.76478500000002	30,998			7,269		61,237			(15,649)				.0003
SPMARC5P Index - 2 Yr TA2405604		N/A	Equity/Index	RBC-	08/23/2024	06/26/2026	2,000	771,000	375.59		33,120		26,783		25,162			(6,337)				.0003
SPMARC5P Index - 2 Yr TA2304077		N/A	Equity/Index	BNP-	03/31/2023	04/01/2025	5,546	2,000,000	362.26288	56,000			6,923		93,658			(28,154)				.0003
SPMARC5P Index - 2 Yr TA2306106		N/A	Equity/Index	BNP-	07/11/2023	07/11/2025	3,909	1,400,000	359.43934000000002	39,060			10,234		79,828			(19,610)				.0003
SPMARC5P Index - 2 Yr TA2405395		N/A	Equity/Index	GS-	08/16/2024	04/28/2026	1,676	643,081	369.67		31,415		24,541		25,246			(6,874)				.0003
SPMARC5P Index - 2 Yr TA2407897		N/A	Equity/Index	NGFPI-	11/01/2024	11/02/2026	3,307	1,270,000	384.08		37,465		34,480		32,282			(2,985)				.0003
SPMARC5P Index - 2 Yr TA2406142		N/A	Equity/Index	GS-	09/12/2024	08/21/2026	2,744	1,062,669	384.78		35,770		30,204		23,655			(5,565)				.0003
SPMARC5P Index - 2 Yr TA2304031		N/A	Equity/Index	GS-	03/28/2023	03/28/2025	1,951	700,000	360.44043399999998	19,460			2,296		35,714			(9,770)				.0003
SPMARC5P Index - 2 Yr TA2407723		N/A	Equity/Index	MS-	10/29/2024	05/15/2026	901	349,453	377.06		15,312		13,596		10,244			(1,716)				.0003
SPMARC5P Index - 2 Yr TA2303034		N/A	Equity/Index	UBS-	01/10/2023	01/10/2025	2,248	800,000	357.994394	21,520			266		46,522			(10,804)				.0003
SPMARC5P Index - 2 Yr TA2408044		N/A	Equity/Index	NGFPI-	11/05/2024	10/06/2026	1,150	443,256	387.18		12,472		11,473		9,462			(999)				.0003
SPMARC5P Index - 2 Yr TA2402056		N/A	Equity/Index	BNP-	04/19/2024	04/20/2026	3,512	1,300,000	370.278052		38,610		25,174		52,719			(13,436)				.0003
SPMARC5P Index - 2 Yr TA2305121		N/A	Equity/Index	BMO-	05/30/2023	05/30/2025	3,064	1,100,000	360.31671	30,910			6,318		58,609			(15,519)				.0003
SPMARC5P Index - 2 Yr TA2307577		N/A	Equity/Index	JPM-	09/15/2023	09/15/2025	3,381	1,200,000	356.1977	33,720			11,920		78,932			(16,976)				.0003
SPMARC5P Index - 2 Yr TA2404299		N/A	Equity/Index	RBC-	07/11/2024	07/02/2026	2,855	1,088,240	379.72		34,774		26,419		29,980			(8,355)				.0003
SPMARC5P Index - 2 Yr TA2304050		N/A	Equity/Index	BOA-	03/30/2023	03/28/2025	10,279	3,700,000	361.55973	102,749			12,188		179,565			(51,871)				.0003
SPMARC5P Index - 2 Yr TA2403513		N/A	Equity/Index	GS-	06/11/2024	12/05/2025	3,121	1,167,348	359.65		56,106		35,053		66,858			(21,053)				.0003
SPMARC5P Index - 2 Yr TA2306441		N/A	Equity/Index	BNP-	07/20/2023	07/18/2025	4,693	1,700,000	363.73522500000001	45,050			12,303		78,642			(22,742)				.0003
SPMARC5P Index - 2 Yr TA2404253		N/A	Equity/Index	BOA-	07/10/2024	12/23/2025	1,844	701,199	364.17		35,596		23,910		33,222			(11,686)				.0003
SPMARC5P Index - 2 Yr TA2400331		N/A	Equity/Index	JPM-	01/19/2024	01/16/2026	1,931	700,000	363.02		20,720		10,875		35,995			(9,845)				.0003
SPMARC5P Index - 2 Yr TA2304394		N/A	Equity/Index	BMO-	04/21/2023	04/21/2025	6,934	2,500,000	361.85801600000002	70,250			10,629		120,698			(35,367)				.0003
SPMARC5P Index - 2 Yr TA2303079		N/A	Equity/Index	JPM-	01/13/2023	01/15/2025	2,791	1,000,000	360.53593499999999	27,200			523		50,971			(13,675)				.0003
SPMARC5P Index - 2 Yr TA2401337		N/A	Equity/Index	BNP-	03/15/2024	03/17/2026	1,628	600,000	368.70108800000003		17,940		10,843		25,522			(7,097)				.0003
SPMARC5P Index - 2 Yr TA2304363		N/A	Equity/Index	BOA-	04/20/2023	04/17/2025	5,533	2,000,000	362.71507500000001	56,100			8,214		91,468			(28,360)				.0003
SPMARC5P Index - 2 Yr TA2407441		N/A	Equity/Index	BMO-	10/21/2024	09/11/2026	1,009	391,775	387.27		11,997		10,761		8,020			(1,236)				.0003
SPMARC5P Index - 2 Yr TA2404300		N/A	Equity/Index	RBC-	07/11/2024	07/08/2026	2,372	904,135	378.99		29,792		22,693		25,916			(7,099)				.0003
SPMARC5P Index - 2 Yr TA2307543		N/A	Equity/Index	CIBC-	09/14/2023	09/12/2025	4,220	1,500,000	356.75970000001	41,655			14,594		98,134			(21,029)				.0003
SPMARC5P Index - 2 Yr TA2411332		N/A	Equity/Index	UBS-	12/27/2024	11/27/2026	1,431	542,535	387.99		11,090		11,058		12,039			(32)				.0003
SPMARC5P Index - 2 Yr TA2303123		N/A	Equity/Index	BMO-	01/20/2023	01/22/2025	2,789	1,000,000	360.87	26,803			772		50,052			(13,457)				.0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2403477		N/A	Equity/Index	BMO-	06/10/2024	06/05/2026	1,715	640,278	373.41		18,985		13,636		23,310			(5,349)				.0003
SPMARC5P Index - 2 Yr TA2401678		N/A	Equity/Index	BOA-	03/28/2024	03/27/2026	7,232	2,700,000	373.44199900000 001		80,730		50,177		92,585			(30,553)				.0003
SPMARC5P Index - 2 Yr TA2406144		N/A	Equity/Index	JPM-	09/12/2024	09/11/2026	2,576	997,693	387.39		31,328		26,594		19,746			(4,734)				.0003
SPMARC5P Index - 2 Yr TA2303499		N/A	Equity/Index	BOA-	02/22/2023	02/21/2025	2,272	800,000	354.69546600000 001	20,692			1,450		54,610			(10,403)				.0003
SPMARC5P Index - 2 Yr TA2307477		N/A	Equity/Index	BNP-	09/08/2023	09/09/2025	5,909	2,100,000	356.62383	58,800			20,273		138,028			(29,562)				.0003
SPMARC5P Index - 2 Yr TA2303695		N/A	Equity/Index	BMO-	03/08/2023	03/07/2025	3,708	1,300,000	353.68	32,887			2,936		93,237			(16,534)				.0003
SPMARC5P Index - 2 Yr TA2403940		N/A	Equity/Index	RBC-	06/27/2024	06/26/2026	2,657	1,000,000	376.43		30,000		22,294		32,208			(7,706)				.0003
SPMARC5P Index - 2 Yr TA2404251		N/A	Equity/Index	BOA-	07/10/2024	07/10/2026	1,118	425,000	380.336052		12,920		9,836		11,499			(3,084)				.0003
SPMARC5P Index - 2 Yr TA2402744		N/A	Equity/Index	BNP-	05/10/2024	05/08/2026	2,681	1,000,000	373.03		29,500		20,047		36,224			(9,453)				.0003
SPMARC5P Index - 2 Yr TA2407440		N/A	Equity/Index	BMO-	10/21/2024	09/04/2026	350	135,898	387.79		4,064		3,640		2,688			(423)				.0003
SPMARC5P Index - 2 Yr TA2411330		N/A	Equity/Index	UBS-	12/27/2024	10/30/2026	315	119,426	386.97		2,489		2,481		2,691			(7)				.0003
SPMARC5P Index - 2 Yr TA2405461		N/A	Equity/Index	JPM-	08/20/2024	08/20/2026	695	267,743	385.09		8,354		6,830		5,800			(1,524)				.0003
SPMARC5P Index - 2 Yr TA2303329		N/A	Equity/Index	JPM-	02/07/2023	02/07/2025	2,802	1,000,000	359.64812999999 998	25,900			1,315		53,665			(13,003)				.0003
SPMARC5P Index - 2 Yr TA2400144		N/A	Equity/Index	JPM-	01/09/2024	01/09/2026	3,865	1,400,000	362.68		41,440		21,203		72,790			(20,237)				.0003
SPMARC5P Index - 2 Yr TA2403622		N/A	Equity/Index	BOA-	06/14/2024	12/02/2025	2,789	1,050,756	361.05		52,776		33,171		56,497			(19,605)				.0003
SPMARC5P Index - 2 Yr TA2406180		N/A	Equity/Index	JPM-	09/13/2024	09/11/2026	1,543	600,000	388.75		18,960		16,162		11,079			(2,798)				.0003
SPMARC5P Index - 2 Yr TA2405174		N/A	Equity/Index	BNP-	08/09/2024	08/10/2026	2,632	1,000,000	379.92		30,800		24,826		28,470			(5,974)				.0003
SPMARC5P Index - 2 Yr TA2302984		N/A	Equity/Index	BMO-	01/05/2023	01/03/2025	2,832	1,000,000	355.03	27,098			75		67,324			(13,680)				.0003
SPMARC5P Index - 2 Yr TA2402515		N/A	Equity/Index	BNP-	05/03/2024	05/05/2026	3,512	1,300,000	370.284042		37,700		25,323		53,254			(12,377)				.0003
SPMARC5P Index - 2 Yr TA2405183		N/A	Equity/Index	BNP-	08/09/2024	06/17/2026	2,286	868,497	376.42		30,061		23,763		27,506			(6,298)				.0003
SPMARC5P Index - 2 Yr TA2405788		N/A	Equity/Index	GS-	08/29/2024	06/16/2026	1,035	398,289	376.75		16,052		13,013		11,998			(3,039)				.0003
SPMARC5P Index - 2 Yr TA2308098		N/A	Equity/Index	BNP-	10/11/2023	10/10/2025	5,443	1,900,000	350.31181500000 002	53,010			20,534		159,255			(26,651)				.0003
SPMARC5P Index - 2 Yr TA2306956		N/A	Equity/Index	BNP-	08/16/2023	08/15/2025	6,777	2,400,000	355.41490399999 998	67,440			20,936		164,672			(33,905)				.0003
SPMARC5P Index - 2 Yr TA2405054		N/A	Equity/Index	RBC-	08/06/2024	08/06/2026	940	355,679	378.51		10,848		8,661		10,786			(2,188)				.0003
SPMARC5P Index - 2 Yr TA2307476		N/A	Equity/Index	BNP-	09/08/2023	09/10/2025	3,377	1,200,000	356.62383	33,720			11,656		78,895			(16,929)				.0003
SPMARC5P Index - 2 Yr TA2407439		N/A	Equity/Index	BMO-	10/21/2024	09/04/2026	290	112,601	386.96		3,483		3,120		2,320			(363)				.0003
SPMARC5P Index - 2 Yr TA2405936		N/A	Equity/Index	CIBC-	09/05/2024	11/19/2025	2,496	960,111	355.36		73,732		54,081		62,250			(19,651)				.0003
SPMARC5P Index - 2 Yr TA2306675		N/A	Equity/Index	BMO-	08/01/2023	08/01/2025	3,052	1,100,000	361.70150000000 001	31,240			9,085		55,795			(15,684)				.0003
SPMARC5P Index - 2 Yr TA2404926		N/A	Equity/Index	RBC-	08/01/2024	07/31/2026	1,312	500,000	381.19		15,200		12,026		13,262			(3,174)				.0003
SPMARC5P Index - 2 Yr TA2408211		N/A	Equity/Index	NGFPI-	11/07/2024	10/16/2026	2,720	1,051,198	388.14		29,972		27,682		21,643			(2,289)				.0003
SPMARC5P Index - 2 Yr TA2405356		N/A	Equity/Index	BOA-	08/16/2024	08/18/2026	1,303	500,000	383.7		15,500		12,630		11,943			(2,870)				.0003
SPMARC5P Index - 2 Yr TA2403235		N/A	Equity/Index	BMO-	06/04/2024	06/04/2026	2,407	900,000	373.95		27,360		19,479		31,932			(7,882)				.0003
SPMARC5P Index - 2 Yr TA2307098		N/A	Equity/Index	BNP-	08/23/2023	08/22/2025	6,464	2,300,000	357.19219199999 998	64,170			20,538		146,942			(32,261)				.0003
SPMARC5P Index - 2 Yr TA2306482		N/A	Equity/Index	BNP-	07/21/2023	07/21/2025	2,209	800,000	363.63875999999 999	22,320			6,171		37,261			(11,237)				.0003

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SPMARC5P Index - 2 Yr TA2303154		N/A	Equity/Index	BOA	01/24/2023	01/24/2025	3,620	1,300,000	361.41836799999999	34,944			1,102		62,873			(17,544)				.0003
SPMARC5P Index - 2 Yr TA2304687		N/A	Equity/Index	BMO	05/10/2023	05/09/2025	6,331	2,300,000	364.62795199999999	64,630			11,364		95,492			(32,493)				.0003
SPMARC5P Index - 2 Yr TA2305912		N/A	Equity/Index	BOA	06/30/2023	07/02/2025	4,731	1,700,000	360.60351600000001	48,110			12,028		89,273			(24,187)				.0003
SPMARC5P Index - 2 Yr TA2411471		N/A	Equity/Index	NGFPI	12/30/2024	11/19/2026	280	106,106	385.17		2,481		2,477		2,650			(4)				.0003
SPMARC5P Index - 2 Yr TA2404347		N/A	Equity/Index	BOA	07/12/2024	07/13/2026	2,358	900,000	381.7		27,360		20,971		22,824			(6,389)				.0003
SPMARC5P Index - 2 Yr TA2401236		N/A	Equity/Index	JPM	03/08/2024	03/09/2026	4,845	1,800,000	371.78		53,820		31,981		64,018			(21,839)				.0003
SPMARC5P Index - 2 Yr TA2401881		N/A	Equity/Index	BOA	04/10/2024	04/10/2026	2,960	1,100,000	371.71862800000002		32,736		20,865		41,442			(11,871)				.0003
SPMARC5P Index - 2 Yr TA2400968		N/A	Equity/Index	BOA	02/23/2024	02/24/2026	4,388	1,600,000	364.88524100000001		47,520		27,350		79,493			(20,170)				.0003
SPMARC5P Index - 2 Yr TA2306570		N/A	Equity/Index	RBC	07/26/2023	07/25/2025	6,341	2,300,000	364.08	63,250			17,811		104,902			(31,799)				.0003
SPMARC5P Index - 2 Yr TA2304661		N/A	Equity/Index	JPM	05/09/2023	05/09/2025	5,517	2,000,000	363.81503600000002	56,600			9,938		86,855			(28,416)				.0003
SPMARC5P Index - 2 Yr TA2308285		N/A	Equity/Index	JPM	10/24/2023	10/24/2025	1,720	600,000	349.54	17,220			6,992		50,753			(8,645)				.0003
SPMARC5P Index - 2 Yr TA2400578		N/A	Equity/Index	JPM	02/02/2024	02/03/2026	2,740	1,000,000	365.33		29,900		16,346		46,869			(13,554)				.0003
SPMARC5P Index - 2 Yr TA2408038		N/A	Equity/Index	NGFPI	11/05/2024	01/15/2026	1,038	400,087	364.02		23,559		20,527		19,055			(3,033)				.0003
SPMARC5P Index - 2 Yr TA2400078		N/A	Equity/Index	JPM	01/05/2024	01/05/2026	2,765	1,000,000	362.13		29,700		15,075		53,114			(14,625)				.0003
SPMARC5P Index - 2 Yr TA2307707		N/A	Equity/Index	BNP	09/22/2023	09/23/2025	7,676	2,700,000	353.00626399999999	74,520			27,126		204,985			(37,465)				.0003
SPMARC5P Index - 2 Yr TA2402973		N/A	Equity/Index	GS	05/21/2024	05/15/2026	4,165	1,567,623	376.14		47,331		32,712		48,272			(14,619)				.0003
SPMARC5P Index - 2 Yr TA2405184		N/A	Equity/Index	BNP	08/09/2024	06/25/2026	2,000	759,840	376.53		26,300		20,855		24,119			(5,445)				.0003
SPMARC5P Index - 2 Yr TA2407443		N/A	Equity/Index	BMO	10/21/2024	07/30/2026	698	271,019	378.72		11,294		10,052		7,883			(1,241)				.0003
SPMARC5P Index - 2 Yr TA2404563		N/A	Equity/Index	BMO	07/18/2024	06/17/2026	784	298,908	376.42		10,913		8,318		9,433			(2,595)				.0003
SPMARC5P Index - 2 Yr TA2400119		N/A	Equity/Index	JPM	01/08/2024	01/08/2026	3,862	1,400,000	363		41,580		21,218		71,757			(20,362)				.0003
SPMARC5P Index - 2 Yr TA2406182		N/A	Equity/Index	JPM	09/13/2024	09/15/2026	1,029	400,000	388.75		12,680		10,819		7,415			(1,861)				.0003
SPMARC5P Index - 2 Yr TA2304606		N/A	Equity/Index	BMO	05/04/2023	05/02/2025	4,679	1,700,000	364.50892299999998	48,620			8,115		70,816			(24,545)				.0003
SPMARC5P Index - 2 Yr TA2400004		N/A	Equity/Index	BNP	01/02/2024	01/02/2026	2,475	900,000	364.11641600000002		26,640		13,375		44,929			(13,265)				.0003
SPMARC5P Index - 2 Yr TA2305079		N/A	Equity/Index	BMO	05/26/2023	05/28/2025	6,989	2,500,000	358.89611200000002	70,250			14,185		142,630			(35,318)				.0003
SPMARC5P Index - 2 Yr TA2308414		N/A	Equity/Index	JPM	10/31/2023	10/31/2025	3,449	1,200,000	348.45	34,680			14,414		105,286			(17,411)				.0003
SPMARC5P Index - 2 Yr TA2407724		N/A	Equity/Index	MS	10/29/2024	07/29/2026	1,824	707,438	378.27		30,697		27,661		20,913			(3,036)				.0003
SPMARC5P Index - 2 Yr TA2403514		N/A	Equity/Index	GS	06/11/2024	12/05/2025	138	51,616	362.53		2,226		1,391		2,571			(835)				.0003
SPMARC5P Index - 2 Yr TA2408039		N/A	Equity/Index	NGFPI	11/05/2024	01/30/2026	913	351,907	366.23		19,279		16,880		15,422			(2,399)				.0003
SPMARC5P Index - 2 Yr TA2402224		N/A	Equity/Index	BOA	04/26/2024	04/27/2026	3,517	1,300,000	369.74393400000002		38,740		25,631		54,248			(13,109)				.0003
SPMARC5P Index - 2 Yr TA2405247		N/A	Equity/Index	BOA	08/12/2024	08/12/2026	1,838	700,000	381.04427900000002		21,665		17,475		18,928			(4,190)				.0003
SPMARC5P Index - 2 Yr TA2403624		N/A	Equity/Index	BOA	06/14/2024	12/04/2025	3,124	1,176,967	358.44		64,839		40,843		70,029			(23,997)				.0003
SPMARC5P Index - 2 Yr TA2304514		N/A	Equity/Index	BMO	04/28/2023	04/28/2025	3,591	1,300,000	363.21073200000001	36,790			5,921		58,396			(18,522)				.0003
SPMARC5P Index - 2 Yr TA2304141		N/A	Equity/Index	BOA	04/05/2023	04/04/2025	8,814	3,200,000	364.53850499999999	90,112			11,559		130,245			(45,491)				.0003
SPMARC5P Index - 2 Yr TA2406613		N/A	Equity/Index	JPM	09/26/2024	09/25/2026	1,171	457,596	390.7		14,460		12,553		7,786			(1,907)				.0003

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SPMARC5P Index - 2 Yr TA2307379		N/A	Equity/Index	BNP-	09/01/2023	09/03/2025	3,353	1,200,000	359.29013400000002	33,600			11,308		70,305			(16,892)				.0003
SPMARC5P Index - 2 Yr TA2303218		N/A	Equity/Index	JPM-	01/31/2023	01/31/2025	2,785	1,000,000	361.55327999999997	26,600			1,095		48,051			(13,355)				.0003
SPMARC5P Index - 2 Yr TA2303692		N/A	Equity/Index	BOA-	03/07/2023	03/07/2025	2,852	1,000,000	353.73572000000001	25,370			2,262		71,254			(12,737)				.0003
SPMARC5P Index - 2 Yr TA2407722		N/A	Equity/Index	MS-	10/29/2024	07/09/2026	721	279,640	378.91		11,748		10,548		7,912			(1,200)				.0003
SPMARC5P Index - 2 Yr TA2406304		N/A	Equity/Index	RBC-	09/17/2024	08/20/2026	900	349,461	385.01		12,168		10,345		7,768			(1,823)				.0003
SPMARC5P Index - 2 Yr TA2406140		N/A	Equity/Index	GS-	09/12/2024	09/11/2026	1,371	530,947	386.02		17,267		14,658		11,418			(2,609)				.0003
SPMARC5P Index - 2 Yr TA2308613		N/A	Equity/Index	BNP-	11/10/2023	11/10/2025	1,995	700,000	351.356245	20,090			8,649		56,770			(10,114)				.0003
SPMARC5P Index - 2 Yr TA2406851		N/A	Equity/Index	GS-	10/04/2024	10/06/2026	930	360,000	387.18		11,160		9,843		7,545			(1,317)				.0003
SPMARC5P Index - 2 Yr TA2410695		N/A	Equity/Index	NGFPI-	12/18/2024	11/06/2026	940	356,984	386.63		8,044		7,891		8,220			(152)				.0003
SPMARC5P Index - 2 Yr TA2308760		N/A	Equity/Index	BNP-	11/20/2023	11/20/2025	3,092	1,100,000	356.24356499999999	32,010			14,183		74,774			(16,071)				.0003
SPMARC5P Index - 2 Yr TA2406041		N/A	Equity/Index	BOA-	09/09/2024	09/09/2026	2,341	900,000	384.53689200000002		27,900		23,575		21,142			(4,325)				.0003
SPMARC5P Index - 2 Yr TA2303195		N/A	Equity/Index	JPM-	01/27/2023	01/28/2025	8,355	3,000,000	361.51167600000002	79,500			2,948		144,506			(39,968)				.0003
SPMARC5P Index - 2 Yr TA2403518		N/A	Equity/Index	GS-	06/11/2024	12/18/2025	2,631	984,073	362.91		42,055		26,645		48,573			(15,410)				.0003
SPMARC5P Index - 2 Yr TA2305989		N/A	Equity/Index	BOA-	07/06/2023	07/03/2025	8,707	3,100,000	357.25053600000001	87,513			22,120		190,305			(44,240)				.0003
SPMARC5P Index - 2 Yr TA2401336		N/A	Equity/Index	BNP-	03/15/2024	03/16/2026	4,071	1,500,000	368.70108800000003		44,850		27,083		63,761			(17,767)				.0003
SPMARC5P Index - 2 Yr TA2303522		N/A	Equity/Index	GS-	02/24/2023	02/24/2025	3,420	1,200,000	353.496308	31,200			2,317		85,562			(15,707)				.0003
SPMARC5P Index - 2 Yr TA2308373		N/A	Equity/Index	JPM-	10/27/2023	10/29/2025	5,185	1,800,000	347.65	52,200			21,553		162,118			(26,207)				.0003
SPMARC5P Index - 2 Yr TA2304147		N/A	Equity/Index	GS-	04/06/2023	04/07/2025	3,857	1,400,000	364.46800000002	39,340			5,195		56,628			(19,805)				.0003
SPMARC5P Index - 2 Yr TA2400173		N/A	Equity/Index	BOA-	01/11/2024	01/09/2026	1,655	600,000	363.07516800000002		17,808		9,175		31,461			(8,633)				.0003
SPMARC5P Index - 2 Yr TA2308501		N/A	Equity/Index	BNP-	11/03/2023	11/05/2025	5,660	2,000,000	353.98603000003	57,400			24,251		147,513			(28,818)				.0003
SPMARC5P Index - 2 Yr TA2405392		N/A	Equity/Index	GS-	08/16/2024	04/10/2026	2,180	836,466	372.96		36,108		27,970		28,252			(8,138)				.0003
SPMARC5P Index - 2 Yr TA2307418		N/A	Equity/Index	JPM-	09/06/2023	09/05/2025	2,814	1,000,000	356.6447	28,000			9,500		64,411			(14,077)				.0003
SPMARC5P Index - 2 Yr TA2304540		N/A	Equity/Index	GS-	05/01/2023	05/01/2025	3,600	1,300,000	362.26153099999999	36,790			6,056		60,766			(18,471)				.0003
SPMARC5P Index - 2 Yr TA2405182		N/A	Equity/Index	BNP-	08/09/2024	04/02/2026	1,640	623,069	375.19		21,664		16,548		19,454			(5,117)				.0003
SPMARC5P Index - 2 Yr TA2400457		N/A	Equity/Index	BOA-	01/26/2024	01/27/2026	2,206	800,000	363.15526399999999		23,720		12,740		42,186			(10,980)				.0003
SPMARC5P Index - 2 Yr TA2308200		N/A	Equity/Index	BNP-	10/18/2023	10/17/2025	7,454	2,600,000	349.69204999999999	73,840			29,313		222,597			(37,123)				.0003
SPMARC5P Index - 2 Yr TA2303042		N/A	Equity/Index	JPM-	01/11/2023	01/10/2025	4,204	1,500,000	358.83926600001	40,950			506		83,906			(20,588)				.0003
SPMARC5P Index - 2 Yr TA2408212		N/A	Equity/Index	NGFPI-	11/07/2024	10/21/2026	4,340	1,677,280	388.28		47,723		44,103		34,513			(3,619)				.0003
SPMARC5P Index - 2 Yr TA2401283		N/A	Equity/Index	JPM-	03/13/2024	03/13/2026	1,348	500,000	371.19		14,850		8,894		18,366			(5,956)				.0003
SPMARC5P Index - 2 Yr TA2408042		N/A	Equity/Index	NGFPI-	11/05/2024	02/06/2026	1,980	763,171	364.33		44,673		39,199		36,322			(5,474)				.0003
SPMARC5P Index - 2 Yr TA2408040		N/A	Equity/Index	NGFPI-	11/05/2024	01/30/2026	494	190,407	364.4		11,103		9,721		9,002			(1,382)				.0003
SPMARC5P Index - 2 Yr TA2411331		N/A	Equity/Index	UBS-	12/27/2024	12/04/2026	840	318,469	388.29		6,460		6,441		7,026			(18)				.0003
SPMARC5P Index - 2 Yr TA2306746		N/A	Equity/Index	BNP-	08/04/2023	08/05/2025	3,343	1,200,000	360.23642999999998	33,600			9,969		66,576			(16,892)				.0003
SPMARC5P Index - 2 Yr TA2406307		N/A	Equity/Index	RBC-	09/17/2024	07/10/2026	2,000	776,580	381.17		30,500		25,648		19,787			(4,852)				.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2408209		N/A	Equity/Index	NGFPI-	11/07/2024	10/16/2026	1,614	623,763	388.51		17,531		16,192		12,619			(1,339)				.0003
SPMARC5P Index - 2 Yr TA2309473		N/A	Equity/Index	BNP-	12/29/2023	12/30/2025	4,113	1,500,000	365.15408400000001	44,250			22,095		71,366			(22,155)				.0003
SPMARC5P Index - 2 Yr TA2404723		N/A	Equity/Index	BMO-	07/25/2024	07/24/2026	1,967	740,000	376.26280000000003		21,608		16,889		24,613			(4,719)				.0003
SPMARC5P Index - 2 Yr TA2405791		N/A	Equity/Index	GS-	08/29/2024	08/11/2026	1,200	461,784	379.92		17,042		14,070		12,712			(2,972)				.0003
SPMARC5P Index - 2 Yr TA2304510		N/A	Equity/Index	BMO-	04/28/2023	04/29/2025	5,525	2,000,000	363.21073200000001	56,600			9,174		89,920			(28,455)				.0003
SPMARC5P Index - 2 Yr TA2307215		N/A	Equity/Index	BMO-	08/29/2023	08/29/2025	1,677	600,000	359.09370000000001	16,740			5,511		34,722			(8,404)				.0003
SPMARC5P Index - 2 Yr TA2400007		N/A	Equity/Index	BNP-	01/03/2024	01/02/2026	5,519	2,000,000	362.76860699999997		60,000		30,165		105,878			(29,835)				.0003
SPMARC5P Index - 2 Yr TA2308168		N/A	Equity/Index	BMO-	10/17/2023	10/17/2025	2,865	1,000,000	349.9776	28,500			11,298		83,319			(14,309)				.0003
SPMARC5P Index - 2 Yr TA2303122		N/A	Equity/Index	BMO-	01/20/2023	01/21/2025	9,483	3,400,000	360.87	91,131			2,504		170,207			(45,816)				.0003
SPMARC5P Index - 2 Yr TA2400783		N/A	Equity/Index	JPM-	02/14/2024	02/13/2026	2,763	1,000,000	362.1		30,000		16,813		54,047			(13,187)				.0003
SPMARC5P Index - 2 Yr TA2410151		N/A	Equity/Index	RBC-	12/10/2024	11/05/2026	2,478	961,266	389.29		27,878		27,034		19,131			(844)				.0003
SPMARC5P Index - 2 Yr TA2305562		N/A	Equity/Index	GS-	06/16/2023	06/18/2025	3,877	1,400,000	362.40399000000002	39,620			9,143		66,638			(19,919)				.0003
SPMARC5P Index - 2 Yr TA2400713		N/A	Equity/Index	BOA-	02/09/2024	02/10/2026	3,569	1,300,000	364.45854400000002		38,870		21,624		65,276			(17,246)				.0003
SPMARC5P Index - 2 Yr TA2405396		N/A	Equity/Index	GS-	08/16/2024	03/06/2026	8,284	3,178,571	370.02		150,420		114,415		118,857			(36,005)				.0003
SPMARC5P Index - 2 Yr TA2406803		N/A	Equity/Index	BMO-	10/03/2024	04/23/2026	2,213	860,237	369.73		49,682		41,870		34,064			(7,812)				.0003
SPMARC5P Index - 2 Yr TA2404298		N/A	Equity/Index	RBC-	07/11/2024	07/02/2026	3,632	1,384,409	377.81		47,579		36,147		41,626			(11,432)				.0003
SPMARC5P Index - 2 Yr TA2404097		N/A	Equity/Index	RBC-	07/03/2024	06/18/2026	4,192	1,583,780	376.38		50,514		37,761		50,575			(12,752)				.0003
SPMARC5P Index - 2 Yr TA2306151		N/A	Equity/Index	BMO-	07/12/2023	07/11/2025	7,758	2,800,000	362.20927599999999	78,680			20,643		137,254			(39,556)				.0003
SPMARC5P Index - 2 Yr TA2406517		N/A	Equity/Index	RBC-	09/24/2024	08/12/2026	1,435	560,726	380.78		24,446		20,953		14,960			(3,492)				.0003
SPMARC5P Index - 2 Yr TA2402745		N/A	Equity/Index	BNP-	05/10/2024	05/11/2026	2,413	900,000	373.03		26,550		18,077		32,681			(8,473)				.0003
SPMARC5P Index - 2 Yr TA2403480		N/A	Equity/Index	BOA-	06/10/2024	06/10/2026	3,482	1,300,000	373.34		39,247		28,264		47,656			(10,983)				.0003
SPMARC5P Index - 2 Yr TA2405792		N/A	Equity/Index	GS-	08/29/2024	08/14/2026	1,500	577,230	382.34		19,500		16,114		14,331			(3,387)				.0003
SPMARC5P Index - 2 Yr TA2304283		N/A	Equity/Index	GS-	04/14/2023	04/14/2025	2,488	900,000	363.02825300000001	25,290			3,583		39,908			(12,732)				.0003
SPMARC5P Index - 2 Yr TA2303984		N/A	Equity/Index	JPM-	03/24/2023	03/25/2025	5,275	1,900,000	361.85692	52,440			5,979		90,592			(26,364)				.0003
SPMARC5P Index - 2 Yr TA2307875		N/A	Equity/Index	JPM-	09/29/2023	09/29/2025	5,758	2,000,000	348.79880000000003	55,600			20,726		173,483			(27,991)				.0003
SPMARC5P Index - 2 Yr TA2403548		N/A	Equity/Index	BOA-	06/12/2024	05/20/2026	5,023	1,889,351	376.32		55,856		39,874		59,169			(15,981)				.0003
SPMARC5P Index - 2 Yr TA2400531		N/A	Equity/Index	JPM-	02/01/2024	01/30/2026	3,277	1,200,000	366.52		35,880		19,499		53,214			(16,381)				.0003
SPMARC5P Index - 2 Yr TA2401822		N/A	Equity/Index	GS-	04/05/2024	04/06/2026	3,205	1,200,000	374.63720000000001		35,880		22,703		38,442			(13,177)				.0003
SPMARC5P Index - 2 Yr TA2407073		N/A	Equity/Index	BMO-	10/08/2024	09/04/2026	1,092	421,042	383.51		13,672		12,019		10,288			(1,652)				.0003
SPMARC5P Index - 2 Yr TA2401728		N/A	Equity/Index	GS-	04/01/2024	04/01/2026	3,221	1,200,000	372.54		36,120		22,575		42,231			(13,545)				.0003
SPMARC5P Index - 2 Yr TA2304759		N/A	Equity/Index	JPM-	05/12/2023	05/12/2025	7,180	2,600,000	363.40356000000003	73,580			13,259		115,777			(37,043)				.0003
SPMARC5P Index - 2 Yr TA2406849		N/A	Equity/Index	GS-	10/04/2024	10/02/2026	1,808	700,000	387.18		21,630		19,064		14,606			(2,566)				.0003
SPMARC5P Index - 2 Yr TA2303985		N/A	Equity/Index	JPM-	03/24/2023	03/26/2025	6,941	2,500,000	361.85692	69,000			7,951		119,265			(34,642)				.0003
SPMARC5P Index - 2 Yr TA2411320		N/A	Equity/Index	UBS-	12/27/2024	12/03/2026	273	103,502	393.16		1,673		1,669		1,815			(5)				.0003

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SPMARC5P Index - 2 Yr TA2308368		N/A	Equity/Index	JPM-	10/27/2023	10/27/2025	8,354	2,900,000	347.65	84,100			34,589		261,138			(42,339)				.0003
SPMARC5P Index - 2 Yr TA2407721		N/A	Equity/Index	MS-	10/29/2024	07/31/2026	1,141	442,537	380.58		17,708		15,962		11,895			(1,746)				.0003
SPMARC5P Index - 2 Yr TA2303081		N/A	Equity/Index	JPM-	01/13/2023	01/16/2025	3,070	1,100,000	360.53593499999999	30,470			627		56,048			(15,298)				.0003
SPMARC5P Index - 2 Yr TA2304600		N/A	Equity/Index	JPM-	05/03/2023	05/02/2025	4,413	1,600,000	363.79658000000001	45,760			7,606		69,243			(23,006)				.0003
SPMARC5P Index - 2 Yr TA2308444		N/A	Equity/Index	BMO-	11/01/2023	10/31/2025	6,873	2,400,000	349.68889999999	69,360			28,868		202,267			(34,871)				.0003
SPMARC5P Index - 2 Yr TA2406731		N/A	Equity/Index	JPM-	10/01/2024	10/01/2026	375	146,289	390.64		4,623		4,046		2,517			(577)				.0003
SPMARC5P Index - 2 Yr TA2403478		N/A	Equity/Index	BMO-	06/10/2024	06/05/2026	1,378	514,463	375.91		13,711		9,848		16,782			(3,863)				.0003
SPMARC5P Index - 2 Yr TA2307000		N/A	Equity/Index	BNP-	08/18/2023	08/18/2025	3,964	1,400,000	354.45665500000001	39,200			12,348		99,876			(19,735)				.0003
SPMARC5P Index - 2 Yr TA2307768		N/A	Equity/Index	BNP-	09/26/2023	09/26/2025	1,431	500,000	350.72250400000001	13,800			5,073		41,247			(6,928)				.0003
SPMARC5P Index - 2 Yr TA2308339		N/A	Equity/Index	BNP-	10/26/2023	10/24/2025	4,031	1,400,000	347.89574399998	40,180			16,405		127,206			(20,284)				.0003
SPMARC5P Index - 2 Yr TA2410153		N/A	Equity/Index	RBC-	12/10/2024	10/30/2026	2,300	892,216	388.05		27,048		26,222		18,688			(826)				.0003
SPMARC5P Index - 2 Yr TA2303841		N/A	Equity/Index	GS-	03/17/2023	03/18/2025	5,571	2,000,000	361.31337000000002	54,000			5,637		97,037			(27,148)				.0003
SPMARC5P Index - 2 Yr TA2308247		N/A	Equity/Index	BNP-	10/20/2023	10/20/2025	2,871	1,000,000	349.09155600000003	28,500			11,447		87,360			(14,348)				.0003
SPMARC5P Index - 2 Yr TA2401680		N/A	Equity/Index	BOA-	03/28/2024	03/31/2026	3,214	1,200,000	373.44199900000001		36,000		22,451		41,295			(13,549)				.0003
SPMARC5P Index - 2 Yr TA2308775		N/A	Equity/Index	JPM-	11/21/2023	11/21/2025	3,648	1,300,000	356.78	37,700			16,779		84,750			(18,954)				.0003
SPMARC5P Index - 2 Yr TA2305180		N/A	Equity/Index	BMO-	06/02/2023	05/30/2025	2,223	800,000	358.28044999997	25,840			5,318		46,692			(13,063)				.0003
SPMARC5P Index - 2 Yr TA2303364		N/A	Equity/Index	GS-	02/10/2023	02/12/2025	1,969	700,000	358.25805500000001	17,990			1,036		39,953			(9,032)				.0003
SPMARC5P Index - 2 Yr TA2303077		N/A	Equity/Index	JPM-	01/13/2023	01/13/2025	3,628	1,300,000	360.53593499999999	35,230			582		66,265			(17,761)				.0003
SPMARC5P Index - 2 Yr TA2400577		N/A	Equity/Index	JPM-	02/02/2024	02/02/2026	2,740	1,000,000	365.33		29,900		16,328		46,834			(13,572)				.0003
SPMARC5P Index - 2 Yr TA2403517		N/A	Equity/Index	GS-	06/11/2024	12/15/2025	290	108,469	365.55		4,172		2,635		4,790			(1,537)				.0003
SPMARC5P Index - 2 Yr TA2305965		N/A	Equity/Index	GS-	07/03/2023	07/03/2025	2,786	1,000,000	360.28236399999997	28,400			7,139		53,300			(14,278)				.0003
SPMARC5P Index - 2 Yr TA2400248		N/A	Equity/Index	BOA-	01/16/2024	01/16/2026	3,314	1,200,000	362.65701000000001		35,520		18,515		64,292			(17,005)				.0003
SPMARC5P Index - 2 Yr TA2305236		N/A	Equity/Index	BOA-	06/06/2023	06/06/2025	3,886	1,400,000	361.46481599998	39,620			8,478		69,813			(19,892)				.0003
SPMARC5P Index - 2 Yr TA2303050		N/A	Equity/Index	BMO-	01/12/2023	01/10/2025	2,793	1,000,000	360.17	27,401			341		52,059			(13,852)				.0003
SPMARC5P Index - 2 Yr TA2406371		N/A	Equity/Index	RBC-	09/19/2024	09/18/2026	1,543	600,000	388.87		18,486		15,871		11,446			(2,615)				.0003
SPMARC5P Index - 2 Yr TA2408041		N/A	Equity/Index	NGFPI-	11/05/2024	02/06/2026	2,059	793,621	364.36		46,408		40,721		37,726			(5,687)				.0003
SPMARC5P Index - 2 Yr TA2403521		N/A	Equity/Index	BNP-	06/11/2024	06/11/2026	1,604	600,000	374.03		18,180		13,136		21,330			(5,044)				.0003
SPMARC5P Index - 2 Yr TA2305325		N/A	Equity/Index	BMO-	06/09/2023	06/10/2025	7,224	2,600,000	361.09770300000002	74,360			16,343		133,471			(37,384)				.0003
SPMARC5P Index - 2 Yr TA2407598		N/A	Equity/Index	GS-	10/25/2024	10/23/2026	3,279	1,270,000	387.29		39,243		35,725		26,940			(3,518)				.0003
SPMARC5P Index - 2 Yr TA2307188		N/A	Equity/Index	BNP-	08/28/2023	08/28/2025	2,251	800,000	356.63468399999	22,560			7,396		52,397			(11,326)				.0003
SPMARC5P Index - 2 Yr TA2406767		N/A	Equity/Index	RBC-	10/02/2024	10/02/2026	1,284	500,000	389.61		15,675		13,740		9,350			(1,935)				.0003
SPMARC5P Index - 2 Yr TA2402514		N/A	Equity/Index	BNP-	05/03/2024	05/04/2026	2,431	900,000	370.284042		26,100		17,520		36,842			(8,580)				.0003
SPMARC5P Index - 2 Yr TA2403546		N/A	Equity/Index	BOA-	06/12/2024	05/27/2026	1,805	678,933	373.09		22,983		16,472		24,698			(6,511)				.0003
SPMARC5P Index - 2 Yr TA2304398		N/A	Equity/Index	BMO-	04/21/2023	04/22/2025	5,547	2,000,000	361.85801600000002	56,400			8,599		96,796			(28,355)				.0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2406727		N/A	Equity/Index	JPM-	10/01/2024	08/31/2026	1,142	445,974	384.6		17,366		15,102		9,857			(2,264)				.0003
SPMARC5P Index - 2 Yr TA2406308		N/A	Equity/Index	RBC-	09/17/2024	07/24/2026	2,765	1,073,622	376.89		49,300		41,620		33,667			(7,680)				.0003
SPMARC5P Index - 2 Yr TA2306402		N/A	Equity/Index	BMO-	07/19/2023	07/18/2025	13,734	5,000,000	365.380652	139,500			37,941		207,042			(70,133)				.0003
SPMARC5P Index - 2 Yr TA2305411		N/A	Equity/Index	CIBC-	06/13/2023	06/13/2025	3,615	1,300,000	360.83852999999 999	36,855			8,241		68,432			(18,503)				.0003
SPMARC5P Index - 2 Yr TA2307472		N/A	Equity/Index	BNP-	09/08/2023	09/08/2025	3,377	1,200,000	356.62383	33,960			11,678		78,852			(17,097)				.0003
SPMARC5P Index - 2 Yr TA2409216		N/A	Equity/Index	BMO-	11/26/2024	10/27/2026	1,799	693,083	387.29		19,537		18,559		15,091			(978)				.0003
SPMARC5P Index - 2 Yr TA2403306		N/A	Equity/Index	BOA-	06/06/2024	06/05/2026	2,657	1,000,000	376.34		30,200		21,571		31,739			(8,629)				.0003
SPMARC5P Index - 2 Yr TA2400458		N/A	Equity/Index	BOA-	01/26/2024	01/28/2026	3,033	1,100,000	363.15526399999 999		32,615		17,538		58,035			(15,077)				.0003
SPMARC5P Index - 2 Yr TA2303411		N/A	Equity/Index	BMO-	02/14/2023	02/14/2025	2,814	1,000,000	358.08	24,992			1,508		58,394			(12,548)				.0003
SPMARC5P Index - 2 Yr TA2403515		N/A	Equity/Index	GS-	06/11/2024	12/15/2025	3,761	1,406,727	362.65		60,649		38,304		70,036			(22,344)				.0003
SPMARC5P Index - 2 Yr TA2401557		N/A	Equity/Index	BNP-	03/22/2024	03/20/2026	2,426	900,000	371.17549500000 001		27,180		16,631		34,217			(10,549)				.0003
SPMARC5P Index - 2 Yr TA2303278		N/A	Equity/Index	GS-	02/03/2023	02/05/2025	3,916	1,400,000	360.30409200000 003	36,400			1,748		71,474			(18,275)				.0003
SPMARC5P Index - 2 Yr TA2404255		N/A	Equity/Index	BOA-	07/10/2024	12/26/2025	10,535	4,006,039	365.16		196,541		132,379		182,314			(64,162)				.0003
SPMARC5P Index - 2 Yr TA2400868		N/A	Equity/Index	BNP-	02/16/2024	02/18/2026	4,691	1,700,000	362.66990399999 997		50,320		28,547		92,433			(21,773)				.0003
SPMARC5P Index - 2 Yr TA2411464		N/A	Equity/Index	NGFPI-	12/30/2024	11/20/2026	1,749	662,784	386.01		14,943		14,922		15,966			(22)				.0003
SPMARC5P Index - 2 Yr TA2407435		N/A	Equity/Index	BMO-	10/21/2024	09/03/2026	707	274,514	383.39		9,778		8,758		6,691			(1,019)				.0003
SPMARC5P Index - 2 Yr TA2407368		N/A	Equity/Index	GS-	10/18/2024	10/20/2026	2,568	1,000,000	389.42		31,100		28,028		19,112			(3,072)				.0003
SPMARC5P Index - 2 Yr TA2406300		N/A	Equity/Index	RBC-	09/17/2024	08/04/2026	1,029	399,550	381.51		15,682		13,278		10,290			(2,404)				.0003
SPMARC5P Index - 2 Yr TA2404460		N/A	Equity/Index	RBC-	07/16/2024	07/16/2026	3,127	1,200,000	383.81		36,480		28,073		27,436			(8,407)				.0003
SPMARC5P Index - 2 Yr TA2400333		N/A	Equity/Index	JPM-	01/19/2024	01/21/2026	4,966	1,800,000	363.02		53,280		28,138		92,723			(25,142)				.0003
SPMARC5P Index - 2 Yr TA2303076		N/A	Equity/Index	JPM-	01/13/2023	01/14/2025	3,070	1,100,000	360.53593499999 999	29,920			535		56,069			(15,063)				.0003
SPMARC5P Index - 2 Yr TA2304864		N/A	Equity/Index	BMO-	05/17/2023	05/16/2025	3,605	1,300,000	361.954294	36,660			6,798		63,205			(18,431)				.0003
SPMARC5P Index - 2 Yr TA2307378		N/A	Equity/Index	BNP-	09/01/2023	09/02/2025	5,029	1,800,000	359.29013400000 002	50,400			16,916		105,418			(25,373)				.0003
SPMARC5P Index - 2 Yr TA2404884		N/A	Equity/Index	BNP-	07/31/2024	07/31/2026	1,839	700,000	380.73223200000 001		21,420		16,948		18,985			(4,472)				.0003
SPMARC5P Index - 2 Yr TA2401117		N/A	Equity/Index	JPM-	03/01/2024	02/27/2026	3,263	1,200,000	368.13		35,760		20,843		50,316			(14,916)				.0003
SPMARC5P Index - 2 Yr TA2405028		N/A	Equity/Index	BMO-	08/05/2024	11/28/2025	4,000	1,515,200	358.77		84,480		58,378		86,205			(26,102)				.0003
SPMARC5P Index - 2 Yr TA2405790		N/A	Equity/Index	GS-	08/29/2024	07/31/2026	1,800	692,676	381.04		24,378		20,060		17,979			(4,318)				.0003
SPMARC5P Index - 2 Yr TA2405725		N/A	Equity/Index	BOA-	08/28/2024	08/28/2026	1,300	500,000	384.64691399999 998		15,465		12,813		11,524			(2,652)				.0003
SPMARC5P Index - 2 Yr TA2407471		N/A	Equity/Index	MS-	10/22/2024	02/12/2026	3,600	1,398,780	364.07		94,089		80,281		65,825			(13,808)				.0003
SPMARC5P Index - 2 Yr TA2408328		N/A	Equity/Index	NGFPI-	11/08/2024	12/23/2025	405	156,585	366.84		8,725		7,651		6,306			(1,075)				.0003
SPMARC5P Index - 2 Yr TA2404099		N/A	Equity/Index	RBC-	07/03/2024	07/01/2026	2,411	910,900	374.91		30,933		23,264		31,371			(7,669)				.0003
SPMARC5P Index - 2 Yr TA2403516		N/A	Equity/Index	GS-	06/11/2024	12/17/2025	1,918	717,390	362.65		30,955		19,592		35,759			(11,363)				.0003
SPMARC5P Index - 2 Yr TA2305495		N/A	Equity/Index	BOA-	06/15/2023	06/13/2025	4,145	1,500,000	363.10035800000 003	42,450			9,557		68,927			(21,460)				.0003
SPMARC5P Index - 2 Yr TA2303633		N/A	Equity/Index	BOA-	03/03/2023	03/04/2025	3,687	1,300,000	355.47616499999 998	33,241			2,831		85,776			(16,712)				.0003

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SPMARC5P Index - 2 Yr TA2405605		N/A	Equity/Index	RBC-	08/23/2024	06/29/2026	1,980	763,290	375.78		32,611		26,399		24,767			(6,212)				.0003
SPMARC5P Index - 2 Yr TA2306486		N/A	Equity/Index	BNP-	07/21/2023	07/23/2025	3,865	1,400,000	363.63875999999	38,920			10,838		65,286			(19,540)				.0003
SPMARC5P Index - 2 Yr TA2303940		N/A	Equity/Index	BOA-	03/23/2023	03/21/2025	5,276	1,900,000	361.79664400000	52,516			5,722		90,808			(26,512)				.0003
SPMARC5P Index - 2 Yr TA2406088		N/A	Equity/Index	RBC-	09/10/2024	09/10/2026	802	309,283	385.66		9,591		8,117		6,879			(1,473)				.0003
SPMARC5P Index - 2 Yr TA2304640		N/A	Equity/Index	BOA-	05/08/2023	05/08/2025	4,138	1,500,000	363.84125	42,375			7,382		64,761			(21,275)				.0003
SPMARC5P Index - 2 Yr TA2305713		N/A	Equity/Index	BOA-	06/23/2023	06/25/2025	3,347	1,200,000	359.81495999999	33,948			8,149		65,302			(17,044)				.0003
SPMARC5P Index - 2 Yr TA2406303		N/A	Equity/Index	RBC-	09/17/2024	08/19/2026	900	349,461	384.47		12,411		10,549		7,962			(1,862)				.0003
SPMARC5P Index - 2 Yr TA2403620		N/A	Equity/Index	BOA-	06/14/2024	06/15/2026	2,654	1,000,000	376.78767499999		30,250		22,023		31,357			(8,227)				.0003
SPMARC5P Index - 2 Yr TA2408206		N/A	Equity/Index	NGFPI-	11/07/2024	10/16/2026	1,229	474,972	389.42		12,885		11,901		9,199			(984)				.0003
SPMARC5P Index - 2 Yr TA2304990		N/A	Equity/Index	CIBC-	05/23/2023	05/23/2025	2,228	800,000	360.35841099999	22,056			4,296		42,743			(11,073)				.0003
SPMARC5P Index - 2 Yr TA2404595		N/A	Equity/Index	RBC-	07/19/2024	07/17/2026	3,960	1,500,000	378.89		44,850		34,766		43,841			(10,084)				.0003
SPMARC5P Index - 2 Yr TA2404937		N/A	Equity/Index	RBC-	08/01/2024	04/08/2026	3,280	1,249,811	373.98		47,527		35,762		41,402			(11,766)				.0003
SPMARC5P Index - 2 Yr TA2309158		N/A	Equity/Index	JPM-	12/12/2023	12/12/2025	2,791	1,000,000	358.8	29,000			13,724		60,513			(14,560)				.0003
SPMARC5P Index - 2 Yr TA2406393		N/A	Equity/Index	BMO-	09/20/2024	09/21/2026	1,917	747,000	389.62		23,381		20,169		13,756			(3,212)				.0003
SPMARC5P Index - 2 Yr TA2305459		N/A	Equity/Index	BOA-	06/14/2023	06/13/2025	7,217	2,600,000	361.510875	73,866			16,539		129,882			(37,136)				.0003
SPMARC5P Index - 2 Yr TA2401619		N/A	Equity/Index	BMO-	03/26/2024	03/26/2026	3,774	1,400,000	371.09840000003		41,720		25,731		53,666			(15,989)				.0003
SPMARC5P Index - 2 Yr TA2406181		N/A	Equity/Index	JPM-	09/13/2024	09/14/2026	3,344	1,300,000	388.75		41,080		35,042		24,058			(6,038)				.0003
SPMARC5P Index - 2 Yr TA2303460		N/A	Equity/Index	BMO-	02/17/2023	02/18/2025	3,955	1,400,000	356.64	36,105			2,384		87,720			(18,177)				.0003
SPMARC5P Index - 2 Yr TA2309111		N/A	Equity/Index	BNP-	12/08/2023	12/08/2025	1,954	700,000	358.625608	20,370			9,555		43,570			(10,255)				.0003
SPMARC5P Index - 2 Yr TA2308500		N/A	Equity/Index	BNP-	11/03/2023	11/03/2025	3,679	1,300,000	353.98603000003	37,310			15,704		95,839			(18,783)				.0003
SPMARC5P Index - 2 Yr TA2307659		N/A	Equity/Index	JPM-	09/21/2023	09/19/2025	1,423	500,000	352.58479999997	14,100			5,076		37,880			(7,118)				.0003
SPMARC5P Index - 2 Yr TA2402867		N/A	Equity/Index	GS-	05/16/2024	05/08/2026	1,795	673,879	372.46		22,599		15,486		24,251			(7,113)				.0003
SPMARC5P Index - 2 Yr TA2305324		N/A	Equity/Index	BMO-	06/09/2023	06/11/2025	8,891	3,200,000	361.09770300002	91,520			20,212		164,158			(45,948)				.0003
SPMARC5P Index - 2 Yr TA2304841		N/A	Equity/Index	GS-	05/16/2023	05/16/2025	3,329	1,200,000	361.77362799997	33,840			6,267		58,081			(16,990)				.0003
SPMARC5P Index - 2 Yr TA2303891		N/A	Equity/Index	JPM-	03/21/2023	03/21/2025	2,794	1,000,000	359.86401599999	27,300			2,958		53,278			(13,706)				.0003
SPMARC5P Index - 2 Yr TA2304145		N/A	Equity/Index	GS-	04/06/2023	04/08/2025	3,581	1,300,000	364.46800000002	36,530			4,867		52,633			(18,365)				.0003
SPMARC5P Index - 2 Yr TA2405413		N/A	Equity/Index	BOA-	08/19/2024	08/19/2026	2,595	997,542	384.54689400001		30,654		25,020		22,868			(5,635)				.0003
SPMARC5P Index - 2 Yr TA2405789		N/A	Equity/Index	GS-	08/29/2024	07/10/2026	1,120	430,998	381.17		14,919		12,194		10,905			(2,724)				.0003
SPMARC5P Index - 2 Yr TA2304150		N/A	Equity/Index	GS-	04/06/2023	04/09/2025	5,510	2,000,000	364.46800000002	56,200			7,555		81,051			(28,216)				.0003
SPMARC5P Index - 2 Yr TA2306358		N/A	Equity/Index	BNP-	07/18/2023	07/18/2025	1,925	700,000	364.93906800002	19,530			5,304		29,250			(9,805)				.0003
SPMARC5P Index - 2 Yr TA2407728		N/A	Equity/Index	MS-	10/29/2024	06/26/2026	319	123,724	376.19		5,694		5,100		3,888			(594)				.0003
SPMARC5P Index - 2 Yr TA2406639		N/A	Equity/Index	RBC-	09/27/2024	09/28/2026	7,301	2,850,000	390.37		88,635		77,312		50,944			(11,323)				.0003
SPMARC5P Index - 2 Yr TA2307111		N/A	Equity/Index	BNP-	08/24/2023	08/22/2025	1,411	500,000	355.73135400001	14,000			4,499		33,930			(7,068)				.0003
SPMARC5P Index - 2 Yr TA2411470		N/A	Equity/Index	NGFPI-	12/30/2024	11/24/2026	455	172,422	385.49		3,993		3,987		4,268			(6)				.0003

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SPMARC5P Index - 2 Yr TA2304415		N/A	Equity/Index	JPM-	04/24/2023	04/24/2025	2,768	1,000,000	362.54647699999998	28,100			4,356		46,351			(14,108)				.0003
SPMARC5P Index - 2 Yr TA2411473		N/A	Equity/Index	NGFPI-	12/30/2024	11/25/2026	2,103	796,932	385.26		18,656		18,629		19,948			(27)				.0003
SPMARC5P Index - 2 Yr TA2410479		N/A	Equity/Index	RBC-	12/16/2024	12/16/2026	1,299	500,000	385.04		15,450		15,132		12,698			(318)				.0003
SPMARC5P Index - 2 Yr TA2305369		N/A	Equity/Index	BOA-	06/12/2023	06/12/2025	3,053	1,100,000	361.47485	31,240			6,942		54,922			(15,684)				.0003
SPMARC5P Index - 2 Yr TA2400265		N/A	Equity/Index	BNP-	01/17/2024	01/16/2026	1,387	500,000	360.98467199999999		14,800		7,725		28,721			(7,075)				.0003
SPMARC5P Index - 2 Yr TA2400752		N/A	Equity/Index	BNP-	02/13/2024	02/13/2026	2,495	900,000	361.068624		26,730		14,960		52,112			(11,770)				.0003
SPMARC5P Index - 2 Yr TA2407367		N/A	Equity/Index	GS-	10/18/2024	10/16/2026	1,284	500,000	389.42		15,550		14,006		9,511			(1,544)				.0003
SPMARC5P Index - 2 Yr TA2406515		N/A	Equity/Index	RBC-	09/24/2024	07/17/2026	1,256	490,782	382.38		20,016		17,044		11,823			(2,972)				.0003
SPMARC5P Index - 2 Yr TA2400712		N/A	Equity/Index	BOA-	02/09/2024	02/09/2026	4,942	1,800,000	364.45854400000002		53,820		29,908		90,333			(23,912)				.0003
SPMARC5P Index - 2 Yr TA2405561		N/A	Equity/Index	BOA-	08/23/2024	08/25/2026	2,594	1,000,000	385.5		30,970		25,532		21,997			(5,438)				.0003
SPMARC5P Index - 2 Yr TA2405559		N/A	Equity/Index	BOA-	08/23/2024	08/21/2026	1,556	600,000	385.5		18,546		15,272		13,135			(3,274)				.0003
SPMARC5P Index - 2 Yr TA2405560		N/A	Equity/Index	BOA-	08/23/2024	08/24/2026	2,335	900,000	385.5		27,846		22,950		19,774			(4,896)				.0003
SPMARC5P Index - 2 Yr TA2411327		N/A	Equity/Index	UBS-	12/27/2024	12/04/2026	386	146,344	389.25		2,845		2,837		3,090			(8)				.0003
SPMARC5P Index - 2 Yr TA2307905		N/A	Equity/Index	JPM-	10/02/2023	09/12/2025	11,751	4,063,378	357.02	68,767			24,636		265,687			(35,499)				.0003
SPMARC5P Index - 2 Yr TA2401147		N/A	Equity/Index	BNP-	03/05/2024	03/05/2026	2,982	1,100,000	369.24201900000003		32,648		19,194		45,278			(13,454)				.0003
SPMARC5P Index - 2 Yr TA2408204		N/A	Equity/Index	NGFPI-	11/07/2024	10/19/2026	518	200,191	393.31		4,658		4,304		3,212			(354)				.0003
SPMARC5P Index - 2 Yr TA2406302		N/A	Equity/Index	RBC-	09/17/2024	08/14/2026	2,572	998,682	382.34		38,220		32,446		25,011			(5,774)				.0003
SPMARC5P Index - 2 Yr TA2306545		N/A	Equity/Index	BNP-	07/25/2023	07/25/2025	1,382	500,000	363.29529600000001	13,950			3,923		23,759			(7,004)				.0003
SPMARC5P Index - 2 Yr TA2405393		N/A	Equity/Index	GS-	08/16/2024	04/15/2026	1,961	752,436	370.69		35,315		27,422		28,098			(7,893)				.0003
SPMARC5P Index - 2 Yr TA2305824		N/A	Equity/Index	BOA-	06/28/2023	06/27/2025	9,473	3,400,000	360.25804099999999	95,982			23,336		181,571			(48,255)				.0003
SPMARC5P Index - 2 Yr TA2307459		N/A	Equity/Index	BNP-	09/07/2023	09/05/2025	5,910	2,100,000	356.58368999999999	58,590			19,961		138,105			(29,578)				.0003
SPMARC5P Index - 2 Yr TA2303251		N/A	Equity/Index	JPM-	02/02/2023	01/31/2025	3,328	1,200,000	363.34213399999999	31,560			1,306		51,507			(15,932)				.0003
SPMARC5P Index - 2 Yr TA2409164		N/A	Equity/Index	NGFPI-	11/25/2024	10/22/2026	1,585	610,368	388.55		16,066		15,233		12,459			(832)				.0003
SPMARC5P Index - 2 Yr TA2307513		N/A	Equity/Index	BNP-	09/12/2023	09/12/2025	2,535	900,000	356.24713600000001	25,290			8,812		60,111			(12,697)				.0003
SPMARC5P Index - 2 Yr TA2304448		N/A	Equity/Index	JPM-	04/26/2023	04/25/2025	2,219	800,000	361.76175000000001	22,800			3,570		38,767			(11,463)				.0003
SPMARC5P Index - 2 Yr TA2303099		N/A	Equity/Index	BOA-	01/17/2023	01/17/2025	2,794	1,000,000	360.04739999999998	27,050			594		52,367			(13,581)				.0003
SPMARC5P Index - 2 Yr TA2303365		N/A	Equity/Index	GS-	02/10/2023	02/11/2025	2,251	800,000	358.25805500000001	20,560			1,158		45,658			(10,336)				.0003
SPMARC5P Index - 2 Yr TA2400969		N/A	Equity/Index	BOA-	02/23/2024	02/25/2026	4,662	1,700,000	364.88524100000001		50,490		29,089		84,508			(21,401)				.0003
SPMARC5P Index - 2 Yr TA2305262		N/A	Equity/Index	BMO-	06/07/2023	06/06/2025	4,184	1,500,000	359.67301700000002	42,600			9,129		82,603			(21,417)				.0003
SPMARC5P Index - 2 Yr TA2404938		N/A	Equity/Index	RBC-	08/01/2024	04/29/2026	1,800	685,872	370.76		29,628		22,536		26,642			(7,092)				.0003
SPMARC5P Index - 2 Yr TA2405603		N/A	Equity/Index	RBC-	08/23/2024	06/22/2026	1,200	462,600	376.38		19,296		15,582		14,529			(3,714)				.0003
SPMARC5P Index - 2 Yr TA2304631		N/A	Equity/Index	BMO-	05/05/2023	05/06/2025	5,513	2,000,000	364.01960000000003	55,800			9,581		86,177			(28,053)				.0003
SPMARC5P Index - 2 Yr TA2407089		N/A	Equity/Index	BOA-	10/09/2024	10/09/2026	1,038	400,000	385.53415200000001		12,360		10,953		9,253			(1,407)				.0003
SPMARC5P Index - 2 Yr TA2303631		N/A	Equity/Index	BOA-	03/03/2023	03/03/2025	7,942	2,800,000	355.47616499999998	71,512			6,000		184,665			(36,002)				.0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2400079		N/A	Equity/Index	JPM	01/05/2024	01/06/2026	6,083	2,200,000	362.13		65,340		33,209		116,921			(32,131)				.0003
SPMARC5P Index - 2 Yr TA2411324		N/A	Equity/Index	UBS	12/27/2024	11/19/2026	347	131,558	389.38		2,502		2,495		2,713			(7)				.0003
SPMARC5P Index - 2 Yr TA2411322		N/A	Equity/Index	UBS	12/27/2024	12/04/2026	745	282,452	390.23		5,252		5,237		5,700			(15)				.0003
SPMARC5P Index - 2 Yr TA2405394		N/A	Equity/Index	GS	08/16/2024	04/16/2026	1,309	502,263	371.01		23,316		18,114		18,519			(5,203)				.0003
SPMARC5P Index - 2 Yr TA2303616		N/A	Equity/Index	BOA	03/02/2023	02/28/2025	5,701	2,000,000	353.67172299999 999	51,000			4,080		142,788			(25,746)				.0003
SPMARC5P Index - 2 Yr TA2408495		N/A	Equity/Index	BOA	11/12/2024	10/13/2026	399	152,721	391.13		3,291		3,060		2,736			(231)				.0003
SPMARC5P Index - 2 Yr TA2403394		N/A	Equity/Index	BNP	06/07/2024	06/08/2026	2,678	1,000,000	373.41		30,300		21,798		36,485			(8,502)				.0003
SPMARC5P Index - 2 Yr TA2404939		N/A	Equity/Index	RBC	08/01/2024	03/25/2026	3,800	1,447,952	370.98		61,256		45,738		54,275			(15,518)				.0003
SPMARC5P Index - 2 Yr TA2401929		N/A	Equity/Index	BNP	04/12/2024	04/10/2026	3,222	1,200,000	372.558964		35,520		22,764		43,457			(12,756)				.0003
SPMARC5P Index - 2 Yr TA2308846		N/A	Equity/Index	BNP	11/24/2023	11/24/2025	8,423	3,000,000	356.607416	87,600			39,402		201,258			(44,101)				.0003
SPMARC5P Index - 2 Yr TA2407729		N/A	Equity/Index	MS	10/29/2024	06/30/2026	1,166	452,233	375.78		21,133		18,944		14,488			(2,190)				.0003
SPMARC5P Index - 2 Yr TA2303845		N/A	Equity/Index	GS	03/17/2023	03/19/2025	4,179	1,500,000	361.31337000000 002	40,500			4,278		72,810			(20,333)				.0003
SPMARC5P Index - 2 Yr TA2401027		N/A	Equity/Index	JPM	02/27/2024	02/27/2026	1,649	600,000	364.17		17,760		10,281		29,934			(7,479)				.0003
SPMARC5P Index - 2 Yr TA2409215		N/A	Equity/Index	BMO	11/26/2024	10/23/2026	1,095	421,860	387.29		11,815		11,220		9,143			(595)				.0003
SPMARC5P Index - 2 Yr TA2405998		N/A	Equity/Index	BOA	09/06/2024	09/04/2026	1,825	700,000	383.51		21,770		18,347		17,196			(3,423)				.0003
SPMARC5P Index - 2 Yr TA2306023		N/A	Equity/Index	RBC	07/07/2023	07/07/2025	7,010	2,500,000	357.9	69,375			17,845		152,724			(34,926)				.0003
SPMARC5P Index - 2 Yr TA2306999		N/A	Equity/Index	BNP	08/18/2023	08/19/2025	2,265	800,000	354.45665500000 001	22,400			7,077		57,084			(11,262)				.0003
SPMARC5P Index - 2 Yr TA2402895		N/A	Equity/Index	BNP	05/17/2024	05/18/2026	3,458	1,300,000	375.96517799999 998		38,870		26,840		41,330			(12,030)				.0003
SPMARC5P Index - 2 Yr TA2306580		N/A	Equity/Index	GS	07/27/2023	07/25/2025	3,333	1,200,000	361.33199999999 999	33,600			9,501		61,415			(16,962)				.0003
SPMARC5P Index - 2 Yr TA2308672		N/A	Equity/Index	BNP	11/14/2023	11/14/2025	1,973	700,000	355.38771200000 002	20,160			8,766		49,089			(10,121)				.0003
SPMARC5P Index - 2 Yr TA2407442		N/A	Equity/Index	BMO	10/21/2024	09/11/2026	1,017	394,881	388.75		11,370		10,198		7,518			(1,172)				.0003
SPMARC5P Index - 2 Yr TA2406516		N/A	Equity/Index	RBC	09/24/2024	07/23/2026	2,064	806,508	380.16		35,634		30,391		21,695			(5,243)				.0003
SPMARC5P Index - 2 Yr TA2400623		N/A	Equity/Index	JPM	02/06/2024	02/06/2026	2,470	900,000	364.69		26,730		14,703		43,470			(12,027)				.0003
SPMARC5P Index - 2 Yr TA2305914		N/A	Equity/Index	BOA	06/30/2023	06/30/2025	6,958	2,500,000	360.60351600000 001	70,500			17,479		131,188			(35,541)				.0003
SPMARC5P Index - 2 Yr TA2410155		N/A	Equity/Index	RBC	12/10/2024	10/28/2026	1,055	409,256	386.9		12,977		12,579		9,021			(397)				.0003
SPMARC5P Index - 2 Yr TA2400080		N/A	Equity/Index	JPM	01/05/2024	01/07/2026	3,042	1,100,000	362.13		32,670		16,626		58,496			(16,044)				.0003
SPMARC5P Index - 2 Yr TA2411466		N/A	Equity/Index	NGFPI	12/30/2024	11/27/2026	2,469	935,628	386.06		21,182		21,151		22,653			(30)				.0003
SPMARC5P Index - 2 Yr TA2409165		N/A	Equity/Index	NGFPI	11/25/2024	10/23/2026	3,797	1,462,187	387.53		40,168		38,091		31,352			(2,078)				.0003
SPMARC5P Index - 2 Yr TA2304913		N/A	Equity/Index	BMO	05/19/2023	05/19/2025	6,388	2,300,000	361.3981	64,630			12,268		115,313			(32,537)				.0003
SPMARC5P Index - 2 Yr TA2403512		N/A	Equity/Index	GS	06/11/2024	12/05/2025	2,404	899,168	362.02		39,545		24,706		45,716			(14,838)				.0003
SPMARC5P Index - 2 Yr TA2307146		N/A	Equity/Index	BNP	08/25/2023	08/25/2025	4,514	1,600,000	355.771502	45,280			14,699		108,480			(22,796)				.0003
SPMARC5P Index - 2 Yr TA2407999		N/A	Equity/Index	NGFPI	11/04/2024	10/05/2026	347	133,359	391.05		2,967		2,725		2,363			(242)				.0003
SPMARC5P Index - 2 Yr TA2408213		N/A	Equity/Index	NGFPI	11/07/2024	10/16/2026	576	222,607	388.02		6,376		5,889		4,609			(487)				.0003
SPMARC5P Index - 2 Yr TA2411321		N/A	Equity/Index	UBS	12/27/2024	11/09/2026	493	186,911	391.81		3,140		3,131		3,390			(9)				.0003

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SPMARC5P Index - 2 Yr TA2411459		N/A	Equity/Index	NGFPI-	12/30/2024	11/30/2026	1,458	552,509	387.45		11,794		11,777		12,612			(17)				.0003
SPMARC5P Index - 2 Yr TA2307047		N/A	Equity/Index	GS-	08/21/2023	08/21/2025	2,547	900,000	354.64249999999998	25,200			8,020		63,785			(12,652)				.0003
SPMARC5P Index - 2 Yr TA2307910		N/A	Equity/Index	JPM-	10/02/2023	09/19/2025	4,255	1,471,336	356.21	26,196			9,549		99,401			(13,391)				.0003
SPMARC5P Index - 2 Yr TA2403621		N/A	Equity/Index	BOA-	06/14/2024	12/01/2025	1,718	647,257	361.05		32,493		20,400		34,786			(12,093)				.0003
SPMARC5P Index - 2 Yr TA2303843		N/A	Equity/Index	GS-	03/17/2023	03/17/2025	5,571	2,000,000	361.31337000000002	54,000			5,571		96,994			(27,186)				.0003
SPMARC5P Index - 2 Yr TA2410697		N/A	Equity/Index	NGFPI-	12/18/2024	10/30/2026	2,325	882,965	384.51		21,720		21,305		22,202			(415)				.0003
SPMARC5P Index - 2 Yr TA2411325		N/A	Equity/Index	UBS-	12/27/2024	11/27/2026	925	350,695	389.39		6,725		6,705		7,298			(19)				.0003
SPMARC5P Index - 2 Yr TA2304892		N/A	Equity/Index	GS-	05/18/2023	05/16/2025	4,169	1,500,000	361.14716399999998	42,300			7,877		75,051			(21,354)				.0003
SPMARC5P Index - 2 Yr TA2303196		N/A	Equity/Index	JPM-	01/27/2023	01/27/2025	4,177	1,500,000	361.51167600000002	39,750			1,422		72,251			(20,012)				.0003
SPMARC5P Index - 2 Yr TA2303732		N/A	Equity/Index	BOA-	03/10/2023	03/12/2025	4,818	1,700,000	355.63246400000003	44,353			4,259		111,336			(22,268)				.0003
SPMARC5P Index - 2 Yr TA2307754		N/A	Equity/Index	BNP-	09/25/2023	08/29/2025	14,089	4,946,084	359.75	96,932			33,139		283,788			(50,537)				.0003
SPMARC5P Index - 2 Yr TA2303004		N/A	Equity/Index	BMO-	01/06/2023	01/06/2025	4,498	1,600,000	357.6	43,676			300		95,423			(21,988)				.0003
SPMARC5P Index - 2 Yr TA2307942		N/A	Equity/Index	JPM-	10/04/2023	10/03/2025	5,803	2,000,000	346.04	55,800			21,078		189,836			(28,053)				.0003
SPMARC5P Index - 2 Yr TA2404755		N/A	Equity/Index	BNP-	07/26/2024	07/24/2026	1,851	700,000	378.09		21,280		16,724		21,385			(4,556)				.0003
SPMARC5P Index - 2 Yr TA2408036		N/A	Equity/Index	NGFPI-	11/05/2024	01/12/2026	1,054	406,254	366.93		21,612		18,811		16,512			(2,802)				.0003
SPMARC5P Index - 2 Yr TA2403714		N/A	Equity/Index	BOA-	06/18/2024	06/18/2026	3,577	1,350,000	377.46774299998		40,986		30,008		41,088			(10,978)				.0003
SPMARC5P Index - 2 Yr TA2406638		N/A	Equity/Index	RBC-	09/27/2024	09/25/2026	2,562	1,000,000	390.37		31,100		27,111		17,802			(3,989)				.0003
SPMARC5P Index - 2 Yr TA2307001		N/A	Equity/Index	BNP-	08/18/2023	08/20/2025	3,398	1,200,000	354.45665500000001	33,600			10,647		85,644			(16,869)				.0003
SPMARC5P Index - 2 Yr TA2408035		N/A	Equity/Index	NGFPI-	11/05/2024	12/16/2025	468	180,386	365.55		10,006		8,622		7,686			(1,384)				.0003
SPMARC5P Index - 2 Yr TA2304285		N/A	Equity/Index	GS-	04/14/2023	04/15/2025	3,318	1,200,000	363.02825300000001	33,720			4,817		53,250			(16,953)				.0003
SPMARC5P Index - 2 Yr TA2400869		N/A	Equity/Index	BNP-	02/16/2024	02/19/2026	3,035	1,100,000	362.66990399999997		32,560		18,491		59,838			(14,069)				.0003
SPMARC5P Index - 2 Yr TA2402896		N/A	Equity/Index	BNP-	05/17/2024	05/19/2026	2,660	1,000,000	375.96517799999998		29,600		20,452		31,822			(9,148)				.0003
SPMARC5P Index - 2 Yr TA2405398		N/A	Equity/Index	GS-	08/16/2024	03/18/2026	3,791	1,454,607	368.69		72,462		55,478		57,980			(16,983)				.0003
SPMARC5P Index - 2 Yr TA2308005		N/A	Equity/Index	JPM-	10/06/2023	10/08/2025	5,790	2,000,000	346.79	55,800			21,461		185,427			(28,053)				.0003
SPMARC5P Index - 2 Yr TA2407726		N/A	Equity/Index	MS-	10/29/2024	06/17/2026	323	125,276	376.42		5,697		5,094		3,874			(603)				.0003
SPMARC5P Index - 2 Yr TA2404932		N/A	Equity/Index	RBC-	08/01/2024	07/28/2026	1,695	645,863	378.09		22,205		17,549		19,650			(4,655)				.0003
SPMARC5P Index - 2 Yr TA2406499		N/A	Equity/Index	JPM-	09/24/2024	09/24/2026	1,442	563,516	390.83		17,807		15,413		9,509			(2,394)				.0003
SPMARC5P Index - 2 Yr TA2408589		N/A	Equity/Index	RBC-	11/14/2024	10/09/2026	1,418	541,350	385.38		14,223		13,258		12,732			(965)				.0003
SPMARC5P Index - 2 Yr TA2307708		N/A	Equity/Index	BNP-	09/22/2023	09/24/2025	3,127	1,100,000	353.00626399999999	30,360			11,078		83,528			(15,242)				.0003
SPMARC5P Index - 2 Yr TA2403238		N/A	Equity/Index	BMO-	06/04/2024	05/22/2026	3,962	1,481,590	373.09		45,523		32,172		53,998			(13,352)				.0003
SPMARC5P Index - 2 Yr TA2303913		N/A	Equity/Index	BMO-	03/22/2023	03/21/2025	3,910	1,400,000	359.95	38,358			4,162		74,613			(19,284)				.0003
SPMARC5P Index - 2 Yr TA2403623		N/A	Equity/Index	BOA-	06/14/2024	12/03/2025	3,252	1,225,191	361.05		61,569		38,740		65,905			(22,829)				.0003
SPMARC5P Index - 2 Yr TA2306069		N/A	Equity/Index	RBC-	07/10/2023	07/10/2025	5,598	2,000,000	358.56178799999998	55,400			14,439		118,714			(27,814)				.0003
SPMARC5P Index - 2 Yr TA2304080		N/A	Equity/Index	BNP-	03/31/2023	03/31/2025	6,932	2,500,000	362.26288	70,000			8,569		118,216			(35,241)				.0003

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SPMARC5P Index - 2 Yr TA2411220		N/A	Equity/Index	JPM-	12/26/2024	11/20/2026	827	314,715	387.42		7,218		7,166		6,852			(52)				.0003
SPMARC5P Index - 2 Yr TA2400896		N/A	Equity/Index	JPM-	02/20/2024	02/20/2026	4,687	1,700,000	363		50,490		28,743		88,785			(21,747)				.0003
SPMARC5P Index - 2 Yr TA2401254		N/A	Equity/Index	RBC-	03/11/2024	03/11/2026	2,693	1,000,000	371.63		28,700		17,110		36,950			(11,590)				.0003
SPMARC5P Index - 2 Yr TA2202985		N/A	Equity/Index	JPM-	12/30/2022	01/02/2025	2,837	1,000,000	354.428695	27,400			38		69,166			(13,756)				.0003
SPMARC5P Index - 2 Yr TA2303167		N/A	Equity/Index	BOA-	01/25/2023	01/24/2025	4,452	1,600,000	361.72603500000002	42,560			1,345		75,964			(21,397)				.0003
SPMARC5P Index - 2 Yr TA2304284		N/A	Equity/Index	GS-	04/14/2023	04/16/2025	4,424	1,600,000	363.02825300000001	44,960			6,476		71,053			(22,573)				.0003
SPMARC5P Index - 2 Yr TA2400332		N/A	Equity/Index	JPM-	01/19/2024	01/20/2026	1,931	700,000	363.02		20,720		10,929		36,036			(9,791)				.0003
SPMARC5P Index - 2 Yr TA2303339		N/A	Equity/Index	JPM-	02/08/2023	02/07/2025	6,447	2,300,000	359.40002399999997	60,260			3,063		125,068			(30,296)				.0003
SPMARC5P Index - 2 Yr TA2303461		N/A	Equity/Index	BMO-	02/17/2023	02/19/2025	7,627	2,700,000	356.64	69,632			4,687		169,288			(35,007)				.0003
SPMARC5P Index - 2 Yr TA2408043		N/A	Equity/Index	NGFPI-	11/05/2024	02/23/2026	1,158	446,340	364.63		25,969		22,901		21,182			(3,068)				.0003
SPMARC5P Index - 2 Yr TA2307143		N/A	Equity/Index	BNP-	08/25/2023	08/26/2025	5,925	2,100,000	355.771502	59,010			19,211		142,415			(29,667)				.0003
SPMARC5P Index - 2 Yr TA2400298		N/A	Equity/Index	JPM-	01/18/2024	01/16/2026	4,704	1,700,000	361.9		50,320		26,375		91,657			(23,945)				.0003
SPMARC5P Index - 2 Yr TA2408890		N/A	Equity/Index	BMO-	11/21/2024	10/15/2026	2,878	1,105,411	387.63		28,406		26,764		23,431			(1,642)				.0003
SPMARC5P Index - 2 Yr TA2303001		N/A	Equity/Index	BMO-	01/06/2023	01/08/2025	4,217	1,500,000	357.6	40,651			390		89,457			(20,409)				.0003
SPMARC5P Index - 2 Yr TA2406520		N/A	Equity/Index	RBC-	09/24/2024	06/22/2026	673	262,975	379.51		11,740		9,928		7,063			(1,812)				.0003
SPMARC5P Index - 2 Yr TA2407436		N/A	Equity/Index	BMO-	10/21/2024	09/04/2026	1,910	741,615	383.51		26,320		23,580		17,994			(2,740)				.0003
SPMARC5P Index - 2 Yr TA2408329		N/A	Equity/Index	NGFPI-	11/08/2024	12/30/2025	294	113,669	364.68		6,827		6,001		5,042			(827)				.0003
SPMARC5P Index - 2 Yr TA2404935		N/A	Equity/Index	RBC-	08/01/2024	06/24/2026	2,600	990,704	376.42		35,672		27,825		31,480			(7,847)				.0003
SPMARC5P Index - 2 Yr TA2403119		N/A	Equity/Index	BOA-	05/28/2024	05/28/2026	2,145	800,000	373.03		24,040		16,884		29,443			(7,156)				.0003
SPMARC5P Index - 2 Yr TA2305915		N/A	Equity/Index	BOA-	06/30/2023	07/01/2025	4,453	1,600,000	360.60351600000001	45,120			11,233		83,992			(22,715)				.0003
SPMARC5P Index - 2 Yr TA2308226		N/A	Equity/Index	BMO-	10/19/2023	10/17/2025	2,585	900,000	348.94600000000003	25,740			10,260		77,707			(12,994)				.0003
SPMARC5P Index - 2 Yr TA2304240		N/A	Equity/Index	BOA-	04/12/2023	04/11/2025	5,801	2,100,000	363.40571399999999	59,136			8,123		91,965			(29,730)				.0003
SPMARC5P Index - 2 Yr TA2308614		N/A	Equity/Index	BNP-	11/10/2023	11/12/2025	4,846	1,700,000	351.356245	48,960			21,156		137,918			(24,581)				.0003
SPMARC5P Index - 2 Yr TA2400456		N/A	Equity/Index	BOA-	01/26/2024	01/26/2026	3,033	1,100,000	363.15526399999999		32,615		17,496		57,977			(15,119)				.0003
SPMARC5P Index - 2 Yr TA2303302		N/A	Equity/Index	BOA-	02/06/2023	02/06/2025	3,647	1,300,000	359.270622	33,657			1,662		71,074			(16,898)				.0003
SPMARC5P Index - 2 Yr TA2306841		N/A	Equity/Index	BNP-	08/09/2023	08/08/2025	3,910	1,400,000	359.24159800000001	39,620			11,919		81,377			(19,919)				.0003
SPMARC5P Index - 2 Yr TA2404756		N/A	Equity/Index	BNP-	07/26/2024	07/27/2026	2,645	1,000,000	378.09		30,400		23,919		30,634			(6,481)				.0003
SPMARC5P Index - 2 Yr TA2306696		N/A	Equity/Index	GS-	08/02/2023	08/01/2025	4,733	1,700,000	360.42709500000001	47,770			13,911		91,081			(24,016)				.0003
SPMARC5P Index - 2 Yr TA2406260		N/A	Equity/Index	JPM-	09/16/2024	09/16/2026	1,800	700,000	389.1		22,050		18,844		12,773			(3,206)				.0003
SPMARC5P Index - 2 Yr TA2303280		N/A	Equity/Index	GS-	02/03/2023	02/03/2025	3,916	1,400,000	360.30409200000003	36,400			1,652		71,462			(18,325)				.0003
SPMARC5P Index - 2 Yr TA2410154		N/A	Equity/Index	RBC-	12/10/2024	10/29/2026	824	319,646	387.85		9,764		9,466		6,750			(298)				.0003
SPMARC5P Index - 2 Yr TA2411333		N/A	Equity/Index	UBS-	12/27/2024	12/04/2026	1,049	397,707	388.24		8,088		8,065		8,794			(23)				.0003
SPMARC5P Index - 2 Yr TA2403547		N/A	Equity/Index	BOA-	06/12/2024	05/26/2026	1,101	414,130	373.09		14,009		10,034		15,053			(3,974)				.0003
SPMARC5P Index - 2 Yr TA2305078		N/A	Equity/Index	BMO-	05/26/2023	05/27/2025	7,269	2,600,000	358.89611200000002	73,060			14,672		148,399			(36,781)				.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2405391		N/A	Equity/Index	GS	08/16/2024	04/02/2026	5,435	2,085,410	372.99		89,620		69,148		69,928			(20,472)				.0003
SPMARC5P Index - 2 Yr TA2306485		N/A	Equity/Index	BNP	07/21/2023	07/22/2025	5,246	1,900,000	363.63875999999999	52,820			14,656		88,548			(26,555)				.0003
SPMARC5P Index - 2 Yr TA2408205		N/A	Equity/Index	NGFPI	11/07/2024	10/13/2026	398	153,815	391.13		3,891		3,593		2,729			(298)				.0003
SPMARC5P Index - 2 Yr TA2308118		N/A	Equity/Index	BNP	10/12/2023	10/10/2025	2,587	900,000	349.03269	25,290			9,837		78,775			(12,767)				.0003
SPMARC5P Index - 2 Yr TA2411329		N/A	Equity/Index	UBS	12/27/2024	12/03/2026	987	374,201	388.9		7,373		7,352		8,020			(21)				.0003
SPMARC5P Index - 2 Yr TA2404294		N/A	Equity/Index	BMO	07/11/2024	07/10/2026	3,876	1,477,602	381.2081		44,623		34,019		38,283			(10,604)				.0003
SPMARC5P Index - 2 Yr TA2306024		N/A	Equity/Index	RBC	07/07/2023	07/08/2025	7,010	2,500,000	357.9	69,375			17,916		152,772			(34,878)				.0003
SPMARC5P Index - 2 Yr TA2308003		N/A	Equity/Index	JPM	10/06/2023	10/06/2025	4,922	1,700,000	346.79	47,430			18,162		157,588			(23,911)				.0003
SPMARC5P Index - 2 Yr TA2308563		N/A	Equity/Index	BNP	11/09/2023	11/07/2025	4,272	1,500,000	351.69180799999998	43,500			18,600		120,181			(21,960)				.0003
SPMARC5P Index - 2 Yr TA2403519		N/A	Equity/Index	GS	06/11/2024	12/17/2025	1,034	386,747	365.55		14,892		9,425		17,104			(5,467)				.0003
SPMARC5P Index - 2 Yr TA2401930		N/A	Equity/Index	BNP	04/12/2024	04/13/2026	5,102	1,900,000	372.558964		56,620		36,371		68,976			(20,249)				.0003
SPMARC5P Index - 2 Yr TA2403214		N/A	Equity/Index	BOA	05/31/2024	06/01/2026	2,687	1,000,000	372.11		30,040		21,292		38,486			(8,748)				.0003
SPMARC5P Index - 2 Yr TA2408208		N/A	Equity/Index	NGFPI	11/07/2024	10/20/2026	1,369	529,077	389.42		14,395		13,302		10,298			(1,093)				.0003
SPMARC5P Index - 2 Yr TA2304630		N/A	Equity/Index	BMO	05/05/2023	05/05/2025	8,270	3,000,000	364.01960000000003	83,700			14,276		129,007			(42,138)				.0003
SPMARC5P Index - 2 Yr TA2411461		N/A	Equity/Index	NGFPI	12/30/2024	12/01/2026	552	209,180	387.45		4,470		4,463		4,780			(6)				.0003
SPMARC5P Index - 2 Yr TA2303584		N/A	Equity/Index	JPM	03/01/2023	02/28/2025	8,828	3,100,000	353.70330000000001	79,980			6,372		221,407			(40,210)				.0003
SPMARC5P Index - 2 Yr TA2408001		N/A	Equity/Index	NGFPI	11/04/2024	10/02/2026	2,183	838,971	388.72		20,564		18,880		16,605			(1,684)				.0003
SPMARC5P Index - 2 Yr TA2403510		N/A	Equity/Index	GS	06/11/2024	12/05/2025	2,069	773,868	358.89		38,240		23,891		45,621			(14,349)				.0003
SPMARC5P Index - 2 Yr TA2406141		N/A	Equity/Index	GS	09/12/2024	09/08/2026	1,168	452,331	383.51		16,128		13,681		10,853			(2,447)				.0003
SPMARC5P Index - 2 Yr TA2404933		N/A	Equity/Index	RBC	08/01/2024	07/15/2026	2,200	838,288	381.85		24,794		19,501		21,191			(5,293)				.0003
SPMARC5P Index - 2 Yr TA2303710		N/A	Equity/Index	GS	03/09/2023	03/07/2025	4,845	1,700,000	353.73200000000003	43,690			3,917		120,035			(22,056)				.0003
SPMARC5P Index - 2 Yr TA2305174		N/A	Equity/Index	BMO	06/02/2023	06/03/2025	3,890	1,400,000	361.15965	40,040			8,415		71,459			(20,130)				.0003
SPMARC5P Index - 2 Yr TA2409214		N/A	Equity/Index	BMO	11/26/2024	10/26/2026	666	256,583	387.83		7,053		6,699		5,442			(354)				.0003
SPMARC5P Index - 2 Yr TA2308248		N/A	Equity/Index	BNP	10/20/2023	10/21/2025	4,880	1,700,000	349.09155600000003	48,620			19,568		148,532			(24,444)				.0003
SPMARC5P Index - 2 Yr TA2401823		N/A	Equity/Index	GS	04/05/2024	04/07/2026	2,671	1,000,000	374.63720000000001		29,900		18,934		32,062			(10,966)				.0003
SPMARC5P Index - 2 Yr TA2303459		N/A	Equity/Index	BMO	02/17/2023	02/14/2025	5,084	1,800,000	356.64	46,421			2,825		112,742			(23,499)				.0003
SPMARC5P Index - 2 Yr TA2305028		N/A	Equity/Index	GS	05/24/2023	05/23/2025	5,028	1,800,000	359.24865599999998	50,580			9,866		99,357			(25,429)				.0003
SPMARC5P Index - 2 Yr TA2401558		N/A	Equity/Index	BNP	03/22/2024	03/23/2026	4,582	1,700,000	371.17549500000001		51,680		31,705		64,785			(19,975)				.0003
SPMARC5P Index - 2 Yr TA2305615		N/A	Equity/Index	CIBC	06/20/2023	06/20/2025	4,164	1,500,000	361.48668400000003	42,315			9,868		76,689			(21,245)				.0003
SPMARC5P Index - 2 Yr TA2307919		N/A	Equity/Index	JPM	10/03/2023	10/03/2025	2,035	700,000	345.2756	19,530			7,367		68,046			(9,805)				.0003
SPMARC5P Index - 2 Yr TA2404596		N/A	Equity/Index	RBC	07/19/2024	07/20/2026	1,056	400,000	378.89		11,960		9,282		11,724			(2,678)				.0003
SPMARC5P Index - 2 Yr TA2404346		N/A	Equity/Index	BOA	07/12/2024	07/10/2026	2,620	1,000,000	381.7		30,300		23,195		25,276			(7,105)				.0003
SPMARC5P Index - 2 Yr TA2411467		N/A	Equity/Index	NGFPI	12/30/2024	11/20/2026	1,583	599,878	385.49		13,840		13,820		14,788			(20)				.0003
SPMARC5P Index - 2 Yr TA2309474		N/A	Equity/Index	BNP	12/29/2023	12/31/2025	4,387	1,600,000	365.15408400000001	47,360			23,680		76,168			(23,680)				.0003

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SPMARC5P Index - 2 Yr TA2408588		N/A	Equity/Index	RBC-	11/14/2024	10/09/2026	2,587	987,639	385.41		25,922		24,164		23,196			(1,758)				.0003
SPMARC5P Index - 2 Yr TA2411460		N/A	Equity/Index	NGFPI-	12/30/2024	11/13/2026	286	108,380	386.8		2,344		2,340		2,501			(3)				.0003
SPMARC5P Index - 2 Yr TA2305181		N/A	Equity/Index	BMO-	06/02/2023	05/30/2025	2,779	1,000,000	362.7792	26,500			5,454		46,999			(13,396)				.0003
SPMARC5P Index - 2 Yr TA2405740		N/A	Equity/Index	JPM-	08/29/2024	08/28/2026	780	300,000	384.82		9,420		7,815		6,647			(1,605)				.0003
SPMARC5P Index - 2 Yr TA2306651		N/A	Equity/Index	GS-	07/31/2023	07/31/2025	2,761	1,000,000	363.55410000000001	28,100			8,133		45,992			(14,108)				.0003
SPMARC5P Index - 2 Yr TA2404597		N/A	Equity/Index	RBC-	07/19/2024	07/21/2026	2,376	900,000	378.89		26,910		20,893		26,405			(6,017)				.0003
SPMARC5P Index - 2 Yr TA2404524		N/A	Equity/Index	BOA-	07/18/2024	07/17/2026	2,623	1,000,000	381.26		30,540		23,576		26,035			(6,964)				.0003
SPMARC5P Index - 2 Yr TA2403879		N/A	Equity/Index	GS-	06/25/2024	06/25/2026	1,859	700,000	376.64299999999997		21,210		15,711		21,808			(5,499)				.0003
SPMARC5P Index - 2 Yr TA2407438		N/A	Equity/Index	BMO-	10/21/2024	09/04/2026	693	269,078	384.66		9,127		8,177		6,188			(950)				.0003
SPMARC5P Index - 2 Yr TA2404934		N/A	Equity/Index	RBC-	08/01/2024	07/14/2026	1,640	624,906	381.7		18,581		14,609		15,892			(3,972)				.0003
SPMARC5P Index - 2 Yr TA2407043		N/A	Equity/Index	GS-	10/08/2024	10/08/2026	519	200,000	385.7242		6,180		5,468		4,500			(712)				.0003
SPMARC5P Index - 2 Yr TA2408587		N/A	Equity/Index	RBC-	11/14/2024	10/14/2026	1,481	565,401	386.83		14,025		13,081		12,504			(944)				.0003
SPMARC5P Index - 2 Yr TA2410696		N/A	Equity/Index	NGFPI-	12/18/2024	11/06/2026	1,567	595,100	386.47		13,506		13,250		13,803			(256)				.0003
SPMARC5P Index - 2 Yr TA2408331		N/A	Equity/Index	NGFPI-	11/08/2024	12/19/2025	1,799	695,547	363.77		42,946		37,604		31,903			(5,342)				.0003
SPMARC5P Index - 2 Yr TA2308502		N/A	Equity/Index	BNP-	11/03/2023	11/04/2025	3,962	1,400,000	353.98603000000003	40,180			16,944		103,235			(20,200)				.0003
SPMARC5P Index - 2 Yr TA2304472		N/A	Equity/Index	BOA-	04/27/2023	04/25/2025	3,324	1,200,000	362.26753600000001	33,840			5,321		56,376			(17,083)				.0003
SPMARC5P Index - 2 Yr TA2303565		N/A	Equity/Index	BMO-	02/28/2023	02/28/2025	5,687	2,000,000	354.34	51,412			4,090		139,206			(25,812)				.0003
SPMARC5P Index - 2 Yr TA2405513		N/A	Equity/Index	RBC-	08/22/2024	08/21/2026	3,129	1,200,000	383.61		36,936		30,290		28,893			(6,646)				.0003
SPMARC5P Index - 2 Yr TA2411474		N/A	Equity/Index	NGFPI-	12/30/2024	11/12/2026	569	215,623	384.67		5,123		5,115		5,467			(8)				.0003
SPMARC5P Index - 2 Yr TA2405083		N/A	Equity/Index	BOA-	08/07/2024	08/07/2026	1,325	500,000	377.480932		15,410		12,324		15,918			(3,086)				.0003
SPMARC5P Index - 2 Yr TA2406518		N/A	Equity/Index	RBC-	09/24/2024	06/23/2026	268	104,721	380.14		4,575		3,870		2,733			(705)				.0003
SPMARC5P Index - 2 Yr TA2410156		N/A	Equity/Index	RBC-	12/10/2024	10/23/2026	2,600	1,008,592	386.33		32,578		31,573		22,696			(1,005)				.0003
SPMARC5P Index - 2 Yr TA2305854		N/A	Equity/Index	GS-	06/29/2023	06/27/2025	2,795	1,000,000	359.05360000000002	28,300			6,909		56,378			(14,287)				.0003
SPMARC5P Index - 2 Yr TA2408037		N/A	Equity/Index	NGFPI-	11/05/2024	01/13/2026	1,269	489,123	366.93		26,030		22,663		19,891			(3,366)				.0003
SPMARC5P Index - 2 Yr TA2408000		N/A	Equity/Index	NGFPI-	11/04/2024	10/02/2026	689	264,796	389.49		6,284		5,769		5,048			(515)				.0003
SPMARC5P Index - 2 Yr TA2303805		N/A	Equity/Index	RBC-	03/16/2023	03/14/2025	2,803	1,000,000	359.08900499999999	25,600			2,542		55,408			(12,924)				.0003
SPMARC5P Index - 2 Yr TA2303363		N/A	Equity/Index	GS-	02/10/2023	02/10/2025	2,813	1,000,000	358.25805500000001	25,700			1,414		57,070			(12,938)				.0003
SPMARC5P Index - 2 Yr TA2304918		N/A	Equity/Index	BMO-	05/19/2023	05/21/2025	5,277	1,900,000	361.3981	53,580			10,290		95,384			(26,900)				.0003
SPMARC5P Index - 2 Yr TA2309429		N/A	Equity/Index	RBC-	12/28/2023	12/26/2025	2,738	1,000,000	365.7	28,700			14,231		46,294			(14,469)				.0003
SPMARC5P Index - 2 Yr TA2405787		N/A	Equity/Index	GS-	08/29/2024	05/29/2026	3,000	1,154,460	371.39		55,769		44,913		42,958			(10,856)				.0003
SPMARC5P Index - 2 Yr TA2408327		N/A	Equity/Index	NGFPI-	11/08/2024	10/07/2026	4,458	1,723,597	385.76		54,976		51,015		39,245			(3,961)				.0003
SPMARC5P Index - 2 Yr TA2307710		N/A	Equity/Index	BNP-	09/22/2023	09/22/2025	3,127	1,100,000	353.00626399999999	30,250			10,985		83,498			(15,229)				.0003
SPMARC5P Index - 2 Yr TA2303787		N/A	Equity/Index	RBC-	03/15/2023	03/14/2025	6,163	2,200,000	359.43309299999999	58,080			5,744		119,787			(29,200)				.0003
SPMARC5P Index - 2 Yr TA2305080		N/A	Equity/Index	BMO-	05/26/2023	05/29/2025	2,796	1,000,000	358.89611200000002	28,100			5,705		57,087			(14,108)				.0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2303436		N/A	Equity/Index	BOA	02/16/2023	02/14/2025	3,107	1,100,000	356.62937599999998	28,380			1,725		68,767			(14,347)				.0003
SPMARC5P Index - 2 Yr TA2303734		N/A	Equity/Index	BOA	03/10/2023	03/11/2025	8,218	2,900,000	355.63246400000003	75,574			7,163		189,880			(37,995)				.0003
SPMARC5P Index - 2 Yr TA2403511		N/A	Equity/Index	GS	06/11/2024	12/05/2025	1,665	622,760	359.15		30,482		19,044		36,354			(11,438)				.0003
SPMARC5P Index - 2 Yr TA2405935		N/A	Equity/Index	CIBC	09/05/2024	11/18/2025	4,970	1,911,760	355.36		146,764		107,560		123,919			(39,204)				.0003
SPMARC5P Index - 2 Yr TA2306749		N/A	Equity/Index	BNP	08/04/2023	08/04/2025	6,128	2,200,000	360.23642999999998	61,600			18,217		122,006			(31,012)				.0003
SPMARC5P Index - 2 Yr TA2407835		N/A	Equity/Index	JPM	10/30/2024	10/01/2026	1,550	601,478	390.52		17,245		15,718		10,474			(1,527)				.0003
SPMARC5P Index - 2 Yr TA2408549		N/A	Equity/Index	NGFPI	11/13/2024	10/12/2026	1,632	623,946	387.26		15,646		14,569		13,473			(1,077)				.0003
SPMARC5P Index - 2 Yr TA2308533		N/A	Equity/Index	JPM	11/07/2023	11/07/2025	3,689	1,300,000	352.92	37,700			16,031		97,790			(18,927)				.0003
SPMARC5P Index - 2 Yr TA2411456		N/A	Equity/Index	NGFPI	12/30/2024	10/30/2026	321	121,643	386.97		2,576		2,572		2,742			(4)				.0003
SPMARC5P Index - 2 Yr TA2308844		N/A	Equity/Index	BNP	11/24/2023	11/26/2025	7,861	2,800,000	356.607416	81,480			36,772		187,953			(40,908)				.0003
SPMARC5P Index - 2 Yr TA2404562		N/A	Equity/Index	BMO	07/18/2024	06/12/2026	1,307	498,307	376.53		18,193		13,835		15,578			(4,358)				.0003
SPMARC5P Index - 2 Yr TA2304348		N/A	Equity/Index	BOA	04/19/2023	04/17/2025	5,816	2,100,000	362.33374500000002	59,073			8,613		98,155			(29,740)				.0003
SPMARC5P Index - 2 Yr TA2400867		N/A	Equity/Index	BNP	02/16/2024	02/17/2026	2,208	800,000	362.66990399999997		23,680		13,420		43,477			(10,260)				.0003
SPMARC5P Index - 2 Yr TA2304632		N/A	Equity/Index	BMO	05/05/2023	05/07/2025	4,962	1,800,000	364.01960000000003	50,220			8,680		77,459			(25,213)				.0003
SPMARC5P Index - 2 Yr TA2407434		N/A	Equity/Index	BMO	10/21/2024	09/02/2026	474	184,045	384.24		6,333		5,671		4,307			(661)				.0003
SPMARC5P Index - 2 Yr TA2303147		N/A	Equity/Index	BOA	01/23/2023	01/23/2025	2,788	1,000,000	361.08315599999997	26,760			808		49,296			(13,435)				.0003
SPMARC5P Index - 2 Yr TA2306625		N/A	Equity/Index	BNP	07/28/2023	07/28/2025	3,317	1,200,000	363.06233600000002	33,360			9,545		57,794			(16,795)				.0003
SPMARC5P Index - 2 Yr TA2402974		N/A	Equity/Index	GS	05/21/2024	05/15/2026	2,410	907,076	375.42		28,181		19,477		28,831			(8,704)				.0003
SPMARC5P Index - 2 Yr TA2305177		N/A	Equity/Index	BMO	06/02/2023	06/04/2025	3,612	1,300,000	361.15965	37,180			7,854		66,343			(18,667)				.0003
SPMARC5P Index - 2 Yr TA2404853		N/A	Equity/Index	BNP	07/30/2024	07/30/2026	1,060	401,599	378.83361600000001		12,209		9,643		11,916			(2,566)				.0003
SPMARC5P Index - 2 Yr TA2402598		N/A	Equity/Index	BNP	05/07/2024	04/17/2026	4,961	1,843,458	370.38		57,151		38,020		73,983			(19,131)				.0003
SPMARC5P Index - 2 Yr TA2308371		N/A	Equity/Index	JPM	10/27/2023	10/28/2025	4,897	1,700,000	347.65	49,300			20,316		153,096			(24,786)				.0003
SPMARC5P Index - 2 Yr TA2303126		N/A	Equity/Index	BMO	01/20/2023	01/17/2025	6,136	2,200,000	360.87	58,967			1,303		110,074			(29,809)				.0003
SPMARC5P Index - 2 Yr TA2402665		N/A	Equity/Index	GS	05/16/2024	05/07/2026	3,556	1,334,994	371.59		46,271		31,686		49,784			(14,585)				.0003
SPMARC5P Index - 2 Yr TA2407896		N/A	Equity/Index	NGFPI	11/01/2024	10/30/2026	963	370,000	384.08		10,878		10,008		9,377			(870)				.0003
SPMARC5P Index - 2 Yr TA2305075		N/A	Equity/Index	BMO	05/26/2023	05/23/2025	3,075	1,100,000	358.89611200000002	30,910			6,071		62,677			(15,647)				.0003
SPMARC5P Index - 2 Yr TA2303632		N/A	Equity/Index	BOA	03/03/2023	03/05/2025	2,553	900,000	355.47616499999998	23,031			1,990		59,391			(11,563)				.0003
SPMARC5P Index - 2 Yr TA2411475		N/A	Equity/Index	NGFPI	12/30/2024	11/25/2026	277	104,969	385.09		2,476		2,472		2,647			(4)				.0003
SPMARC5P Index - 2 Yr TA2304220		N/A	Equity/Index	BOA	04/11/2023	04/11/2025	2,487	900,000	363.28735999999998	25,110			3,444		39,700			(12,607)				.0003
SPMARC5P Index - 2 Yr TA2411323		N/A	Equity/Index	UBS	12/27/2024	12/04/2026	371	140,657	390.18		2,623		2,616		2,845			(7)				.0003
SPMARC5P Index - 2 Yr TA2407725		N/A	Equity/Index	MS	10/29/2024	05/15/2026	401	155,528	376.32		6,999		6,215		4,708			(785)				.0003
SPMARC5P Index - 2 Yr TA2408289		N/A	Equity/Index	RBC	11/08/2024	11/09/2026	1,811	700,000	386.63		21,826		20,325		15,884			(1,501)				.0003
SPMARC5P Index - 2 Yr TA2406093		N/A	Equity/Index	JPM	09/10/2024	08/26/2026	977	376,712	385.36		11,900		10,033		8,098			(1,867)				.0003
SPMARC5P Index - 2 Yr TA2400579		N/A	Equity/Index	JPM	02/02/2024	02/04/2026	1,918	700,000	365.33		20,930		11,456		32,833			(9,474)				.0003

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SPMARC5P Index - 2 Yr TA2401335		N/A	Equity/Index	BNP	03/15/2024	03/13/2026	2,171	800,000	368.70108800000003		23,920		14,405		33,936			(9,515)				.0003
SPMARC5P Index - 2 Yr TA2304146		N/A	Equity/Index	GS	04/06/2023	04/04/2025	4,959	1,800,000	364.46800000002	50,580			6,497		72,689			(25,569)				.0003
SPMARC5P Index - 2 Yr TA2304397		N/A	Equity/Index	BMO	04/21/2023	04/23/2025	6,934	2,500,000	361.85801600002	70,250			10,793		121,060			(35,270)				.0003
SPMARC5P Index - 2 Yr TA2304130		N/A	Equity/Index	BMO	04/04/2023	04/04/2025	2,000	725,940	364.50451600002	20,326			2,593		29,739			(10,205)				.0003
SPMARC5P Index - 2 Yr TA2304970		N/A	Equity/Index	JPM	05/22/2023	05/22/2025	3,335	1,200,000	361.13712600002	33,960			6,568		60,811			(17,050)				.0003
SPMARC5P Index - 2 Yr TA2407196		N/A	Equity/Index	BMO	10/14/2024	09/09/2026	1,977	764,763	384.46		25,207		22,374		17,919			(2,833)				.0003
SPMARC5P Index - 2 Yr TA2305560		N/A	Equity/Index	GS	06/16/2023	06/16/2025	4,154	1,500,000	362.40399000002	42,450			9,706		71,320			(21,400)				.0003
SPMARC5P Index - 2 Yr TA2411465		N/A	Equity/Index	NGFPI	12/30/2024	11/05/2026	3,867	1,465,400	385.44		33,442		33,392		35,645			(50)				.0003
SPMARC5P Index - 2 Yr TA2305275		N/A	Equity/Index	GS	06/08/2023	06/06/2025	5,551	2,000,000	361.35081000002	57,200			12,308		99,886			(28,876)				.0003
SPMARC5P Index - 2 Yr TA2309472		N/A	Equity/Index	BNP	12/29/2023	12/29/2025	3,839	1,400,000	365.15408400001	41,580			20,733		66,570			(20,847)				.0003
SPMARC5P Index - 2 Yr TA2309376		N/A	Equity/Index	JPM	12/22/2023	12/22/2025	3,295	1,200,000	364.68	35,160			17,193		56,669			(17,725)				.0003
SPMARC5P Index - 2 Yr TA2400166		N/A	Equity/Index	JPM	01/10/2024	01/09/2026	4,138	1,500,000	362.87		44,700		22,903		77,349			(21,797)				.0003
SPMARC5P Index - 2 Yr TA2411334		N/A	Equity/Index	UBS	12/27/2024	11/23/2026	544	206,247	387.42		4,308		4,296		4,676			(12)				.0003
SPMARC5P Index - 2 Yr TA2404828		N/A	Equity/Index	RBC	07/29/2024	07/29/2026	2,644	1,000,000	378.42		30,090		23,692		30,231			(6,398)				.0003
SPMARC5P Index - 2 Yr TA2411468		N/A	Equity/Index	NGFPI	12/30/2024	11/20/2026	264	100,043	385.45		2,312		2,309		2,471			(3)				.0003
SPMARC5P Index - 2 Yr TA2405934		N/A	Equity/Index	CIBC	09/05/2024	11/06/2025	3,341	1,285,149	352.18		107,747		78,155		92,499			(29,593)				.0003
SPMARC5P Index - 2 Yr TA2406310		N/A	Equity/Index	JPM	09/17/2024	09/17/2026	1,056	410,000	388.37		12,956		11,090		7,777			(1,866)				.0003
SPMARC5P Index - 2 Yr TA2306802		N/A	Equity/Index	BNP	08/08/2023	08/08/2025	3,622	1,300,000	360.13453500003	36,660			11,013		72,541			(18,405)				.0003
SPMARC5P Index - 2 Yr TA2304761		N/A	Equity/Index	JPM	05/12/2023	05/14/2025	6,628	2,400,000	363.40356000003	67,920			12,391		107,039			(34,100)				.0003
SPMARC5P Index - 2 Yr TA2304268		N/A	Equity/Index	BOA	04/13/2023	04/11/2025	4,128	1,500,000	364.77088199997	42,150			5,814		60,415			(21,278)				.0003
SPMARC5P Index - 2 Yr TA2408335		N/A	Equity/Index	NGFPI	11/08/2024	01/23/2026	1,073	414,854	363.13		26,319		23,307		20,503			(3,011)				.0003
SPMARC5P Index - 2 Yr TA2406918		N/A	Equity/Index	BNP	10/07/2024	01/29/2026	2,589	998,733	364.12		59,651		49,146		47,693			(10,505)				.0003
SPMARC5P Index - 2 Yr TA2401782		N/A	Equity/Index	GS	04/04/2024	04/02/2026	2,681	1,000,000	373.06189999998		29,900		18,832		34,378			(11,068)				.0003
SPMARC5P Index - 2 Yr TA2404936		N/A	Equity/Index	RBC	08/01/2024	06/09/2026	1,800	685,872	373.41		27,396		21,236		24,542			(6,160)				.0003
SPMARC5P Index - 2 Yr TA2303225		N/A	Equity/Index	JPM	02/01/2023	01/31/2025	4,719	1,700,000	362.77175	45,220			1,863		75,697			(22,734)				.0003
SPMARC5P Index - 2 Yr TA2309113		N/A	Equity/Index	BNP	12/08/2023	12/10/2025	4,746	1,700,000	358.625608	49,640			23,356		105,889			(24,922)				.0003
SPMARC5P Index - 2 Yr TA2404931		N/A	Equity/Index	RBC	08/01/2024	07/22/2026	1,929	735,026	379.46		23,920		18,863		20,913			(5,057)				.0003
SPMARC5P Index - 2 Yr TA2403768		N/A	Equity/Index	BOA	06/21/2024	06/18/2026	2,126	800,000	376.41763800001		24,152		17,780		25,600			(6,372)				.0003
SPMARC5P Index - 2 Yr TA2403625		N/A	Equity/Index	BOA	06/14/2024	06/02/2026	1,539	579,818	372.11		20,858		15,082		22,056			(5,776)				.0003
SPMARC5P Index - 2 Yr TA2404648		N/A	Equity/Index	BOA	07/23/2024	07/23/2026	3,895	1,479,272	379.85595599999		45,029		35,084		41,515			(9,945)				.0003
SPMARC5P Index - 2 Yr TA2306748		N/A	Equity/Index	BNP	08/04/2023	08/06/2025	3,064	1,100,000	360.23642999998	30,910			9,201		61,054			(15,519)				.0003
SPMARC5P Index - 2 Yr TA2406729		N/A	Equity/Index	JPM	10/01/2024	08/06/2026	1,407	549,462	378.26		26,435		22,860		15,781			(3,574)				.0003
SPMARC5P Index - 2 Yr TA2303462		N/A	Equity/Index	BMO	02/17/2023	02/20/2025	2,825	1,000,000	356.64	25,790			1,769		62,710			(12,948)				.0003
SPMARC5P Index - 2 Yr TA2411458		N/A	Equity/Index	NGFPI	12/30/2024	11/27/2026	1,200	454,740	387.45		9,678		9,664		10,346			(14)				.0003

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SPMARC5P Index - 2 Yr TA2406306		N/A	Equity/Index	RBC-	09/17/2024	08/28/2026	1,350	524,192	384.24		18,846		16,055		12,198			(2,791)				.0003
SPMARC5P Index - 2 Yr TA2407730		N/A	Equity/Index	MS-	10/29/2024	05/14/2026	1,988	771,046	373.45		38,370		34,061		26,335			(4,309)				.0003
SPMARC5P Index - 2 Yr TA2405355		N/A	Equity/Index	BOA-	08/16/2024	08/17/2026	1,564	600,000	383.7		18,540		15,102		14,315			(3,438)				.0003
SPMARC5P Index - 2 Yr TA2307147		N/A	Equity/Index	BNP-	08/25/2023	08/27/2025	4,796	1,700,000	355.771502	47,940			15,651		115,317			(24,069)				.0003
SPMARC5P Index - 2 Yr TA2305034		N/A	Equity/Index	UBS-	05/25/2023	05/23/2025	3,362	1,200,000	358.22942999999998	33,672			6,604		71,130			(17,022)				.0003
SPMARC5P Index - 2 Yr TA2405397		N/A	Equity/Index	GS-	08/16/2024	03/12/2026	3,182	1,220,933	370.89		56,149		42,850		44,170			(13,298)				.0003
SPMARC5P Index - 2 Yr TA2306883		N/A	Equity/Index	BNP-	08/11/2023	08/11/2025	2,524	900,000	357.858135	25,200			7,695		55,683			(12,687)				.0003
SPMARC5P Index - 2 Yr TA2411469		N/A	Equity/Index	NGFPI-	12/30/2024	11/23/2026	5,383	2,039,888	385.49		47,198		47,130		50,443			(68)				.0003
SPMARC5P Index - 2 Yr TA2303346		N/A	Equity/Index	JPM-	02/09/2023	02/07/2025	3,373	1,200,000	358.54500000000002	31,080			1,586		68,302			(15,690)				.0003
SPMARC5P Index - 2 Yr TA2411472		N/A	Equity/Index	NGFPI-	12/30/2024	11/02/2026	288	109,138	384.53		2,586		2,582		2,756			(4)				.0003
SPMARC5P Index - 2 Yr TA2408548		N/A	Equity/Index	NGFPI-	11/13/2024	10/09/2026	1,626	621,652	387.26		15,546		14,471		13,376			(1,075)				.0003
SPMARC5P Index - 2 Yr TA2302975		N/A	Equity/Index	GS-	01/04/2023	01/03/2025	4,800	1,700,000	356.047101	46,240			127		107,904			(23,247)				.0003
SPMARC5P Index - 2 Yr TA2308552		N/A	Equity/Index	JPM-	11/08/2023	11/07/2025	8,522	3,000,000	352.58	87,300			37,175		228,441			(43,890)				.0003
SPMARC5P Index - 2 Yr TA2402866		N/A	Equity/Index	GS-	05/16/2024	05/08/2026	1,796	674,254	371.3		23,646		16,203		25,464			(7,443)				.0003
SPMARC5P Index - 2 Yr TA2403213		N/A	Equity/Index	BOA-	05/31/2024	05/29/2026	2,687	1,000,000	372.11		30,020		21,242		38,401			(8,778)				.0003
SPMARC5P Index - 2 Yr TA2400027		N/A	Equity/Index	JPM-	01/04/2024	01/02/2026	4,975	1,800,000	362.24		53,460		26,988		95,058			(26,472)				.0003
SPMARC5P Index - 2 Yr TA2404564		N/A	Equity/Index	BMO-	07/18/2024	06/26/2026	1,167	444,930	375.59		16,851		12,895		14,682			(3,957)				.0003
SPMARC5P Index - 2 Yr TA2404254		N/A	Equity/Index	BOA-	07/10/2024	12/24/2025	2,634	1,001,605	364.17		50,871		34,201		47,481			(16,670)				.0003
SPMARC5P Index - 2 Yr TA2407470		N/A	Equity/Index	BOA-	10/22/2024	10/22/2026	2,188	850,000	388.74427500000002		26,265		23,743		17,038			(2,522)				.0003
SPMARC5P Index - 2 Yr TA2305176		N/A	Equity/Index	BMO-	06/02/2023	06/02/2025	6,113	2,200,000	361.15965	62,920			13,155		112,318			(31,676)				.0003
SPMARC5P Index - 2 Yr TA2407727		N/A	Equity/Index	MS-	10/29/2024	06/18/2026	503	195,089	376.38		8,892		7,952		6,049			(940)				.0003
SPMARC5P Index - 2 Yr TA2406394		N/A	Equity/Index	BMO-	09/20/2024	09/22/2026	19,173	7,470,000	389.62		233,063		201,093		137,741			(31,970)				.0003
SPMARC5P Index - 2 Yr TA2304712		N/A	Equity/Index	BOA-	05/11/2023	05/09/2025	5,237	1,900,000	364.136188	53,903			9,517		80,900			(27,212)				.0003
SPMARC5P Index - 2 Yr TA2400369		N/A	Equity/Index	JPM-	01/23/2024	01/23/2026	2,205	800,000	363.33		23,760		12,613		40,707			(11,147)				.0003
SPMARC5P Index - 2 Yr TA2307102		N/A	Equity/Index	BNP-	08/22/2023	08/22/2025	1,416	500,000	354.53212200000002	13,850			4,427		35,598			(6,954)				.0003
SPMARC5P Index - 2 Yr TA2411457		N/A	Equity/Index	NGFPI-	12/30/2024	11/20/2026	410	155,370	387.42		3,289		3,284		3,512			(5)				.0003
SPMARC5P Index - 2 Yr TA2306968		N/A	Equity/Index	BNP-	08/17/2023	08/15/2025	4,536	1,600,000	353.97458999999998	44,320			13,816		116,222			(22,374)				.0003
SPMARC5P Index - 2 Yr TA2410152		N/A	Equity/Index	RBC-	12/10/2024	11/06/2026	1,160	449,987	388.4		13,526		13,117		9,349			(409)				.0003
SPMARC5P Index - 2 Yr TA2305777		N/A	Equity/Index	GS-	06/27/2023	06/27/2025	3,347	1,200,000	359.84652399999999	33,960			8,245		65,171			(17,050)				.0003
SPMARC5P Index - 2 Yr TA2406220		N/A	Equity/Index	BOA-	09/13/2024	09/01/2026	1,320	513,150	384.24		18,778		15,968		11,981			(2,810)				.0003
SPMARC5P Index - 2 Yr TA2411462		N/A	Equity/Index	NGFPI-	12/30/2024	11/25/2026	2,441	925,017	387.02		20,036		20,007		21,411			(29)				.0003
SPMARC5P Index - 2 Yr TA2408336		N/A	Equity/Index	NGFPI-	11/08/2024	01/23/2026	1,223	472,848	362.82		30,292		26,827		23,658			(3,466)				.0003
SPMARC5P Index - 2 Yr TA2303521		N/A	Equity/Index	GS-	02/24/2023	02/26/2025	3,991	1,400,000	353.496308	36,400			2,796		99,823			(18,275)				.0003
SPMARC5P Index - 2 Yr TA2408333		N/A	Equity/Index	NGFPI-	11/08/2024	12/19/2025	2,422	936,418	363.64		58,065		50,843		43,183			(7,222)				.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2308250		N/A	Equity/Index	BNP	10/20/2023	10/22/2025	9,186	3,200,000	349.09155600000003	91,520			36,909		279,627			(45,948)				.0003
SPMARC5P Index - 2 Yr TA2307582		N/A	Equity/Index	JPM	09/15/2023	09/17/2025	4,226	1,500,000	356.1977	42,150			14,975		98,728			(21,162)				.0003
SPMARC5P Index - 2 Yr TA2406519		N/A	Equity/Index	RBC	09/24/2024	06/23/2026	907	354,410	376.38		17,605		14,892		10,992			(2,713)				.0003
SPMARC5P Index - 2 Yr TA2308612		N/A	Equity/Index	BNP	11/10/2023	11/11/2025	2,565	900,000	351.356245	25,830			11,141		73,002			(12,986)				.0003
SPMARC5P Index - 2 Yr TA2307807		N/A	Equity/Index	BNP	09/27/2023	09/26/2025	5,466	1,900,000	348.935562	52,820			19,445		166,641			(26,555)				.0003
SPMARC5P Index - 2 Yr TA2402331		N/A	Equity/Index	BNP	04/30/2024	04/30/2026	2,452	900,000	367.06339800000001		26,640		17,711		42,262			(8,929)				.0003
SPMARC5P Index - 2 Yr TA2307581		N/A	Equity/Index	JPM	09/15/2023	09/16/2025	6,762	2,400,000	356.1977	67,440			23,901		157,914			(33,905)				.0003
SPMARC5P Index - 2 Yr TA2303482		N/A	Equity/Index	GS	02/21/2023	02/21/2025	4,261	1,500,000	354.63	39,300			2,749		101,764			(19,731)				.0003
SPMARC5P Index - 2 Yr TA2405333		N/A	Equity/Index	BMO	08/15/2024	08/14/2026	889	340,000	382.41649999999998		10,599		8,590		8,617			(2,009)				.0003
SPMARC5P Index - 2 Yr TA2401679		N/A	Equity/Index	BOA	03/28/2024	03/30/2026	4,286	1,600,000	373.44199900000001		47,840		29,810		55,011			(18,030)				.0003
SPMARC5P Index - 2 Yr TA2405833		N/A	Equity/Index	BNP	08/30/2024	08/31/2026	1,301	500,000	384.31684799999999		15,350		12,834		11,755			(2,516)				.0003
SPMARC5P Index - 2 Yr TA2304082		N/A	Equity/Index	BNP	03/31/2023	04/02/2025	2,773	1,000,000	362.26288	28,000			3,495		46,664			(14,058)				.0003
SPMARC5P Index - 2 Yr TA2407599		N/A	Equity/Index	GS	10/25/2024	10/26/2026	1,214	470,000	387.29		14,570		13,269		10,003			(1,301)				.0003
SPMARC5P Index - 2 Yr TA2304513		N/A	Equity/Index	BMO	04/28/2023	04/30/2025	3,039	1,100,000	363.21073200000001	31,130			5,082		49,429			(15,629)				.0003
SPMARC5P Index - 2 Yr TA2400714		N/A	Equity/Index	BOA	02/09/2024	02/11/2026	2,196	800,000	364.45854400000002		23,920		13,322		40,191			(10,598)				.0003
SPMARC5P Index - 2 Yr TA2308004		N/A	Equity/Index	JPM	10/06/2023	10/07/2025	2,895	1,000,000	346.79	27,900			10,707		92,706			(14,046)				.0003
SPMARC5P Index - 2 Yr TA2303003		N/A	Equity/Index	BMO	01/06/2023	01/07/2025	3,655	1,300,000	357.6	35,231			290		77,533			(17,712)				.0003
SPMARC5P Index - 2 Yr TA2307377		N/A	Equity/Index	BNP	09/01/2023	08/29/2025	5,588	2,000,000	359.29013400000002	55,800			18,523		116,959			(28,247)				.0003
SPMARC5P Index - 2 Yr TA2306623		N/A	Equity/Index	BNP	07/28/2023	07/29/2025	5,805	2,100,000	363.06233600000002	58,590			16,820		101,198			(29,456)				.0003
SPMARC5P Index - 2 Yr TA2303735		N/A	Equity/Index	BOA	03/10/2023	03/10/2025	4,818	1,700,000	355.63246400000003	44,268			4,141		111,283			(22,286)				.0003
SPMARC5P Index - 2 Yr TA2401118		N/A	Equity/Index	JPM	03/01/2024	03/03/2026	5,438	2,000,000	368.13		59,600		34,876		84,040			(24,724)				.0003
SPMARC5P Index - 2 Yr TA2404098		N/A	Equity/Index	RBC	07/03/2024	04/09/2026	2,165	817,959	375.04		26,391		19,003		26,038			(7,388)				.0003
SPMARC5P Index - 2 Yr TA2406305		N/A	Equity/Index	RBC	09/17/2024	08/28/2026	1,342	521,085	384.82		18,345		15,628		11,798			(2,717)				.0003
SPMARC5P Index - 2 Yr TA2402596		N/A	Equity/Index	BNP	05/07/2024	04/24/2026	9,196	3,417,142	369.16		112,007		74,880		145,049			(37,127)				.0003
SPMARC5P Index - 2 Yr TA2406514		N/A	Equity/Index	RBC	09/24/2024	07/16/2026	805	314,554	384.68		11,801		10,046		6,767			(1,755)				.0003
SPMARC5P Index - 2 Yr TA2308320		N/A	Equity/Index	JPM	10/25/2023	10/24/2025	5,758	2,000,000	347.96	57,600			23,420		178,286			(28,958)				.0003
SPMARC5P Index - 2 Yr TA2405886		N/A	Equity/Index	JPM	09/03/2024	09/03/2026	825	316,395	383.43		9,935		8,313		7,551			(1,622)				.0003
SPMARC5P Index - 2 Yr TA2404131		N/A	Equity/Index	RBC	07/05/2024	07/06/2026	1,580	600,000	379.8		18,078		13,683		16,598			(4,395)				.0003
SPMARC5P Index - 2 Yr TA2408002		N/A	Equity/Index	NGFP	11/04/2024	10/02/2026	751	288,624	387.18		7,540		6,923		6,150			(618)				.0003
SPMARC5P Index - 2 Yr TA2309322		N/A	Equity/Index	BNP	12/21/2023	12/19/2025	4,400	1,600,000	364.14909599999999	46,400			22,559		79,167			(23,456)				.0003
SPMARC5P Index - 2 Yr TA2403549		N/A	Equity/Index	BOA	06/12/2024	05/21/2026	2,640	993,010	376.38		29,325		20,947		31,042			(8,379)				.0003
SPMARC5P Index - 2 Yr TA2407143		N/A	Equity/Index	BMO	10/11/2024	10/13/2026	1,467	568,203	387.41489999999999		17,785		15,879		12,039			(1,906)				.0003
SPMARC5P Index - 2 Yr TA2404217		N/A	Equity/Index	BOA	07/09/2024	07/09/2026	792	300,000	378.98578199999997		9,081		6,901		8,660			(2,180)				.0003
SPMARC5P Index - 2 Yr TA2401559		N/A	Equity/Index	BNP	03/22/2024	03/24/2026	5,121	1,900,000	371.17549500000001		57,190		35,115		72,463			(22,075)				.0003

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SPMARC5P Index - 2 Yr TA2304760		N/A	Equity/Index	JPM	05/12/2023	05/13/2025	3,590	1,300,000	363.40356000000003	36,790			6,671		57,937			(18,496)				.0003
SPMARC5P Index - 2 Yr TA2305711		N/A	Equity/Index	BOA	06/23/2023	06/24/2025	2,789	1,000,000	359.81495999999	28,260			6,754		54,417			(14,208)				.0003
SPMARC5P Index - 2 Yr TA2404070		N/A	Equity/Index	RBC	07/02/2024	07/02/2026	2,129	800,000	375.82		24,136		18,110		26,654			(6,026)				.0003
SPMARC5P Index - 2 Yr TA2405602		N/A	Equity/Index	RBC	08/23/2024	06/12/2026	3,000	1,156,500	376.01		48,690		39,175		36,600			(9,515)				.0003
SPMARC5P Index - 2 Yr TA2406548		N/A	Equity/Index	JPM	09/25/2024	09/25/2026	1,537	600,000	390.4		18,960		16,437		10,369			(2,523)				.0003
SPMARC5P Index - 2 Yr TA2407444		N/A	Equity/Index	BMO	10/21/2024	07/30/2026	265	102,894	381.37		3,877		3,451		2,653			(426)				.0003
SPMARC5P Index - 2 Yr TA2406728		N/A	Equity/Index	JPM	10/01/2024	08/05/2026	2,160	843,523	378.8		39,814		34,422		23,633			(5,391)				.0003
SPMARC5P Index - 2 Yr TA2408547		N/A	Equity/Index	NGFPI	11/13/2024	10/05/2026	797	304,709	387.18		7,624		7,094		6,550			(530)				.0003
SPMARC5P Index - 2 Yr TA2411463		N/A	Equity/Index	NGFPI	12/30/2024	11/11/2026	1,085	411,161	386.01		9,196		9,183		9,811			(14)				.0003
SPMARC5P Index - 2 Yr TA2404000		N/A	Equity/Index	BNP	06/28/2024	06/29/2026	2,129	800,000	375.78		23,840		17,839		26,630			(6,001)				.0003
SPMARC5P Index - 2 Yr TA2408330		N/A	Equity/Index	NGFPI	11/08/2024	01/14/2026	2,004	774,807	364.02		47,699		42,127		36,769			(5,572)				.0003
SPMARC5P Index - 2 Yr TA2407437		N/A	Equity/Index	BMO	10/21/2024	09/04/2026	1,193	463,218	384.15		16,022		14,354		10,910			(1,668)				.0003
SPMARC5P Index - 2 Yr TA2405181		N/A	Equity/Index	BNP	08/09/2024	03/20/2026	1,353	514,032	373.74		18,766		14,235		16,975			(4,531)				.0003
SPMARC5P Index - 2 Yr TA2400612		N/A	Equity/Index	RBC	02/05/2024	02/05/2026	4,128	1,500,000	363.66		43,500		23,868		77,754			(19,632)				.0003
SPMARC5P Index - 2 Yr TA2307838		N/A	Equity/Index	BNP	09/28/2023	09/26/2025	4,026	1,400,000	349.22059200000001	38,640			14,283		121,652			(19,507)				.0003
SPMARC5P Index - 2 Yr TA2308457		N/A	Equity/Index	RBC	11/02/2023	10/31/2025	4,552	1,600,000	352.1	44,800			18,723		126,220			(22,616)				.0003
SPMARC5P Index - 2 Yr TA2406301		N/A	Equity/Index	RBC	09/17/2024	08/13/2026	1,543	599,131	385.1		20,707		17,574		13,149			(3,133)				.0003
SPMARC5P Index - 2 Yr TA2305657		N/A	Equity/Index	BMO	06/21/2023	06/20/2025	6,394	2,300,000	360.959	65,090			15,200		119,330			(32,724)				.0003
TRANSPARENT VALUE BLENDED TA2404310		N/A	Equity/Index	GS	07/11/2024	08/18/2028	800	3,410,326	4202.6000000000004		534,794		473,032		605,454			(61,762)				.0003
TRANSPARENT VALUE BLENDED TA2401719		N/A	Equity/Index	GS	03/28/2024	03/29/2029	985	4,200,000	4636.5720549999996		501,900		426,422		518,874			(75,478)				.0003
TRANSPARENT VALUE BLENDED TA2000273		N/A	Equity/Index	GS	01/24/2020	01/24/2025	657	2,500,000	4136.8956749999998	122,500			1,546		196,799			(24,594)				.0003
TRANSPARENT VALUE BLENDED TA2401580		N/A	Equity/Index	GS	03/22/2024	03/23/2029	1,019	4,300,000	4588.0079180000002		511,270		432,462		566,373			(78,808)				.0003
TRANSPARENT VALUE BLENDED TA2403248		N/A	Equity/Index	GS	06/04/2024	06/04/2029	366	1,530,000	4550.228325		187,884		166,264		221,534			(21,620)				.0003
TRANSPARENT VALUE BLENDED TA2404222		N/A	Equity/Index	GS	07/09/2024	08/04/2028	1,185	4,997,176	4229.2		739,830		652,704		866,664			(87,127)				.0003
TRANSPARENT VALUE BLENDED TA2402848		N/A	Equity/Index	GS	05/15/2024	05/14/2029	414	1,743,206	4554.1000000000004		222,122		194,220		246,746			(27,902)				.0003
TRANSPARENT VALUE BLENDED TA2401002		N/A	Equity/Index	GS	02/26/2024	02/26/2029	387	1,600,000	4497.5367749999996		192,480		159,996		235,033			(32,484)				.0003
TRANSPARENT VALUE BLENDED TA2400537		N/A	Equity/Index	GS	02/01/2024	12/29/2028	13,454	55,000,000	4337.6622010000001		6,358,000		5,181,646		9,420,581			(1,176,354)				.0003
TRANSPARENT VALUE BLENDED TA2401718		N/A	Equity/Index	GS	03/28/2024	03/28/2029	610	2,600,000	4636.5720549999996		310,700		263,950		321,072			(46,750)				.0003
TRANSPARENT VALUE BLENDED TA2402651		N/A	Equity/Index	GS	05/08/2024	05/07/2029	365	1,517,542	4520.87		194,384		169,220		224,764			(25,164)				.0003
TRANSPARENT VALUE BLENDED TA2403837		N/A	Equity/Index	GS	06/21/2024	06/22/2029	1,348	5,700,000	4598.0750619999999		686,850		614,927		782,588			(71,923)				.0003
TRANSPARENT VALUE BLENDED TA2403522		N/A	Equity/Index	GS	06/11/2024	06/11/2029	359	1,500,000	4547.5215369999996		189,000		167,977		218,824			(21,023)				.0003
TRANSPARENT VALUE BLENDED TA2000069		N/A	Equity/Index	BNP	01/09/2020	01/09/2025	264	1,000,000	4114.41705	50,000			219		83,002			(10,038)				.0003
TRANSPARENT VALUE BLENDED TA2402247		N/A	Equity/Index	GS	04/26/2024	04/27/2029	1,593	6,570,000	4485.6047250000001		882,351		763,284		1,013,334			(119,067)				.0003
TRANSPARENT VALUE BLENDED TA2402278		N/A	Equity/Index	GS	04/29/2024	04/27/2029	484	2,000,000	4497.8825999999		266,800		230,924		303,574			(35,876)				.0003

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TRANSPARENT VALUE BLENDED TA2402559		N/A	Equity/Index	GS-	05/03/2024	05/04/2029	776	3,200,000	4487.3729999999996		409,280		355,622		494,287			(53,658)				.0003
TRANSPARENT VALUE BLENDED TA2400538		N/A	Equity/Index	GS-	02/01/2024	01/31/2029	11,008	45,000,000	4392.8487429999996		4,945,500		4,047,058		7,394,590			(898,442)				.0003
TRANSPARENT VALUE BLENDED TA2401246		N/A	Equity/Index	GS-	03/08/2024	03/09/2029	1,549	6,500,000	4562.9990600000001		744,250		623,815		878,753			(120,435)				.0003
TRANSPARENT VALUE BLENDED TA2401338		N/A	Equity/Index	GS-	03/15/2024	03/16/2029	958	4,000,000	4539.7405870000002		490,000		412,589		560,539			(77,411)				.0003
TRANSPARENT VALUE BLENDED TA2400918		N/A	Equity/Index	GS-	02/21/2024	02/21/2029	609	2,500,000	4472.6664000000001		298,750		247,512		379,328			(51,238)				.0003
TRANSPARENT VALUE BLENDED TA2403629		N/A	Equity/Index	GS-	06/14/2024	06/15/2029	1,317	5,490,000	4534.7086120000004		651,114		580,434		816,030			(70,680)				.0003
TRANSPARENT VALUE BLENDED TA2400748		N/A	Equity/Index	CITI-	02/13/2024	02/13/2029	910	3,700,000	4421.399813		442,520		364,685		595,423			(77,835)				.0003
TRANSPARENT VALUE BLENDED TA2402678		N/A	Equity/Index	GS-	05/09/2024	05/09/2029	502	2,100,000	4546.2589500000004		268,590		234,242		301,146			(34,348)				.0003
TRANSPARENT VALUE BLENDED TA2400573		N/A	Equity/Index	GS-	02/02/2024	02/02/2029	1,444	5,900,000	4442.9062119999999		654,900		536,350		919,669			(118,550)				.0003
TRANSPARENT VALUE BLENDED TA2404311		N/A	Equity/Index	GS-	07/11/2024	08/22/2028	588	2,506,589	4191.3999999999996		398,629		352,715		451,051			(45,914)				.0003
TRANSPARENT VALUE BLENDED TA2400726		N/A	Equity/Index	GS-	02/09/2024	02/09/2029	1,321	5,400,000	4444.0034999998		627,480		516,303		843,702			(111,177)				.0003
TRANSPARENT VALUE BLENDED TA2404223		N/A	Equity/Index	GS-	07/09/2024	08/11/2028	1,090	4,596,558	4267.5		654,233		577,548		767,827			(76,685)				.0003
TRANSPARENT VALUE BLENDED TA2403723		N/A	Equity/Index	GS-	06/18/2024	06/18/2029	556	2,340,000	4579.222162		278,928		249,108		328,685			(29,820)				.0003
TRANSPARENT VALUE BLENDED TA2402847		N/A	Equity/Index	GS-	05/15/2024	05/11/2029	1,917	8,071,803	4548.83		1,032,682		902,745		1,147,013			(129,936)				.0003
TRANSPARENT VALUE BLENDED TA2402110		N/A	Equity/Index	GS-	04/19/2024	04/20/2029	1,121	4,600,000	4461.3349870000002		609,500		524,912		729,411			(84,588)				.0003
TRANSPARENT VALUE BLENDED TA2400652		N/A	Equity/Index	GS-	02/07/2024	02/06/2029	564	2,300,000	4428.9224979999999		262,200		215,194		365,382			(47,006)				.0003
TRANSPARENT VALUE BLENDED TA2404271		N/A	Equity/Index	GS-	07/10/2024	09/15/2028	1,300	5,511,297	4213.67		863,847		765,412		985,183			(98,434)				.0003
TRANSPARENT VALUE BLENDED TA2000045		N/A	Equity/Index	GS-	01/07/2020	01/07/2025	294	1,100,000	4072.0360879999998	55,000			181		104,549			(11,030)				.0003
TRANSPARENT VALUE BLENDED TA2400889		N/A	Equity/Index	GS-	02/16/2024	02/16/2029	1,171	4,800,000	4457.3841000000002		577,920		478,005		739,526			(99,915)				.0003
TRANSPARENT VALUE BLENDED TA2000487		N/A	Equity/Index	GS-	02/14/2020	01/31/2025	913	3,500,000	4087.7895699999999	195,300			3,241		321,045			(39,535)				.0003
TRANSPARENT VALUE BLENDED TA2400919		N/A	Equity/Index	GS-	02/21/2024	02/14/2029	658	2,700,000	4452.9629999999997		328,590		272,018		417,070			(56,572)				.0003
TRANSPARENT VALUE BLENDED TA2401530		N/A	Equity/Index	GS-	03/21/2024	03/21/2029	378	1,600,000	4607.7112440000001		193,120		163,230		204,837			(29,890)				.0003
TRANSPARENT VALUE BLENDED TA2000220		N/A	Equity/Index	BNP-	01/21/2020	01/21/2025	261	1,000,000	4173.1257379999997	49,500			542		68,373			(9,927)				.0003
TRANSPARENT VALUE BLENDED TA2400651		N/A	Equity/Index	GS-	02/07/2024	02/07/2029	392	1,600,000	4437.0826500000003		180,640		148,273		252,063			(32,367)				.0003
TRANSPARENT VALUE BLENDED TA2403472		N/A	Equity/Index	GS-	06/07/2024	06/08/2029	862	3,600,000	4543.8131620000004		455,040		403,898		526,730			(51,142)				.0003
TRANSPARENT VALUE BLENDED TA2404312		N/A	Equity/Index	GS-	07/11/2024	08/25/2028	915	3,900,560	4203.54		612,833		542,387		694,019			(70,445)				.0003
TRANSPARENT VALUE BLENDED TA2404041		N/A	Equity/Index	GS-	06/28/2024	06/29/2029	1,019	4,300,000	4587.3555749999996		522,880		470,133		601,275			(52,747)				.0003
TRANSPARENT VALUE BLENDED TA2400535		N/A	Equity/Index	GS-	02/01/2024	10/31/2028	10,763	44,000,000	4148.80159		6,182,000		4,999,201		8,871,221			(1,182,799)				.0003
TRANSPARENT VALUE BLENDED TA2404221		N/A	Equity/Index	GS-	07/09/2024	05/21/2029	2,845	11,997,439	4582		1,394,126		1,256,755		1,650,497			(137,372)				.0003
TRANSPARENT VALUE BLENDED TA2403487		N/A	Equity/Index	GS-	06/10/2024	06/08/2029	451	1,890,000	4557.5863499999996		240,030		213,170		271,577			(26,860)				.0003
TRANSPARENT VALUE BLENDED TA2000274		N/A	Equity/Index	GS-	01/24/2020	01/03/2025	526	2,000,000	4068.0425150000001	111,600			124		188,134			(22,667)				.0003
TRANSPARENT VALUE BLENDED TA2404270		N/A	Equity/Index	GS-	07/10/2024	09/01/2028	1,066	4,519,263	4250.28		676,528		598,725		772,595			(77,803)				.0003
TRANSPARENT VALUE BLENDED TA2402650		N/A	Equity/Index	GS-	05/08/2024	05/02/2029	1,062	4,415,423	4466.97		597,630		520,050		691,222			(77,580)				.0003
TRANSPARENT VALUE BLENDED TA2404272		N/A	Equity/Index	GS-	07/10/2024	07/28/2028	1,300	5,511,297	4265.75		796,930		703,110		911,159			(93,820)				.0003

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TRANSPARENT VALUE BLENDED TA2401364		N/A	Equity/Index	GS-	03/18/2024	03/16/2029	406	1,700,000	4547.2781439999999		209,440		176,449		235,798			(32,991)				.0003
TRANSPARENT VALUE BLENDED TA2400920		N/A	Equity/Index	GS-	02/21/2024	02/20/2029	463	1,900,000	4467.33		228,190		189,032		289,836			(39,158)				.0003
TRANSPARENT VALUE BLENDED TA2400536		N/A	Equity/Index	GS-	02/01/2024	11/30/2028	11,742	48,000,000	4225.2451709999996		6,259,200		5,082,044		9,097,373			(1,177,156)				.0003
TRANSPARENT VALUE BLENDED TA2403614		N/A	Equity/Index	GS-	06/13/2024	06/13/2029	670	2,800,000	4546.7863870000001		334,880		297,997		409,323			(36,883)				.0003
TRANSPARENT VALUE BLENDED TA2402213		N/A	Equity/Index	GS-	04/25/2024	04/25/2029	388	1,600,000	4488.3408749999999		216,320		186,995		245,690			(29,325)				.0003
TRANSPARENT VALUE BLENDED TA2402111		N/A	Equity/Index	GS-	04/22/2024	04/20/2029	316	1,300,000	4477.7486250000002		172,640		148,762		201,803			(23,878)				.0003
TRANSPARENT VALUE BLENDED TA2000275		N/A	Equity/Index	GS-	01/24/2020	01/22/2025	342	1,300,000	4162.7631609999999	60,320			696		93,208			(12,124)				.0003
UBSMAIA5 INDEX 1 YR TA2406783		N/A	Equity/Index	UBS-	10/03/2024	08/20/2025	1,024	529,914	518.96		9,462		9,462		2,908							.0003
UBSMAIA5 INDEX 1 YR TA2406491		N/A	Equity/Index	UBS-	09/24/2024	07/29/2025	1,085	562,816	524.54999999999995		7,975		7,975		2,262							.0003
UBSMAIA5 INDEX 1 YR TA2400777		N/A	Equity/Index	UBS-	02/14/2024	02/07/2025	1,069	537,945	503.93		10,382		10,382		1,205							.0003
UBSMAIA5 INDEX 1 YR TA2408603		N/A	Equity/Index	UBS-	11/15/2024	11/07/2025	1,004	509,191	513.04		7,825		7,825		4,783							.0003
UBSMAIA5 INDEX 1 YR TA2401297		N/A	Equity/Index	UBS-	03/14/2024	03/05/2025	759	393,483	510.83		10,585		10,585		649							.0003
UBSMAIA5 INDEX 1 YR TA2410715		N/A	Equity/Index	UBS-	12/19/2024	12/04/2025	4,395	2,186,676	514.13		19,414		19,414		19,590							.0003
UBSMAIA5 INDEX 1 YR TA2403006		N/A	Equity/Index	UBS-	05/22/2024	05/22/2025	1,734	900,000	519.16010000000006		18,000		18,000		2,599							.0003
UBSMAIA5 INDEX 1 YR TA2404287		N/A	Equity/Index	UBS-	07/11/2024	07/03/2025	790	418,844	532.04999999995		7,689		7,689		1,270							.0003
UBSMAIA5 INDEX 1 YR TA2403919		N/A	Equity/Index	UBS-	06/27/2024	06/16/2025	523	274,185	522.79		5,758		5,758		867							.0003
UBSMAIA5 INDEX 1 YR TA2408774		N/A	Equity/Index	UBS-	11/20/2024	11/06/2025	753	380,702	510.05		6,178		6,178		4,079							.0003
UBSMAIA5 INDEX 1 YR TA2400676		N/A	Equity/Index	UBS-	02/09/2024	02/03/2025	346	174,327	504.88		3,323		3,323		285							.0003
UBSMAIA5 INDEX 1 YR TA2401055		N/A	Equity/Index	UBS-	02/28/2024	02/24/2025	544	277,278	509.27		5,639		5,639		442							.0003
UBSMAIA5 INDEX 1 YR TA2401884		N/A	Equity/Index	UBS-	04/11/2024	04/10/2025	1,857	962,606	516.94000000005		20,368		20,368		1,921							.0003
UBSMAIA5 INDEX 1 YR TA2407097		N/A	Equity/Index	UBS-	10/10/2024	03/26/2025	1,009	522,701	520.74		6,148		6,148		984							.0003
UBSMAIA5 INDEX 1 YR TA2402165		N/A	Equity/Index	UBS-	04/25/2024	04/22/2025	1,943	1,000,066	513		21,341		21,341		2,925							.0003
UBSMAIA5 INDEX 1 YR TA2407489		N/A	Equity/Index	UBS-	10/23/2024	10/21/2025	2,601	1,328,109	514.01		22,997		22,997		11,359							.0003
UBSMAIA5 INDEX 1 YR TA2402656		N/A	Equity/Index	UBS-	05/09/2024	05/08/2025	1,768	921,443	521.01		18,558		18,558		2,174							.0003
UBSMAIA5 INDEX 1 YR TA2407098		N/A	Equity/Index	UBS-	10/10/2024	07/22/2025	721	373,506	528.69000000005		3,938		3,938		1,334							.0003
UBSMAIA5 INDEX 1 YR TA2400544		N/A	Equity/Index	UBS-	02/02/2024	01/31/2025	460	232,244	501.21		5,407		5,407		720							.0003
UBSMAIA5 INDEX 1 YR TA2404962		N/A	Equity/Index	UBS-	08/02/2024	08/01/2025	5,386	2,800,000	519.89279999997		56,560		56,560		13,160							.0003
UBSMAIA5 INDEX 1 YR TA2408604		N/A	Equity/Index	UBS-	11/15/2024	11/11/2025	974	493,976	511.79		8,087		8,087		4,957							.0003
UBSMAIA5 INDEX 1 YR TA2401756		N/A	Equity/Index	UBS-	04/03/2024	04/10/2025	775	404,309	502.53		16,428		4,396		2,536			(12,032)				.0003
UBSMAIA5 INDEX 1 YR TA2407883		N/A	Equity/Index	UBS-	11/01/2024	10/15/2025	3,040	1,541,424	517.13		19,266		19,266		11,021							.0003
UBSMAIA5 INDEX 1 YR TA2400897		N/A	Equity/Index	UBS-	02/21/2024	02/14/2025	2,373	1,198,044	504.64		24,013		24,013		2,863							.0003
UBSMAIA5 INDEX 1 YR TA2402718		N/A	Equity/Index	UBS-	05/10/2024	05/09/2025	2,685	1,400,000	521.43619999999999		28,000		28,000		3,328							.0003
UBSMAIA5 INDEX 1 YR TA2409924		N/A	Equity/Index	UBS-	12/06/2024	11/18/2025	2,382	1,224,359	506.85		32,469		32,469		15,464							.0003
UBSMAIA5 INDEX 1 YR TA2401340		N/A	Equity/Index	UBS-	03/18/2024	03/13/2025	1,661	862,267	518.47		17,629		17,629		1,066							.0003

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UBSMAIA5 INDEX 1 YR TA2402217		N/A	Equity/Index	UBS-	04/26/2024	04/23/2025	1,133	587,019	515.11		13,140		13,140		1,516							.0003
UBSMAIA5 INDEX 1 YR TA2407100		N/A	Equity/Index	UBS-	10/10/2024	06/26/2025	2,967	1,537,019	525.30999999999995		18,104		18,104		5,279							.0003
UBSMAIA5 INDEX 1 YR TA2401883		N/A	Equity/Index	UBS-	04/11/2024	04/11/2025	1,929	1,000,000	518.3664		20,000		20,000		1,929							.0003
UBSMAIA5 INDEX 1 YR TA2410786		N/A	Equity/Index	UBS-	12/20/2024	12/05/2025	1,193	593,964	513.84		5,536		5,536		5,490							.0003
UBSMAIA5 INDEX 1 YR TA2400727		N/A	Equity/Index	UBS-	02/12/2024	02/07/2025	3,623	1,828,979	503.74		38,208		38,208		4,230							.0003
UBSMAIA5 INDEX 1 YR TA2401647		N/A	Equity/Index	UBS-	03/28/2024	03/28/2025	1,912	1,000,000	523.05809999999997		20,000		20,000		1,417							.0003
UBSMAIA5 INDEX 1 YR TA2408667		N/A	Equity/Index	UBS-	11/18/2024	11/10/2025	644	326,414	513.04		4,962		4,962		3,074							.0003
UBSMAIA5 INDEX 1 YR TA2400156		N/A	Equity/Index	UBS-	01/10/2024	01/08/2025	2,673	1,329,180	496.6		27,373		27,373		6,529							.0003
UBSMAIA5 INDEX 1 YR TA2404496		N/A	Equity/Index	UBS-	07/17/2024	07/08/2025	1,324	704,046	530.88		14,425		14,425		2,234							.0003
UBSMAIA5 INDEX 1 YR TA2402146		N/A	Equity/Index	UBS-	04/24/2024	01/17/2025	590	304,933	497.9		11,901		11,901		1,312							.0003
UBSMAIA5 INDEX 1 YR TA2406784		N/A	Equity/Index	UBS-	10/03/2024	08/26/2025	703	363,798	519.51		6,393		6,393		2,025							.0003
UBSMAIA5 INDEX 1 YR TA2408172		N/A	Equity/Index	UBS-	11/07/2024	10/03/2025	789	404,517	517.49		6,238		6,238		2,773							.0003
UBSMAIA5 INDEX 1 YR TA2406352		N/A	Equity/Index	UBS-	09/19/2024	09/11/2025	1,628	841,778	513.42999999999995		19,581		19,581		6,279							.0003
UBSMAIA5 INDEX 1 YR TA2405958		N/A	Equity/Index	UBS-	09/06/2024	09/08/2025	2,088	1,070,000	512.4529		21,721		21,721		8,310							.0003
UBSMAIA5 INDEX 1 YR TA2405495		N/A	Equity/Index	UBS-	08/22/2024	08/21/2025	4,962	2,572,976	519.39		50,036		50,036		13,562							.0003
UBSMAIA5 INDEX 1 YR TA2407884		N/A	Equity/Index	UBS-	11/01/2024	10/10/2025	2,473	1,253,928	516.88		15,696		15,696		8,918							.0003
UBSMAIA5 INDEX 1 YR TA2400924		N/A	Equity/Index	UBS-	02/22/2024	02/21/2025	1,180	600,000	508.47329999999999		12,000		12,000		973							.0003
UBSMAIA5 INDEX 1 YR TA2403378		N/A	Equity/Index	UBS-	06/07/2024	06/03/2025	742	389,269	522.65		8,405		8,405		1,108							.0003
UBSMAIA5 INDEX 1 YR TA2402832		N/A	Equity/Index	UBS-	05/15/2024	05/13/2025	1,019	533,525	521.62		11,496		11,496		1,282							.0003
UBSMAIA5 INDEX 1 YR TA2407944		N/A	Equity/Index	UBS-	11/04/2024	10/09/2025	1,140	576,670	518.65		6,174		6,174		3,772							.0003
UBSMAIA5 INDEX 1 YR TA2400798		N/A	Equity/Index	UBS-	02/15/2024	02/12/2025	948	477,537	504.82		9,117		9,117		1,052							.0003
UBSMAIA5 INDEX 1 YR TA2400113		N/A	Equity/Index	UBS-	01/08/2024	01/03/2025	2,945	1,462,494	495.68		30,358		30,358		8,528							.0003
UBSMAIA5 INDEX 1 YR TA2402036		N/A	Equity/Index	UBS-	04/19/2024	04/17/2025	3,272	1,671,826	513.36		29,993		29,993		4,471							.0003
UBSMAIA5 INDEX 1 YR TA2404640		N/A	Equity/Index	UBS-	07/23/2024	07/18/2025	1,771	935,782	527.44000000000005		19,415		19,415		3,257							.0003
UBSMAIA5 INDEX 1 YR TA2400921		N/A	Equity/Index	UBS-	02/22/2024	02/07/2025	699	355,423	504.02		8,371		8,371		771							.0003
UBSMAIA5 INDEX 1 YR TA2408701		N/A	Equity/Index	UBS-	11/19/2024	10/31/2025	638	323,604	507.24		6,369		6,369		3,879							.0003
UBSMAIA5 INDEX 1 YR TA2401341		N/A	Equity/Index	UBS-	03/18/2024	03/14/2025	1,409	731,448	517.9		15,329		15,329		937							.0003
UBSMAIA5 INDEX 1 YR TA2401798		N/A	Equity/Index	UBS-	04/05/2024	04/04/2025	5,595	2,900,000	518.33600000000001		58,000		58,000		5,115							.0003
UBSMAIA5 INDEX 1 YR TA2403034		N/A	Equity/Index	UBS-	05/23/2024	05/20/2025	1,358	705,355	520.04		13,699		13,699		1,925							.0003
UBSMAIA5 INDEX 1 YR TA2400256		N/A	Equity/Index	UBS-	01/17/2024	01/16/2025	1,048	517,256	495.12		9,696		9,696		4,208							.0003
UBSMAIA5 INDEX 1 YR TA2404119		N/A	Equity/Index	UBS-	07/05/2024	07/07/2025	4,699	2,500,000	532.05129999999997		50,250		50,250		7,698							.0003
UBSMAIA5 INDEX 1 YR TA2401214		N/A	Equity/Index	UBS-	03/08/2024	03/07/2025	1,365	702,977	513.29999999999995		15,083		15,083		989							.0003
UBSMAIA5 INDEX 1 YR TA2410199		N/A	Equity/Index	UBS-	12/11/2024	11/28/2025	490	250,371	491.34		10,491		10,491		6,286							.0003
UBSMAIA5 INDEX 1 YR TA2405337		N/A	Equity/Index	UBS-	08/16/2024	08/15/2025	6,559	3,400,000	518.34609999999998		68,340		68,340		18,100							.0003

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UBSMAIA5 INDEX 1 YR TA2400677		N/A	Equity/Index	UBS-	02/09/2024	02/04/2025	280	141,074	504.88		2,695		2,695		239							.0003
UBSMAIA5 INDEX 1 YR TA2400656		N/A	Equity/Index	UBS-	02/08/2024	02/07/2025	432	217,644	494.28		6,418		6,418		2,372							.0003
UBSMAIA5 INDEX 1 YR TA2401796		N/A	Equity/Index	UBS-	04/05/2024	04/02/2025	1,250	647,920	521.29999999999995		11,388		11,388		993							.0003
UBSMAIA5 INDEX 1 YR TA2402785		N/A	Equity/Index	UBS-	05/14/2024	05/09/2025	1,212	631,753	512.41999999999996		17,810		17,810		2,263							.0003
UBSMAIA5 INDEX 1 YR TA2403750		N/A	Equity/Index	UBS-	06/21/2024	06/20/2025	2,669	1,400,000	524.46630000000005		28,000		28,000		4,337							.0003
UBSMAIA5 INDEX 1 YR TA2404610		N/A	Equity/Index	UBS-	07/22/2024	07/18/2025	775	409,732	527.44000000000005		8,579		8,579		1,425							.0003
UBSMAIA5 INDEX 1 YR TA2401373		N/A	Equity/Index	UBS-	03/20/2024	03/14/2025	2,585	1,343,297	518.16		28,423		28,423		1,711							.0003
UBSMAIA5 INDEX 1 YR TA2404242		N/A	Equity/Index	UBS-	07/10/2024	07/08/2025	577	306,939	530.88		6,387		6,387		953							.0003
UBSMAIA5 INDEX 1 YR TA2407041		N/A	Equity/Index	UBS-	10/08/2024	09/25/2025	4,570	2,373,391	518.53		48,808		48,808		15,360							.0003
UBSMAIA5 INDEX 1 YR TA2405338		N/A	Equity/Index	UBS-	08/16/2024	08/18/2025	772	400,000	518.34609999999998		8,080		8,080		2,165							.0003
UBSMAIA5 INDEX 1 YR TA2404494		N/A	Equity/Index	UBS-	07/17/2024	07/11/2025	5,120	2,722,595	531.69000000000005		54,203		54,203		8,526							.0003
UBSMAIA5 INDEX 1 YR TA2405957		N/A	Equity/Index	UBS-	09/06/2024	09/05/2025	1,503	770,000	512.4529		15,554		15,554		5,903							.0003
UBSMAIA5 INDEX 1 YR TA2410785		N/A	Equity/Index	UBS-	12/20/2024	12/04/2025	782	389,337	514.13		3,565		3,565		3,537							.0003
UBSMAIA5 INDEX 1 YR TA2405544		N/A	Equity/Index	UBS-	08/23/2024	08/25/2025	770	400,000	519.37360000000001		8,080		8,080		2,152							.0003
UBSMAIA5 INDEX 1 YR TA2401127		N/A	Equity/Index	UBS-	03/04/2024	02/14/2025	863	441,469	504.58		11,524		11,524		1,055							.0003
UBSMAIA5 INDEX 1 YR TA2404493		N/A	Equity/Index	UBS-	07/17/2024	07/15/2025	761	404,667	533.92999999999995		7,382		7,382		1,257							.0003
UBSMAIA5 INDEX 1 YR TA2401541		N/A	Equity/Index	UBS-	03/22/2024	03/24/2025	768	400,000	520.54430000000002		8,040		8,040		565							.0003
UBSMAIA5 INDEX 1 YR TA2406036		N/A	Equity/Index	UBS-	09/09/2024	09/09/2025	2,141	1,100,000	513.66129999999998		22,220		22,220		8,078							.0003
UBSMAIA5 INDEX 1 YR TA2400322		N/A	Equity/Index	UBS-	01/19/2024	01/17/2025	515	256,418	494.65		5,871		5,871		2,279							.0003
UBSMAIA5 INDEX 1 YR TA2401054		N/A	Equity/Index	UBS-	02/28/2024	02/21/2025	2,121	1,081,076	508.38		22,739		22,739		1,783							.0003
UBSMAIA5 INDEX 1 YR TA2402497		N/A	Equity/Index	UBS-	05/03/2024	05/05/2025	1,157	600,000	518.6191		12,060		12,060		1,513							.0003
UBSMAIA5 INDEX 1 YR TA2400051		N/A	Equity/Index	UBS-	01/05/2024	01/03/2025	1,319	653,084	496.36		12,416		12,416		2,978							.0003
UBSMAIA5 INDEX 1 YR TA2407886		N/A	Equity/Index	UBS-	11/01/2024	11/03/2025	2,169	1,100,000	507.04730000000001		22,330		22,330		13,387							.0003
UBSMAIA5 INDEX 1 YR TA2408416		N/A	Equity/Index	UBS-	11/11/2024	10/23/2025	1,264	646,898	510.61		13,393		13,393		6,486							.0003
UBSMAIA5 INDEX 1 YR TA2405933		N/A	Equity/Index	UBS-	09/05/2024	09/05/2025	2,810	1,450,000	516.06020000000001		29,290		29,290		9,415							.0003
UBSMAIA5 INDEX 1 YR TA2400393		N/A	Equity/Index	UBS-	01/25/2024	01/10/2025	616	308,997	497		7,421		7,421		1,424							.0003
UBSMAIA5 INDEX 1 YR TA2409265		N/A	Equity/Index	UBS-	11/27/2024	11/11/2025	884	450,469	511.79		8,038		8,038		4,486							.0003
UBSMAIA5 INDEX 1 YR TA2410716		N/A	Equity/Index	UBS-	12/19/2024	12/08/2025	934	464,700	514		4,193		4,193		4,233							.0003
UBSMAIA5 INDEX 1 YR TA2408773		N/A	Equity/Index	UBS-	11/20/2024	11/10/2025	790	399,408	513.04		5,689		5,689		3,771							.0003
UBSMAIA5 INDEX 1 YR TA2400675		N/A	Equity/Index	UBS-	02/09/2024	01/30/2025	500	251,918	504.62		4,832		4,832		369							.0003
UBSMAIA5 INDEX 1 YR TA2404241		N/A	Equity/Index	UBS-	07/10/2024	07/02/2025	495	263,319	527.29		6,273		6,273		824							.0003
UBSMAIA5 INDEX 1 YR TA2402655		N/A	Equity/Index	UBS-	05/09/2024	05/07/2025	364	189,709	522.09		3,649		3,649		429							.0003
UBSMAIA5 INDEX 1 YR TA2401757		N/A	Equity/Index	UBS-	04/03/2024	04/03/2025	1,602	835,746	525.01		14,571		14,571		1,224							.0003
UBSMAIA5 INDEX 1 YR TA2403917		N/A	Equity/Index	UBS-	06/27/2024	06/11/2025	1,488	780,090	522.91999999999996		16,191		16,191		2,368							.0003

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UBSMAIA5 INDEX 1 YR TA2403216		N/A	Equity/Index	UBS-	06/03/2024	05/23/2025	2,700	1,411,152	521.86		28,793		28,793		3,760							.0003
UBSMAIA5 INDEX 1 YR TA2404240		N/A	Equity/Index	UBS-	07/10/2024	07/01/2025	963	512,275	525.26		13,187		13,187		1,646							.0003
UBSMAIA5 INDEX 1 YR TA2401298		N/A	Equity/Index	UBS-	03/14/2024	03/07/2025	508	263,359	518.02		5,320		5,320		297							.0003
UBSMAIA5 INDEX 1 YR TA2402147		N/A	Equity/Index	UBS-	04/24/2024	01/03/2025	443	228,958	494.07		10,189		10,189		1,979							.0003
UBSMAIA5 INDEX 1 YR TA2400943		N/A	Equity/Index	UBS-	02/23/2024	02/21/2025	1,200	611,123	504.86		14,660		14,660		1,650							.0003
UBSMAIA5 INDEX 1 YR TA2406351		N/A	Equity/Index	UBS-	09/19/2024	09/10/2025	1,161	600,310	512.95000000000005		14,222		14,222		4,557							.0003
UBSMAIA5 INDEX 1 YR TA2403563		N/A	Equity/Index	UBS-	06/13/2024	06/06/2025	1,000	525,149	524.62		10,648		10,648		1,456							.0003
UBSMAIA5 INDEX 1 YR TA2402166		N/A	Equity/Index	UBS-	04/25/2024	04/24/2025	3,019	1,553,886	516.79		28,360		28,360		3,743							.0003
UBSMAIA5 INDEX 1 YR TA2408606		N/A	Equity/Index	UBS-	11/15/2024	11/13/2025	900	456,446	508.43		8,684		8,684		5,348							.0003
UBSMAIA5 INDEX 1 YR TA2408601		N/A	Equity/Index	UBS-	11/15/2024	11/06/2025	1,470	745,529	510.05		13,081		13,081		7,985							.0003
UBSMAIA5 INDEX 1 YR TA2400207		N/A	Equity/Index	UBS-	01/12/2024	01/09/2025	440	218,651	495.75		4,614		4,614		1,391							.0003
UBSMAIA5 INDEX 1 YR TA2404963		N/A	Equity/Index	UBS-	08/02/2024	08/04/2025	769	400,000	519.89279999999997		8,080		8,080		1,890							.0003
UBSMAIA5 INDEX 1 YR TA2404911		N/A	Equity/Index	UBS-	08/01/2024	08/01/2025	4,014	2,100,000	523.12559999999996		42,210		42,210		8,797							.0003
UBSMAIA5 INDEX 1 YR TA2407283		N/A	Equity/Index	UBS-	10/17/2024	10/02/2025	2,189	1,129,455	519.12		19,542		19,542		7,373							.0003
UBSMAIA5 INDEX 1 YR TA2401057		N/A	Equity/Index	UBS-	02/28/2024	02/26/2025	864	440,382	509.44		8,913		8,913		724							.0003
UBSMAIA5 INDEX 1 YR TA2402163		N/A	Equity/Index	UBS-	04/25/2024	04/25/2025	1,554	800,000	514.70219999999995		16,000		16,000		2,199							.0003
UBSMAIA5 INDEX 1 YR TA2401886		N/A	Equity/Index	UBS-	04/11/2024	04/08/2025	930	482,081	519.62		9,102		9,102		840							.0003
UBSMAIA5 INDEX 1 YR TA2400778		N/A	Equity/Index	UBS-	02/14/2024	02/10/2025	874	439,817	504.1		8,454		8,454		1,040							.0003
UBSMAIA5 INDEX 1 YR TA2410789		N/A	Equity/Index	UBS-	12/20/2024	12/10/2025	3,245	1,615,601	510.41		18,024		18,024		17,963							.0003
UBSMAIA5 INDEX 1 YR TA2401056		N/A	Equity/Index	UBS-	02/28/2024	02/25/2025	651	331,816	508.62		6,941		6,941		587							.0003
UBSMAIA5 INDEX 1 YR TA2401372		N/A	Equity/Index	UBS-	03/20/2024	03/12/2025	452	234,882	515.83000000000004		5,447		5,447		315							.0003
UBSMAIA5 INDEX 1 YR TA2403191		N/A	Equity/Index	UBS-	05/31/2024	06/02/2025	1,147	600,000	523.25980000000004		12,060		12,060		1,679							.0003
UBSMAIA5 INDEX 1 YR TA2400655		N/A	Equity/Index	UBS-	02/08/2024	02/06/2025	806	406,067	503.44		8,268		8,268		966							.0003
UBSMAIA5 INDEX 1 YR TA2401314		N/A	Equity/Index	UBS-	03/15/2024	03/21/2025	538	278,901	499.45		11,296		2,432		2,102			(8,864)				.0003
UBSMAIA5 INDEX 1 YR TA2404608		N/A	Equity/Index	UBS-	07/22/2024	07/16/2025	616	325,671	530.15		6,082		6,082		1,065							.0003
UBSMAIA5 INDEX 1 YR TA2404497		N/A	Equity/Index	UBS-	07/17/2024	07/03/2025	1,137	604,608	530.12		12,705		12,705		1,882							.0003
UBSMAIA5 INDEX 1 YR TA2400836		N/A	Equity/Index	UBS-	02/16/2024	02/13/2025	1,710	861,335	503.69		17,234		17,234		2,359							.0003
UBSMAIA5 INDEX 1 YR TA2402652		N/A	Equity/Index	UBS-	05/09/2024	04/30/2025	624	325,215	516.77		7,704		7,704		836							.0003
UBSMAIA5 INDEX 1 YR TA2400543		N/A	Equity/Index	UBS-	02/02/2024	01/30/2025	1,550	782,562	504.62		15,795		15,795		1,138							.0003
UBSMAIA5 INDEX 1 YR TA2401374		N/A	Equity/Index	UBS-	03/20/2024	03/17/2025	690	358,559	518.4		7,537		7,537		476							.0003
UBSMAIA5 INDEX 1 YR TA2400776		N/A	Equity/Index	UBS-	02/14/2024	02/12/2025	1,556	783,014	504.82		14,638		14,638		1,725							.0003
UBSMAIA5 INDEX 1 YR TA2402786		N/A	Equity/Index	UBS-	05/14/2024	05/13/2025	418	217,882	521.62		4,289		4,289		529							.0003
UBSMAIA5 INDEX 1 YR TA2405494		N/A	Equity/Index	UBS-	08/22/2024	08/19/2025	1,925	998,182	519.04		19,653		19,653		5,289							.0003
UBSMAIA5 INDEX 1 YR TA2401515		N/A	Equity/Index	UBS-	03/21/2024	03/21/2025	960	500,000	520.63630000000001		10,000		10,000		670							.0003

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UBSMAIA5 INDEX 1 YR TA2401991		N/A	Equity/Index	UBS-	04/17/2024	04/14/2025	1,100	564,701	516.14		10,001		10,001		1,234							.0003
UBSMAIA5 INDEX 1 YR TA2402496		N/A	Equity/Index	UBS-	05/03/2024	05/02/2025	2,121	1,100,000	518.6191		22,000		22,000		2,685							.0003
UBSMAIA5 INDEX 1 YR TA2402953		N/A	Equity/Index	UBS-	05/21/2024	05/16/2025	458	239,411	500.83		10,534		10,534		2,156							.0003
UBSMAIA5 INDEX 1 YR TA2405340		N/A	Equity/Index	UBS-	08/16/2024	08/12/2025	1,223	633,937	517.30999999999995		13,280		13,280		3,470							.0003
UBSMAIA5 INDEX 1 YR TA2400208		N/A	Equity/Index	UBS-	01/12/2024	01/10/2025	380	188,835	496.92		3,795		3,795		898							.0003
UBSMAIA5 INDEX 1 YR TA2408697		N/A	Equity/Index	UBS-	11/19/2024	10/22/2025	307	155,715	513.440000000005		2,281		2,281		1,360							.0003
UBSMAIA5 INDEX 1 YR TA2410260		N/A	Equity/Index	UBS-	12/12/2024	11/21/2025	2,559	1,305,636	507.72		28,572		28,572		16,190							.0003
UBSMAIA5 INDEX 1 YR TA2402490		N/A	Equity/Index	UBS-	05/03/2024	05/01/2025	3,708	1,923,040	516		42,559		42,559		5,130							.0003
UBSMAIA5 INDEX 1 YR TA2410790		N/A	Equity/Index	UBS-	12/20/2024	12/12/2025	3,924	1,953,658	508.45		24,025		24,025		24,036							.0003
UBSMAIA5 INDEX 1 YR TA2404518		N/A	Equity/Index	UBS-	07/18/2024	07/17/2025	1,694	893,483	531.76		14,787		14,787		2,773							.0003
UBSMAIA5 INDEX 1 YR TA2408842		N/A	Equity/Index	UBS-	11/21/2024	11/04/2025	1,276	644,521	505.85		12,325		12,325		8,346							.0003
UBSMAIA5 INDEX 1 YR TA2402468		N/A	Equity/Index	UBS-	05/02/2024	04/15/2025	1,601	825,749	515.54		16,340		16,340		1,884							.0003
UBSMAIA5 INDEX 1 YR TA2403375		N/A	Equity/Index	UBS-	06/07/2024	06/09/2025	1,144	600,000	524.62149999999997		12,060		12,060		1,717							.0003
UBSMAIA5 INDEX 1 YR TA2401000		N/A	Equity/Index	UBS-	02/26/2024	02/21/2025	3,526	1,796,277	504.6		43,745		43,745		5,050							.0003
UBSMAIA5 INDEX 1 YR TA2402879		N/A	Equity/Index	UBS-	05/17/2024	05/16/2025	4,804	2,500,000	520.401200000002		50,000		50,000		6,557							.0003
UBSMAIA5 INDEX 1 YR TA2400050		N/A	Equity/Index	UBS-	01/05/2024	01/02/2025	1,616	800,139	498.67		13,701		13,701		966							.0003
UBSMAIA5 INDEX 1 YR TA2403295		N/A	Equity/Index	UBS-	06/06/2024	06/06/2025	3,431	1,800,000	524.648800000005		36,000		36,000		4,988							.0003
UBSMAIA5 INDEX 1 YR TA2408602		N/A	Equity/Index	UBS-	11/15/2024	11/07/2025	892	452,389	512.700000000005		7,061		7,061		4,314							.0003
UBSMAIA5 INDEX 1 YR TA2406251		N/A	Equity/Index	UBS-	09/16/2024	09/16/2025	1,751	900,000	513.93489999999997		18,270		18,270		6,769							.0003
UBSMAIA5 INDEX 1 YR TA2402491		N/A	Equity/Index	UBS-	05/03/2024	05/02/2025	640	331,916	515.77		7,422		7,422		905							.0003
UBSMAIA5 INDEX 1 YR TA2406706		N/A	Equity/Index	UBS-	09/30/2024	09/30/2025	2,119	1,100,000	519.113200000001		22,330		22,330		7,134							.0003
UBSMAIA5 INDEX 1 YR TA2411394		N/A	Equity/Index	UBS-	12/30/2024	12/19/2025	1,265	630,417	497.59		12,955		12,955		13,077							.0003
UBSMAIA5 INDEX 1 YR TA2402955		N/A	Equity/Index	UBS-	05/21/2024	05/14/2025	548	286,457	521.25		6,028		6,028		711							.0003
UBSMAIA5 INDEX 1 YR TA2404245		N/A	Equity/Index	UBS-	07/10/2024	06/24/2025	1,998	1,062,851	523.76		28,789		28,789		3,440							.0003
UBSMAIA5 INDEX 1 YR TA2401128		N/A	Equity/Index	UBS-	03/04/2024	02/27/2025	1,100	562,706	511.45		11,220		11,220		766							.0003
UBSMAIA5 INDEX 1 YR TA2404641		N/A	Equity/Index	UBS-	07/23/2024	07/18/2025	1,955	1,033,006	526.29		22,459		22,459		3,684							.0003
UBSMAIA5 INDEX 1 YR TA2406785		N/A	Equity/Index	UBS-	10/03/2024	08/27/2025	3,111	1,609,924	519.99		27,735		27,735		8,847							.0003
UBSMAIA5 INDEX 1 YR TA2404607		N/A	Equity/Index	UBS-	07/22/2024	07/07/2025	558	295,007	532.04999999999995		5,019		5,019		896							.0003
UBSMAIA5 INDEX 1 YR TA2404642		N/A	Equity/Index	UBS-	07/23/2024	07/21/2025	2,380	1,257,572	526.29		27,414		27,414		4,584							.0003
UBSMAIA5 INDEX 1 YR TA2402633		N/A	Equity/Index	UBS-	05/08/2024	05/06/2025	546	284,470	519.21		6,112		6,112		700							.0003
UBSMAIA5 INDEX 1 YR TA2405669		N/A	Equity/Index	UBS-	08/27/2024	08/06/2025	1,366	710,310	515.690000000005		16,687		16,687		4,062							.0003
UBSMAIA5 INDEX 1 YR TA2401887		N/A	Equity/Index	UBS-	04/11/2024	04/03/2025	662	343,159	521.54		5,932		5,932		530							.0003
UBSMAIA5 INDEX 1 YR TA2406378		N/A	Equity/Index	UBS-	09/20/2024	09/22/2025	1,356	700,000	516.17790000000002		14,210		14,210		4,870							.0003
UBSMAIA5 INDEX 1 YR TA2401299		N/A	Equity/Index	UBS-	03/14/2024	03/11/2025	1,319	683,800	516.61		14,711		14,711		872							.0003

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UBSMAIA5 INDEX 1 YR TA2405793		N/A	Equity/Index	UBS-	08/30/2024	08/29/2025	5,775	3,000,000	519.47329999999999		60,600		60,600		16,585							.0003
UBSMAIA5 INDEX 1 YR TA2402654		N/A	Equity/Index	UBS-	05/09/2024	05/06/2025	174	90,685	519.21		1,961		1,961		224							.0003
UBSMAIA5 INDEX 1 YR TA2406625		N/A	Equity/Index	UBS-	09/27/2024	09/19/2025	3,000	1,560,796	517.05999999999995		35,720		35,720		10,356							.0003
UBSMAIA5 INDEX 1 YR TA2402218		N/A	Equity/Index	UBS-	04/26/2024	04/17/2025	741	383,920	511.44		9,886		9,886		1,190							.0003
UBSMAIA5 INDEX 1 YR TA2406755		N/A	Equity/Index	UBS-	10/02/2024	09/26/2025	1,391	722,103	521.36		13,204		13,204		4,230							.0003
UBSMAIA5 INDEX 1 YR TA2406165		N/A	Equity/Index	UBS-	09/13/2024	09/15/2025	1,479	760,000	514.0213		15,428		15,428		5,642							.0003
UBSMAIA5 INDEX 1 YR TA2407356		N/A	Equity/Index	UBS-	10/18/2024	10/17/2025	3,840	1,984,000	516.64490000000001		40,077		40,077		15,024							.0003
UBSMAIA5 INDEX 1 YR TA2407885		N/A	Equity/Index	UBS-	11/01/2024	10/31/2025	2,958	1,500,000	507.04730000000001		30,300		30,300		18,098							.0003
UBSMAIA5 INDEX 1 YR TA2406782		N/A	Equity/Index	UBS-	10/03/2024	08/20/2025	288	149,038	498.06		6,098		6,098		2,267							.0003
UBSMAIA5 INDEX 1 YR TA2400601		N/A	Equity/Index	UBS-	02/05/2024	01/31/2025	1,838	925,385	504.3		17,806		17,806		1,507							.0003
UBSMAIA5 INDEX 1 YR TA2406164		N/A	Equity/Index	UBS-	09/13/2024	09/12/2025	2,938	1,510,000	514.0213		30,502		30,502		11,063							.0003
UBSMAIA5 INDEX 1 YR TA2404747		N/A	Equity/Index	UBS-	07/26/2024	07/25/2025	2,290	1,200,000	523.9692		24,120		24,120		4,759							.0003
UBSMAIA5 INDEX 1 YR TA2404703		N/A	Equity/Index	UBS-	07/25/2024	07/25/2025	2,108	1,100,000	521.81709999999998		22,110		22,110		4,620							.0003
UBSMAIA5 INDEX 1 YR TA2408702		N/A	Equity/Index	UBS-	11/19/2024	10/31/2025	2,625	1,331,441	507.05		26,416		26,416		16,101							.0003
UBSMAIA5 INDEX 1 YR TA2408605		N/A	Equity/Index	UBS-	11/15/2024	11/12/2025	1,240	628,881	509.78		11,275		11,275		6,919							.0003
UBSMAIA5 INDEX 1 YR TA2408699		N/A	Equity/Index	UBS-	11/19/2024	10/29/2025	913	463,088	510.58		7,829		7,829		4,720							.0003
UBSMAIA5 INDEX 1 YR TA2403984		N/A	Equity/Index	UBS-	06/28/2024	06/27/2025	2,290	1,200,000	524.12689999999998		24,000		24,000		3,937							.0003
UBSMAIA5 INDEX 1 YR TA2403376		N/A	Equity/Index	UBS-	06/07/2024	05/28/2025	588	308,477	523.08000000000004		6,502		6,502		832							.0003
UBSMAIA5 INDEX 1 YR TA2406756		N/A	Equity/Index	UBS-	10/02/2024	09/26/2025	2,390	1,240,709	520.27		23,761		23,761		7,544							.0003
UBSMAIA5 INDEX 1 YR TA2410788		N/A	Equity/Index	UBS-	12/20/2024	12/11/2025	3,405	1,695,261	510.96		18,462		18,462		18,384							.0003
UBSMAIA5 INDEX 1 YR TA2401885		N/A	Equity/Index	UBS-	04/11/2024	04/09/2025	476	246,742	518.25		4,942		4,942		460							.0003
UBSMAIA5 INDEX 1 YR TA2407882		N/A	Equity/Index	UBS-	11/01/2024	10/16/2025	3,117	1,580,466	516.52		20,372		20,372		11,663							.0003
UBSMAIA5 INDEX 1 YR TA2408775		N/A	Equity/Index	UBS-	11/20/2024	11/04/2025	800	404,464	505.85		7,893		7,893		5,241							.0003
UBSMAIA5 INDEX 1 YR TA2401190		N/A	Equity/Index	UBS-	03/07/2024	03/03/2025	320	164,252	509.57		3,799		3,799		294							.0003
UBSMAIA5 INDEX 1 YR TA2409575		N/A	Equity/Index	UBS-	12/04/2024	11/26/2025	771	396,398	509.58		9,544		9,544		4,544							.0003
UBSMAIA5 INDEX 1 YR TA2410261		N/A	Equity/Index	UBS-	12/12/2024	11/17/2025	643	328,067	507.16		7,317		7,317		4,131							.0003
UBSMAIA5 INDEX 1 YR TA2401058		N/A	Equity/Index	UBS-	02/28/2024	02/27/2025	678	345,577	510.02		6,834		6,834		545							.0003
UBSMAIA5 INDEX 1 YR TA2409576		N/A	Equity/Index	UBS-	12/04/2024	12/01/2025	835	429,303	508.54		10,824		10,824		5,196							.0003
UBSMAIA5 INDEX 1 YR TA2409923		N/A	Equity/Index	UBS-	12/06/2024	11/20/2025	776	398,868	505.58		11,139		11,139		5,337							.0003
UBSMAIA5 INDEX 1 YR TA2403751		N/A	Equity/Index	UBS-	06/21/2024	06/23/2025	1,525	800,000	524.46630000000005		16,080		16,080		2,535							.0003
UBSMAIA5 INDEX 1 YR TA2400942		N/A	Equity/Index	UBS-	02/23/2024	02/14/2025	550	280,098	503.7		6,991		6,991		777							.0003
UBSMAIA5 INDEX 1 YR TA2408600		N/A	Equity/Index	UBS-	11/15/2024	11/05/2025	1,115	565,486	509.24		10,278		10,278		6,267							.0003
UBSMAIA5 INDEX 1 YR TA2402148		N/A	Equity/Index	UBS-	04/24/2024	01/09/2025	273	141,096	495.75		5,931		5,931		861							.0003
UBSMAIA5 INDEX 1 YR TA2400499		N/A	Equity/Index	UBS-	01/31/2024	01/29/2025	492	246,595	504.15		4,322		4,322		383							.0003

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UBSMAIA5 INDEX 1 YR TA2403377		N/A	Equity/Index	UBS-	06/07/2024	05/29/2025	738	387,171	521.19000000005		8,817		8,817		1,107							.0003
UBSMAIA5 INDEX 1 YR TA2406786		N/A	Equity/Index	UBS-	10/03/2024	06/25/2025	1,226	634,448	524.59		7,671		7,671		2,196							.0003
UBSMAIA5 INDEX 1 YR TA2401643		N/A	Equity/Index	UBS-	03/28/2024	03/18/2025	935	489,059	519.13		11,364		11,364		649							.0003
UBSMAIA5 INDEX 1 YR TA2404495		N/A	Equity/Index	UBS-	07/17/2024	07/10/2025	1,602	851,875	531.96		16,751		16,751		2,704							.0003
UBSMAIA5 INDEX 1 YR TA2405317		N/A	Equity/Index	UBS-	08/15/2024	08/07/2025	2,908	1,508,225	515.6		34,094		34,094		8,647							.0003
UBSMAIA5 INDEX 1 YR TA2407099		N/A	Equity/Index	UBS-	10/10/2024	06/18/2025	768	397,853	525.77		4,471		4,471		1,288							.0003
UBSMAIA5 INDEX 1 YR TA2405252		N/A	Equity/Index	UBS-	08/13/2024	08/05/2025	3,267	1,690,672	516.14		35,740		35,740		9,395							.0003
UBSMAIA5 INDEX 1 YR TA2410262		N/A	Equity/Index	UBS-	12/12/2024	11/25/2025	2,269	1,157,674	506.81		26,448		26,448		15,050							.0003
UBSMAIA5 INDEX 1 YR TA2407135		N/A	Equity/Index	UBS-	10/11/2024	10/13/2025	1,304	676,777	518.92550000006		13,739		13,739		4,647							.0003
UBSMAIA5 INDEX 1 YR TA2401339		N/A	Equity/Index	UBS-	03/18/2024	03/07/2025	793	411,666	512.57000000005		10,604		10,604		611							.0003
UBSMAIA5 INDEX 1 YR TA2408415		N/A	Equity/Index	UBS-	11/11/2024	10/21/2025	589	301,442	514.01		5,370		5,370		2,596							.0003
UBSMAIA5 INDEX 1 YR TA2401758		N/A	Equity/Index	UBS-	04/03/2024	04/01/2025	560	292,146	522.1		5,740		5,740		440							.0003
UBSMAIA5 INDEX 1 YR TA2401949		N/A	Equity/Index	UBS-	04/15/2024	04/10/2025	1,586	817,645	519.57000000005		13,683		13,683		1,460							.0003
UBSMAIA5 INDEX 1 YR TA2401213		N/A	Equity/Index	UBS-	03/08/2024	03/06/2025	941	484,616	511.7		11,083		11,083		757							.0003
UBSMAIA5 INDEX 1 YR TA2402880		N/A	Equity/Index	UBS-	05/17/2024	05/19/2025	1,345	700,000	520.40120000002		14,070		14,070		1,890							.0003
UBSMAIA5 INDEX 1 YR TA2401172		N/A	Equity/Index	UBS-	03/06/2024	03/04/2025	1,855	946,647	511.55		17,976		17,976		1,443							.0003
UBSMAIA5 INDEX 1 YR TA2403379		N/A	Equity/Index	UBS-	06/07/2024	06/04/2025	1,144	600,167	522.89		12,844		12,844		1,710							.0003
UBSMAIA5 INDEX 1 YR TA2405543		N/A	Equity/Index	UBS-	08/23/2024	08/22/2025	1,733	900,000	519.37360000001		18,180		18,180		4,823							.0003
UBSMAIA5 INDEX 1 YR TA2404328		N/A	Equity/Index	UBS-	07/12/2024	07/14/2025	3,005	1,600,000	532.49869999999		32,160		32,160		5,095							.0003
UBSMAIA5 INDEX 1 YR TA2411250		N/A	Equity/Index	UBS-	12/27/2024	12/19/2025	1,646	823,432	497.54		18,493		18,493		17,038							.0003
UBSMAIA5 INDEX 1 YR TA2400416		N/A	Equity/Index	UBS-	01/26/2024	01/10/2025	400	200,959	496.93		4,994		4,994		942							.0003
UBSMAIA5 INDEX 1 YR TA2403035		N/A	Equity/Index	UBS-	05/23/2024	05/23/2025	1,733	900,000	519.40700000004		18,000		18,000		2,599							.0003
UBSMAIA5 INDEX 1 YR TA2406626		N/A	Equity/Index	UBS-	09/27/2024	09/23/2025	1,500	780,398	516.14		18,606		18,606		5,437							.0003
UBSMAIA5 INDEX 1 YR TA2407409		N/A	Equity/Index	UBS-	10/21/2024	01/31/2025	194	99,718	512.46		1,235		1,235		80							.0003
UBSMAIA5 INDEX 1 YR TA2403985		N/A	Equity/Index	UBS-	06/28/2024	06/30/2025	2,480	1,300,000	524.12689999998		26,130		26,130		4,358							.0003
UBSMAIA5 INDEX 1 YR TA2407945		N/A	Equity/Index	UBS-	11/04/2024	10/03/2025	448	226,621	517.49		2,531		2,531		1,531							.0003
UBSMAIA5 INDEX 1 YR TA2402952		N/A	Equity/Index	UBS-	05/21/2024	05/16/2025	3,138	1,640,331	522.91		32,305		32,305		3,937							.0003
UBSMAIA5 INDEX 1 YR TA2405080		N/A	Equity/Index	UBS-	08/07/2024	07/23/2025	2,502	1,290,021	528.32000000005		14,397		14,397		4,230							.0003
UBSMAIA5 INDEX 1 YR TA2405737		N/A	Equity/Index	UBS-	08/29/2024	08/29/2025	791	410,000	518.63869999997		8,282		8,282		2,328							.0003
UBSMAIA5 INDEX 1 YR TA2403562		N/A	Equity/Index	UBS-	06/13/2024	06/05/2025	1,135	596,044	524.22		12,268		12,268		1,655							.0003
UBSMAIA5 INDEX 1 YR TA2406353		N/A	Equity/Index	UBS-	09/19/2024	09/18/2025	1,512	781,799	515.36		16,952		16,952		5,517							.0003
UBSMAIA5 INDEX 1 YR TA2400459		N/A	Equity/Index	UBS-	01/29/2024	01/24/2025	1,367	689,170	502.3		14,872		14,872		1,310							.0003
UBSMAIA5 INDEX 1 YR TA2402719		N/A	Equity/Index	UBS-	05/10/2024	05/12/2025	384	200,000	521.43619999999		4,020		4,020		490							.0003
UBSMAIA5 INDEX 1 YR TA2409449		N/A	Equity/Index	UBS-	12/02/2024	11/14/2025	2,600	1,327,900	507.16		30,388		30,388		16,503							.0003

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UBSMAIA5 INDEX 1 YR TA2407075		N/A	Equity/Index	UBS-	10/09/2024	10/01/2025	482	249,990	518.49		5,037		5,037		1,661							.0003
UBSMAIA5 INDEX 1 YR TA2401799		N/A	Equity/Index	UBS-	04/05/2024	04/07/2025	386	200,000	518.33600000001		4,020		4,020		368							.0003
UBSMAIA5 INDEX 1 YR TA2403565		N/A	Equity/Index	UBS-	06/13/2024	06/13/2025	1,714	900,000	525.14919999999995		18,000		18,000		2,599							.0003
UBSMAIA5 INDEX 1 YR TA2404327		N/A	Equity/Index	UBS-	07/12/2024	07/11/2025	3,380	1,800,000	532.49869999999999		36,180		36,180		5,720							.0003
UBSMAIA5 INDEX 1 YR TA2407881		N/A	Equity/Index	UBS-	11/01/2024	10/17/2025	1,964	995,841	514.04999999995		14,415		14,415		8,275							.0003
UBSMAIA5 INDEX 1 YR TA2401375		N/A	Equity/Index	UBS-	03/20/2024	03/18/2025	637	331,018	519.13		6,758		6,758		436							.0003
UBSMAIA5 INDEX 1 YR TA2400498		N/A	Equity/Index	UBS-	01/31/2024	01/27/2025	546	273,660	504.63		4,678		4,678		343							.0003
UBSMAIA5 INDEX 1 YR TA2403918		N/A	Equity/Index	UBS-	06/27/2024	06/12/2025	1,213	635,920	526.66999999996		11,287		11,287		1,781							.0003
UBSMAIA5 INDEX 1 YR TA2401979		N/A	Equity/Index	UBS-	04/16/2024	04/11/2025	2,212	1,137,389	516.14		20,807		20,807		2,398							.0003
UBSMAIA5 INDEX 1 YR TA2402219		N/A	Equity/Index	UBS-	04/26/2024	04/25/2025	3,667	1,900,000	518.11040000003		38,000		38,000		4,399							.0003
UBSMAIA5 INDEX 1 YR TA2405342		N/A	Equity/Index	UBS-	08/16/2024	08/08/2025	1,382	716,354	516.71		15,307		15,307		3,951							.0003
UBSMAIA5 INDEX 1 YR TA2405137		N/A	Equity/Index	UBS-	08/09/2024	08/08/2025	8,308	4,300,000	517.56150000002		86,430		86,430		22,772							.0003
UBSMAIA5 INDEX 1 YR TA2408174		N/A	Equity/Index	UBS-	11/07/2024	10/28/2025	828	424,512	511.22		8,964		8,964		4,164							.0003
UBSMAIA5 INDEX 1 YR TA2407357		N/A	Equity/Index	UBS-	10/18/2024	10/20/2025	1,908	986,000	516.64490000001		20,016		20,016		7,556							.0003
UBSMAIA5 INDEX 1 YR TA2400255		N/A	Equity/Index	UBS-	01/17/2024	01/10/2025	435	214,701	496.93		3,676		3,676		1,025							.0003
UBSMAIA5 INDEX 1 YR TA2402164		N/A	Equity/Index	UBS-	04/25/2024	04/17/2025	1,000	514,702	512.76		11,024		11,024		1,446							.0003
UBSMAIA5 INDEX 1 YR TA2404118		N/A	Equity/Index	UBS-	07/05/2024	07/03/2025	3,759	2,000,000	532.05129999997		40,000		40,000		6,033							.0003
UBSMAIA5 INDEX 1 YR TA2403190		N/A	Equity/Index	UBS-	05/31/2024	05/30/2025	5,160	2,700,000	523.25980000004		54,000		54,000		7,363							.0003
UBSMAIA5 INDEX 1 YR TA2408841		N/A	Equity/Index	UBS-	11/21/2024	11/05/2025	658	332,363	509.24		5,469		5,469		3,674							.0003
UBSMAIA5 INDEX 1 YR TA2400837		N/A	Equity/Index	UBS-	02/16/2024	02/14/2025	2,016	1,015,468	503.22		20,740		20,740		3,077							.0003
UBSMAIA5 INDEX 1 YR TA2406834		N/A	Equity/Index	UBS-	10/04/2024	10/06/2025	2,313	1,200,000	518.80089999996		24,360		24,360		8,042							.0003
UBSMAIA5 INDEX 1 YR TA2409377		N/A	Equity/Index	UBS-	11/29/2024	11/14/2025	2,600	1,322,199	508.99		25,658		25,658		15,214							.0003
UBSMAIA5 INDEX 1 YR TA2405496		N/A	Equity/Index	UBS-	08/22/2024	08/22/2025	2,266	1,175,000	518.53610000003		23,735		23,735		6,481							.0003
UBSMAIA5 INDEX 1 YR TA2400797		N/A	Equity/Index	UBS-	02/15/2024	01/16/2025	400	201,492	495.12		5,604		5,604		1,607							.0003
UBSMAIA5 INDEX 1 YR TA2407664		N/A	Equity/Index	UBS-	10/28/2024	10/14/2025	3,165	1,618,009	519.92999999995		21,753		21,753		10,501							.0003
UBSMAIA5 INDEX 1 YR TA2400382		N/A	Equity/Index	UBS-	01/24/2024	01/22/2025	1,186	594,179	499.96		12,436		12,436		1,868							.0003
UBSMAIA5 INDEX 1 YR TA2404517		N/A	Equity/Index	UBS-	07/18/2024	07/15/2025	1,320	696,220	533.92999999995		10,456		10,456		2,066							.0003
UBSMAIA5 INDEX 1 YR TA2400394		N/A	Equity/Index	UBS-	01/25/2024	01/24/2025	1,556	780,518	503.45		14,485		14,485		1,175							.0003
UBSMAIA5 INDEX 1 YR TA2402467		N/A	Equity/Index	UBS-	05/02/2024	04/25/2025	1,269	654,513	514.70000000005		13,583		13,583		1,790							.0003
UBSMAIA5 INDEX 1 YR TA2401171		N/A	Equity/Index	UBS-	03/06/2024	02/28/2025	480	244,954	509.57		5,032		5,032		417							.0003
UBSMAIA5 INDEX 1 YR TA2408171		N/A	Equity/Index	UBS-	11/07/2024	10/14/2025	521	267,115	519.92999999995		3,748		3,748		1,712							.0003
UBSMAIA5 INDEX 1 YR TA2405138		N/A	Equity/Index	UBS-	08/09/2024	08/11/2025	1,159	600,000	517.56150000002		12,120		12,120		3,231							.0003
UBSMAIA5 INDEX 1 YR TA2407559		N/A	Equity/Index	UBS-	10/25/2024	10/27/2025	3,674	1,880,000	511.73669999998		38,164		38,164		18,082							.0003
UBSMAIA5 INDEX 1 YR TA2401992		N/A	Equity/Index	UBS-	04/17/2024	04/15/2025	1,137	583,696	515.54		10,626		10,626		1,338							.0003

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UBSMAIA5 INDEX 1 YR TA2401645		N/A	Equity/Index	UBS-	03/28/2024	03/20/2025	1,434	750,065	519.65		17,109		17,109		1,013							.0003
UBSMAIA5 INDEX 1 YR TA2400497		N/A	Equity/Index	UBS-	01/31/2024	01/10/2025	407	203,992	497.58		4,647		4,647		790							.0003
UBSMAIA5 INDEX 1 YR TA2404609		N/A	Equity/Index	UBS-	07/22/2024	07/18/2025	1,536	812,062	526.29		17,812		17,812		2,894							.0003
UBSMAIA5 INDEX 1 YR TA2401644		N/A	Equity/Index	UBS-	03/28/2024	03/25/2025	1,240	648,592	520.32000000000 005		14,480		14,480		926							.0003
UBSMAIA5 INDEX 1 YR TA2410126		N/A	Equity/Index	UBS-	12/10/2024	11/14/2025	681	347,592	507.58		7,666		7,666		4,264							.0003
UBSMAIA5 INDEX 1 YR TA2407134		N/A	Equity/Index	UBS-	10/11/2024	10/10/2025	3,478	1,804,738	518.92550000000 006		36,456		36,456		12,234							.0003
UBSMAIA5 INDEX 1 YR TA2405341		N/A	Equity/Index	UBS-	08/16/2024	08/14/2025	1,508	781,666	517.34		16,390		16,390		4,318							.0003
UBSMAIA5 INDEX 1 YR TA2402661		N/A	Equity/Index	UBS-	05/09/2024	05/09/2025	1,343	700,000	521.178		14,000		14,000		1,668							.0003
UBSMAIA5 INDEX 1 YR TA2400654		N/A	Equity/Index	UBS-	02/08/2024	02/05/2025	1,309	659,480	504.98		12,549		12,549		1,135							.0003
UBSMAIA5 INDEX 1 YR TA2403564		N/A	Equity/Index	UBS-	06/13/2024	06/10/2025	2,777	1,458,339	523.84		30,693		30,693		4,264							.0003
UBSMAIA5 INDEX 1 YR TA2405670		N/A	Equity/Index	UBS-	08/27/2024	08/21/2025	968	503,353	519.39		10,338		10,338		2,664							.0003
UBSMAIA5 INDEX 1 YR TA2405671		N/A	Equity/Index	UBS-	08/27/2024	08/08/2025	564	293,276	516.71		6,626		6,626		1,626							.0003
UBSMAIA5 INDEX 1 YR TA2402466		N/A	Equity/Index	UBS-	05/02/2024	04/29/2025	2,900	1,495,736	518.55999999999 995		26,494		26,494		3,484							.0003
UBSMAIA5 INDEX 1 YR TA2403374		N/A	Equity/Index	UBS-	06/07/2024	06/06/2025	2,859	1,500,000	524.62149999999 997		30,000		30,000		4,189							.0003
UBSMAIA5 INDEX 1 YR TA2411097		N/A	Equity/Index	UBS-	12/24/2024	12/16/2025	1,355	676,379	508.9		8,663		8,663		8,217							.0003
UBSMAIA5 INDEX 1 YR TA2403920		N/A	Equity/Index	UBS-	06/27/2024	06/17/2025	957	501,711	524.21		9,943		9,943		1,541							.0003
UBSMAIA5 INDEX 1 YR TA2400657		N/A	Equity/Index	UBS-	02/08/2024	01/10/2025	450	226,712	497.05		5,861		5,861		1,025							.0003
UBSMAIA5 INDEX 1 YR TA2400415		N/A	Equity/Index	UBS-	01/26/2024	01/23/2025	734	368,760	499.8		8,243		8,243		1,241							.0003
UBSMAIA5 INDEX 1 YR TA2400922		N/A	Equity/Index	UBS-	02/22/2024	02/20/2025	1,326	674,236	503.44		16,468		16,468		2,198							.0003
UBSMAIA5 INDEX 1 YR TA2410791		N/A	Equity/Index	UBS-	12/20/2024	12/15/2025	1,392	693,041	508.45		8,578		8,578		8,581							.0003
UBSMAIA5 INDEX 1 YR TA2402216		N/A	Equity/Index	UBS-	04/26/2024	04/24/2025	627	324,855	513.54		7,750		7,750		936							.0003
UBSMAIA5 INDEX 1 YR TA2407558		N/A	Equity/Index	UBS-	10/25/2024	10/24/2025	4,416	2,260,000	511.73669999999 998		45,652		45,652		21,513							.0003
UBSMAIA5 INDEX 1 YR TA2402653		N/A	Equity/Index	UBS-	05/09/2024	05/02/2025	920	479,484	518.62		10,573		10,573		1,163							.0003
UBSMAIA5 INDEX 1 YR TA2401191		N/A	Equity/Index	UBS-	03/07/2024	03/06/2025	1,156	593,359	510.32		13,352		13,352		1,047							.0003
UBSMAIA5 INDEX 1 YR TA2400381		N/A	Equity/Index	UBS-	01/24/2024	01/17/2025	1,509	756,000	495.16		19,221		19,221		6,085							.0003
UBSMAIA5 INDEX 1 YR TA2403921		N/A	Equity/Index	UBS-	06/27/2024	06/20/2025	2,500	1,310,635	526.05999999999 995		24,142		24,142		3,935							.0003
UBSMAIA5 INDEX 1 YR TA2403273		N/A	Equity/Index	UBS-	06/05/2024	05/30/2025	2,550	1,336,755	521.57000000000 005		29,577		29,577		3,787							.0003
UBSMAIA5 INDEX 1 YR TA2402954		N/A	Equity/Index	UBS-	05/21/2024	05/15/2025	1,142	596,959	523.58000000000 004		11,416		11,416		1,396							.0003
UBSMAIA5 INDEX 1 YR TA2402028		N/A	Equity/Index	UBS-	04/19/2024	04/17/2025	2,740	1,400,000	510.94920000000 002		28,000		28,000		4,602							.0003
UBSMAIA5 INDEX 1 YR TA2411098		N/A	Equity/Index	UBS-	12/24/2024	12/17/2025	1,232	614,981	507.77		8,319		8,319		7,908							.0003
UBSMAIA5 INDEX 1 YR TA2403509		N/A	Equity/Index	UBS-	06/11/2024	06/13/2025	900	470,628	506.52		17,401		17,401		3,201							.0003
UBSMAIA5 INDEX 1 YR TA2410655		N/A	Equity/Index	UBS-	12/18/2024	12/02/2025	2,037	1,021,187	508.54		13,980		13,980		11,908							.0003
UBSMAIA5 INDEX 1 YR TA2407074		N/A	Equity/Index	UBS-	10/09/2024	10/07/2025	917	475,604	519.55999999999 995		9,234		9,234		3,106							.0003
UBSMAIA5 INDEX 1 YR TA2408921		N/A	Equity/Index	UBS-	11/22/2024	11/24/2025	1,379	700,000	507.7165		14,140		14,140		8,680							.0003

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UBSMAIA5 INDEX 1 YR TA2406317		N/A	Equity/Index	UBS-	09/18/2024	09/12/2025	265	136,572	503.01		4,454		4,454		1,706							.0003
UBSMAIA5 INDEX 1 YR TA2401215		N/A	Equity/Index	UBS-	03/08/2024	03/17/2025	484	249,261	498.05		9,507		1,927		2,160			(7,580)				.0003
UBSMAIA5 INDEX 1 YR TA2401863		N/A	Equity/Index	UBS-	04/09/2024	04/04/2025	2,511	1,301,337	519.22		24,851		24,851		2,191							.0003
UBSMAIA5 INDEX 1 YR TA2408173		N/A	Equity/Index	UBS-	11/07/2024	10/22/2025	355	182,007	513.44000000000005		3,470		3,470		1,589							.0003
UBSMAIA5 INDEX 1 YR TA2404088		N/A	Equity/Index	UBS-	07/03/2024	07/03/2025	1,886	1,000,000	530.13310000000001		20,000		20,000		3,050							.0003
UBSMAIA5 INDEX 1 YR TA2406833		N/A	Equity/Index	UBS-	10/04/2024	10/03/2025	2,891	1,500,000	518.80089999999996		30,300		30,300		9,921							.0003
UBSMAIA5 INDEX 1 YR TA2407282		N/A	Equity/Index	UBS-	10/17/2024	10/08/2025	1,898	979,309	519.34		16,930		16,930		6,474							.0003
UBSMAIA5 INDEX 1 YR TA2408698		N/A	Equity/Index	UBS-	11/19/2024	10/28/2025	3,831	1,943,143	511.22		31,882		31,882		19,166							.0003
UBSMAIA5 INDEX 1 YR TA2408700		N/A	Equity/Index	UBS-	11/19/2024	10/30/2025	496	251,579	510.01		4,374		4,374		2,640							.0003
UBSMAIA5 INDEX 1 YR TA2410717		N/A	Equity/Index	UBS-	12/19/2024	12/09/2025	1,392	692,572	511.72		7,018		7,018		7,418							.0003
UBSMAIA5 INDEX 1 YR TA2400678		N/A	Equity/Index	UBS-	02/09/2024	02/07/2025	336	169,289	503.74		3,408		3,408		392							.0003
UBSMAIA5 INDEX 1 YR TA2401540		N/A	Equity/Index	UBS-	03/22/2024	03/21/2025	1,729	900,000	520.54430000000002		18,000		18,000		1,214							.0003
UBSMAIA5 INDEX 1 YR TA2403752		N/A	Equity/Index	UBS-	06/21/2024	06/13/2025	3,951	2,072,166	518.73		51,736		51,736		7,235							.0003
UBSMAIA5 INDEX 1 YR TA2408666		N/A	Equity/Index	UBS-	11/18/2024	11/14/2025	2,139	1,084,159	508.99		19,867		19,867		12,418							.0003
UBSMAIA5 INDEX 1 YR TA2410787		N/A	Equity/Index	UBS-	12/20/2024	12/03/2025	1,036	515,797	512.37		5,145		5,145		5,110							.0003
UBSMAIA5 INDEX 1 YR TA2404910		N/A	Equity/Index	UBS-	08/01/2024	07/31/2025	5,699	2,981,293	526.45000000000005		51,753		51,753		11,101							.0003
UBSMAIA5 INDEX 1 YR TA2405339		N/A	Equity/Index	UBS-	08/16/2024	08/13/2025	3,954	2,049,540	517.5		42,661		42,661		11,190							.0003
UBSMAIA5 INDEX 1 YR TA2406318		N/A	Equity/Index	UBS-	09/18/2024	09/12/2025	5,171	2,664,950	513.89		56,939		56,939		19,624							.0003
UBSMAIA5 INDEX 1 YR TA2408696		N/A	Equity/Index	UBS-	11/19/2024	10/15/2025	216	109,559	517.13		1,325		1,325		787							.0003
UBSMAIA5 INDEX 1 YR TA2409667		N/A	Equity/Index	UBS-	12/05/2024	12/29/2025	328	168,540	500.45		5,791		5,403		2,981			(388)				.0003
UBSMAIA5 INDEX 1 YR TA2406377		N/A	Equity/Index	UBS-	09/20/2024	09/19/2025	1,550	800,000	516.17790000000002		16,160		16,160		5,492							.0003
UBSMAIA5 INDEX 1 YR TA2401761		N/A	Equity/Index	UBS-	04/03/2024	04/17/2025	336	175,288	505.89		6,398		1,799		846			(4,599)				.0003
UBSMAIA5 INDEX 1 YR TA2403753		N/A	Equity/Index	UBS-	06/21/2024	06/17/2025	1,718	901,033	524.21		18,131		18,131		2,729							.0003
UBSMAIA5 INDEX 2 YR TA2403533		N/A	Equity/Index	UBS-	06/12/2024	06/10/2026	2,250	1,184,997	523.84		34,576		24,969		11,596			(9,607)				.0003
UBSMAIA5 INDEX 2 YR TA2308330		N/A	Equity/Index	UBS-	10/26/2023	10/23/2025	1,900	907,929	480.68	22,397			9,126		36,501			(11,322)				.0003
UBSMAIA5 INDEX 2 YR TA2306003		N/A	Equity/Index	UBS-	07/07/2023	07/03/2025	648	326,541	506.47	8,168			2,067		2,431			(4,135)				.0003
UBSMAIA5 INDEX 2 YR TA2309208		N/A	Equity/Index	UBS-	12/15/2023	12/01/2025	152	76,214	493.45	2,596			1,216		1,745			(1,333)				.0003
UBSMAIA5 INDEX 2 YR TA2309307		N/A	Equity/Index	UBS-	12/21/2023	12/19/2025	1,125	562,033	500.15	15,134			7,358		9,700			(7,651)				.0003
UBSMAIA5 INDEX 2 YR TA2401514		N/A	Equity/Index	UBS-	03/21/2024	02/20/2026	444	231,163	510.98		8,074		4,807		2,741			(3,267)				.0003
UBSMAIA5 INDEX 2 YR TA2400258		N/A	Equity/Index	UBS-	01/17/2024	01/12/2026	167	82,425	496.93		2,033		1,056		1,720			(977)				.0003
UBSMAIA5 INDEX 2 YR TA2402493		N/A	Equity/Index	UBS-	05/03/2024	04/02/2026	530	274,868	518.34		7,345		4,819		2,742			(2,526)				.0003
UBSMAIA5 INDEX 2 YR TA2309097		N/A	Equity/Index	UBS-	12/08/2023	11/12/2025	100	49,431	487.31	1,626			731		1,482			(849)				.0003
UBSMAIA5 INDEX 2 YR TA2405077		N/A	Equity/Index	UBS-	08/07/2024	07/31/2026	1,398	720,803	525.79		14,679		11,710		7,390			(2,968)				.0003
UBSMAIA5 INDEX 2 YR TA2402834		N/A	Equity/Index	UBS-	05/15/2024	05/13/2026	1,653	865,472	521.62		24,671		16,889		8,505			(7,782)				.0003

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UBSMAIA5 INDEX 2 YR TA2304489		N/A	Equity/Index	UBS-	04/28/2023	04/25/2025	1,782	901,943	503.01	26,945			4,243		6,050			(13,621)				.0003
UBSMAIA5 INDEX 2 YR TA2308708		N/A	Equity/Index	UBS-	11/17/2023	11/14/2025	2,574	1,259,743	489.36	34,167			14,960		34,772			(17,272)				.0003
UBSMAIA5 INDEX 2 YR TA2408703		N/A	Equity/Index	UBS-	11/19/2024	10/27/2026	1,851	938,856	511.74		22,207		20,886		16,331			(1,321)				.0003
UBSMAIA5 INDEX 2 YR TA2305133		N/A	Equity/Index	UBS-	06/01/2023	05/30/2025	2,776	1,399,560	504.56	37,629			7,733		10,121			(18,996)				.0003
UBSMAIA5 INDEX 2 YR TA2305980		N/A	Equity/Index	UBS-	07/06/2023	06/30/2025	1,291	651,134	506.95	16,229			4,052		4,621			(8,238)				.0003
UBSMAIA5 INDEX 2 YR TA2404645		N/A	Equity/Index	UBS-	07/23/2024	07/16/2026	727	384,141	534.53		8,783		6,825		3,264			(1,959)				.0003
UBSMAIA5 INDEX 2 YR TA2308686		N/A	Equity/Index	UBS-	11/15/2023	11/10/2025	587	287,495	487.31	8,359			3,614		8,661			(4,226)				.0003
UBSMAIA5 INDEX 2 YR TA2405079		N/A	Equity/Index	UBS-	08/07/2024	07/17/2026	785	404,743	526.65		7,937		6,300		3,974			(1,637)				.0003
UBSMAIA5 INDEX 2 YR TA2308578		N/A	Equity/Index	UBS-	11/10/2023	10/24/2025	230	112,082	477.86	3,965			1,653		4,934			(2,044)				.0003
UBSMAIA5 INDEX 2 YR TA2401129		N/A	Equity/Index	UBS-	03/04/2024	02/27/2026	1,634	835,875	509.87		23,738		13,855		10,561			(9,882)				.0003
UBSMAIA5 INDEX 2 YR TA2307677		N/A	Equity/Index	UBS-	09/22/2023	09/19/2025	342	167,422	495.85	3,720			1,341		3,125			(1,881)				.0003
UBSMAIA5 INDEX 2 YR TA2401512		N/A	Equity/Index	UBS-	03/21/2024	03/13/2026	582	303,010	518.41		8,721		5,296		2,881			(3,425)				.0003
UBSMAIA5 INDEX 2 YR TA2306737		N/A	Equity/Index	UBS-	08/04/2023	08/01/2025	392	197,136	504.87	5,033			1,474		1,852			(2,544)				.0003
UBSMAIA5 INDEX 2 YR TA2410201		N/A	Equity/Index	UBS-	12/11/2024	11/23/2026	507	259,058	507.72		7,725		7,508		5,220			(217)				.0003
UBSMAIA5 INDEX 2 YR TA2309280		N/A	Equity/Index	UBS-	12/20/2023	12/19/2025	481	240,570	502.81	6,073			2,937		3,667			(3,053)				.0003
UBSMAIA5 INDEX 2 YR TA2401759		N/A	Equity/Index	UBS-	04/03/2024	04/02/2026	1,793	935,389	521.29999999999995		25,627		16,074		8,494			(9,553)				.0003
UBSMAIA5 INDEX 2 YR TA2401646		N/A	Equity/Index	UBS-	03/28/2024	03/25/2026	2,377	1,243,309	520.32000000005		36,374		22,570		11,427			(13,804)				.0003
UBSMAIA5 INDEX 2 YR TA2309060		N/A	Equity/Index	UBS-	12/06/2023	12/04/2025	986	485,524	493.26	12,893			5,977		11,409			(6,491)				.0003
UBSMAIA5 INDEX 2 YR TA2306576		N/A	Equity/Index	UBS-	07/27/2023	07/25/2025	1,108	560,546	506.67	14,820			4,190		4,535			(7,481)				.0003
UBSMAIA5 INDEX 2 YR TA2402659		N/A	Equity/Index	UBS-	05/09/2024	05/07/2026	245	127,689	522.09		3,366		2,283		1,226			(1,083)				.0003
UBSMAIA5 INDEX 2 YR TA2411249		N/A	Equity/Index	UBS-	12/27/2024	12/16/2026	1,332	666,349	508.9		13,978		13,939		13,245			(39)				.0003
UBSMAIA5 INDEX 2 YR TA2411248		N/A	Equity/Index	UBS-	12/27/2024	12/11/2026	480	240,126	508.45		5,089		5,075		4,818			(14)				.0003
UBSMAIA5 INDEX 2 YR TA2308705		N/A	Equity/Index	UBS-	11/17/2023	10/31/2025	273	133,609	482.42	4,412			1,883		4,922			(2,274)				.0003
UBSMAIA5 INDEX 2 YR TA2304701		N/A	Equity/Index	UBS-	05/11/2023	04/28/2025	467	234,030	506.14	5,507			902		1,200			(2,823)				.0003
UBSMAIA5 INDEX 2 YR TA2305063		N/A	Equity/Index	UBS-	05/26/2023	05/23/2025	500	253,053	503.52	7,361			1,446		1,915			(3,726)				.0003
UBSMAIA5 INDEX 2 YR TA2304680		N/A	Equity/Index	UBS-	05/10/2023	05/05/2025	1,848	929,266	503.62	24,923			4,269		6,328			(12,599)				.0003
UBSMAIA5 INDEX 2 YR TA2409269		N/A	Equity/Index	UBS-	11/27/2024	11/04/2026	966	492,255	505.85		14,782		14,090		10,257			(692)				.0003
UBSMAIA5 INDEX 2 YR TA2308815		N/A	Equity/Index	UBS-	11/24/2023	11/20/2025	1,701	834,222	490.87	22,255			9,942		21,596			(11,266)				.0003
UBSMAIA5 INDEX 2 YR TA2308514		N/A	Equity/Index	UBS-	11/06/2023	10/31/2025	2,442	1,194,136	480.75	40,982			17,175		47,021			(20,746)				.0003
UBSMAIA5 INDEX 2 YR TA2408143		N/A	Equity/Index	UBS-	11/06/2024	10/22/2026	1,125	573,805	513.44000000005		14,111		13,024		9,423			(1,087)				.0003
UBSMAIA5 INDEX 2 YR TA2401296		N/A	Equity/Index	UBS-	03/14/2024	02/27/2026	679	352,009	509.61		12,096		7,179		4,468			(4,917)				.0003
UBSMAIA5 INDEX 2 YR TA2409267		N/A	Equity/Index	UBS-	11/27/2024	11/06/2026	723	368,427	512.70000000005		9,068		8,645		6,272			(423)				.0003
UBSMAIA5 INDEX 2 YR TA2402930		N/A	Equity/Index	UBS-	05/20/2024	05/08/2026	577	300,438	521.53		7,886		5,419		2,946			(2,467)				.0003
UBSMAIA5 INDEX 2 YR TA2411393		N/A	Equity/Index	UBS-	12/30/2024	12/18/2026	376	187,381	497.87		5,165		5,158		5,205			(7)				.0003

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UBSMAIA5 INDEX 2 YR TA2400418		N/A	Equity/Index	UBS-	01/26/2024	01/16/2026	671	337,109	497.65		10,507		5,569		6,764			(4,939)				.0003
UBSMAIA5 INDEX 2 YR TA2405298		N/A	Equity/Index	UBS-	08/14/2024	08/07/2026	569	294,364	516.71		8,221		6,639		3,958			(1,583)				.0003
UBSMAIA5 INDEX 2 YR TA2308360		N/A	Equity/Index	UBS-	10/27/2023	10/24/2025	562	268,177	480.84	6,463			2,642		10,720			(3,267)				.0003
UBSMAIA5 INDEX 2 YR TA2308090		N/A	Equity/Index	UBS-	10/11/2023	10/09/2025	504	245,225	482.95	7,356			2,843		8,778			(3,704)				.0003
UBSMAIA5 INDEX 2 YR TA2403073		N/A	Equity/Index	UBS-	05/24/2024	05/11/2026	1,493	779,140	521.44000000000 005		21,095		14,666		7,671			(6,429)				.0003
UBSMAIA5 INDEX 2 YR TA2305982		N/A	Equity/Index	UBS-	07/06/2023	07/03/2025	1,176	593,132	506.17	15,157			3,831		4,517			(7,662)				.0003
UBSMAIA5 INDEX 2 YR TA2309422		N/A	Equity/Index	UBS-	12/28/2023	12/26/2025	4,919	2,463,723	500.87	67,461			33,451		41,549			(34,010)				.0003
UBSMAIA5 INDEX 2 YR TA2307033		N/A	Equity/Index	UBS-	08/21/2023	08/18/2025	133	66,434	498.06	1,868			589		1,012			(941)				.0003
UBSMAIA5 INDEX 2 YR TA2308993		N/A	Equity/Index	UBS-	12/04/2023	11/28/2025	571	281,654	491.44	8,072			3,695		7,138			(4,086)				.0003
UBSMAIA5 INDEX 2 YR TA2306000		N/A	Equity/Index	UBS-	07/07/2023	06/30/2025	729	367,359	505.69	9,383			2,346		2,854			(4,770)				.0003
UBSMAIA5 INDEX 2 YR TA2406107		N/A	Equity/Index	UBS-	09/11/2024	09/03/2026	1,728	887,214	516.95000000000 005		22,099		18,697		12,353			(3,402)				.0003
UBSMAIA5 INDEX 2 YR TA2411247		N/A	Equity/Index	UBS-	12/27/2024	12/17/2026	2,218	1,109,582	507.77		24,114		24,046		22,842			(67)				.0003
UBSMAIA5 INDEX 2 YR TA2304091		N/A	Equity/Index	UBS-	04/03/2023	03/27/2025	1,747	881,032	501.78	25,823			3,040		5,412			(13,090)				.0003
UBSMAIA5 INDEX 2 YR TA2308235		N/A	Equity/Index	UBS-	10/20/2023	10/17/2025	762	366,599	484.7	8,841			3,529		12,355			(4,469)				.0003
UBSMAIA5 INDEX 2 YR TA2404881		N/A	Equity/Index	UBS-	07/31/2024	06/05/2026	550	289,549	524.62		8,045		6,216		2,816			(1,829)				.0003
UBSMAIA5 INDEX 2 YR TA2403167		N/A	Equity/Index	UBS-	05/30/2024	05/21/2026	325	169,355	522.73		4,349		3,050		1,649			(1,299)				.0003
UBSMAIA5 INDEX 2 YR TA2306670		N/A	Equity/Index	UBS-	08/01/2023	07/28/2025	1,034	522,453	506.44	13,638			3,913		4,349			(6,885)				.0003
UBSMAIA5 INDEX 2 YR TA2400056		N/A	Equity/Index	UBS-	01/05/2024	01/02/2026	872	431,758	498.67		10,604		5,361		8,182			(5,244)				.0003
UBSMAIA5 INDEX 2 YR TA2303507		N/A	Equity/Index	UBS-	02/23/2023	01/21/2025	921	470,298	506.9	13,903			401		235			(7,332)				.0003
UBSMAIA5 INDEX 2 YR TA2308814		N/A	Equity/Index	UBS-	11/24/2023	11/17/2025	337	165,275	489.41	4,598			2,044		4,559			(2,337)				.0003
UBSMAIA5 INDEX 2 YR TA2401295		N/A	Equity/Index	UBS-	03/14/2024	03/11/2026	909	471,247	515.92999999999 995		13,700		8,224		4,853			(5,476)				.0003
UBSMAIA5 INDEX 2 YR TA2402215		N/A	Equity/Index	UBS-	04/26/2024	04/24/2026	1,164	603,081	516.04		17,153		11,325		6,734			(5,828)				.0003
UBSMAIA5 INDEX 2 YR TA2400115		N/A	Equity/Index	UBS-	01/08/2024	01/05/2026	1,216	603,869	495.14		17,180		8,732		13,441			(8,448)				.0003
UBSMAIA5 INDEX 2 YR TA2400114		N/A	Equity/Index	UBS-	01/08/2024	01/02/2026	3,618	1,796,707	495.32		50,747		25,689		39,542			(25,058)				.0003
UBSMAIA5 INDEX 2 YR TA2407956		N/A	Equity/Index	UBS-	11/04/2024	10/09/2026	1,226	620,173	518.04		11,600		10,660		8,758			(941)				.0003
UBSMAIA5 INDEX 2 YR TA2406074		N/A	Equity/Index	UBS-	09/10/2024	08/27/2026	2,724	1,397,280	519.99		31,236		26,343		17,619			(4,893)				.0003
UBSMAIA5 INDEX 2 YR TA2402634		N/A	Equity/Index	UBS-	05/08/2024	05/01/2026	2,807	1,462,466	517.91999999999 996		42,968		28,904		15,725			(14,065)				.0003
UBSMAIA5 INDEX 2 YR TA2402635		N/A	Equity/Index	UBS-	05/08/2024	05/06/2026	1,156	602,284	519.21		17,121		11,556		6,295			(5,566)				.0003
UBSMAIA5 INDEX 2 YR TA2407456		N/A	Equity/Index	UBS-	10/22/2024	01/23/2026	296	151,979	499.8		5,459		4,623		2,839			(836)				.0003
UBSMAIA5 INDEX 2 YR TA2404683		N/A	Equity/Index	UBS-	07/24/2024	06/10/2026	940	491,934	523.84		12,800		9,810		4,855			(2,990)				.0003
UBSMAIA5 INDEX 2 YR TA2307451		N/A	Equity/Index	UBS-	09/07/2023	09/05/2025	2,366	1,181,341	501.75	29,654			10,103		15,098			(14,970)				.0003
UBSMAIA5 INDEX 2 YR TA2303992		N/A	Equity/Index	UBS-	03/27/2023	03/13/2025	827	414,932	501.09	11,499			1,142		2,445			(5,886)				.0003
UBSMAIA5 INDEX 2 YR TA2402931		N/A	Equity/Index	UBS-	05/20/2024	05/13/2026	474	246,807	521.62		6,483		4,469		2,436			(2,014)				.0003
UBSMAIA5 INDEX 2 YR TA2305362		N/A	Equity/Index	UBS-	06/12/2023	05/19/2025	665	336,069	505.6	8,935			1,749		2,090			(4,639)				.0003

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UBSMAIA5 INDEX 2 YR TA2306709		N/A	Equity/Index	UBS-	08/03/2023	07/31/2025	356	179,068	505.5	4,493			1,309		1,611			(2,271)				.0003
UBSMAIA5 INDEX 2 YR TA2405672		N/A	Equity/Index	UBS-	08/27/2024	08/14/2026	1,576	819,508	517.34		24,155		19,904		10,944			(4,251)				.0003
UBSMAIA5 INDEX 2 YR TA2407953		N/A	Equity/Index	UBS-	11/04/2024	10/06/2026	1,224	619,162	518.79999999999995		11,285		10,366		8,515			(919)				.0003
UBSMAIA5 INDEX 2 YR TA2306780		N/A	Equity/Index	UBS-	08/07/2023	08/04/2025	726	365,247	502.74	9,977			2,955		3,984			(5,030)				.0003
UBSMAIA5 INDEX 2 YR TA2305130		N/A	Equity/Index	UBS-	06/01/2023	05/23/2025	1,330	670,538	504.7	17,878			3,536		4,609			(9,114)				.0003
UBSMAIA5 INDEX 2 YR TA2307212		N/A	Equity/Index	UBS-	08/29/2023	08/28/2025	1,805	905,448	500.18	25,455			8,357		12,389			(12,797)				.0003
UBSMAIA5 INDEX 2 YR TA2307532		N/A	Equity/Index	UBS-	09/13/2023	09/11/2025	1,335	665,944	501.01	16,865			5,869		9,017			(8,491)				.0003
UBSMAIA5 INDEX 2 YR TA2306457		N/A	Equity/Index	UBS-	07/21/2023	06/27/2025	245	123,700	504.65	3,328			838		1,024			(1,733)				.0003
UBSMAIA5 INDEX 2 YR TA2402167		N/A	Equity/Index	UBS-	04/25/2024	04/01/2026	276	142,058	522.1		3,039		1,970		1,262			(1,069)				.0003
UBSMAIA5 INDEX 2 YR TA2404286		N/A	Equity/Index	UBS-	07/11/2024	07/08/2026	2,000	1,060,365	530.88		28,312		21,565		9,505			(6,746)				.0003
UBSMAIA5 INDEX 2 YR TA2407281		N/A	Equity/Index	UBS-	10/17/2024	09/25/2026	1,449	747,639	520.27		17,933		16,030		9,889			(1,902)				.0003
UBSMAIA5 INDEX 2 YR TA2305360		N/A	Equity/Index	UBS-	06/12/2023	06/06/2025	511	258,242	502.25	7,645			1,649		2,329			(3,870)				.0003
UBSMAIA5 INDEX 2 YR TA2403075		N/A	Equity/Index	UBS-	05/24/2024	05/20/2026	2,051	1,070,339	520.690000000005		29,748		20,795		10,947			(8,953)				.0003
UBSMAIA5 INDEX 2 YR TA2401001		N/A	Equity/Index	UBS-	02/26/2024	02/20/2026	1,614	822,232	504.84		25,368		14,561		12,642			(10,807)				.0003
UBSMAIA5 INDEX 2 YR TA2404879		N/A	Equity/Index	UBS-	07/31/2024	06/22/2026	281	147,933	524.47		4,170		3,245		1,487			(925)				.0003
UBSMAIA5 INDEX 2 YR TA2402001		N/A	Equity/Index	UBS-	04/18/2024	04/15/2026	2,038	1,046,498	515.54		26,618		17,267		11,765			(9,351)				.0003
UBSMAIA5 INDEX 2 YR TA2407952		N/A	Equity/Index	UBS-	11/04/2024	10/02/2026	515	260,513	518.79999999999995		4,728		4,340		3,565			(387)				.0003
UBSMAIA5 INDEX 2 YR TA2307094		N/A	Equity/Index	UBS-	08/23/2023	08/21/2025	3,609	1,808,738	499.5	51,208			16,342		25,375			(25,780)				.0003
UBSMAIA5 INDEX 2 YR TA2307855		N/A	Equity/Index	UBS-	09/29/2023	09/12/2025	390	188,957	501.7	2,944			1,053		2,474			(1,518)				.0003
UBSMAIA5 INDEX 2 YR TA2305984		N/A	Equity/Index	UBS-	07/06/2023	07/03/2025	576	290,514	507.2	7,203			1,821		2,055			(3,641)				.0003
UBSMAIA5 INDEX 2 YR TA2403535		N/A	Equity/Index	UBS-	06/12/2024	05/22/2026	472	248,586	519.320000000005		8,127		5,808		2,667			(2,319)				.0003
UBSMAIA5 INDEX 2 YR TA2309183		N/A	Equity/Index	UBS-	12/13/2023	12/11/2025	1,555	777,417	495.67	23,810			11,267		16,276			(11,987)				.0003
UBSMAIA5 INDEX 2 YR TA2307952		N/A	Equity/Index	UBS-	10/05/2023	10/02/2025	1,386	668,768	485.57	16,414			6,221		21,402			(8,309)				.0003
UBSMAIA5 INDEX 2 YR TA2403862		N/A	Equity/Index	UBS-	06/25/2024	06/17/2026	3,600	1,888,515	524.21		51,598		38,072		18,764			(13,526)				.0003
UBSMAIA5 INDEX 2 YR TA2407490		N/A	Equity/Index	UBS-	10/23/2024	10/08/2026	2,031	1,037,058	519.34		21,792		19,686		14,305			(2,106)				.0003
UBSMAIA5 INDEX 2 YR TA2307794		N/A	Equity/Index	UBS-	09/27/2023	09/12/2025	525	254,095	498.98	4,242			1,509		3,935			(2,175)				.0003
UBSMAIA5 INDEX 2 YR TA2303763		N/A	Equity/Index	UBS-	03/13/2023	03/10/2025	296	149,588	506.86	3,918			367		396			(1,975)				.0003
UBSMAIA5 INDEX 2 YR TA2403506		N/A	Equity/Index	UBS-	06/11/2024	06/05/2026	2,196	1,148,333	524.22		29,888		21,496		11,097			(8,392)				.0003
UBSMAIA5 INDEX 2 YR TA2401173		N/A	Equity/Index	UBS-	03/06/2024	02/06/2026	390	199,025	503.8		6,422		3,679		3,128			(2,743)				.0003
UBSMAIA5 INDEX 2 YR TA2308092		N/A	Equity/Index	UBS-	10/11/2023	09/26/2025	250	121,639	485.22	3,390			1,273		3,915			(1,738)				.0003
UBSMAIA5 INDEX 2 YR TA2308188		N/A	Equity/Index	UBS-	10/18/2023	10/16/2025	1,679	813,812	486.44	20,763			8,225		25,225			(10,453)				.0003
UBSMAIA5 INDEX 2 YR TA2305273		N/A	Equity/Index	UBS-	06/08/2023	06/06/2025	612	307,347	506.22	7,427			1,598		2,028			(3,749)				.0003
UBSMAIA5 INDEX 2 YR TA2402470		N/A	Equity/Index	UBS-	05/02/2024	04/24/2026	2,293	1,182,663	515.91		31,678		21,089		13,405			(10,589)				.0003
UBSMAIA5 INDEX 2 YR TA2402928		N/A	Equity/Index	UBS-	05/20/2024	04/27/2026	524	272,841	518.11		7,837		5,347		2,904			(2,490)				.0003

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UBSMAIA5 INDEX 2 YR TA2406495		N/A	Equity/Index	UBS-	09/24/2024	08/05/2026	800	414,979	516.14		11,997		10,265		5,699			(1,732)				.0003
UBSMAIA5 INDEX 2 YR TA2309017		N/A	Equity/Index	UBS-	12/05/2023	11/28/2025	500	246,274	492.01	6,795			3,115		6,011			(3,445)				.0003
UBSMAIA5 INDEX 2 YR TA2306455		N/A	Equity/Index	UBS-	07/21/2023	07/18/2025	1,029	519,539	507.05	13,205			3,611		3,977			(6,676)				.0003
UBSMAIA5 INDEX 2 YR TA2407959		N/A	Equity/Index	UBS-	11/04/2024	10/15/2026	798	403,669	517.13		7,806		7,179		5,900			(628)				.0003
UBSMAIA5 INDEX 2 YR TA2304360		N/A	Equity/Index	UBS-	04/20/2023	03/11/2025	844	425,625	511.99	8,986			903		630			(4,787)				.0003
UBSMAIA5 INDEX 2 YR TA2308450		N/A	Equity/Index	UBS-	11/02/2023	10/17/2025	573	278,621	481.28	8,614			3,501		10,733			(4,434)				.0003
UBSMAIA5 INDEX 2 YR TA2309207		N/A	Equity/Index	UBS-	12/15/2023	11/25/2025	380	190,536	490.43	7,039			3,266		4,966			(3,644)				.0003
UBSMAIA5 INDEX 2 YR TA2401762		N/A	Equity/Index	UBS-	04/03/2024	01/23/2026	742	387,093	500.99		17,763		10,447		6,512			(7,316)				.0003
UBSMAIA5 INDEX 2 YR TA2407946		N/A	Equity/Index	UBS-	11/04/2024	08/21/2026	220	111,287	519.37		1,902		1,737		1,415			(166)				.0003
UBSMAIA5 INDEX 2 YR TA2305538		N/A	Equity/Index	UBS-	06/16/2023	06/13/2025	666	337,523	506.52	9,216			2,078		2,255			(4,665)				.0003
UBSMAIA5 INDEX 2 YR TA2309308		N/A	Equity/Index	UBS-	12/21/2023	12/19/2025	1,700	849,295	502.81	21,142			10,279		12,921			(10,688)				.0003
UBSMAIA5 INDEX 2 YR TA2308441		N/A	Equity/Index	UBS-	11/01/2023	10/27/2025	2,668	1,287,093	477.18	40,430			16,697		58,681			(20,438)				.0003
UBSMAIA5 INDEX 2 YR TA2308813		N/A	Equity/Index	UBS-	11/24/2023	10/20/2025	220	107,895	481.1	3,773			1,592		4,164			(1,996)				.0003
UBSMAIA5 INDEX 2 YR TA2403217		N/A	Equity/Index	UBS-	06/03/2024	05/28/2026	2,731	1,427,354	523.08000000000004		38,026		26,929		13,950			(11,098)				.0003
UBSMAIA5 INDEX 2 YR TA2309209		N/A	Equity/Index	UBS-	12/15/2023	12/05/2025	134	67,189	492.55	2,350			1,108		1,609			(1,199)				.0003
UBSMAIA5 INDEX 2 YR TA2308580		N/A	Equity/Index	UBS-	11/10/2023	11/07/2025	750	365,485	487.27	9,891			4,235		11,048			(5,000)				.0003
UBSMAIA5 INDEX 2 YR TA2400898		N/A	Equity/Index	UBS-	02/21/2024	02/13/2026	1,345	679,043	503.48		19,111		10,815		10,976			(8,296)				.0003
UBSMAIA5 INDEX 2 YR TA2401542		N/A	Equity/Index	UBS-	03/22/2024	03/11/2026	400	208,218	515.92999999999995		6,399		3,884		2,144			(2,515)				.0003
UBSMAIA5 INDEX 2 YR TA2309360		N/A	Equity/Index	UBS-	12/22/2023	12/19/2025	780	389,823	499.59	10,724			5,221		6,901			(5,429)				.0003
UBSMAIA5 INDEX 2 YR TA2306781		N/A	Equity/Index	UBS-	08/07/2023	07/25/2025	361	181,617	506.38	4,432			1,269		1,502			(2,265)				.0003
UBSMAIA5 INDEX 2 YR TA2307400		N/A	Equity/Index	UBS-	09/05/2023	08/29/2025	750	376,310	501.88	10,099			3,357		4,668			(5,120)				.0003
UBSMAIA5 INDEX 2 YR TA2307601		N/A	Equity/Index	UBS-	09/18/2023	08/21/2025	567	282,036	500.78	6,765			2,239		3,693			(3,532)				.0003
UBSMAIA5 INDEX 2 YR TA2308515		N/A	Equity/Index	UBS-	11/06/2023	11/03/2025	561	274,329	487.99	7,641			3,221		7,982			(3,852)				.0003
UBSMAIA5 INDEX 2 YR TA2303542		N/A	Equity/Index	UBS-	02/27/2023	02/21/2025	915	465,647	511.04	11,766			830		483			(5,956)				.0003
UBSMAIA5 INDEX 2 YR TA2307131		N/A	Equity/Index	UBS-	08/25/2023	07/25/2025	500	249,464	506.09	5,320			1,567		2,127			(2,798)				.0003
UBSMAIA5 INDEX 2 YR TA2407947		N/A	Equity/Index	UBS-	11/04/2024	08/21/2026	236	119,381	518.54		2,095		1,913		1,558			(183)				.0003
UBSMAIA5 INDEX 2 YR TA2305456		N/A	Equity/Index	UBS-	06/14/2023	06/13/2025	675	341,899	506.57	9,279			2,078		2,276			(4,665)				.0003
UBSMAIA5 INDEX 2 YR TA2307397		N/A	Equity/Index	UBS-	09/05/2023	08/06/2025	543	272,449	502.9	6,995			2,172		2,972			(3,663)				.0003
UBSMAIA5 INDEX 2 YR TA2407412		N/A	Equity/Index	UBS-	10/21/2024	07/10/2026	465	239,014	530.17999999999995		3,656		3,241		2,186			(415)				.0003
UBSMAIA5 INDEX 2 YR TA2404876		N/A	Equity/Index	UBS-	07/31/2024	07/22/2026	883	464,858	528.69000000000005		11,841		9,325		4,444			(2,516)				.0003
UBSMAIA5 INDEX 2 YR TA2407459		N/A	Equity/Index	UBS-	10/22/2024	09/21/2026	425	218,214	516.17999999999995		5,440		4,894		3,209			(546)				.0003
UBSMAIA5 INDEX 2 YR TA2307954		N/A	Equity/Index	UBS-	10/05/2023	09/17/2025	787	379,741	499.13	6,006			2,197		5,854			(3,105)				.0003
UBSMAIA5 INDEX 2 YR TA2407951		N/A	Equity/Index	UBS-	11/04/2024	09/24/2026	237	119,887	518.72		2,166		1,987		1,628			(179)				.0003
UBSMAIA5 INDEX 2 YR TA2407279		N/A	Equity/Index	UBS-	10/17/2024	09/25/2026	2,607	1,345,130	518.53		33,955		30,353		18,643			(3,602)				.0003

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UBSMAIA5 INDEX 2 YR TA2307675		N/A	Equity/Index	UBS-	09/22/2023	09/02/2025	197	96,439	501.39	1,779			614		1,260			(921)				.0003
UBSMAIA5 INDEX 2 YR TA2400054		N/A	Equity/Index	UBS-	01/05/2024	12/26/2025	723	357,983	500.86		8,188		4,099		6,061			(4,088)				.0003
UBSMAIA5 INDEX 2 YR TA2402932		N/A	Equity/Index	UBS-	05/20/2024	05/15/2026	1,288	670,648	523.070000000005		16,929		11,684		6,376			(5,245)				.0003
UBSMAIA5 INDEX 2 YR TA2401312		N/A	Equity/Index	UBS-	03/15/2024	02/24/2026	558	289,269	509.27		9,999		5,926		3,698			(4,073)				.0003
UBSMAIA5 INDEX 2 YR TA2401888		N/A	Equity/Index	UBS-	04/11/2024	04/08/2026	1,180	611,672	519.62		15,917		10,171		5,903			(5,746)				.0003
UBSMAIA5 INDEX 2 YR TA2303662		N/A	Equity/Index	UBS-	03/06/2023	02/07/2025	480	245,974	514.080000000004	6,233			329		126			(3,249)				.0003
UBSMAIA5 INDEX 2 YR TA2400052		N/A	Equity/Index	UBS-	01/05/2024	12/02/2025	454	224,792	493.45		6,329		3,060		5,220			(3,270)				.0003
UBSMAIA5 INDEX 2 YR TA2400055		N/A	Equity/Index	UBS-	01/05/2024	01/02/2026	478	236,675	496.36		6,227		3,148		4,985			(3,079)				.0003
UBSMAIA5 INDEX 2 YR TA2407457		N/A	Equity/Index	UBS-	10/22/2024	01/23/2026	317	162,762	500.99		5,627		4,765		2,901			(862)				.0003
UBSMAIA5 INDEX 2 YR TA2307492		N/A	Equity/Index	UBS-	09/11/2023	09/08/2025	2,110	1,057,141	499.83	29,498			10,158		15,174			(14,871)				.0003
UBSMAIA5 INDEX 2 YR TA2308451		N/A	Equity/Index	UBS-	11/02/2023	10/30/2025	471	229,024	479.14	7,578			3,161		9,639			(3,831)				.0003
UBSMAIA5 INDEX 2 YR TA2408417		N/A	Equity/Index	UBS-	11/11/2024	10/01/2026	197	100,822	518.49		2,204		2,044		1,412			(160)				.0003
UBSMAIA5 INDEX 2 YR TA2401313		N/A	Equity/Index	UBS-	03/15/2024	01/30/2026	454	235,355	502.52		9,642		5,570		3,785			(4,072)				.0003
UBSMAIA5 INDEX 2 YR TA2305486		N/A	Equity/Index	UBS-	06/15/2023	04/21/2025	300	152,110	505.09	4,228			693		812			(2,306)				.0003
UBSMAIA5 INDEX 2 YR TA2306299		N/A	Equity/Index	UBS-	07/17/2023	07/14/2025	667	338,600	507.82	9,130			2,440		2,412			(4,603)				.0003
UBSMAIA5 INDEX 2 YR TA2407260		N/A	Equity/Index	UBS-	10/16/2024	09/30/2026	1,354	699,565	519.11		17,803		15,905		9,605			(1,898)				.0003
UBSMAIA5 INDEX 2 YR TA2304250		N/A	Equity/Index	UBS-	04/13/2023	04/11/2025	2,700	1,359,422	502.38	38,399			5,296		8,819			(19,385)				.0003
UBSMAIA5 INDEX 2 YR TA2305160		N/A	Equity/Index	UBS-	06/02/2023	05/30/2025	3,000	1,523,086	501.42	49,344			10,155		14,168			(24,945)				.0003
UBSMAIA5 INDEX 2 YR TA2304012		N/A	Equity/Index	UBS-	03/28/2023	03/21/2025	700	351,182	499.9	10,102			1,105		2,559			(5,121)				.0003
UBSMAIA5 INDEX 2 YR TA2303728		N/A	Equity/Index	UBS-	03/10/2023	02/28/2025	680	344,666	509.63	8,562			693		517			(4,371)				.0003
UBSMAIA5 INDEX 2 YR TA2401543		N/A	Equity/Index	UBS-	03/22/2024	03/13/2026	533	277,450	518.419999999996		7,963		4,842		2,637			(3,121)				.0003
UBSMAIA5 INDEX 2 YR TA2402787		N/A	Equity/Index	UBS-	05/14/2024	05/08/2026	465	242,380	521.440000000005		6,502		4,431		2,383			(2,071)				.0003
UBSMAIA5 INDEX 2 YR TA2309277		N/A	Equity/Index	UBS-	12/20/2023	12/15/2025	361	180,553	501.41	4,740			2,278		2,920			(2,396)				.0003
UBSMAIA5 INDEX 2 YR TA2407957		N/A	Equity/Index	UBS-	11/04/2024	10/02/2026	779	394,058	517.49		7,452		6,842		5,609			(610)				.0003
UBSMAIA5 INDEX 2 YR TA2403507		N/A	Equity/Index	UBS-	06/11/2024	06/05/2026	702	367,090	524.62		9,451		6,798		3,523			(2,654)				.0003
UBSMAIA5 INDEX 2 YR TA2308131		N/A	Equity/Index	UBS-	10/13/2023	10/10/2025	1,128	547,532	485.38	14,774			5,754		17,701			(7,468)				.0003
UBSMAIA5 INDEX 2 YR TA2306976		N/A	Equity/Index	UBS-	08/18/2023	08/14/2025	413	205,698	502	4,941			1,538		2,437			(2,501)				.0003
UBSMAIA5 INDEX 2 YR TA2402833		N/A	Equity/Index	UBS-	05/15/2024	05/08/2026	622	325,665	521.34		9,331		6,367		3,189			(2,964)				.0003
UBSMAIA5 INDEX 2 YR TA2401216		N/A	Equity/Index	UBS-	03/08/2024	03/06/2026	1,235	636,027	510.32		19,709		11,678		7,990			(8,030)				.0003
UBSMAIA5 INDEX 2 YR TA2309266		N/A	Equity/Index	UBS-	12/19/2023	12/12/2025	305	153,357	500.98	4,398			2,101		2,502			(2,229)				.0003
UBSMAIA5 INDEX 2 YR TA2306966		N/A	Equity/Index	UBS-	08/17/2023	08/11/2025	1,219	607,347	501.5	14,845			4,571		7,380			(7,536)				.0003
UBSMAIA5 INDEX 2 YR TA2305256		N/A	Equity/Index	UBS-	06/07/2023	06/05/2025	582	292,484	507.68	6,819			1,454		1,719			(3,433)				.0003
UBSMAIA5 INDEX 2 YR TA2401174		N/A	Equity/Index	UBS-	03/06/2024	03/04/2026	1,575	803,757	511.55		21,101		12,410		9,632			(8,690)				.0003
UBSMAIA5 INDEX 2 YR TA2400460		N/A	Equity/Index	UBS-	01/29/2024	01/26/2026	280	141,161	502.4		4,048		2,175		2,323			(1,874)				.0003

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UBSMAIA5 INDEX 2 YR TA2409666		N/A	Equity/Index	UBS-	12/05/2024	01/20/2026	227	116,642	497.9		4,412		4,133		2,350			(280)				.0003
UBSMAIA5 INDEX 2 YR TA2306167		N/A	Equity/Index	UBS-	07/13/2023	07/10/2025	2,716	1,378,402	504.78	40,353			10,590		11,881			(20,399)				.0003
UBSMAIA5 INDEX 2 YR TA2304443		N/A	Equity/Index	UBS-	04/26/2023	04/24/2025	1,482	741,535	506.26	17,057			2,651		3,633			(8,587)				.0003
UBSMAIA5 INDEX 2 YR TA2305983		N/A	Equity/Index	UBS-	07/06/2023	05/23/2025	500	252,182	502.32	7,038			1,463		2,130			(3,771)				.0003
UBSMAIA5 INDEX 2 YR TA2307030		N/A	Equity/Index	UBS-	08/21/2023	08/07/2025	143	71,429	503.09	1,720			524		771			(880)				.0003
UBSMAIA5 INDEX 2 YR TA2407955		N/A	Equity/Index	UBS-	11/04/2024	10/09/2026	305	154,285	518.65		2,833		2,603		2,139			(230)				.0003
UBSMAIA5 INDEX 2 YR TA2306578		N/A	Equity/Index	UBS-	07/27/2023	07/24/2025	662	334,911	505.92	9,046			2,549		2,837			(4,573)				.0003
UBSMAIA5 INDEX 2 YR TA2307676		N/A	Equity/Index	UBS-	09/22/2023	09/19/2025	338	165,464	491.77	4,161			1,500		3,839			(2,104)				.0003
UBSMAIA5 INDEX 2 YR TA2305893		N/A	Equity/Index	UBS-	06/30/2023	06/06/2025	500	253,474	502.2	7,751			1,723		2,293			(4,041)				.0003
UBSMAIA5 INDEX 2 YR TA2307319		N/A	Equity/Index	UBS-	08/31/2023	08/29/2025	770	386,699	501.63	10,624			3,522		4,865			(5,371)				.0003
UBSMAIA5 INDEX 2 YR TA2402658		N/A	Equity/Index	UBS-	05/09/2024	05/06/2026	155	80,783	519.21		2,306		1,563		843			(743)				.0003
UBSMAIA5 INDEX 2 YR TA2303762		N/A	Equity/Index	UBS-	03/13/2023	03/07/2025	543	274,413	510.91	6,366			572		416			(3,222)				.0003
UBSMAIA5 INDEX 2 YR TA2308908		N/A	Equity/Index	UBS-	11/29/2023	11/26/2025	300	147,602	489.42	4,324			1,959		4,091			(2,180)				.0003
UBSMAIA5 INDEX 2 YR TA2405794		N/A	Equity/Index	UBS-	08/30/2024	08/19/2026	2,006	1,042,063	519.04		28,872		24,027		13,370			(4,846)				.0003
UBSMAIA5 INDEX 2 YR TA2306522		N/A	Equity/Index	UBS-	07/24/2023	07/21/2025	750	379,442	504.9	10,566			2,925		3,399			(5,327)				.0003
UBSMAIA5 INDEX 2 YR TA2411179		N/A	Equity/Index	UBS-	12/26/2024	11/20/2026	527	263,740	506.61		5,842		5,800		5,471			(42)				.0003
UBSMAIA5 INDEX 2 YR TA2406569		N/A	Equity/Index	UBS-	09/26/2024	08/21/2026	615	320,637	519.04		9,267		7,983		4,149			(1,284)				.0003
UBSMAIA5 INDEX 2 YR TA2305999		N/A	Equity/Index	UBS-	07/07/2023	05/22/2025	431	217,190	504.99	5,524			1,144		1,457			(2,969)				.0003
UBSMAIA5 INDEX 2 YR TA2408705		N/A	Equity/Index	UBS-	11/19/2024	10/30/2026	1,017	515,838	510.01		12,868		12,106		9,478			(762)				.0003
UBSMAIA5 INDEX 2 YR TA2404285		N/A	Equity/Index	UBS-	07/11/2024	07/01/2026	2,804	1,486,631	525.61		45,650		34,666		14,697			(10,984)				.0003
UBSMAIA5 INDEX 2 YR TA2407962		N/A	Equity/Index	UBS-	11/04/2024	09/18/2026	376	190,200	515.36		3,795		3,478		2,841			(317)				.0003
UBSMAIA5 INDEX 2 YR TA2409922		N/A	Equity/Index	UBS-	12/06/2024	11/13/2026	487	250,320	507.51		8,152		7,886		5,007			(266)				.0003
UBSMAIA5 INDEX 2 YR TA2404243		N/A	Equity/Index	UBS-	07/10/2024	06/26/2026	1,024	544,724	524.15		18,124		13,713		5,503			(4,410)				.0003
UBSMAIA5 INDEX 2 YR TA2402469		N/A	Equity/Index	UBS-	05/02/2024	04/29/2026	2,525	1,302,322	518.55999999999995		32,447		21,676		13,649			(10,771)				.0003
UBSMAIA5 INDEX 2 YR TA2406533		N/A	Equity/Index	UBS-	09/25/2024	09/17/2026	1,281	664,232	514.85		20,339		17,603		10,035			(2,736)				.0003
UBSMAIA5 INDEX 2 YR TA2403508		N/A	Equity/Index	UBS-	06/11/2024	06/10/2026	712	372,319	523.84		9,824		7,085		3,678			(2,739)				.0003
UBSMAIA5 INDEX 2 YR TA2409266		N/A	Equity/Index	UBS-	11/27/2024	11/06/2026	670	341,419	513.04		8,317		7,929		5,754			(388)				.0003
UBSMAIA5 INDEX 2 YR TA2409110		N/A	Equity/Index	UBS-	11/25/2024	10/28/2026	938	475,390	511.22		11,233		10,657		8,442			(577)				.0003
UBSMAIA5 INDEX 2 YR TA2307559		N/A	Equity/Index	UBS-	09/15/2023	09/12/2025	463	231,099	499.37	6,175			2,166		3,454			(3,122)				.0003
UBSMAIA5 INDEX 2 YR TA2408843		N/A	Equity/Index	UBS-	11/21/2024	11/03/2026	1,172	591,989	507.05		15,151		14,298		11,954			(852)				.0003
UBSMAIA5 INDEX 2 YR TA2400417		N/A	Equity/Index	UBS-	01/26/2024	01/09/2026	613	307,970	497.18		9,693		5,092		6,255			(4,601)				.0003
UBSMAIA5 INDEX 2 YR TA2403733		N/A	Equity/Index	UBS-	06/20/2024	06/11/2026	592	311,430	522.91999999999996		9,177		6,704		3,160			(2,473)				.0003
UBSMAIA5 INDEX 2 YR TA2400545		N/A	Equity/Index	UBS-	02/02/2024	01/30/2026	1,455	734,598	504.62		20,153		10,967		11,027			(9,186)				.0003
UBSMAIA5 INDEX 2 YR TA2405796		N/A	Equity/Index	UBS-	08/30/2024	08/26/2026	1,060	550,642	519.51		15,125		12,611		7,045			(2,514)				.0003

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UBSMAIA5 INDEX 2 YR TA2306454		N/A	Equity/Index	UBS-	07/21/2023	07/18/2025	277	139,857	506.98	3,560			974		1,076			(1,800)				.0003
UBSMAIA5 INDEX 2 YR TA2400800		N/A	Equity/Index	UBS-	02/15/2024	02/13/2026	671	338,004	503.69		9,214		5,192		5,422			(4,022)				.0003
UBSMAIA5 INDEX 2 YR TA2410653		N/A	Equity/Index	UBS-	12/18/2024	12/02/2026	960	481,266	508.54		10,359		10,170		9,410			(189)				.0003
UBSMAIA5 INDEX 2 YR TA2403074		N/A	Equity/Index	UBS-	05/24/2024	05/15/2026	1,363	711,298	522.91		18,518		12,906		6,767			(5,612)				.0003
UBSMAIA5 INDEX 2 YR TA2406573		N/A	Equity/Index	UBS-	09/26/2024	07/29/2026	292	152,237	524.54999999999995		3,689		3,160		1,646			(529)				.0003
UBSMAIA5 INDEX 2 YR TA2404704		N/A	Equity/Index	UBS-	07/25/2024	07/17/2026	635	331,354	531.76		6,771		5,278		2,916			(1,493)				.0003
UBSMAIA5 INDEX 2 YR TA2304799		N/A	Equity/Index	UBS-	05/15/2023	05/01/2025	1,633	818,067	504.93	19,806			3,324		4,797			(10,138)				.0003
UBSMAIA5 INDEX 2 YR TA2307856		N/A	Equity/Index	UBS-	09/29/2023	09/26/2025	629	304,753	485.22	8,040			2,976		9,844			(4,065)				.0003
UBSMAIA5 INDEX 2 YR TA2305135		N/A	Equity/Index	UBS-	06/01/2023	05/02/2025	1,163	586,343	501.56	16,918			2,937		4,725			(8,884)				.0003
UBSMAIA5 INDEX 2 YR TA2306241		N/A	Equity/Index	UBS-	07/14/2023	07/11/2025	1,010	512,898	507.51	14,028			3,701		3,676			(7,091)				.0003
UBSMAIA5 INDEX 2 YR TA2401545		N/A	Equity/Index	UBS-	03/22/2024	03/19/2026	690	359,176	519.19000000000005		10,129		6,192		3,377			(3,937)				.0003
UBSMAIA5 INDEX 2 YR TA2408706		N/A	Equity/Index	UBS-	11/19/2024	10/30/2026	292	148,107	507.24		4,010		3,772		2,957			(238)				.0003
UBSMAIA5 INDEX 2 YR TA2404244		N/A	Equity/Index	UBS-	07/10/2024	07/02/2026	2,254	1,199,032	530.05999999999995		34,127		25,891		10,753			(8,236)				.0003
UBSMAIA5 INDEX 2 YR TA2401343		N/A	Equity/Index	UBS-	03/18/2024	03/13/2026	1,752	909,508	518.29		25,182		15,186		8,668			(9,996)				.0003
UBSMAIA5 INDEX 2 YR TA2403534		N/A	Equity/Index	UBS-	06/12/2024	05/29/2026	328	172,746	522.25		5,230		3,752		1,722			(1,478)				.0003
UBSMAIA5 INDEX 2 YR TA2406531		N/A	Equity/Index	UBS-	09/25/2024	09/10/2026	991	513,859	512.95000000000005		16,524		14,279		8,114			(2,245)				.0003
UBSMAIA5 INDEX 2 YR TA2309306		N/A	Equity/Index	UBS-	12/21/2023	12/18/2025	348	173,856	501.28	4,527			2,198		2,840			(2,292)				.0003
UBSMAIA5 INDEX 2 YR TA2306647		N/A	Equity/Index	UBS-	07/31/2023	06/27/2025	341	172,374	506.78	4,402			1,121		1,223			(2,318)				.0003
UBSMAIA5 INDEX 2 YR TA2403536		N/A	Equity/Index	UBS-	06/12/2024	05/12/2026	497	261,753	521.44000000000005		8,035		5,710		2,598			(2,325)				.0003
UBSMAIA5 INDEX 2 YR TA2410654		N/A	Equity/Index	UBS-	12/18/2024	11/27/2026	972	487,282	508.54		10,447		10,255		9,486			(192)				.0003
UBSMAIA5 INDEX 2 YR TA2306565		N/A	Equity/Index	UBS-	07/26/2023	07/25/2025	512	259,118	506.67	6,891			1,941		2,097			(3,465)				.0003
UBSMAIA5 INDEX 2 YR TA2304566		N/A	Equity/Index	UBS-	05/02/2023	04/25/2025	1,404	705,543	503.76	18,472			2,917		4,441			(9,364)				.0003
UBSMAIA5 INDEX 2 YR TA2305819		N/A	Equity/Index	UBS-	06/28/2023	06/26/2025	2,791	1,410,670	503.4	40,490			9,802		12,705			(20,384)				.0003
UBSMAIA5 INDEX 2 YR TA2406570		N/A	Equity/Index	UBS-	09/26/2024	09/09/2026	895	466,618	513.66		15,824		13,690		7,155			(2,134)				.0003
UBSMAIA5 INDEX 2 YR TA2309357		N/A	Equity/Index	UBS-	12/22/2023	11/21/2025	235	117,447	491.15	4,060			1,893		2,966			(2,138)				.0003
UBSMAIA5 INDEX 2 YR TA2406532		N/A	Equity/Index	UBS-	09/25/2024	09/16/2026	657	340,672	513.92999999999995		10,693		9,253		5,270			(1,441)				.0003
UBSMAIA5 INDEX 2 YR TA2407948		N/A	Equity/Index	UBS-	11/04/2024	10/14/2026	1,155	584,258	519.92999999999995		10,362		9,528		7,848			(834)				.0003
UBSMAIA5 INDEX 2 YR TA2309096		N/A	Equity/Index	UBS-	12/08/2023	11/13/2025	197	97,378	487.55	3,184			1,433		2,890			(1,660)				.0003
UBSMAIA5 INDEX 2 YR TA2303926		N/A	Equity/Index	UBS-	03/23/2023	03/20/2025	2,062	1,030,958	498.26	29,695			3,199		8,996			(15,012)				.0003
UBSMAIA5 INDEX 2 YR TA2305894		N/A	Equity/Index	UBS-	06/30/2023	06/20/2025	500	253,474	505.92	7,021			1,667		1,837			(3,589)				.0003
UBSMAIA5 INDEX 2 YR TA2402168		N/A	Equity/Index	UBS-	04/25/2024	04/16/2026	515	265,072	515		7,048		4,620		3,059			(2,428)				.0003
UBSMAIA5 INDEX 2 YR TA2305361		N/A	Equity/Index	UBS-	06/12/2023	06/09/2025	2,143	1,083,000	503.61	30,896			6,766		8,895			(15,576)				.0003
UBSMAIA5 INDEX 2 YR TA2405076		N/A	Equity/Index	UBS-	08/07/2024	08/05/2026	3,381	1,743,230	516.14		47,172		37,698		23,655			(9,473)				.0003
UBSMAIA5 INDEX 2 YR TA2400629		N/A	Equity/Index	UBS-	02/07/2024	02/02/2026	619	311,816	504.88		8,222		4,509		4,671			(3,714)				.0003

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UBSMAIA5 INDEX 2 YR TA2404173		N/A	Equity/Index	UBS-	07/08/2024	06/25/2026	2,178	1,156,249	524.59		37,041		27,936		11,559			(9,105)				.0003
UBSMAIA5 INDEX 2 YR TA2307323		N/A	Equity/Index	UBS-	08/31/2023	08/28/2025	1,183	594,110	500.18	17,017			5,625		8,120			(8,615)				.0003
UBSMAIA5 INDEX 2 YR TA2411182		N/A	Equity/Index	UBS-	12/26/2024	12/11/2026	1,560	780,709	510.96		15,384		15,276		14,402			(108)				.0003
UBSMAIA5 INDEX 2 YR TA2308812		N/A	Equity/Index	UBS-	11/24/2023	10/31/2025	455	223,146	486.25	6,755			2,912		6,989			(3,517)				.0003
UBSMAIA5 INDEX 2 YR TA2307127		N/A	Equity/Index	UBS-	08/25/2023	08/22/2025	326	162,650	501.17	4,107			1,322		2,072			(2,076)				.0003
UBSMAIA5 INDEX 2 YR TA2405795		N/A	Equity/Index	UBS-	08/30/2024	08/21/2026	771	400,514	519.39		11,002		9,161		5,105			(1,841)				.0003
UBSMAIA5 INDEX 2 YR TA2304862		N/A	Equity/Index	UBS-	05/17/2023	05/09/2025	3,905	1,962,650	502.18	54,153			9,614		15,568			(27,490)				.0003
UBSMAIA5 INDEX 2 YR TA2304410		N/A	Equity/Index	UBS-	04/24/2023	04/04/2025	715	361,975	502.74	10,824			1,420		2,134			(5,588)				.0003
UBSMAIA5 INDEX 2 YR TA2307789		N/A	Equity/Index	UBS-	09/27/2023	09/25/2025	595	287,974	490.26	6,397			2,349		7,323			(3,221)				.0003
UBSMAIA5 INDEX 2 YR TA2308191		N/A	Equity/Index	UBS-	10/18/2023	09/26/2025	143	69,312	483.99	1,883			714		2,367			(975)				.0003
UBSMAIA5 INDEX 2 YR TA2401797		N/A	Equity/Index	UBS-	04/05/2024	04/02/2026	1,000	518,336	521.29999999995		12,903		8,138		4,701			(4,765)				.0003
UBSMAIA5 INDEX 2 YR TA2306542		N/A	Equity/Index	UBS-	07/25/2023	07/24/2025	526	266,507	505.92	7,359			2,062		2,253			(3,700)				.0003
UBSMAIA5 INDEX 2 YR TA2401951		N/A	Equity/Index	UBS-	04/15/2024	04/10/2026	942	485,638	516.64		12,671		8,132		5,215			(4,539)				.0003
UBSMAIA5 INDEX 2 YR TA2406494		N/A	Equity/Index	UBS-	09/24/2024	08/28/2026	773	400,974	519.47		10,676		9,186		5,169			(1,490)				.0003
UBSMAIA5 INDEX 2 YR TA2402495		N/A	Equity/Index	UBS-	05/03/2024	03/25/2026	400	207,448	520.32000000000005		5,207		3,395		1,916			(1,811)				.0003
UBSMAIA5 INDEX 2 YR TA2406572		N/A	Equity/Index	UBS-	09/26/2024	08/06/2026	384	200,203	515.69000000000005		6,311		5,417		2,787			(894)				.0003
UBSMAIA5 INDEX 2 YR TA2400799		N/A	Equity/Index	UBS-	02/15/2024	02/09/2026	566	285,112	503.83		7,721		4,332		4,519			(3,389)				.0003
UBSMAIA5 INDEX 2 YR TA2307790		N/A	Equity/Index	UBS-	09/27/2023	09/26/2025	1,327	642,255	486.64	15,951			5,872		19,467			(8,020)				.0003
UBSMAIA5 INDEX 2 YR TA2410652		N/A	Equity/Index	UBS-	12/18/2024	11/25/2026	726	363,958	506.81		8,212		8,061		7,456			(151)				.0003
UBSMAIA5 INDEX 2 YR TA2309203		N/A	Equity/Index	UBS-	12/15/2023	11/03/2025	300	150,423	487.99	5,894			2,633		4,285			(3,149)				.0003
UBSMAIA5 INDEX 2 YR TA2407410		N/A	Equity/Index	UBS-	10/21/2024	07/14/2026	288	148,035	532.5		2,107		1,869		1,286			(237)				.0003
UBSMAIA5 INDEX 2 YR TA2410202		N/A	Equity/Index	UBS-	12/11/2024	11/13/2026	490	250,371	507.52		7,467		7,254		5,031			(213)				.0003
UBSMAIA5 INDEX 2 YR TA2309278		N/A	Equity/Index	UBS-	12/20/2023	12/08/2025	97	48,514	494.31	1,558			741		1,080			(796)				.0003
UBSMAIA5 INDEX 2 YR TA2406320		N/A	Equity/Index	UBS-	09/18/2024	09/11/2026	2,496	1,286,350	513.72		37,183		31,827		19,900			(5,356)				.0003
UBSMAIA5 INDEX 2 YR TA2405078		N/A	Equity/Index	UBS-	08/07/2024	07/30/2026	779	401,649	523.73		8,692		6,932		4,360			(1,760)				.0003
UBSMAIA5 INDEX 2 YR TA2409268		N/A	Equity/Index	UBS-	11/27/2024	10/30/2026	493	251,223	507.08		7,262		6,920		5,024			(342)				.0003
UBSMAIA5 INDEX 2 YR TA2401544		N/A	Equity/Index	UBS-	03/22/2024	03/16/2026	832	433,093	518.4		12,463		7,599		4,152			(4,864)				.0003
UBSMAIA5 INDEX 2 YR TA2404880		N/A	Equity/Index	UBS-	07/31/2024	06/29/2026	407	214,266	524.13		6,120		4,776		2,198			(1,343)				.0003
UBSMAIA5 INDEX 2 YR TA2402214		N/A	Equity/Index	UBS-	04/26/2024	04/23/2026	885	458,528	515.42999999995		13,262		8,750		5,246			(4,512)				.0003
UBSMAIA5 INDEX 2 YR TA2407461		N/A	Equity/Index	UBS-	10/22/2024	06/12/2026	442	226,942	522.79		4,219		3,724		2,385			(495)				.0003
UBSMAIA5 INDEX 2 YR TA2410446		N/A	Equity/Index	UBS-	12/16/2024	11/13/2026	4,819	2,452,370	508.99		65,726		64,309		47,320			(1,417)				.0003
UBSMAIA5 INDEX 2 YR TA2404685		N/A	Equity/Index	UBS-	07/24/2024	07/10/2026	630	329,700	532.37		6,832		5,303		2,918			(1,529)				.0003
UBSMAIA5 INDEX 2 YR TA2305699		N/A	Equity/Index	UBS-	06/23/2023	06/20/2025	1,535	773,398	505.26	20,105			4,721		5,926			(10,164)				.0003
UBSMAIA5 INDEX 2 YR TA2404877		N/A	Equity/Index	UBS-	07/31/2024	07/23/2026	2,202	1,159,249	528.39		29,787		23,466		11,167			(6,321)				.0003

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UBSMAIA5 INDEX 2 YR TA2307132		N/A	Equity/Index	UBS-	08/25/2023	08/15/2025	240	119,743	498.23	3,283			1,035		1,797			(1,676)				.0003
UBSMAIA5 INDEX 2 YR TA2404644		N/A	Equity/Index	UBS-	07/23/2024	07/10/2026	691	365,119	530.17999999999995		9,404		7,290		3,346			(2,115)				.0003
UBSMAIA5 INDEX 2 YR TA2400395		N/A	Equity/Index	UBS-	01/25/2024	01/22/2026	2,585	1,296,683	499.49		37,644		20,070		24,207			(17,574)				.0003
UBSMAIA5 INDEX 2 YR TA2309281		N/A	Equity/Index	UBS-	12/20/2023	12/03/2025	106	53,016	493.45	1,741			822		1,220			(895)				.0003
UBSMAIA5 INDEX 2 YR TA2400944		N/A	Equity/Index	UBS-	02/23/2024	02/20/2026	625	318,293	504.86		9,775		5,603		4,886			(4,172)				.0003
UBSMAIA5 INDEX 2 YR TA2411180		N/A	Equity/Index	UBS-	12/26/2024	12/11/2026	1,161	581,028	510.21		11,717		11,635		10,971			(82)				.0003
UBSMAIA5 INDEX 2 YR TA2306398		N/A	Equity/Index	UBS-	07/19/2023	07/17/2025	1,556	788,962	507.65	21,018			5,695		5,765			(10,581)				.0003
UBSMAIA5 INDEX 2 YR TA2308264		N/A	Equity/Index	UBS-	10/23/2023	09/29/2025	588	282,638	485.99	6,370			2,449		8,892			(3,307)				.0003
UBSMAIA5 INDEX 2 YR TA2307644		N/A	Equity/Index	UBS-	09/20/2023	09/15/2025	378	187,532	499.13	4,616			1,638		2,863			(2,333)				.0003
UBSMAIA5 INDEX 2 YR TA2400728		N/A	Equity/Index	UBS-	02/12/2024	02/06/2026	2,967	1,497,814	503.74		42,005		23,298		23,689			(18,708)				.0003
UBSMAIA5 INDEX 2 YR TA2408418		N/A	Equity/Index	UBS-	11/11/2024	10/23/2026	866	443,207	510.61		12,425		11,550		7,950			(875)				.0003
UBSMAIA5 INDEX 2 YR TA2305062		N/A	Equity/Index	UBS-	05/26/2023	05/22/2025	1,200	607,326	504.99	16,934			3,307		4,033			(8,584)				.0003
UBSMAIA5 INDEX 2 YR TA2406575		N/A	Equity/Index	UBS-	09/26/2024	08/10/2026	206	107,400	517.55999999999995		3,218		2,765		1,426			(453)				.0003
UBSMAIA5 INDEX 2 YR TA2401631		N/A	Equity/Index	UBS-	03/27/2024	03/25/2026	1,751	915,228	520.32000000000005		26,500		16,421		8,386			(10,080)				.0003
UBSMAIA5 INDEX 2 YR TA2402929		N/A	Equity/Index	UBS-	05/20/2024	04/28/2026	528	274,924	518.11		7,902		5,395		2,933			(2,507)				.0003
UBSMAIA5 INDEX 2 YR TA2308223		N/A	Equity/Index	UBS-	10/19/2023	10/17/2025	1,469	709,387	486.21	17,249			6,876		22,298			(8,708)				.0003
UBSMAIA5 INDEX 2 YR TA2305654		N/A	Equity/Index	UBS-	06/21/2023	06/20/2025	897	453,215	505.92	12,059			2,816		3,295			(6,062)				.0003
UBSMAIA5 INDEX 2 YR TA2307032		N/A	Equity/Index	UBS-	08/21/2023	07/23/2025	176	87,912	504.9	1,984			575		798			(1,037)				.0003
UBSMAIA5 INDEX 2 YR TA2411183		N/A	Equity/Index	UBS-	12/26/2024	12/09/2026	891	445,905	511.72		8,572		8,512		8,019			(60)				.0003
UBSMAIA5 INDEX 2 YR TA2306669		N/A	Equity/Index	UBS-	08/01/2023	07/31/2025	625	315,796	505.5	8,486			2,459		2,829			(4,266)				.0003
UBSMAIA5 INDEX 2 YR TA2304487		N/A	Equity/Index	UBS-	04/28/2023	04/04/2025	790	399,851	502.63	11,937			1,579		2,387			(6,215)				.0003
UBSMAIA5 INDEX 2 YR TA2403505		N/A	Equity/Index	UBS-	06/11/2024	06/04/2026	1,155	603,973	522.89		16,308		11,723		6,034			(4,585)				.0003
UBSMAIA5 INDEX 2 YR TA2408142		N/A	Equity/Index	UBS-	11/06/2024	10/21/2026	2,437	1,242,990	514.01		30,046		27,728		20,052			(2,318)				.0003
UBSMAIA5 INDEX 2 YR TA2307093		N/A	Equity/Index	UBS-	08/23/2023	08/22/2025	685	343,304	499.94	9,600			3,072		4,700			(4,826)				.0003
UBSMAIA5 INDEX 2 YR TA2307897		N/A	Equity/Index	UBS-	10/02/2023	09/19/2025	386	187,429	493.7	3,899			1,421		3,937			(1,993)				.0003
UBSMAIA5 INDEX 2 YR TA2309210		N/A	Equity/Index	UBS-	12/15/2023	12/12/2025	1,050	526,481	496.53	16,524			7,874		10,608			(8,353)				.0003
UBSMAIA5 INDEX 2 YR TA2308091		N/A	Equity/Index	UBS-	10/11/2023	10/10/2025	530	257,876	485.38	7,207			2,792		8,313			(3,623)				.0003
UBSMAIA5 INDEX 2 YR TA2401599		N/A	Equity/Index	UBS-	03/26/2024	03/20/2026	2,349	1,223,219	520.04		33,777		20,725		11,213			(13,052)				.0003
UBSMAIA5 INDEX 2 YR TA2407411		N/A	Equity/Index	UBS-	10/21/2024	07/06/2026	280	143,923	532.04999999999995		2,060		1,825		1,247			(235)				.0003
UBSMAIA5 INDEX 2 YR TA2306449		N/A	Equity/Index	UBS-	07/21/2023	07/14/2025	767	387,256	507.82	9,597			2,586		2,762			(4,879)				.0003
UBSMAIA5 INDEX 2 YR TA2410339		N/A	Equity/Index	UBS-	12/13/2024	11/25/2026	2,250	1,144,005	506.81		32,519		31,785		23,807			(734)				.0003
UBSMAIA5 INDEX 2 YR TA2400209		N/A	Equity/Index	UBS-	01/12/2024	12/12/2025	530	263,375	500.98		6,273		3,114		4,339			(3,159)				.0003
UBSMAIA5 INDEX 2 YR TA2305016		N/A	Equity/Index	UBS-	05/24/2023	05/16/2025	2,000	1,004,643	502.6	27,056			5,066		8,003			(13,734)				.0003
UBSMAIA5 INDEX 2 YR TA2306245		N/A	Equity/Index	UBS-	07/14/2023	07/11/2025	240	121,877	504.95	3,585			946		1,044			(1,812)				.0003

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UBSMAIA5 INDEX 2 YR TA2406493		N/A	Equity/Index	UBS-	09/24/2024	08/28/2026	740	383,856	518.64		10,472		9,010		5,064			(1,462)				.0003
UBSMAIA5 INDEX 2 YR TA2401376		N/A	Equity/Index	UBS-	03/20/2024	03/18/2026	796	413,642	519.13		11,379		6,912		3,880			(4,467)				.0003
UBSMAIA5 INDEX 2 YR TA2304957		N/A	Equity/Index	UBS-	05/22/2023	05/16/2025	700	353,496	501.77	10,573			1,974		3,009			(5,353)				.0003
UBSMAIA5 INDEX 2 YR TA2304090		N/A	Equity/Index	UBS-	04/03/2023	03/31/2025	1,617	815,472	503.9	22,545			2,764		4,082			(11,366)				.0003
UBSMAIA5 INDEX 2 YR TA2403731		N/A	Equity/Index	UBS-	06/20/2024	06/03/2026	295	155,189	522.65		4,588		3,338		1,563			(1,250)				.0003
UBSMAIA5 INDEX 2 YR TA2305815		N/A	Equity/Index	UBS-	06/28/2023	06/23/2025	1,477	746,528	503.84	21,127			5,048		6,427			(10,680)				.0003
UBSMAIA5 INDEX 2 YR TA2400500		N/A	Equity/Index	UBS-	01/31/2024	01/29/2026	1,163	582,905	504.15		14,589		7,887		9,005			(6,703)				.0003
UBSMAIA5 INDEX 2 YR TA2410200		N/A	Equity/Index	UBS-	12/11/2024	11/25/2026	651	332,636	507.32		10,044		9,762		6,791			(282)				.0003
UBSMAIA5 INDEX 2 YR TA2405296		N/A	Equity/Index	UBS-	08/14/2024	08/12/2026	1,570	812,217	517.309999999995		22,372		18,094		10,799			(4,277)				.0003
UBSMAIA5 INDEX 2 YR TA2409921		N/A	Equity/Index	UBS-	12/06/2024	11/18/2026	1,605	824,977	506.85		27,431		26,541		16,882			(890)				.0003
UBSMAIA5 INDEX 2 YR TA2400602		N/A	Equity/Index	UBS-	02/05/2024	01/30/2026	1,374	691,773	503.38		18,863		10,279		11,002			(8,584)				.0003
UBSMAIA5 INDEX 2 YR TA2400838		N/A	Equity/Index	UBS-	02/16/2024	02/13/2026	1,337	673,453	503.69		18,289		10,321		10,806			(7,968)				.0003
UBSMAIA5 INDEX 2 YR TA2406576		N/A	Equity/Index	UBS-	09/26/2024	09/18/2026	450	234,612	516.179999999995		7,461		6,468		3,403			(993)				.0003
UBSMAIA5 INDEX 2 YR TA2304700		N/A	Equity/Index	UBS-	05/11/2023	05/08/2025	1,250	626,419	503.98	15,836			2,778		4,220			(8,006)				.0003
UBSMAIA5 INDEX 2 YR TA2407460		N/A	Equity/Index	UBS-	10/22/2024	08/14/2026	512	262,883	518.64		5,915		5,287		3,432			(627)				.0003
UBSMAIA5 INDEX 2 YR TA2400630		N/A	Equity/Index	UBS-	02/07/2024	02/05/2026	782	393,926	503.47		10,837		5,962		6,303			(4,874)				.0003
UBSMAIA5 INDEX 2 YR TA2400053		N/A	Equity/Index	UBS-	01/05/2024	12/19/2025	331	163,890	502.81		3,511		1,741		2,498			(1,770)				.0003
UBSMAIA5 INDEX 2 YR TA2405441		N/A	Equity/Index	UBS-	08/20/2024	08/13/2026	3,985	2,068,045	517.5		59,079		48,196		27,399			(10,883)				.0003
UBSMAIA5 INDEX 2 YR TA2404705		N/A	Equity/Index	UBS-	07/25/2024	07/17/2026	1,786	931,965	527.440000000005		21,586		16,826		9,070			(4,760)				.0003
UBSMAIA5 INDEX 2 YR TA2401864		N/A	Equity/Index	UBS-	04/09/2024	04/02/2026	4,762	2,467,927	518.63		65,929		41,697		24,371			(24,232)				.0003
UBSMAIA5 INDEX 2 YR TA2408704		N/A	Equity/Index	UBS-	11/19/2024	10/29/2026	444	225,204	510.58		5,519		5,192		4,064			(327)				.0003
UBSMAIA5 INDEX 2 YR TA2305258		N/A	Equity/Index	UBS-	06/07/2023	06/06/2025	863	433,701	506.22	10,562			2,263		2,875			(5,310)				.0003
UBSMAIA5 INDEX 2 YR TA2402325		N/A	Equity/Index	UBS-	04/30/2024	04/23/2026	1,433	740,535	515.429999999995		20,657		13,667		8,495			(6,991)				.0003
UBSMAIA5 INDEX 2 YR TA2406571		N/A	Equity/Index	UBS-	09/26/2024	07/31/2026	584	304,475	521.75		8,029		6,882		3,556			(1,147)				.0003
UBSMAIA5 INDEX 2 YR TA2309015		N/A	Equity/Index	UBS-	12/05/2023	11/28/2025	1,141	561,997	491.42	15,775			7,232		14,094			(7,997)				.0003
UBSMAIA5 INDEX 2 YR TA2308903		N/A	Equity/Index	UBS-	11/29/2023	11/21/2025	1,048	515,622	490.53	14,583			6,553		13,543			(7,403)				.0003
UBSMAIA5 INDEX 2 YR TA2400257		N/A	Equity/Index	UBS-	01/17/2024	01/16/2026	477	235,431	495.12		6,146		3,208		5,345			(2,938)				.0003
UBSMAIA5 INDEX 2 YR TA2401060		N/A	Equity/Index	UBS-	02/28/2024	02/26/2026	1,132	576,982	509.44		15,777		9,137		7,427			(6,641)				.0003
UBSMAIA5 INDEX 2 YR TA2304679		N/A	Equity/Index	UBS-	05/10/2023	05/01/2025	2,206	1,109,287	506.44	27,296			4,549		5,645			(13,876)				.0003
UBSMAIA5 INDEX 2 YR TA2306589		N/A	Equity/Index	UBS-	07/28/2023	07/25/2025	1,267	641,117	506.09	17,273			4,891		5,390			(8,732)				.0003
UBSMAIA5 INDEX 2 YR TA2402130		N/A	Equity/Index	UBS-	04/23/2024	04/17/2026	2,721	1,402,474	512.49		40,897		26,679		17,537			(14,218)				.0003
UBSMAIA5 INDEX 2 YR TA2401513		N/A	Equity/Index	UBS-	03/21/2024	03/18/2026	759	395,163	519.13		11,178		6,818		3,709			(4,360)				.0003
UBSMAIA5 INDEX 2 YR TA2308546		N/A	Equity/Index	UBS-	11/08/2023	11/06/2025	1,748	851,833	489	21,901			9,309		23,808			(11,026)				.0003
UBSMAIA5 INDEX 2 YR TA2307647		N/A	Equity/Index	UBS-	09/20/2023	09/18/2025	457	226,725	497.42	5,884			2,104		3,836			(2,962)				.0003

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UBSMAIA5 INDEX 2 YR TA2306738		N/A	Equity/Index	UBS-	08/04/2023	08/01/2025	655	329,398	503	8,880			2,600		3,499			(4,489)				.0003
UBSMAIA5 INDEX 2 YR TA2407961		N/A	Equity/Index	UBS-	11/04/2024	10/16/2026	450	227,633	516.64		4,476		4,117		3,380			(359)				.0003
UBSMAIA5 INDEX 2 YR TA2308757		N/A	Equity/Index	UBS-	11/20/2023	11/14/2025	2,743	1,346,443	488.71	38,725			16,979		38,171			(19,603)				.0003
UBSMAIA5 INDEX 2 YR TA2304409		N/A	Equity/Index	UBS-	04/24/2023	03/28/2025	1,164	589,285	502.68	17,588			2,155		3,291			(9,170)				.0003
UBSMAIA5 INDEX 2 YR TA2407958		N/A	Equity/Index	UBS-	11/04/2024	09/18/2026	212	107,240	516.33000000000004		2,076		1,903		1,554			(174)				.0003
UBSMAIA5 INDEX 2 YR TA2403732		N/A	Equity/Index	UBS-	06/20/2024	06/10/2026	3,113	1,637,636	523.84		47,034		34,343		16,206			(12,691)				.0003
UBSMAIA5 INDEX 2 YR TA2303995		N/A	Equity/Index	UBS-	03/27/2023	02/21/2025	600	301,039	508.83	6,515			478		416			(3,431)				.0003
UBSMAIA5 INDEX 2 YR TA2401059		N/A	Equity/Index	UBS-	02/28/2024	02/23/2026	920	468,925	509.27		12,868		7,429		6,045			(5,439)				.0003
UBSMAIA5 INDEX 2 YR TA2304703		N/A	Equity/Index	UBS-	05/11/2023	04/08/2025	1,520	761,726	502.53	19,717			2,756		4,797			(10,399)				.0003
UBSMAIA5 INDEX 2 YR TA2306975		N/A	Equity/Index	UBS-	08/18/2023	08/08/2025	850	423,349	501.79	10,193			3,113		4,998			(5,203)				.0003
UBSMAIA5 INDEX 2 YR TA2306592		N/A	Equity/Index	UBS-	07/28/2023	07/25/2025	227	114,865	505.91	3,111			881		977			(1,573)				.0003
UBSMAIA5 INDEX 2 YR TA2307956		N/A	Equity/Index	UBS-	10/05/2023	10/03/2025	1,143	551,517	482.28	14,972			5,687		20,395			(7,569)				.0003
UBSMAIA5 INDEX 2 YR TA2402494		N/A	Equity/Index	UBS-	05/03/2024	04/30/2026	632	327,767	516.77		9,305		6,229		3,631			(3,076)				.0003
UBSMAIA5 INDEX 2 YR TA2401294		N/A	Equity/Index	UBS-	03/14/2024	03/06/2026	1,275	660,989	513.84		20,301		12,130		7,256			(8,171)				.0003
UBSMAIA5 INDEX 2 YR TA2409201		N/A	Equity/Index	UBS-	11/26/2024	10/28/2026	5,113	2,593,920	511.22		62,195		59,085		45,921			(3,110)				.0003
UBSMAIA5 INDEX 2 YR TA2306166		N/A	Equity/Index	UBS-	07/13/2023	07/03/2025	390	197,930	504.21	5,869			1,498		1,727			(2,996)				.0003
UBSMAIA5 INDEX 2 YR TA2308189		N/A	Equity/Index	UBS-	10/18/2023	10/17/2025	1,410	683,428	486.21	17,573			6,976		21,417			(8,835)				.0003
UBSMAIA5 INDEX 2 YR TA2402492		N/A	Equity/Index	UBS-	05/03/2024	04/08/2026	830	430,454	519.62		11,125		7,332		4,152			(3,793)				.0003
UBSMAIA5 INDEX 2 YR TA2306831		N/A	Equity/Index	UBS-	08/09/2023	08/08/2025	2,220	1,109,169	501.79	28,185			8,479		13,096			(14,170)				.0003
UBSMAIA5 INDEX 2 YR TA2400323		N/A	Equity/Index	UBS-	01/19/2024	12/19/2025	685	341,060	502.81		7,850		3,970		5,185			(3,880)				.0003
UBSMAIA5 INDEX 2 YR TA2308192		N/A	Equity/Index	UBS-	10/18/2023	09/25/2025	116	56,225	490.26	1,257			476		1,429			(652)				.0003
UBSMAIA5 INDEX 2 YR TA2303295		N/A	Equity/Index	UBS-	02/06/2023	01/31/2025	1,392	713,800	512.64	19,446			807		301			(9,844)				.0003
UBSMAIA5 INDEX 2 YR TA2400631		N/A	Equity/Index	UBS-	02/07/2024	02/06/2026	962	484,600	503.44		13,350		7,354		7,772			(5,997)				.0003
UBSMAIA5 INDEX 2 YR TA2400923		N/A	Equity/Index	UBS-	02/22/2024	02/20/2026	1,533	779,490	501.88		25,359		14,516		13,538			(10,843)				.0003
UBSMAIA5 INDEX 2 YR TA2306168		N/A	Equity/Index	UBS-	07/13/2023	07/11/2025	1,001	508,019	504.95	14,809			3,902		4,347			(7,476)				.0003
UBSMAIA5 INDEX 2 YR TA2306693		N/A	Equity/Index	UBS-	08/02/2023	07/31/2025	1,075	542,738	505.5	14,409			4,182		4,866			(7,254)				.0003
UBSMAIA5 INDEX 2 YR TA2307133		N/A	Equity/Index	UBS-	08/25/2023	08/22/2025	1,517	756,873	498.55	20,641			6,643		11,310			(10,435)				.0003
UBSMAIA5 INDEX 2 YR TA2401342		N/A	Equity/Index	UBS-	03/18/2024	03/06/2026	736	382,076	515		11,552		6,921		4,022			(4,630)				.0003
UBSMAIA5 INDEX 2 YR TA2405297		N/A	Equity/Index	UBS-	08/14/2024	08/07/2026	601	310,919	515.6		8,959		7,234		4,312			(1,725)				.0003
UBSMAIA5 INDEX 2 YR TA2309099		N/A	Equity/Index	UBS-	12/08/2023	11/18/2025	188	92,930	489.41	2,886			1,310		2,552			(1,494)				.0003
UBSMAIA5 INDEX 2 YR TA2307318		N/A	Equity/Index	UBS-	08/31/2023	08/22/2025	380	190,839	499.94	5,486			1,783		2,607			(2,800)				.0003
UBSMAIA5 INDEX 2 YR TA2407413		N/A	Equity/Index	UBS-	10/21/2024	06/24/2026	225	115,652	524.27		2,110		1,864		1,204			(246)				.0003
UBSMAIA5 INDEX 2 YR TA2306710		N/A	Equity/Index	UBS-	08/03/2023	08/01/2025	783	393,850	505.23	9,972			2,916		3,620			(5,034)				.0003
UBSMAIA5 INDEX 2 YR TA2406319		N/A	Equity/Index	UBS-	09/18/2024	09/04/2026	2,503	1,289,957	516.76		34,047		29,095		18,129			(4,952)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
UBSMAIA5 INDEX 2 YR TA2309150		N/A	Equity/Index	UBS-	12/12/2023	12/05/2025	828	411,126	493.35	12,219			5,720		9,572			(6,194)				.0003
UBSMAIA5 INDEX 2 YR TA2306852		N/A	Equity/Index	UBS-	08/10/2023	08/08/2025	2,400	1,205,006	501.15	33,437			10,100		14,720			(16,880)				.0003
UBSMAIA5 INDEX 2 YR TA2407960		N/A	Equity/Index	UBS-	11/04/2024	10/16/2026	537	271,642	516.669999999996		5,336		4,908		4,030			(428)				.0003
UBSMAIA5 INDEX 2 YR TA2308439		N/A	Equity/Index	UBS-	11/01/2023	10/24/2025	627	302,477	480.28	8,653			3,552		12,244			(4,393)				.0003
UBSMAIA5 INDEX 2 YR TA2407259		N/A	Equity/Index	UBS-	10/16/2024	09/23/2026	1,447	747,615	516.14		20,642		18,420		11,027			(2,222)				.0003
UBSMAIA5 INDEX 2 YR TA2411184		N/A	Equity/Index	UBS-	12/26/2024	12/04/2026	1,076	538,489	514.02		9,596		9,528		8,968			(68)				.0003
UBSMAIA5 INDEX 2 YR TA2404684		N/A	Equity/Index	UBS-	07/24/2024	06/23/2026	991	518,624	524.47		13,363		10,299		5,157			(3,063)				.0003
UBSMAIA5 INDEX 2 YR TA2403734		N/A	Equity/Index	UBS-	06/20/2024	06/12/2026	1,574	828,024	524.179999999995		23,575		17,232		8,153			(6,343)				.0003
UBSMAIA5 INDEX 2 YR TA2307211		N/A	Equity/Index	UBS-	08/29/2023	08/25/2025	995	499,125	498.93	14,517			4,725		7,309			(7,329)				.0003
UBSMAIA5 INDEX 2 YR TA2400157		N/A	Equity/Index	UBS-	01/10/2024	01/08/2026	1,621	806,061	496.6		22,426		11,475		16,859			(10,951)				.0003
UBSMAIA5 INDEX 2 YR TA2407458		N/A	Equity/Index	UBS-	10/22/2024	01/26/2026	274	140,684	502.4		4,652		3,944		2,382			(708)				.0003
UBSMAIA5 INDEX 2 YR TA2305454		N/A	Equity/Index	UBS-	06/14/2023	06/12/2025	787	398,629	505.37	11,188			2,493		2,897			(5,633)				.0003
UBSMAIA5 INDEX 2 YR TA2305539		N/A	Equity/Index	UBS-	06/16/2023	06/13/2025	330	167,241	507.03	4,501			1,015		1,074			(2,278)				.0003
UBSMAIA5 INDEX 2 YR TA2304201		N/A	Equity/Index	UBS-	04/11/2023	04/03/2025	802	402,910	503.6	10,613			1,354		2,154			(5,388)				.0003
UBSMAIA5 INDEX 2 YR TA2401760		N/A	Equity/Index	UBS-	04/03/2024	03/26/2026	807	421,003	520.74		11,673		7,279		3,832			(4,394)				.0003
UBSMAIA5 INDEX 2 YR TA2308907		N/A	Equity/Index	UBS-	11/29/2023	11/24/2025	455	223,862	490.43	6,359			2,872		5,922			(3,215)				.0003
UBSMAIA5 INDEX 2 YR TA2402169		N/A	Equity/Index	UBS-	04/25/2024	04/22/2026	1,121	576,981	512.86		16,362		10,772		7,241			(5,590)				.0003
UBSMAIA5 INDEX 2 YR TA2308579		N/A	Equity/Index	UBS-	11/10/2023	10/23/2025	440	214,418	480.68	6,991			2,909		8,472			(3,609)				.0003
UBSMAIA5 INDEX 2 YR TA2404643		N/A	Equity/Index	UBS-	07/23/2024	07/15/2026	1,814	958,503	533.929999999995		22,275		17,301		8,224			(4,974)				.0003
UBSMAIA5 INDEX 2 YR TA2400779		N/A	Equity/Index	UBS-	02/14/2024	03/24/2025	494	248,592	500.13		5,898		1,203		1,856			(4,695)				.0003
UBSMAIA5 INDEX 2 YR TA2303813		N/A	Equity/Index	UBS-	03/17/2023	03/14/2025	1,884	938,328	502.23	22,699			2,257		4,864			(11,475)				.0003
UBSMAIA5 INDEX 2 YR TA2309014		N/A	Equity/Index	UBS-	12/05/2023	11/03/2025	300	147,764	487.99	4,527			1,987		4,240			(2,377)				.0003
UBSMAIA5 INDEX 2 YR TA2400729		N/A	Equity/Index	UBS-	02/12/2024	02/09/2026	1,392	702,716	503.83		19,692		10,958		11,119			(8,734)				.0003
UBSMAIA5 INDEX 2 YR TA2401950		N/A	Equity/Index	UBS-	04/15/2024	04/09/2026	1,178	607,305	518.25		15,126		9,700		6,146			(5,426)				.0003
UBSMAIA5 INDEX 2 YR TA2303815		N/A	Equity/Index	UBS-	03/17/2023	03/07/2025	3,010	1,499,134	511.3	27,363			2,481		2,145			(13,968)				.0003
UBSMAIA5 INDEX 2 YR TA2400210		N/A	Equity/Index	UBS-	01/12/2024	01/09/2026	222	110,319	496.02		3,103		1,601		2,376			(1,502)				.0003
UBSMAIA5 INDEX 2 YR TA2400324		N/A	Equity/Index	UBS-	01/19/2024	01/16/2026	290	144,391	495.12		4,257		2,235		3,249			(2,023)				.0003
UBSMAIA5 INDEX 2 YR TA2407950		N/A	Equity/Index	UBS-	11/04/2024	10/02/2026	899	454,760	519.12		8,175		7,505		6,163			(669)				.0003
UBSMAIA5 INDEX 2 YR TA2404875		N/A	Equity/Index	UBS-	07/31/2024	07/08/2026	1,000	526,453	530.88		12,479		9,774		4,692			(2,704)				.0003
UBSMAIA5 INDEX 2 YR TA2304910		N/A	Equity/Index	UBS-	05/19/2023	05/05/2025	400	201,967	503.8	5,660			984		1,349			(2,905)				.0003
UBSMAIA5 INDEX 2 YR TA2306977		N/A	Equity/Index	UBS-	08/18/2023	08/15/2025	1,560	776,969	499	20,417			6,373		11,134			(10,321)				.0003
UBSMAIA5 INDEX 2 YR TA2407949		N/A	Equity/Index	UBS-	11/04/2024	10/07/2026	1,368	692,004	519.559999999995		12,336		11,333		9,315			(1,003)				.0003
UBSMAIA5 INDEX 2 YR TA2304877		N/A	Equity/Index	UBS-	05/18/2023	05/05/2025	506	255,465	503.84	7,137			1,240		1,697			(3,659)				.0003
UBSMAIA5 INDEX 2 YR TA2407963		N/A	Equity/Index	UBS-	11/04/2024	10/16/2026	765	386,976	515.97		7,765		7,141		5,863			(623)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
UBSMAIA5 INDEX 2 YR TA2406574		N/A	Equity/Index	UBS-	09/26/2024	07/21/2026	295	153,801	526.29		3,513		3,003		1,570			(509)				.0003
UBSMAIA5 INDEX 2 YR TA2411181		N/A	Equity/Index	UBS-	12/26/2024	12/10/2026	3,010	1,506,368	510.41		30,159		29,947		28,241			(211)				.0003
UBSMAIA5 INDEX 2 YR TA2404878		N/A	Equity/Index	UBS-	07/31/2024	07/24/2026	2,006	1,056,065	523.49		31,128		24,532		11,456			(6,596)				.0003
UBSMAIA5 INDEX 2 YR TA2403863		N/A	Equity/Index	UBS-	06/25/2024	06/18/2026	1,687	884,979	524.66		23,890		17,637		8,708			(6,254)				.0003
UBSMAIA5 INDEX 2 YR TA2407462		N/A	Equity/Index	UBS-	10/22/2024	06/18/2026	895	459,532	524.47		8,130		7,186		4,646			(944)				.0003
UBSMAIA5 INDEX 2 YR TA2308089		N/A	Equity/Index	UBS-	10/11/2023	10/06/2025	1,941	944,408	483.73	27,655			10,619		32,650			(13,980)				.0003
UBSMAIA5 INDEX 2 YR TA2406492		N/A	Equity/Index	UBS-	09/24/2024	08/28/2026	261	135,387	519.39		3,613		3,109		1,749			(504)				.0003
UBSMAIA5 INDEX 2 YR TA2402657		N/A	Equity/Index	UBS-	05/09/2024	04/10/2026	260	135,506	516.14		4,157		2,768		1,484			(1,390)				.0003
UBSMAIA5 INDEX 2 YR TA2407280		N/A	Equity/Index	UBS-	10/17/2024	09/25/2026	748	385,945	521.36		8,963		8,012		4,960			(951)				.0003
UBSMAIA5 INDEX 2 YR TA2307857		N/A	Equity/Index	UBS-	09/29/2023	09/26/2025	533	258,241	486.64	6,525			2,415		7,815			(3,299)				.0003
UBSMAIA5 INDEX 2 YR TA2309301		N/A	Equity/Index	UBS-	12/21/2023	12/05/2025	168	83,930	493.3	2,734			1,302		1,952			(1,409)				.0003
UBSMAIA5 INDEX 2 YR TA2410974		N/A	Equity/Index	UBS-	12/23/2024	12/02/2026	1,001	499,309	508.54		10,033		9,920		9,846			(113)				.0003
UBSMAIA5 INDEX 2 YR TA2306165		N/A	Equity/Index	UBS-	07/13/2023	06/26/2025	501	254,263	505.83	7,170			1,777		1,913			(3,696)				.0003
UBSMAIA5 INDEX 2 YR TA2404706		N/A	Equity/Index	UBS-	07/25/2024	07/17/2026	1,067	556,779	526.29		13,327		10,388		5,607			(2,939)				.0003
UBSMAIA5 INDEX 2 YR TA2407954		N/A	Equity/Index	UBS-	11/04/2024	10/09/2026	459	232,186	518.929999999995		4,228		3,885		3,193			(343)				.0003
UBSMAIA5 INDEX 2 YR TA2400679		N/A	Equity/Index	UBS-	02/09/2024	02/06/2026	834	420,198	503.74		11,478		6,357		6,654			(5,121)				.0003
UBSMAIA5 INDEX 2 YR TA2308233		N/A	Equity/Index	UBS-	10/20/2023	10/03/2025	371	178,488	482.52	4,564			1,768		6,559			(2,353)				.0003
UBSMAIA5 INDEX 2 YR TA2401889		N/A	Equity/Index	UBS-	04/11/2024	04/10/2026	1,540	798,284	516.940000000005		22,427		14,354		8,449			(8,074)				.0003
UBSMAIA5 INDEX 2 YR TA2307670		N/A	Equity/Index	UBS-	09/22/2023	09/05/2025	336	164,485	499.3	3,248			1,130		2,456			(1,674)				.0003
UBSMAIA5 INDEX 2 YR TA2307598		N/A	Equity/Index	UBS-	09/18/2023	08/29/2025	361	179,568	501.18	4,277			1,448		2,341			(2,208)				.0003
UBSMAIA5 INDEX 2 YR TA2304359		N/A	Equity/Index	UBS-	04/20/2023	04/17/2025	819	413,018	505.52	10,873			1,592		2,039			(5,497)				.0003
UBSMPI-EUROPEAN TA2405075		N/A	Equity/Index	UBS-	08/07/2024	08/07/2025	4,750	1,300,000	275.3956		28,340		28,340		17,894							.0003
UBSMPI-EUROPEAN TA2405953		N/A	Equity/Index	UBS-	09/06/2024	09/05/2025	8,299	2,300,000	278.773300000001		49,588		49,588		26,127							.0003
UBSMPI-EUROPEAN TA2404745		N/A	Equity/Index	UBS-	07/26/2024	07/28/2025	3,632	1,000,000	276.6927		22,300		22,300		11,642							.0003
UBSMPI-EUROPEAN TA2404068		N/A	Equity/Index	UBS-	07/02/2024	06/17/2025	5,489	1,483,736	275.82		23,594		23,594		15,365							.0003
UBSMPI-EUROPEAN TA2401602		N/A	Equity/Index	UBS-	03/26/2024	03/13/2025	3,483	944,577	273.67		18,928		18,928		6,848							.0003
UBSMPI-EUROPEAN TA2407354		N/A	Equity/Index	UBS-	10/18/2024	09/23/2025	4,768	1,348,896	282.75		31,796		31,796		12,587							.0003
UBSMPI-EUROPEAN TA2408931		N/A	Equity/Index	UBS-	11/22/2024	11/18/2025	2,692	761,008	281.81		19,340		19,340		9,232							.0003
UBSMPI-EUROPEAN TA2406989		N/A	Equity/Index	UBS-	10/07/2024	08/04/2025	2,508	703,830	281.48		14,492		14,492		5,811							.0003
UBSMPI-EUROPEAN TA2403672		N/A	Equity/Index	UBS-	06/17/2024	04/25/2025	3,554	966,245	274.17		18,257		18,257		9,521							.0003
UBSMPI-EUROPEAN TA2407564		N/A	Equity/Index	UBS-	10/25/2024	10/17/2025	3,398	946,899	283.62		15,794		15,794		9,097							.0003
UBSMPI-EUROPEAN TA2408609		N/A	Equity/Index	UBS-	11/15/2024	10/31/2025	1,223	342,740	273.05		12,858		12,858		6,873							.0003
UBSMPI-EUROPEAN TA2405545		N/A	Equity/Index	UBS-	08/23/2024	08/22/2025	11,172	3,100,000	278.854800000001		69,068		69,068		33,701							.0003
UBSMPI-EUROPEAN TA2404044		N/A	Equity/Index	UBS-	07/01/2024	05/09/2025	2,633	709,530	276.899999999998		8,780		8,780		5,209							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
UBSMPI-EUROPEAN TA2401581		N/A	Equity/Index	UBS-	03/25/2024	03/19/2025	3,879	1,053,998	273.75		22,052		22,052		7,972							.0003
UBSMPI-EUROPEAN TA2406619		N/A	Equity/Index	UBS-	09/27/2024	09/15/2025	2,823	799,343	281.27999999999997		21,560		21,560		7,911							.0003
UBSMPI-EUROPEAN TA2403676		N/A	Equity/Index	UBS-	06/17/2024	04/29/2025	5,773	1,569,536	274.26		29,676		29,676		15,414							.0003
UBSMPI-EUROPEAN TA2407874		N/A	Equity/Index	UBS-	11/01/2024	10/30/2025	1,950	537,606	277.42		11,483		11,483		8,190							.0003
UBSMPI-EUROPEAN TA2410777		N/A	Equity/Index	UBS-	12/20/2024	11/21/2025	1,381	375,810	272.83		8,243		8,243		8,019							.0003
UBSMPI-EUROPEAN TA2401309		N/A	Equity/Index	UBS-	03/15/2024	03/14/2025	24,371	6,600,000	272.4932		142,758		142,758		60,055							.0003
UBSMPI-EUROPEAN TA2406995		N/A	Equity/Index	UBS-	10/07/2024	08/19/2025	3,496	981,096	276.27		29,905		29,905		13,199							.0003
UBSMPI-EUROPEAN TA2407350		N/A	Equity/Index	UBS-	10/18/2024	10/10/2025	4,245	1,200,936	279.99		34,764		34,764		14,536							.0003
UBSMPI-EUROPEAN TA2402885		N/A	Equity/Index	UBS-	05/17/2024	05/16/2025	25,349	7,000,000	277.5247		154,770		154,770		50,290							.0003
UBSMPI-EUROPEAN TA2410727		N/A	Equity/Index	UBS-	12/19/2024	10/23/2025	1,105	299,334	266.2		9,641		9,641		10,267							.0003
UBSMPI-EUROPEAN TA2403115		N/A	Equity/Index	UBS-	05/28/2024	05/23/2025	1,773	484,049	274.92		10,213		10,213		5,053							.0003
UBSMPI-EUROPEAN TA2408463		N/A	Equity/Index	UBS-	11/12/2024	10/01/2025	354	99,679	288.64999999999998		1,427		1,427		754							.0003
UBSMPI-EUROPEAN TA2400540		N/A	Equity/Index	UBS-	02/02/2024	02/03/2025	7,433	2,000,000	270.71769999999998		43,620		43,620		18,473							.0003
UBSMPI-EUROPEAN TA2408850		N/A	Equity/Index	UBS-	11/21/2024	10/07/2025	374	105,452	283.16000000000003		2,288		2,288		1,100							.0003
UBSMPI-EUROPEAN TA2400833		N/A	Equity/Index	UBS-	02/16/2024	02/14/2025	18,629	5,000,000	269.82209999999998		110,000		110,000		57,395							.0003
UBSMPI-EUROPEAN TA2404611		N/A	Equity/Index	UBS-	07/22/2024	06/03/2025	2,981	819,065	273.77		19,967		19,967		10,333							.0003
UBSMPI-EUROPEAN TA2406618		N/A	Equity/Index	UBS-	09/27/2024	09/05/2025	3,000	849,461	277.14		29,493		29,493		11,193							.0003
UBSMPI-EUROPEAN TA2402030		N/A	Equity/Index	UBS-	04/19/2024	04/17/2025	4,427	1,200,000	273.06099999999998		25,344		25,344		11,676							.0003
UBSMPI-EUROPEAN TA2408923		N/A	Equity/Index	UBS-	11/22/2024	11/07/2025	1,743	492,733	281.88		12,287		12,287		5,778							.0003
UBSMPI-EUROPEAN TA2408551		N/A	Equity/Index	UBS-	11/14/2024	10/13/2025	1,050	294,491	286.19		4,426		4,426		2,387							.0003
UBSMPI-EUROPEAN TA2409904		N/A	Equity/Index	UBS-	12/06/2024	12/02/2025	1,353	380,672	283.42		7,931		7,931		4,357							.0003
UBSMPI-EUROPEAN TA2409372		N/A	Equity/Index	UBS-	11/29/2024	10/16/2025	772	218,867	284.3		4,912		4,912		2,293							.0003
UBSMPI-EUROPEAN TA2403117		N/A	Equity/Index	UBS-	05/28/2024	05/23/2025	3,472	947,895	274.2		21,039		21,039		10,826							.0003
UBSMPI-EUROPEAN TA2410765		N/A	Equity/Index	UBS-	12/20/2024	12/05/2025	9,343	2,542,502	281.8		28,636		28,636		28,612							.0003
UBSMPI-EUROPEAN TA2400057		N/A	Equity/Index	UBS-	01/05/2024	01/03/2025	29,942	8,000,000	268.25082800000001		180,720		180,720		113,300							.0003
UBSMPI-EUROPEAN TA2410722		N/A	Equity/Index	UBS-	12/19/2024	07/08/2025	898	243,259	271.55		4,244		4,244		4,722							.0003
UBSMPI-EUROPEAN TA2407869		N/A	Equity/Index	UBS-	11/01/2024	10/14/2025	2,050	565,175	282.18		8,231		8,231		5,599							.0003
UBSMPI-EUROPEAN TA2407573		N/A	Equity/Index	UBS-	10/25/2024	11/18/2025	487	135,709	272.10000000000002		5,059		4,207		2,997		(852)					.0003
UBSMPI-EUROPEAN TA2410764		N/A	Equity/Index	UBS-	12/20/2024	12/05/2025	1,266	344,515	282.05		3,804		3,804		3,798							.0003
UBSMPI-EUROPEAN TA2408469		N/A	Equity/Index	UBS-	11/12/2024	10/08/2025	515	145,013	284.41000000000003		2,864		2,864		1,433							.0003
UBSMPI-EUROPEAN TA2408608		N/A	Equity/Index	UBS-	11/15/2024	10/31/2025	2,000	560,491	281.20999999999998		12,381		12,381		6,731							.0003
UBSMPI-EUROPEAN TA2401377		N/A	Equity/Index	UBS-	03/20/2024	03/20/2025	8,789	2,400,000	274.97660000000002		51,192		51,192		14,686							.0003
UBSMPI-EUROPEAN TA2406990		N/A	Equity/Index	UBS-	10/07/2024	08/28/2025	1,634	458,556	278.77		11,924		11,924		5,213							.0003
UBSMPI-EUROPEAN TA2401169		N/A	Equity/Index	UBS-	03/06/2024	03/06/2025	7,395	2,000,000	272.27429999999998		42,860		42,860		17,726							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
UBSMPI-EUROPEAN TA2408462		N/A	Equity/Index	UBS-	11/12/2024	10/01/2025	422	118,827	289.74		1,570		1,570		848							.0003
UBSMPI-EUROPEAN TA2409905		N/A	Equity/Index	UBS-	12/06/2024	12/02/2025	887	249,561	283.31		5,240		5,240		2,876							.0003
UBSMPI-EUROPEAN TA2409903		N/A	Equity/Index	UBS-	12/06/2024	12/01/2025	1,506	423,719	283.51		8,759		8,759		4,798							.0003
UBSMPI-EUROPEAN TA2407136		N/A	Equity/Index	UBS-	10/11/2024	10/10/2025	10,051	2,836,118	283.73099999999 999		61,572		61,572		26,410							.0003
UBSMPI-EUROPEAN TA2400212		N/A	Equity/Index	UBS-	01/12/2024	01/13/2025	10,440	2,800,000	269.99560000000 002		60,480		60,480		23,652							.0003
UBSMPI-EUROPEAN TA2408851		N/A	Equity/Index	UBS-	11/21/2024	10/16/2025	1,364	384,588	282.89		8,637		8,637		4,259							.0003
UBSMPI-EUROPEAN TA2409895		N/A	Equity/Index	UBS-	12/06/2024	11/28/2025	887	249,561	284.26		4,868		4,868		2,667							.0003
UBSMPI-EUROPEAN TA2401603		N/A	Equity/Index	UBS-	03/26/2024	03/13/2025	2,381	645,719	279.7		8,232		8,232		1,499							.0003
UBSMPI-EUROPEAN TA2407877		N/A	Equity/Index	UBS-	11/01/2024	10/31/2025	8,705	2,400,000	275.6952		57,888		57,888		39,543							.0003
UBSMPI-EUROPEAN TA2404043		N/A	Equity/Index	UBS-	07/01/2024	05/09/2025	6,123	1,650,002	274.83999999999 997		24,207		24,207		16,179							.0003
UBSMPI-EUROPEAN TA2409450		N/A	Equity/Index	UBS-	12/02/2024	10/28/2025	1,400	395,598	278.64		12,282		12,282		6,033							.0003
UBSMPI-EUROPEAN TA2404249		N/A	Equity/Index	UBS-	07/10/2024	07/02/2025	4,296	1,165,645	273.48		24,061		24,061		16,948							.0003
UBSMPI-EUROPEAN TA2410348		N/A	Equity/Index	UBS-	12/13/2024	11/13/2025	616	172,054	281.63		3,364		3,364		2,093							.0003
UBSMPI-EUROPEAN TA2409914		N/A	Equity/Index	UBS-	12/06/2024	11/05/2025	1,587	446,509	279.36		11,846		11,846		6,217							.0003
UBSMPI-EUROPEAN TA2408273		N/A	Equity/Index	UBS-	11/08/2024	10/31/2025	3,000	847,454	276.39		29,848		29,848		14,129							.0003
UBSMPI-EUROPEAN TA2403082		N/A	Equity/Index	UBS-	05/24/2024	05/01/2025	7,393	2,025,880	272.48		53,071		53,071		25,814							.0003
UBSMPI-EUROPEAN TA2411389		N/A	Equity/Index	UBS-	12/30/2024	12/29/2025	404	109,818	270.14		2,970		2,970		3,005							.0003
UBSMPI-EUROPEAN TA2401601		N/A	Equity/Index	UBS-	03/26/2024	03/18/2025	6,772	1,836,543	274.26		35,563		35,563		12,527							.0003
UBSMPI-EUROPEAN TA2408552		N/A	Equity/Index	UBS-	11/14/2024	10/03/2025	1,451	406,958	282.66000000000 003		8,282		8,282		4,412							.0003
UBSMPI-EUROPEAN TA2400527		N/A	Equity/Index	UBS-	02/01/2024	01/31/2025	18,859	5,100,000	272.05059999999 997		111,231		111,231		31,648							.0003
UBSMPI-EUROPEAN TA2411388		N/A	Equity/Index	UBS-	12/30/2024	12/29/2025	476	129,389	269.68		3,609		3,609		3,652							.0003
UBSMPI-EUROPEAN TA2405797		N/A	Equity/Index	UBS-	08/30/2024	08/29/2025	21,582	6,000,000	279.70580000000 001		130,982		130,982		63,271							.0003
UBSMPI-EUROPEAN TA2410772		N/A	Equity/Index	UBS-	12/20/2024	12/12/2025	5,245	1,427,317	279.91000000000 003		18,993		18,993		19,147							.0003
UBSMPI-EUROPEAN TA2400673		N/A	Equity/Index	UBS-	02/09/2024	02/11/2025	3,350	900,000	270.02789999999 999		19,989		19,989		10,432							.0003
UBSMPI-EUROPEAN TA2401061		N/A	Equity/Index	UBS-	02/28/2024	02/28/2025	8,899	2,400,000	271.46159999999 998		51,768		51,768		23,693							.0003
UBSMPI-EUROPEAN TA2401963		N/A	Equity/Index	UBS-	04/15/2024	03/03/2025	1,265	342,309	285.95		2,318		2,318		318							.0003
UBSMPI-EUROPEAN TA2401130		N/A	Equity/Index	UBS-	03/04/2024	02/21/2025	4,881	1,319,489	268.86		35,022		35,022		19,307							.0003
UBSMPI-EUROPEAN TA2409373		N/A	Equity/Index	UBS-	11/29/2024	10/23/2025	1,231	348,996	281.62		9,483		9,483		4,357							.0003
UBSMPI-EUROPEAN TA2402029		N/A	Equity/Index	UBS-	04/19/2024	04/17/2025	23,978	6,500,000	273.06099999999 998		137,280		137,280		63,247							.0003
UBSMPI-EUROPEAN TA2409913		N/A	Equity/Index	UBS-	12/06/2024	11/18/2025	1,054	296,547	280.97000000000 003		7,171		7,171		3,837							.0003
UBSMPI-EUROPEAN TA2401961		N/A	Equity/Index	UBS-	04/15/2024	03/03/2025	3,091	836,424	269.98		19,972		19,972		10,331							.0003
UBSMPI-EUROPEAN TA2401310		N/A	Equity/Index	UBS-	03/15/2024	03/17/2025	7,385	2,000,000	272.4932		43,460		43,460		18,631							.0003
UBSMPI-EUROPEAN TA2408555		N/A	Equity/Index	UBS-	11/14/2024	07/03/2025	3,018	846,451	276.04000000000 002		23,987		23,987		10,353							.0003
UBSMPI-EUROPEAN TA2403675		N/A	Equity/Index	UBS-	06/17/2024	04/28/2025	2,843	772,941	281.02		8,474		8,474		2,831							.0003

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UBSMP I -EUROPEAN TA2404171		N/A	Equity/Index	UBS-	07/08/2024	06/27/2025	7,493	2,029,610	271.61		46,173		46,173		36,043							.0003
UBSMP I -EUROPEAN TA2401890		N/A	Equity/Index	UBS-	04/11/2024	04/03/2025	5,900	1,605,580	275.69		29,965		29,965		10,018							.0003
UBSMP I -EUROPEAN TA2410346		N/A	Equity/Index	UBS-	12/13/2024	11/11/2025	484	135,185	282.37		2,492		2,492		1,550							.0003
UBSMP I -EUROPEAN TA2406778		N/A	Equity/Index	UBS-	10/03/2024	05/21/2025	536	151,506	279.19		3,865		3,865		979							.0003
UBSMP I -EUROPEAN TA2405344		N/A	Equity/Index	UBS-	08/16/2024	08/18/2025	3,629	1,000,000	276.97320000000 002		22,370		22,370		12,448							.0003
UBSMP I -EUROPEAN TA2408465		N/A	Equity/Index	UBS-	11/12/2024	09/22/2025	607	170,919	285.98		2,915		2,915		1,442							.0003
UBSMP I -EUROPEAN TA2407720		N/A	Equity/Index	UBS-	10/29/2024	09/05/2025	2,327	644,491	277.83		14,103		14,103		8,652							.0003
UBSMP I -EUROPEAN TA2408276		N/A	Equity/Index	UBS-	11/08/2024	11/10/2025	10,620	3,000,000	283.8972		66,000		66,000		31,181							.0003
UBSMP I -EUROPEAN TA2403671		N/A	Equity/Index	UBS-	06/17/2024	04/25/2025	5,023	1,365,630	273.49		27,195		27,195		14,823							.0003
UBSMP I -EUROPEAN TA2407561		N/A	Equity/Index	UBS-	10/25/2024	10/27/2025	1,435	400,000	278.6635		9,688		9,688		5,542							.0003
UBSMP I -EUROPEAN TA2403669		N/A	Equity/Index	UBS-	06/17/2024	04/24/2025	6,259	1,701,668	273.76		33,128		33,128		17,520							.0003
UBSMP I -EUROPEAN TA2408849		N/A	Equity/Index	UBS-	11/21/2024	09/26/2025	380	107,143	283.14999999999 998		2,281		2,281		1,078							.0003
UBSMP I -EUROPEAN TA2407229		N/A	Equity/Index	UBS-	10/15/2024	09/24/2025	2,983	840,310	287.83999999999 997		12,603		12,603		5,608							.0003
UBSMP I -EUROPEAN TA2403084		N/A	Equity/Index	UBS-	05/24/2024	05/08/2025	2,040	559,015	274.45		12,900		12,900		5,666							.0003
UBSMP I -EUROPEAN TA2410357		N/A	Equity/Index	UBS-	12/13/2024	12/24/2025	836	233,502	275.54000000000 002		7,287		6,975		4,402		(313)					.0003
UBSMP I -EUROPEAN TA2405668		N/A	Equity/Index	UBS-	08/27/2024	07/24/2025	3,092	858,469	273.74		26,142		26,142		13,392							.0003
UBSMP I -EUROPEAN TA2410353		N/A	Equity/Index	UBS-	12/13/2024	11/05/2025	357	99,713	278.99		2,439		2,439		1,523							.0003
UBSMP I -EUROPEAN TA2410347		N/A	Equity/Index	UBS-	12/13/2024	11/12/2025	615	171,775	281.83		3,303		3,303		2,054							.0003
UBSMP I -EUROPEAN TA2401791		N/A	Equity/Index	UBS-	04/05/2024	04/04/2025	25,517	7,000,000	275.9966		151,690		151,690		42,242							.0003
UBSMP I -EUROPEAN TA2400059		N/A	Equity/Index	UBS-	01/05/2024	01/07/2025	4,117	1,100,000	268.99889999999		23,705		23,705		12,623							.0003
UBSMP I -EUROPEAN TA2400211		N/A	Equity/Index	UBS-	01/12/2024	01/10/2025	7,830	2,100,000	269.99560000000 002		45,150		45,150		17,677							.0003
UBSMP I -EUROPEAN TA2400948		N/A	Equity/Index	UBS-	02/23/2024	02/25/2025	3,335	900,000	271.58069999999 998		19,512		19,512		8,458							.0003
UBSMP I -EUROPEAN TA2411385		N/A	Equity/Index	UBS-	12/30/2024	12/11/2025	415	112,808	265.17		4,139		4,139		4,187							.0003
UBSMP I -EUROPEAN TA2406832		N/A	Equity/Index	UBS-	10/04/2024	09/02/2025	1,500	423,214	278.01		12,924		12,924		5,174							.0003
UBSMP I -EUROPEAN TA2408925		N/A	Equity/Index	UBS-	11/22/2024	11/07/2025	1,267	358,171	287.42		6,039		6,039		2,952							.0003
UBSMP I -EUROPEAN TA2400141		N/A	Equity/Index	UBS-	01/09/2024	01/09/2025	8,225	2,200,000	269.49900000000 002		46,662		46,662		21,812							.0003
UBSMP I -EUROPEAN TA2407002		N/A	Equity/Index	UBS-	10/07/2024	07/10/2025	2,408	675,767	273.2		24,260		24,260		10,424							.0003
UBSMP I -EUROPEAN TA2404067		N/A	Equity/Index	UBS-	07/02/2024	06/02/2025	5,293	1,430,755	273.99		25,363		25,363		17,208							.0003
UBSMP I -EUROPEAN TA2408854		N/A	Equity/Index	UBS-	11/21/2024	09/02/2025	375	105,734	280.43		2,625		2,625		1,166							.0003
UBSMP I -EUROPEAN TA2401891		N/A	Equity/Index	UBS-	04/11/2024	04/04/2025	5,500	1,496,727	273.58999999999 997		32,530		32,530		13,294							.0003
UBSMP I -EUROPEAN TA2408556		N/A	Equity/Index	UBS-	11/14/2024	07/24/2025	958	268,688	275.77		7,995		7,995		3,673							.0003
UBSMP I -EUROPEAN TA2408855		N/A	Equity/Index	UBS-	11/21/2024	11/04/2025	1,108	312,408	281.87		7,387		7,387		3,603							.0003
UBSMP I -EUROPEAN TA2408612		N/A	Equity/Index	UBS-	11/15/2024	10/22/2025	1,106	309,952	286.68		4,501		4,501		2,478							.0003
UBSMP I -EUROPEAN TA2406996		N/A	Equity/Index	UBS-	10/07/2024	08/11/2025	2,584	725,158	275.72000000000 003		22,733		22,733		9,917							.0003

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UBSMP I -EUROPEAN TA2408470		N/A	Equity/ Index	UBS-	11/12/2024	10/01/2025	778	219,069	284.06		4,375		4,375		2,159							.0003
UBSMP I -EUROPEAN TA2409909		N/A	Equity/ Index	UBS-	12/06/2024	11/06/2025	1,911	537,667	281.899999999998		11,971		11,971		6,347							.0003
UBSMP I -EUROPEAN TA2401134		N/A	Equity/ Index	UBS-	03/04/2024	02/27/2025	3,770	1,019,150	270.32		24,663		24,663		11,446							.0003
UBSMP I -EUROPEAN TA2400628		N/A	Equity/ Index	UBS-	02/07/2024	02/07/2025	11,534	3,100,000	270.38929999999		67,642		67,642		32,166							.0003
UBSMP I -EUROPEAN TA2408553		N/A	Equity/ Index	UBS-	11/14/2024	09/25/2025	1,131	317,209	282.24		6,552		6,552		3,403							.0003
UBSMP I -EUROPEAN TA2408845		N/A	Equity/ Index	UBS-	11/21/2024	10/01/2025	356	100,376	288.649999999998		1,441		1,441		734							.0003
UBSMP I -EUROPEAN TA2409376		N/A	Equity/ Index	UBS-	11/29/2024	07/11/2025	862	244,382	275.290000000002		8,968		8,968		3,261							.0003
UBSMP I -EUROPEAN TA2408464		N/A	Equity/ Index	UBS-	11/12/2024	10/02/2025	650	183,027	288.13		2,729		2,729		1,431							.0003
UBSMP I -EUROPEAN TA2404042		N/A	Equity/ Index	UBS-	07/01/2024	05/09/2025	3,921	1,056,615	274.660000000003		15,732		15,732		10,620							.0003
UBSMP I -EUROPEAN TA2402498		N/A	Equity/ Index	UBS-	05/03/2024	05/02/2025	16,521	4,500,000	274.159100000002		96,705		96,705		46,205							.0003
UBSMP I -EUROPEAN TA2408607		N/A	Equity/ Index	UBS-	11/15/2024	10/31/2025	3,134	878,290	276.69		26,303		26,303		14,429							.0003
UBSMP I -EUROPEAN TA2406707		N/A	Equity/ Index	UBS-	09/30/2024	09/30/2025	4,238	1,200,000	284.990299999999		25,656		25,656		9,906							.0003
UBSMP I -EUROPEAN TA2403561		N/A	Equity/ Index	UBS-	06/13/2024	06/13/2025	5,882	1,600,000	273.5378		35,056		35,056		21,649							.0003
UBSMP I -EUROPEAN TA2406496		N/A	Equity/ Index	UBS-	09/24/2024	09/11/2025	4,718	1,335,604	279.57		40,073		40,073		14,859							.0003
UBSMP I -EUROPEAN TA2408927		N/A	Equity/ Index	UBS-	11/22/2024	11/14/2025	2,024	572,169	271.64		26,650		26,650		12,854							.0003
UBSMP I -EUROPEAN TA2406998		N/A	Equity/ Index	UBS-	10/07/2024	07/14/2025	2,718	762,763	274.75		24,795		24,795		10,304							.0003
UBSMP I -EUROPEAN TA2406376		N/A	Equity/ Index	UBS-	09/20/2024	07/18/2025	12,000	3,380,970	275.2		117,185		117,185		44,289							.0003
UBSMP I -EUROPEAN TA2408924		N/A	Equity/ Index	UBS-	11/22/2024	11/07/2025	2,535	716,625	288.13		11,465		11,465		5,651							.0003
UBSMP I -EUROPEAN TA2405546		N/A	Equity/ Index	UBS-	08/23/2024	08/22/2025	2,883	800,000	278.854800000001		17,824		17,824		8,697							.0003
UBSMP I -EUROPEAN TA2411517		N/A	Equity/ Index	UBS-	12/31/2024	12/12/2025	514	139,821	266.339999999997		4,827		4,827		4,827							.0003
UBSMP I -EUROPEAN TA2401131		N/A	Equity/ Index	UBS-	03/04/2024	02/21/2025	8,551	2,311,606	270.2		55,942		55,942		25,703							.0003
UBSMP I -EUROPEAN TA2405667		N/A	Equity/ Index	UBS-	08/27/2024	07/16/2025	2,788	774,066	278.51		16,759		16,759		7,371							.0003
UBSMP I -EUROPEAN TA2407876		N/A	Equity/ Index	UBS-	11/01/2024	10/08/2025	565	155,768	280.209999999998		2,606		2,606		1,765							.0003
UBSMP I -EUROPEAN TA2400834		N/A	Equity/ Index	UBS-	02/16/2024	02/18/2025	7,452	2,000,000	269.822099999998		44,280		44,280		23,397							.0003
UBSMP I -EUROPEAN TA2410728		N/A	Equity/ Index	UBS-	12/19/2024	10/30/2025	639	173,099	265.44		5,905		5,905		6,284							.0003
UBSMP I -EUROPEAN TA2409451		N/A	Equity/ Index	UBS-	12/02/2024	10/28/2025	361	102,008	283.51		2,297		2,297		1,166							.0003
UBSMP I -EUROPEAN TA2404248		N/A	Equity/ Index	UBS-	07/10/2024	07/01/2025	3,579	971,100	273.74		19,639		19,639		13,674							.0003
UBSMP I -EUROPEAN TA2405665		N/A	Equity/ Index	UBS-	08/27/2024	08/13/2025	2,328	646,350	280.49		12,731		12,731		5,853							.0003
UBSMP I -EUROPEAN TA2404247		N/A	Equity/ Index	UBS-	07/10/2024	07/01/2025	2,658	721,202	269.81		19,211		19,211		15,367							.0003
UBSMP I -EUROPEAN TA2411386		N/A	Equity/ Index	UBS-	12/30/2024	12/08/2025	834	226,703	265.160000000003		8,303		8,303		8,401							.0003
UBSMP I -EUROPEAN TA2401538		N/A	Equity/ Index	UBS-	03/22/2024	03/24/2025	11,742	3,200,000	274.153500000001		69,856		69,856		23,604							.0003
UBSMP I -EUROPEAN TA2407871		N/A	Equity/ Index	UBS-	11/01/2024	10/17/2025	1,850	510,036	283.410000000003		6,801		6,801		4,694							.0003
UBSMP I -EUROPEAN TA2407346		N/A	Equity/ Index	UBS-	10/18/2024	10/20/2025	3,535	1,000,000	282.906000000001		24,220		24,220		10,287							.0003
UBSMP I -EUROPEAN TA2408847		N/A	Equity/ Index	UBS-	11/21/2024	10/21/2025	525	148,027	287.01		2,351		2,351		1,157							.0003

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UBSMPI-EUROPEAN TA2410724		N/A	Equity/Index	UBS-	12/19/2024	10/13/2025	682	184,747	267.73		5,294		5,294		5,640							.0003
UBSMPI-EUROPEAN TA2400412		N/A	Equity/Index	UBS-	01/26/2024	01/24/2025	7,078	1,900,000	270.24099999998		40,812		40,812		17,834							.0003
UBSMPI-EUROPEAN TA2410026		N/A	Equity/Index	UBS-	12/09/2024	11/07/2025	1,337	375,427	271.33999999997		15,892		15,892		8,613							.0003
UBSMPI-EUROPEAN TA2401247		N/A	Equity/Index	UBS-	03/11/2024	02/28/2025	4,428	1,201,929	269.98		31,870		31,870		14,656							.0003
UBSMPI-EUROPEAN TA2403670		N/A	Equity/Index	UBS-	06/17/2024	04/25/2025	8,021	2,180,712	272.13		48,151		48,151		28,579							.0003
UBSMPI-EUROPEAN TA2407352		N/A	Equity/Index	UBS-	10/18/2024	10/10/2025	2,269	641,914	282.18		16,102		16,102		6,688							.0003
UBSMPI-EUROPEAN TA2407870		N/A	Equity/Index	UBS-	11/01/2024	10/17/2025	3,650	1,006,287	288.57		8,962		8,962		6,244							.0003
UBSMPI-EUROPEAN TA2408467		N/A	Equity/Index	UBS-	11/12/2024	09/19/2025	421	118,545	284.58		2,226		2,226		1,081							.0003
UBSMPI-EUROPEAN TA2407353		N/A	Equity/Index	UBS-	10/18/2024	09/22/2025	2,476	700,475	281.75		17,661		17,661		6,950							.0003
UBSMPI-EUROPEAN TA2410773		N/A	Equity/Index	UBS-	12/20/2024	12/15/2025	1,547	420,984	280.01		5,598		5,598		5,587							.0003
UBSMPI-EUROPEAN TA2407560		N/A	Equity/Index	UBS-	10/25/2024	10/24/2025	8,971	2,500,000	278.6635		60,300		60,300		34,476							.0003
UBSMPI-EUROPEAN TA2401132		N/A	Equity/Index	UBS-	03/04/2024	02/21/2025	3,894	1,052,671	271.2		23,745		23,745		10,334							.0003
UBSMPI-EUROPEAN TA2404615		N/A	Equity/Index	UBS-	07/22/2024	06/20/2025	2,288	628,655	274.04000000002		15,406		15,406		8,337							.0003
UBSMPI-EUROPEAN TA2405052		N/A	Equity/Index	UBS-	08/06/2024	07/17/2025	1,302	357,064	278.77999999997		6,126		6,126		3,241							.0003
UBSMPI-EUROPEAN TA2405050		N/A	Equity/Index	UBS-	08/06/2024	07/31/2025	3,514	963,689	276.43		20,123		20,123		11,769							.0003
UBSMPI-EUROPEAN TA2410344		N/A	Equity/Index	UBS-	12/13/2024	11/26/2025	1,563	436,559	284.24		7,204		7,204		4,555							.0003
UBSMPI-EUROPEAN TA2401978		N/A	Equity/Index	UBS-	04/16/2024	04/16/2025	5,552	1,500,000	272.02719999999		32,025		32,025		17,123							.0003
UBSMPI-EUROPEAN TA2410774		N/A	Equity/Index	UBS-	12/20/2024	12/12/2025	3,053	830,810	279.31		11,584		11,584		11,699							.0003
UBSMPI-EUROPEAN TA2404117		N/A	Equity/Index	UBS-	07/05/2024	07/03/2025	17,299	4,700,000	273.2081		102,742		102,742		71,034							.0003
UBSMPI-EUROPEAN TA2407231		N/A	Equity/Index	UBS-	10/15/2024	09/12/2025	2,878	810,731	277.94		24,133		24,133		10,376							.0003
UBSMPI-EUROPEAN TA2404332		N/A	Equity/Index	UBS-	07/12/2024	07/11/2025	9,104	2,500,000	276.21640000002		54,500		54,500		28,497							.0003
UBSMPI-EUROPEAN TA2403615		N/A	Equity/Index	UBS-	06/14/2024	06/13/2025	23,590	6,400,000	272.71530000001		141,120		141,120		95,136							.0003
UBSMPI-EUROPEAN TA2411520		N/A	Equity/Index	UBS-	12/31/2024	12/29/2025	404	109,898	270.14		3,010		3,010		3,010							.0003
UBSMPI-EUROPEAN TA2409894		N/A	Equity/Index	UBS-	12/06/2024	11/28/2025	1,918	539,637	284.27		10,519		10,519		5,764							.0003
UBSMPI-EUROPEAN TA2408926		N/A	Equity/Index	UBS-	11/22/2024	11/12/2025	966	273,081	282.27999999997		6,673		6,673		3,172							.0003
UBSMPI-EUROPEAN TA2406620		N/A	Equity/Index	UBS-	09/27/2024	09/26/2025	13,420	3,800,000	283.15379999999		91,922		91,922		34,783							.0003
UBSMPI-EUROPEAN TA2403987		N/A	Equity/Index	UBS-	06/28/2024	06/30/2025	3,691	1,000,000	272.50040000001		21,910		21,910		16,119							.0003
UBSMPI-EUROPEAN TA2406991		N/A	Equity/Index	UBS-	10/07/2024	08/22/2025	3,196	896,906	277.47000000003		25,306		25,306		11,111							.0003
UBSMPI-EUROPEAN TA2400539		N/A	Equity/Index	UBS-	02/02/2024	01/31/2025	7,433	2,000,000	270.71769999998		43,420		43,420		17,882							.0003
UBSMPI-EUROPEAN TA2410130		N/A	Equity/Index	UBS-	12/10/2024	11/26/2025	937	262,855	266.08999999997		14,630		14,630		8,741							.0003
UBSMPI-EUROPEAN TA2410768		N/A	Equity/Index	UBS-	12/20/2024	12/10/2025	2,571	699,644	280.52999999997		8,826		8,826		8,858							.0003
UBSMPI-EUROPEAN TA2410771		N/A	Equity/Index	UBS-	12/20/2024	12/15/2025	3,866	1,052,051	280.14999999998		13,839		13,839		13,806							.0003
UBSMPI-EUROPEAN TA2403083		N/A	Equity/Index	UBS-	05/24/2024	05/08/2025	1,928	528,324	273.77		12,783		12,783		5,863							.0003
UBSMPI-EUROPEAN TA2402034		N/A	Equity/Index	UBS-	04/19/2024	04/11/2025	15,900	4,310,205	274.55		80,796		80,796		34,562							.0003

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UBSMPI-EUROPEAN TA2400318		N/A	Equity/Index	UBS-	01/19/2024	01/17/2025	15,738	4,200,000	268.74130000000002		89,670		89,670		54,060							.0003
UBSMPI-EUROPEAN TA2400396		N/A	Equity/Index	UBS-	01/25/2024	01/24/2025	6,332	1,700,000	270.23		36,703		36,703		15,997							.0003
UBSMPI-EUROPEAN TA2408929		N/A	Equity/Index	UBS-	11/22/2024	11/14/2025	3,168	895,570	281.31		23,407		23,407		11,118							.0003
UBSMPI-EUROPEAN TA2404246		N/A	Equity/Index	UBS-	07/10/2024	07/01/2025	1,034	280,558	277.61		4,262		4,262		2,546							.0003
UBSMPI-EUROPEAN TA2403673		N/A	Equity/Index	UBS-	06/17/2024	04/25/2025	3,062	832,482	278.93		10,744		10,744		4,057							.0003
UBSMPI-EUROPEAN TA2411516		N/A	Equity/Index	UBS-	12/31/2024	12/12/2025	1,149	312,557	266.18		10,901		10,901		10,901							.0003
UBSMPI-EUROPEAN TA2406497		N/A	Equity/Index	UBS-	09/24/2024	09/04/2025	964	272,896	279.66000000000003		8,079		8,079		2,948							.0003
UBSMPI-EUROPEAN TA2408471		N/A	Equity/Index	UBS-	11/12/2024	10/02/2025	845	237,935	283.87		4,825		4,825		2,384							.0003
UBSMPI-EUROPEAN TA2400774		N/A	Equity/Index	UBS-	02/14/2024	02/14/2025	11,953	3,200,000	269.18700000000001		70,368		70,368		42,366							.0003
UBSMPI-EUROPEAN TA2408856		N/A	Equity/Index	UBS-	11/21/2024	10/21/2025	1,287	362,878	281.38		8,703		8,703		4,140							.0003
UBSMPI-EUROPEAN TA2405135		N/A	Equity/Index	UBS-	08/09/2024	08/08/2025	21,847	6,000,000	276.25310000000002		131,400		131,400		77,039							.0003
UBSMPI-EUROPEAN TA2410766		N/A	Equity/Index	UBS-	12/20/2024	12/05/2025	6,267	1,705,433	281.35000000000002		19,910		19,910		19,919							.0003
UBSMPI-EUROPEAN TA2407355		N/A	Equity/Index	UBS-	10/18/2024	09/26/2025	3,620	1,024,120	282.22000000000003		25,143		25,143		10,067							.0003
UBSMPI-EUROPEAN TA2405099		N/A	Equity/Index	UBS-	08/08/2024	08/08/2025	8,024	2,200,000	275.81119999999999		48,136		48,136		29,406							.0003
UBSMPI-EUROPEAN TA2409907		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	5,010	1,409,584	282.81		30,123		30,123		16,271							.0003
UBSMPI-EUROPEAN TA2407565		N/A	Equity/Index	UBS-	10/25/2024	10/07/2025	1,322	368,393	280.63		7,512		7,512		4,164							.0003
UBSMPI-EUROPEAN TA2411387		N/A	Equity/Index	UBS-	12/30/2024	11/26/2025	729	198,162	266.8		6,467		6,467		6,546							.0003
UBSMPI-EUROPEAN TA2400058		N/A	Equity/Index	UBS-	01/05/2024	01/06/2025	6,737	1,800,000	268.99889999999999		38,736		38,736		20,503							.0003
UBSMPI-EUROPEAN TA2404908		N/A	Equity/Index	UBS-	08/01/2024	08/01/2025	3,904	1,080,000	278.20620000000002		23,760		23,760		11,234							.0003
UBSMPI-EUROPEAN TA2410721		N/A	Equity/Index	UBS-	12/19/2024	07/18/2025	2,405	651,491	274.05		9,213		9,213		10,267							.0003
UBSMPI-EUROPEAN TA2409900		N/A	Equity/Index	UBS-	12/06/2024	11/28/2025	2,789	784,696	283.51		16,142		16,142		8,792							.0003
UBSMPI-EUROPEAN TA2400671		N/A	Equity/Index	UBS-	02/09/2024	02/07/2025	8,190	2,200,000	270.02789999999999		48,576		48,576		22,642							.0003
UBSMPI-EUROPEAN TA2408848		N/A	Equity/Index	UBS-	11/21/2024	10/16/2025	771	217,388	284.3		4,426		4,426		2,205							.0003
UBSMPI-EUROPEAN TA2410350		N/A	Equity/Index	UBS-	12/13/2024	11/18/2025	423	118,148	280.97000000000003		2,445		2,445		1,518							.0003
UBSMPI-EUROPEAN TA2407511		N/A	Equity/Index	UBS-	10/24/2024	07/09/2025	356	99,768	275.19		3,073		3,073		1,338							.0003
UBSMPI-EUROPEAN TA2401882		N/A	Equity/Index	UBS-	04/11/2024	04/11/2025	11,024	3,000,000	274.03710000000001		63,930		63,930		26,125							.0003
UBSMPI-EUROPEAN TA2401537		N/A	Equity/Index	UBS-	03/22/2024	03/21/2025	18,347	5,000,000	274.15350000000001		108,650		108,650		35,871							.0003
UBSMPI-EUROPEAN TA2407590		N/A	Equity/Index	UBS-	10/25/2024	11/03/2025	1,520	423,569	268.57		19,067		15,726		11,710			(3,341)				.0003
UBSMPI-EUROPEAN TA2405051		N/A	Equity/Index	UBS-	08/06/2024	07/29/2025	6,534	1,791,902	278.51		32,111		32,111		17,580							.0003
UBSMPI-EUROPEAN TA2406621		N/A	Equity/Index	UBS-	09/27/2024	09/29/2025	6,004	1,700,000	283.15379999999999		41,293		41,293		15,718							.0003
UBSMPI-EUROPEAN TA2403668		N/A	Equity/Index	UBS-	06/17/2024	04/24/2025	2,897	787,623	272.39999999999998		17,013		17,013		9,826							.0003
UBSMPI-EUROPEAN TA2401792		N/A	Equity/Index	UBS-	04/05/2024	04/07/2025	4,374	1,200,000	275.9966		26,124		26,124		7,453							.0003
UBSMPI-EUROPEAN TA2401133		N/A	Equity/Index	UBS-	03/04/2024	02/21/2025	3,142	849,382	276.3		13,175		13,175		2,580							.0003
UBSMPI-EUROPEAN TA2409911		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	1,248	351,130	281.95999999999998		7,963		7,963		4,278							.0003

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UBSMPI-EUROPEAN TA2406454		N/A	Equity/Index	UBS-	09/23/2024	09/16/2025	3,558	1,006,023	285.77999999999997		19,527		19,527		7,248							.0003
UBSMPI-EUROPEAN TA2400925		N/A	Equity/Index	UBS-	02/22/2024	02/21/2025	7,419	2,000,000	271.17950000000002		43,480		43,480		19,721							.0003
UBSMPI-EUROPEAN TA2410776		N/A	Equity/Index	UBS-	12/20/2024	12/12/2025	1,281	348,597	274.64999999999998		6,918		6,918		7,065							.0003
UBSMPI-EUROPEAN TA2403077		N/A	Equity/Index	UBS-	05/24/2024	05/27/2025	4,379	1,200,000	275.99979999999999		25,584		25,584		11,049							.0003
UBSMPI-EUROPEAN TA2403371		N/A	Equity/Index	UBS-	06/07/2024	06/06/2025	11,040	3,000,000	273.36219999999997		65,070		65,070		40,278							.0003
UBSMPI-EUROPEAN TA2405343		N/A	Equity/Index	UBS-	08/16/2024	08/15/2025	14,514	4,000,000	276.97320000000002		89,080		89,080		49,541							.0003
UBSMPI-EUROPEAN TA2407878		N/A	Equity/Index	UBS-	11/01/2024	11/03/2025	1,632	450,000	275.6952		10,899		10,899		7,895							.0003
UBSMPI-EUROPEAN TA2408472		N/A	Equity/Index	UBS-	11/12/2024	09/22/2025	485	136,566	283.16000000000003		2,859		2,859		1,364							.0003
UBSMPI-EUROPEAN TA2402499		N/A	Equity/Index	UBS-	05/03/2024	05/02/2025	12,849	3,500,000	274.15910000000002		75,215		75,215		35,937							.0003
UBSMPI-EUROPEAN TA2409898		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	887	249,561	283.45999999999998		5,093		5,093		2,765							.0003
UBSMPI-EUROPEAN TA2403296		N/A	Equity/Index	UBS-	06/06/2024	06/06/2025	14,677	4,000,000	274.30340000000001		86,160		86,160		48,049							.0003
UBSMPI-EUROPEAN TA2400947		N/A	Equity/Index	UBS-	02/23/2024	02/24/2025	8,153	2,200,000	271.58069999999998		47,608		47,608		20,493							.0003
UBSMPI-EUROPEAN TA2401210		N/A	Equity/Index	UBS-	03/08/2024	03/07/2025	17,346	4,700,000	272.63330000000002		101,755		101,755		39,207							.0003
UBSMPI-EUROPEAN TA2410132		N/A	Equity/Index	UBS-	12/10/2024	10/31/2025	1,599	448,564	265.56		25,907		25,907		15,500							.0003
UBSMPI-EUROPEAN TA2411530		N/A	Equity/Index	UBS-	12/31/2024	12/05/2025	368	100,105	270.85000000000002		2,535		2,535		2,535							.0003
UBSMPI-EUROPEAN TA2411526		N/A	Equity/Index	UBS-	12/31/2024	12/29/2025	1,897	516,032	271.14		13,207		13,207		13,207							.0003
UBSMPI-EUROPEAN TA2400946		N/A	Equity/Index	UBS-	02/23/2024	02/21/2025	2,965	800,000	271.58069999999998		17,232		17,232		7,253							.0003
UBSMPI-EUROPEAN TA2409899		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	1,774	499,122	283.39999999999998		10,230		10,230		5,551							.0003
UBSMPI-EUROPEAN TA2401211		N/A	Equity/Index	UBS-	03/08/2024	03/10/2025	7,381	2,000,000	272.63330000000002		43,500		43,500		17,136							.0003
UBSMPI-EUROPEAN TA2400213		N/A	Equity/Index	UBS-	01/12/2024	01/14/2025	3,729	1,000,000	269.99560000000002		21,630		21,630		8,527							.0003
UBSMPI-EUROPEAN TA2406726		N/A	Equity/Index	UBS-	10/01/2024	08/21/2025	5,580	1,585,037	278.56200999999999		52,299		52,299		17,641							.0003
UBSMPI-EUROPEAN TA2408930		N/A	Equity/Index	UBS-	11/22/2024	11/17/2025	2,637	745,460	281.08999999999997		19,840		19,840		9,426							.0003
UBSMPI-EUROPEAN TA2406992		N/A	Equity/Index	UBS-	10/07/2024	08/22/2025	929	260,709	279.52		6,380		6,380		2,737							.0003
UBSMPI-EUROPEAN TA2404613		N/A	Equity/Index	UBS-	07/22/2024	06/20/2025	7,370	2,024,994	272.68		54,537		54,537		31,167							.0003
UBSMPI-EUROPEAN TA2408611		N/A	Equity/Index	UBS-	11/15/2024	10/23/2025	1,241	347,785	286.64		5,077		5,077		2,781							.0003
UBSMPI-EUROPEAN TA2408928		N/A	Equity/Index	UBS-	11/22/2024	11/14/2025	6,000	1,696,154	280.25		47,514		47,514		22,591							.0003
UBSMPI-EUROPEAN TA2410775		N/A	Equity/Index	UBS-	12/20/2024	12/15/2025	1,403	381,797	279.31		5,360		5,360		5,361							.0003
UBSMPI-EUROPEAN TA2405663		N/A	Equity/Index	UBS-	08/27/2024	08/13/2025	3,161	877,626	275.94		23,666		23,666		11,914							.0003
UBSMPI-EUROPEAN TA2408922		N/A	Equity/Index	UBS-	11/22/2024	11/04/2025	2,720	768,923	276.33999999999997		27,248		27,248		12,976							.0003
UBSMPI-EUROPEAN TA2410131		N/A	Equity/Index	UBS-	12/10/2024	10/09/2025	1,776	498,217	265.86		28,127		28,127		16,495							.0003
UBSMPI-EUROPEAN TA2409893		N/A	Equity/Index	UBS-	12/06/2024	11/12/2025	1,384	389,394	286.92		6,058		6,058		3,413							.0003
UBSMPI-EUROPEAN TA2401135		N/A	Equity/Index	UBS-	03/04/2024	02/28/2025	18,570	5,020,058	271.44		112,508		112,508		49,755							.0003
UBSMPI-EUROPEAN TA2408274		N/A	Equity/Index	UBS-	11/08/2024	10/31/2025	1,621	457,908	280.52		12,448		12,448		5,768							.0003
UBSMPI-EUROPEAN TA2401344		N/A	Equity/Index	UBS-	03/18/2024	03/14/2025	9,000	2,441,778	273.83		49,489		49,489		17,327							.0003

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UBSMPI-EUROPEAN TA2400367		N/A	Equity/Index	UBS-	01/23/2024	01/23/2025	10,090	2,700,000	269.57690000000 002		57,375		57,375		27,691							.0003
UBSMPI-EUROPEAN TA2403616		N/A	Equity/Index	UBS-	06/14/2024	06/16/2025	9,215	2,500,000	272.71530000000 001		55,375		55,375		37,368							.0003
UBSMPI-EUROPEAN TA2401648		N/A	Equity/Index	UBS-	03/28/2024	03/28/2025	27,518	7,600,000	278.00959999999 998		163,400		163,400		30,855							.0003
UBSMPI-EUROPEAN TA2407345		N/A	Equity/Index	UBS-	10/18/2024	10/17/2025	9,544	2,700,000	282.90600000000 001		65,124		65,124		27,608							.0003
UBSMPI-EUROPEAN TA2404614		N/A	Equity/Index	UBS-	07/22/2024	06/20/2025	3,883	1,066,900	273.36		27,417		27,417		15,249							.0003
UBSMPI-EUROPEAN TA2400746		N/A	Equity/Index	UBS-	02/13/2024	02/13/2025	4,865	1,300,000	268.70920000000 001		28,548		28,548		18,823							.0003
UBSMPI-EUROPEAN TA2409896		N/A	Equity/Index	UBS-	12/06/2024	12/01/2025	1,161	326,652	284.36		6,359		6,359		3,508							.0003
UBSMPI-EUROPEAN TA2410762		N/A	Equity/Index	UBS-	12/20/2024	12/03/2025	1,950	530,652	282.92		5,435		5,435		5,398							.0003
UBSMPI-EUROPEAN TA2406993		N/A	Equity/Index	UBS-	10/07/2024	07/11/2025	1,926	540,501	276.66000000000 003		15,332		15,332		6,057							.0003
UBSMPI-EUROPEAN TA2406999		N/A	Equity/Index	UBS-	10/07/2024	07/22/2025	1,956	548,920	274.81		17,915		17,915		7,573							.0003
UBSMPI-EUROPEAN TA2407873		N/A	Equity/Index	UBS-	11/01/2024	10/24/2025	2,300	634,099	279.36		11,657		11,657		8,173							.0003
UBSMPI-EUROPEAN TA2403473		N/A	Equity/Index	UBS-	06/10/2024	06/10/2025	8,091	2,200,000	273.5197		47,894		47,894		29,265							.0003
UBSMPI-EUROPEAN TA2410352		N/A	Equity/Index	UBS-	12/13/2024	11/17/2025	1,132	316,177	280.25		6,880		6,880		4,246							.0003
UBSMPI-EUROPEAN TA2409910		N/A	Equity/Index	UBS-	12/06/2024	12/02/2025	2,216	623,480	282.57		13,780		13,780		7,527							.0003
UBSMPI-EUROPEAN TA2410769		N/A	Equity/Index	UBS-	12/20/2024	12/11/2025	2,352	640,048	280.27999999999 997		8,255		8,255		8,299							.0003
UBSMPI-EUROPEAN TA2400473		N/A	Equity/Index	UBS-	01/30/2024	01/30/2025	4,446	1,200,000	271.87939999999 998		25,608		25,608		7,697							.0003
UBSMPI-EUROPEAN TA2408466		N/A	Equity/Index	UBS-	11/12/2024	10/08/2025	1,176	331,137	285.81		5,921		5,921		3,018							.0003
UBSMPI-EUROPEAN TA2401582		N/A	Equity/Index	UBS-	03/25/2024	03/19/2025	4,769	1,295,828	274.43		25,823		25,823		8,655							.0003
UBSMPI-EUROPEAN TA2410719		N/A	Equity/Index	UBS-	12/19/2024	07/11/2025	889	240,821	275.29000000000 002		2,939		2,939		3,251							.0003
UBSMPI-EUROPEAN TA2410351		N/A	Equity/Index	UBS-	12/13/2024	11/20/2025	1,248	348,577	280.85000000000 002		7,300		7,300		4,517							.0003
UBSMPI-EUROPEAN TA2401960		N/A	Equity/Index	UBS-	04/15/2024	03/25/2025	6,736	1,822,760	275.05		30,980		30,980		11,559							.0003
UBSMPI-EUROPEAN TA2402464		N/A	Equity/Index	UBS-	05/02/2024	05/02/2025	5,522	1,500,000	273.42689999999 999		32,205		32,205		17,015							.0003
UBSMPI-EUROPEAN TA2410729		N/A	Equity/Index	UBS-	12/19/2024	11/10/2025	940	254,637	265.07		8,991		8,991		9,560							.0003
UBSMPI-EUROPEAN TA2410726		N/A	Equity/Index	UBS-	12/19/2024	10/10/2025	429	116,212	266.56		3,599		3,599		3,837							.0003
UBSMPI-EUROPEAN TA2407000		N/A	Equity/Index	UBS-	10/07/2024	07/15/2025	3,489	979,132	274.68		32,012		32,012		13,356							.0003
UBSMPI-EUROPEAN TA2403085		N/A	Equity/Index	UBS-	05/24/2024	05/12/2025	3,922	1,074,733	274.83999999999 997		24,276		24,276		10,534							.0003
UBSMPI-EUROPEAN TA2408858		N/A	Equity/Index	UBS-	11/21/2024	11/04/2025	888	250,377	281.18		6,207		6,207		3,025							.0003
UBSMPI-EUROPEAN TA2406831		N/A	Equity/Index	UBS-	10/04/2024	09/19/2025	15,254	4,303,808	282.45		99,708		99,708		40,418							.0003
UBSMPI-EUROPEAN TA2407719		N/A	Equity/Index	UBS-	10/29/2024	07/18/2025	360	99,706	278.43		1,889		1,889		1,046							.0003
UBSMPI-EUROPEAN TA2405954		N/A	Equity/Index	UBS-	09/06/2024	09/08/2025	10,825	3,000,000	278.77330000000 001		64,980		64,980		34,280							.0003
UBSMPI-EUROPEAN TA2408846		N/A	Equity/Index	UBS-	11/21/2024	09/25/2025	473	133,365	285.92		2,314		2,314		1,115							.0003
UBSMPI-EUROPEAN TA2404744		N/A	Equity/Index	UBS-	07/26/2024	07/25/2025	18,161	5,000,000	276.6927		111,000		111,000		58,455							.0003
UBSMPI-EUROPEAN TA2400653		N/A	Equity/Index	UBS-	02/08/2024	01/31/2025	9,079	2,438,086	270.86		49,910		49,910		21,044							.0003
UBSMPI-EUROPEAN TA2410725		N/A	Equity/Index	UBS-	12/19/2024	10/22/2025	852	230,799	267.02999999999 997		7,021		7,021		7,476							.0003

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UBSMPI-EUROPEAN TA2403076		N/A	Equity/Index	UBS-	05/24/2024	05/23/2025	30,289	8,300,000	275.999799999999		175,877		175,877		75,219							.0003
UBSMPI-EUROPEAN TA2409908		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	6,530	1,837,242	282.69		39,595		39,595		21,369							.0003
UBSMPI-EUROPEAN TA2404617		N/A	Equity/Index	UBS-	07/22/2024	07/07/2025	1,674	459,951	270.14		14,923		14,923		9,573							.0003
UBSMPI-EUROPEAN TA2404612		N/A	Equity/Index	UBS-	07/22/2024	06/18/2025	4,369	1,200,434	275.07		27,258		27,258		13,972							.0003
UBSMPI-EUROPEAN TA2404616		N/A	Equity/Index	UBS-	07/22/2024	06/20/2025	5,733	1,575,209	277.040000000002		31,084		31,084		14,921							.0003
UBSMPI-EUROPEAN TA2404707		N/A	Equity/Index	UBS-	07/25/2024	07/25/2025	5,837	1,600,000	275.64		35,168		35,168		20,680							.0003
UBSMPI-EUROPEAN TA2407716		N/A	Equity/Index	UBS-	10/29/2024	07/16/2025	386	106,907	281.540000000002		1,557		1,557		842							.0003
UBSMPI-EUROPEAN TA2402720		N/A	Equity/Index	UBS-	05/10/2024	05/09/2025	8,005	2,200,000	276.8997		46,376		46,376		16,225							.0003
UBSMPI-EUROPEAN TA2400541		N/A	Equity/Index	UBS-	02/02/2024	02/04/2025	4,831	1,300,000	270.717699999998		28,392		28,392		12,132							.0003
UBSMPI-EUROPEAN TA2406994		N/A	Equity/Index	UBS-	10/07/2024	08/06/2025	2,188	614,027	277.13		17,397		17,397		7,296							.0003
UBSMPI-EUROPEAN TA2405666		N/A	Equity/Index	UBS-	08/27/2024	07/25/2025	2,167	601,650	282.36		9,954		9,954		4,230							.0003
UBSMPI-EUROPEAN TA2409897		N/A	Equity/Index	UBS-	12/06/2024	11/21/2025	1,705	479,709	283.540000000002		9,735		9,735		5,288							.0003
UBSMPI-EUROPEAN TA2401142		N/A	Equity/Index	UBS-	03/05/2024	03/05/2025	3,337	900,000	271.564200000003		19,278		19,278		9,063							.0003
UBSMPI-EUROPEAN TA2406779		N/A	Equity/Index	UBS-	10/03/2024	05/21/2025	700	197,863	281.959999999998		4,021		4,021		988							.0003
UBSMPI-EUROPEAN TA2404961		N/A	Equity/Index	UBS-	08/02/2024	08/01/2025	10,124	2,800,000	278.108400000002		61,684		61,684		29,434							.0003
UBSMPI-EUROPEAN TA2411525		N/A	Equity/Index	UBS-	12/31/2024	12/15/2025	377	102,554	270.69		2,660		2,660		2,660							.0003
UBSMPI-EUROPEAN TA2403986		N/A	Equity/Index	UBS-	06/28/2024	06/27/2025	16,610	4,500,000	272.500400000001		98,100		98,100		72,361							.0003
UBSMPI-EUROPEAN TA2409103		N/A	Equity/Index	UBS-	11/25/2024	09/02/2025	1,090	308,509	275.92		11,130		11,130		4,749							.0003
UBSMPI-EUROPEAN TA2406780		N/A	Equity/Index	UBS-	10/03/2024	05/21/2025	1,584	447,736	283.339999999997		8,075		8,075		2,005							.0003
UBSMPI-EUROPEAN TA2401962		N/A	Equity/Index	UBS-	04/15/2024	03/03/2025	8,275	2,239,213	274		39,471		39,471		13,617							.0003
UBSMPI-EUROPEAN TA2409906		N/A	Equity/Index	UBS-	12/06/2024	11/10/2025	986	277,415	282.48		5,964		5,964		3,186							.0003
UBSMPI-EUROPEAN TA2400413		N/A	Equity/Index	UBS-	01/26/2024	01/27/2025	10,431	2,800,000	270.240999999998		60,424		60,424		27,142							.0003
UBSMPI-EUROPEAN TA2409901		N/A	Equity/Index	UBS-	12/06/2024	11/11/2025	1,065	299,642	282.910000000003		6,257		6,257		3,359							.0003
UBSMPI-EUROPEAN TA2408857		N/A	Equity/Index	UBS-	11/21/2024	10/07/2025	1,231	347,088	280.63		8,967		8,967		4,260							.0003
UBSMPI-EUROPEAN TA2408613		N/A	Equity/Index	UBS-	11/15/2024	10/13/2025	1,077	301,825	273.08		11,150		11,150		6,124							.0003
UBSMPI-EUROPEAN TA2407875		N/A	Equity/Index	UBS-	11/01/2024	10/02/2025	1,000	275,695	283.87		3,415		3,415		2,288							.0003
UBSMPI-EUROPEAN TA2408852		N/A	Equity/Index	UBS-	11/21/2024	10/06/2025	490	138,159	282.14		3,214		3,214		1,540							.0003
UBSMPI-EUROPEAN TA2408468		N/A	Equity/Index	UBS-	11/12/2024	10/09/2025	682	192,037	284.86		3,471		3,471		1,686							.0003
UBSMPI-EUROPEAN TA2410780		N/A	Equity/Index	UBS-	12/20/2024	12/19/2025	11,319	3,080,183	272.918299999999		70,259		70,259		68,476							.0003
UBSMPI-EUROPEAN TA2405664		N/A	Equity/Index	UBS-	08/27/2024	08/13/2025	780	216,561	275.25		6,112		6,112		3,126							.0003
UBSMPI-EUROPEAN TA2410763		N/A	Equity/Index	UBS-	12/20/2024	12/05/2025	2,943	800,876	282.19		8,745		8,745		8,727							.0003
UBSMPI-EUROPEAN TA2410345		N/A	Equity/Index	UBS-	12/13/2024	11/25/2025	926	258,640	283.040000000002		4,657		4,657		2,931							.0003
UBSMPI-EUROPEAN TA2403081		N/A	Equity/Index	UBS-	05/24/2024	05/01/2025	3,211	879,900	271.12		25,266		25,266		13,375							.0003
UBSMPI-EUROPEAN TA2410129		N/A	Equity/Index	UBS-	12/10/2024	11/24/2025	1,050	294,554	266.73		15,869		15,869		9,389							.0003

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UBSMPI-EUROPEAN TA2407351		N/A	Equity/Index	UBS-	10/18/2024	10/09/2025	1,690	478,111	280.64999999999998		13,248		13,248		5,487							.0003
UBSMPI-EUROPEAN TA2406777		N/A	Equity/Index	UBS-	10/03/2024	05/21/2025	770	217,649	277.81		6,179		6,179		1,625							.0003
UBSMPI-EUROPEAN TA2403372		N/A	Equity/Index	UBS-	06/07/2024	06/09/2025	7,360	2,000,000	273.36219999999997		43,580		43,580		26,935							.0003
UBSMPI-EUROPEAN TA2408610		N/A	Equity/Index	UBS-	11/15/2024	10/23/2025	2,012	563,854	281.72000000000003		11,863		11,863		6,311							.0003
UBSMPI-EUROPEAN TA2402035		N/A	Equity/Index	UBS-	04/19/2024	04/14/2025	8,880	2,407,209	274.89		44,255		44,255		18,721							.0003
UBSMPI-EUROPEAN TA2408932		N/A	Equity/Index	UBS-	11/22/2024	11/19/2025	1,526	431,389	280.67		11,828		11,828		5,661							.0003
UBSMPI-EUROPEAN TA2405048		N/A	Equity/Index	UBS-	08/06/2024	07/23/2025	3,254	892,386	277.56		16,945		16,945		9,357							.0003
UBSMPI-EUROPEAN TA2411384		N/A	Equity/Index	UBS-	12/30/2024	12/12/2025	501	136,185	264.99		5,056		5,056		5,115							.0003
UBSMPI-EUROPEAN TA2410128		N/A	Equity/Index	UBS-	12/10/2024	11/04/2025	1,157	324,571	277.11		9,778		9,778		5,577							.0003
UBSMPI-EUROPEAN TA2401892		N/A	Equity/Index	UBS-	04/11/2024	04/08/2025	6,233	1,696,200	279.8		23,603		23,603		5,838							.0003
UBSMPI-EUROPEAN TA2407230		N/A	Equity/Index	UBS-	10/15/2024	09/15/2025	3,338	940,313	284.86		17,313		17,313		7,320							.0003
UBSMPI-EUROPEAN TA2410343		N/A	Equity/Index	UBS-	12/13/2024	11/13/2025	859	239,926	286.56		3,219		3,219		2,100							.0003
UBSMPI-EUROPEAN TA2407232		N/A	Equity/Index	UBS-	10/15/2024	09/09/2025	3,535	995,808	278.68		28,129		28,129		11,905							.0003
UBSMPI-EUROPEAN TA2410767		N/A	Equity/Index	UBS-	12/20/2024	12/08/2025	1,620	440,849	281.35000000000002		5,187		5,187		5,176							.0003
UBSMPI-EUROPEAN TA2400624		N/A	Equity/Index	UBS-	02/06/2024	02/06/2025	4,843	1,300,000	270.09410000000003		28,301		28,301		14,301							.0003
UBSMPI-EUROPEAN TA2407567		N/A	Equity/Index	UBS-	10/25/2024	10/22/2025	1,000	278,664	281.06		5,649		5,649		3,245							.0003
UBSMPI-EUROPEAN TA2409912		N/A	Equity/Index	UBS-	12/06/2024	12/03/2025	1,706	479,990	282.25		10,860		10,860		5,913							.0003
UBSMPI-EUROPEAN TA2406826		N/A	Equity/Index	UBS-	10/04/2024	10/03/2025	9,924	2,800,000	282.1429		67,592		67,592		28,347							.0003
UBSMPI-EUROPEAN TA2402002		N/A	Equity/Index	UBS-	04/18/2024	04/17/2025	14,807	4,000,000	272.16289999999998		84,280		84,280		45,021							.0003
UBSMPI-EUROPEAN TA2405049		N/A	Equity/Index	UBS-	08/06/2024	07/30/2025	7,052	1,933,960	279.07		33,333		33,333		18,126							.0003
UBSMPI-EUROPEAN TA2407233		N/A	Equity/Index	UBS-	10/15/2024	09/10/2025	1,476	415,789	278.47000000000003		11,925		11,925		5,078							.0003
UBSMPI-EUROPEAN TA2410359		N/A	Equity/Index	UBS-	12/13/2024	12/15/2025	589	164,513	274.76		5,343		5,343		3,371							.0003
UBSMPI-EUROPEAN TA2400672		N/A	Equity/Index	UBS-	02/09/2024	02/10/2025	11,912	3,200,000	270.02789999999999		70,976		70,976		36,822							.0003
UBSMPI-EUROPEAN TA2403677		N/A	Equity/Index	UBS-	06/17/2024	04/30/2025	2,863	778,379	276		12,873		12,873		6,030							.0003
UBSMPI-EUROPEAN TA2410770		N/A	Equity/Index	UBS-	12/20/2024	12/12/2025	2,487	676,785	280.01		8,936		8,936		9,005							.0003
UBSMPI-EUROPEAN TA2410720		N/A	Equity/Index	UBS-	12/19/2024	11/18/2025	853	231,069	281.17		2,366		2,366		2,680							.0003
UBSMPI-EUROPEAN TA2400319		N/A	Equity/Index	UBS-	01/19/2024	01/21/2025	6,745	1,800,000	268.74130000000002		38,664		38,664		23,232							.0003
UBSMPI-EUROPEAN TA2408853		N/A	Equity/Index	UBS-	11/21/2024	10/21/2025	1,278	360,340	282.08		8,227		8,227		3,917							.0003
UBSMPI-EUROPEAN TA2407001		N/A	Equity/Index	UBS-	10/07/2024	07/21/2025	4,314	1,210,655	274.51		40,271		40,271		17,135							.0003
UBSMPI-EUROPEAN TA2411518		N/A	Equity/Index	UBS-	12/31/2024	12/29/2025	476	129,484	269.68		3,658		3,658		3,658							.0003
UBSMPI-EUROPEAN TA2407872		N/A	Equity/Index	UBS-	11/01/2024	10/23/2025	2,900	799,516	281.02		12,967		12,967		9,008							.0003
UBSMPI-EUROPEAN TA2410020		N/A	Equity/Index	UBS-	12/09/2024	11/03/2025	743	208,633	280.52		5,106		5,106		2,884							.0003
UBSMPI-EUROPEAN TA2408554		N/A	Equity/Index	UBS-	11/14/2024	07/17/2025	1,413	396,301	276.99		10,679		10,679		4,746							.0003
UBSMPI-EUROPEAN TA2401192		N/A	Equity/Index	UBS-	03/07/2024	03/07/2025	12,178	3,300,000	272.6943		71,379		71,379		27,195							.0003

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UBSMPI-EUROPEAN TA2407591		N/A	Equity/Index	UBS-	10/25/2024	11/05/2025	360	100,319	268.57		4,521		3,733		2,781			(788)				.0003
UBSMPI-EUROPEAN TA2410025		N/A	Equity/Index	UBS-	12/09/2024	10/22/2025	745	209,194	272.37		8,469		8,469		4,549							.0003
UBSMPI-EUROPEAN TA2407717		N/A	Equity/Index	UBS-	10/29/2024	09/05/2025	1,017	281,671	282.68		4,293		4,293		2,600							.0003
UBSMPI-EUROPEAN TA2406161		N/A	Equity/Index	UBS-	09/13/2024	03/31/2025	6,889	1,937,709	278.73		43,235		43,235		7,820							.0003
UBSMPI-EUROPEAN TA2408275		N/A	Equity/Index	UBS-	11/08/2024	11/07/2025	6,372	1,800,000	283.8972		39,420		39,420		18,523							.0003
UBSMPI-EUROPEAN TA2406997		N/A	Equity/Index	UBS-	10/07/2024	08/14/2025	1,143	320,765	275.64		10,140		10,140		4,472							.0003
UBSMPI-EUROPEAN TA2403116		N/A	Equity/Index	UBS-	05/28/2024	05/23/2025	5,461	1,490,915	273.52		34,696		34,696		18,511							.0003
UBSMPI-EUROPEAN TA2407566		N/A	Equity/Index	UBS-	10/25/2024	10/20/2025	2,921	813,976	282.91000000000003		14,388		14,388		8,265							.0003
UBSMPI-EUROPEAN TA2406453		N/A	Equity/Index	UBS-	09/23/2024	09/17/2025	4,414	1,248,057	287.95		20,763		20,763		7,837							.0003
UBSMPI-EUROPEAN TA2401583		N/A	Equity/Index	UBS-	03/25/2024	03/19/2025	1,552	421,708	277.16000000000003		6,883		6,883		1,699							.0003
UBSMPI-EUROPEAN TA2407868		N/A	Equity/Index	UBS-	11/01/2024	10/13/2025	3,000	827,086	282.18		12,019		12,019		8,156							.0003
UBSMPI-EUROPEAN TA2400283		N/A	Equity/Index	UBS-	01/18/2024	01/17/2025	12,012	3,200,000	268.28339999999997		68,320		68,320		46,289							.0003
UBSMPI-EUROPEAN TA2406291		N/A	Equity/Index	UBS-	09/17/2024	07/18/2025	846	238,822	276.95		7,668		7,668		2,658							.0003
UBSMPI-EUROPEAN TA2409902		N/A	Equity/Index	UBS-	12/06/2024	11/28/2025	957	269,256	283.42		5,574		5,574		3,034							.0003
UBSMPI-EUROPEAN TA2410723		N/A	Equity/Index	UBS-	12/19/2024	07/08/2025	629	170,390	270.87		3,169		3,169		3,527							.0003
UBSMPI-EUROPEAN TA2406827		N/A	Equity/Index	UBS-	10/04/2024	10/06/2025	2,481	700,000	282.1429		16,968		16,968		7,120							.0003
UBSMPI-EUROPEAN TA2406290		N/A	Equity/Index	UBS-	09/17/2024	07/18/2025	1,768	499,099	279.26		13,706		13,706		4,527							.0003
UBSMPI-EUROPEAN TA2404172		N/A	Equity/Index	UBS-	07/08/2024	06/27/2025	3,768	1,020,629	276.39		16,371		16,371		10,711							.0003
UBSMPI-EUROPEAN TA2406617		N/A	Equity/Index	UBS-	09/27/2024	09/12/2025	20,000	5,663,076	281.27999999999997		152,176		152,176		55,725							.0003
UBSMPI-EUROPEAN TA2407714		N/A	Equity/Index	UBS-	10/29/2024	10/29/2025	2,708	750,000	278.26400000000001		16,553		16,553		10,729							.0003
UBSMPI-EUROPEAN TA2410718		N/A	Equity/Index	UBS-	12/19/2024	07/03/2025	1,038	281,184	276.04000000000002		3,077		3,077		3,406							.0003
UBSMPI-EUROPEAN TA2410021		N/A	Equity/Index	UBS-	12/09/2024	11/04/2025	710	199,366	275.74		6,665		6,665		3,554							.0003
UBSMPI-EUROPEAN TA2403187		N/A	Equity/Index	UBS-	05/31/2024	05/30/2025	25,287	6,900,000	275.02050000000003		144,279		144,279		73,259							.0003
UBSMPI-EUROPEAN TA2403674		N/A	Equity/Index	UBS-	06/17/2024	04/28/2025	6,075	1,651,642	272.89999999998		34,587		34,587		19,482							.0003
UBSMPI-EUROPEAN TA2400214		N/A	Equity/Index	UBS-	01/12/2024	01/15/2025	3,729	1,000,000	269.99560000000002		21,670		833		8,587			(20,837)				.0003
UBSMPI-EUROPEAN TA2410349		N/A	Equity/Index	UBS-	12/13/2024	11/12/2025	529	147,754	281.58		2,894		2,894		1,797							.0003
UBSMPI-EUROPEAN TA2410342		N/A	Equity/Index	UBS-	12/13/2024	11/26/2025	646	180,433	288.38		2,171		2,171		1,437							.0003
UBSMPI-EUROPEAN TA2407718		N/A	Equity/Index	UBS-	10/29/2024	07/18/2025	1,051	291,087	278.57		5,453		5,453		3,017							.0003
UBSMPI-EUROPEAN 2 Yr TA2303354		N/A	Equity/Index	UBS-	02/10/2023	01/31/2025	2,500	717,890	290.73	20,910			875		393			(10,674)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409104		N/A	Equity/Index	UBS-	11/25/2024	10/16/2026	1,482	419,459	283.06		13,770		13,050		8,198			(719)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307392		N/A	Equity/Index	UBS-	09/05/2023	07/11/2025	4,431	1,210,803	278.92	30,111			8,546		9,455			(16,375)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400320		N/A	Equity/Index	UBS-	01/19/2024	01/20/2026	2,248	600,000	267.48700000000002		20,130		10,618		19,044			(9,512)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307123		N/A	Equity/Index	UBS-	08/25/2023	08/26/2025	2,197	600,000	275.16609999999997	18,672			6,079		8,194			(9,387)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306806		N/A	Equity/Index	UBS-	08/08/2023	08/08/2025	1,447	400,000	278.33249999998	12,520			3,761		3,810			(6,286)				.0003

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UBSMPI-EUROPEAN 2 Yr TA2304356		N/A	Equity/Index	UBS-	04/20/2023	04/17/2025	5,112	1,439,571	283.350000000002	45,879			6,717		3,729			(23,193)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303859		N/A	Equity/Index	UBS-	03/20/2023	03/10/2025	2,701	755,241	280.58	24,982			2,363		1,464			(12,717)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400215		N/A	Equity/Index	UBS-	01/12/2024	01/13/2026	5,220	1,400,000	269.2715		46,130		23,922		40,112			(22,208)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401755		N/A	Equity/Index	UBS-	04/03/2024	03/13/2026	3,153	864,918	271.26		33,521		20,672		23,370			(12,849)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307533		N/A	Equity/Index	UBS-	09/13/2023	08/29/2025	7,691	2,104,232	275.92	63,808			21,448		27,075			(32,708)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400949		N/A	Equity/Index	UBS-	02/23/2024	02/23/2026	3,706	1,000,000	270.231400000001		33,700		19,376		28,175			(14,324)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307553		N/A	Equity/Index	UBS-	09/15/2023	09/15/2025	3,286	900,000	275.2672	28,782			10,175		12,925			(14,490)				.0003
UBSMPI-EUROPEAN 2 Yr TA2402032		N/A	Equity/Index	UBS-	04/19/2024	04/20/2026	1,844	500,000	271.678499999999		16,595		10,820		13,737			(5,775)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401754		N/A	Equity/Index	UBS-	04/03/2024	04/01/2026	4,060	1,113,723	274.48		37,782		23,679		25,268			(14,103)				.0003
UBSMPI-EUROPEAN 2 Yr TA2406911		N/A	Equity/Index	UBS-	10/07/2024	02/11/2026	1,117	313,468	268.63		16,309		13,486		9,559			(2,823)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305994		N/A	Equity/Index	UBS-	07/07/2023	07/07/2025	2,537	700,000	277.31286599999999	22,421			5,767		6,373			(11,288)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403170		N/A	Equity/Index	UBS-	05/30/2024	04/28/2026	2,001	543,582	272.7		17,275		11,946		14,240			(5,329)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407017		N/A	Equity/Index	UBS-	10/07/2024	07/22/2026	1,000	280,634	274.82		11,845		10,301		7,227			(1,544)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409916		N/A	Equity/Index	UBS-	12/06/2024	11/27/2026	3,920	1,102,908	283.51		33,625		32,547		22,084			(1,077)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307395		N/A	Equity/Index	UBS-	09/05/2023	07/14/2025	4,050	1,106,692	279.73	26,521			7,611		8,069			(14,359)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409374		N/A	Equity/Index	UBS-	11/29/2024	09/25/2026	1,356	384,434	283.14999999998		12,641		12,068		7,327			(573)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407235		N/A	Equity/Index	UBS-	10/15/2024	09/11/2026	2,658	748,758	281.37		25,229		22,434		14,946			(2,795)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308358		N/A	Equity/Index	UBS-	10/27/2023	10/29/2025	2,255	600,000	267.00639999999	19,566			8,079		18,055			(9,823)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401893		N/A	Equity/Index	UBS-	04/11/2024	04/08/2026	3,000	816,397	274.31		25,127		16,056		18,831			(9,071)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309351		N/A	Equity/Index	UBS-	12/22/2023	12/23/2025	3,708	1,000,000	271.086000000001	32,430			15,880		24,560			(16,327)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308584		N/A	Equity/Index	UBS-	11/10/2023	11/10/2025	1,886	500,000	266.55239999998	15,925			6,856		15,804			(8,017)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303109		N/A	Equity/Index	UBS-	01/19/2023	01/13/2025	3,100	899,923	291.14999999998	29,753			495		212			(15,103)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410023		N/A	Equity/Index	UBS-	12/09/2024	10/23/2026	824	231,377	281.83		7,225		6,992		4,782			(233)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304215		N/A	Equity/Index	UBS-	04/11/2023	04/04/2025	9,057	2,561,308	286.02999999997	76,265			9,824		4,763			(38,661)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407515		N/A	Equity/Index	UBS-	10/24/2024	09/21/2026	3,132	877,736	281.75		27,122		24,473		17,336			(2,650)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405798		N/A	Equity/Index	UBS-	08/30/2024	08/28/2026	4,496	1,250,000	278.0933		43,251		36,082		28,971			(7,169)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309148		N/A	Equity/Index	UBS-	12/12/2023	08/08/2025	6,383	1,691,417	279.89	23,552			8,554		13,111			(14,295)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400474		N/A	Equity/Index	UBS-	01/30/2024	01/30/2026	2,593	700,000	270.205800000001		23,884		12,909		19,233			(10,976)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303054		N/A	Equity/Index	UBS-	01/13/2023	01/10/2025	5,500	1,601,323	290.62	56,416			702		296			(28,559)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403159		N/A	Equity/Index	UBS-	05/29/2024	05/18/2026	3,120	847,124	277.17		21,934		15,336		17,351			(6,599)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400542		N/A	Equity/Index	UBS-	02/02/2024	02/03/2026	2,230	600,000	269.3723		20,424		11,166		17,489			(9,258)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407570		N/A	Equity/Index	UBS-	10/25/2024	10/16/2026	3,569	994,550	282.7		27,722		25,212		19,168			(2,510)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308356		N/A	Equity/Index	UBS-	10/27/2023	10/28/2025	2,631	700,000	267.00639999999	22,806			9,398		21,040			(11,466)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306735		N/A	Equity/Index	UBS-	08/04/2023	08/04/2025	5,801	1,600,000	277.890300000002	49,744			14,711		15,590			(25,043)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
UBSMPI-EUROPEAN 2 Yr TA2303834		N/A	Equity/Index	UBS-	03/17/2023	03/18/2025	1,794	500,000	280.037057	16,315			1,703		1,191			(8,202)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304009		N/A	Equity/Index	UBS-	03/28/2023	03/28/2025	1,251	350,000	280.86690700000003	11,491			1,356		885			(5,769)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304873		N/A	Equity/Index	UBS-	05/18/2023	05/16/2025	3,605	1,000,000	278.85422499999999	32,250			6,005		5,567			(16,281)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303960		N/A	Equity/Index	UBS-	03/24/2023	03/26/2025	713	200,000	281.72965699999997	6,664			768		448			(3,346)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411519		N/A	Equity/Index	UBS-	12/31/2024	12/11/2026	2,579	701,553	279.48		16,241		16,241		16,241							.0003
UBSMPI-EUROPEAN 2 Yr TA2407037		N/A	Equity/Index	UBS-	10/07/2024	06/17/2026	2,272	637,600	271.88		30,190		26,031		18,419			(4,159)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409917		N/A	Equity/Index	UBS-	12/06/2024	12/01/2026	1,257	353,662	283.51		10,814		10,470		7,113			(345)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303358		N/A	Equity/Index	UBS-	02/10/2023	02/10/2025	6,000	1,722,935	287.75	57,638			3,171		1,290			(29,017)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401793		N/A	Equity/Index	UBS-	04/05/2024	04/02/2026	6,926	1,900,000	274.32319999999999		64,904		40,935		43,632			(23,969)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309458		N/A	Equity/Index	UBS-	12/29/2023	12/31/2025	1,484	400,000	270.74759999999998	13,128			6,564		9,789			(6,564)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405100		N/A	Equity/Index	UBS-	08/08/2024	08/07/2026	4,377	1,200,000	274.221		41,508		33,241		32,651			(8,267)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307984		N/A	Equity/Index	UBS-	10/06/2023	10/07/2025	3,761	1,000,000	267.64280000000002	31,320			12,020		27,688			(15,768)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407008		N/A	Equity/Index	UBS-	10/07/2024	07/31/2026	1,006	282,318	276.33		11,181		9,743		6,808			(1,438)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304564		N/A	Equity/Index	UBS-	05/02/2023	05/01/2025	2,050	575,671	282.19	18,663			3,076		1,926			(9,383)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411521		N/A	Equity/Index	UBS-	12/31/2024	12/14/2026	721	196,130	279.94		4,451		4,451		4,451							.0003
UBSMPI-EUROPEAN 2 Yr TA2407020		N/A	Equity/Index	UBS-	10/07/2024	07/14/2026	1,560	437,789	274.60000000002		18,586		16,133		11,306			(2,453)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407586		N/A	Equity/Index	UBS-	10/25/2024	12/16/2025	1,390	387,342	269.37		17,099		14,414		10,704			(2,685)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410024		N/A	Equity/Index	UBS-	12/09/2024	10/22/2026	792	222,392	281.06		7,198		6,965		4,753			(233)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409108		N/A	Equity/Index	UBS-	11/25/2024	10/21/2026	1,175	332,567	281.38		11,832		11,218		7,031			(614)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401955		N/A	Equity/Index	UBS-	04/15/2024	03/03/2026	5,023	1,359,223	270.38		45,421		28,247		38,376			(17,174)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303582		N/A	Equity/Index	UBS-	03/01/2023	02/27/2025	4,500	1,271,336	283.27	41,849			3,281		1,505			(21,068)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407579		N/A	Equity/Index	UBS-	10/25/2024	06/11/2026	503	140,168	271.61		6,080		5,411		4,101			(669)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303260		N/A	Equity/Index	UBS-	02/03/2023	01/24/2025	6,600	1,912,731	290.83999999999997	61,841			1,984		812			(31,567)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307958		N/A	Equity/Index	UBS-	10/05/2023	10/03/2025	4,522	1,200,000	266.70069999999998	38,364			14,572		36,081			(19,394)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401772		N/A	Equity/Index	UBS-	04/04/2024	03/30/2026	3,735	1,021,848	277.62		28,949		18,188		18,999			(10,760)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305053		N/A	Equity/Index	UBS-	05/26/2023	05/23/2025	5,117	1,400,000	275.10167000000001	44,856			8,810		13,108			(22,707)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401959		N/A	Equity/Index	UBS-	04/15/2024	03/31/2026	2,742	741,985	276.88		18,578		11,830		14,301			(6,749)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403373		N/A	Equity/Index	UBS-	06/07/2024	06/08/2026	3,680	1,000,000	271.73180000002		34,190		24,562		28,960			(9,628)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401953		N/A	Equity/Index	UBS-	04/15/2024	04/09/2026	2,956	799,893	274.74		22,357		14,337		17,904			(8,020)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410361		N/A	Equity/Index	UBS-	12/13/2024	11/17/2026	1,280	357,515	280.25		11,367		11,107		8,101			(259)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304963		N/A	Equity/Index	UBS-	05/22/2023	05/01/2025	3,711	1,026,399	282.19	26,898			4,559		3,364			(13,905)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303487		N/A	Equity/Index	UBS-	02/22/2023	02/21/2025	11,000	3,124,557	284.5	104,497			7,321		3,092			(52,535)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409453		N/A	Equity/Index	UBS-	12/02/2024	11/06/2026	1,982	560,053	284.72000000003		16,825		16,131		10,439			(694)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303334		N/A	Equity/Index	UBS-	02/08/2023	02/06/2025	2,650	763,420	287.95999999998	26,307			1,303		517			(13,244)				.0003

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UBSMPI-EUROPEAN 2 Yr TA2305058		N/A	Equity/Index	UBS-	05/26/2023	05/22/2025	2,357	645,000	276.36034100000001	19,485			3,805		5,099			(9,878)				.0003
UBSMPI-EUROPEAN 2 Yr TA2408935		N/A	Equity/Index	UBS-	11/22/2024	11/06/2026	6,375	1,802,164	281.88		62,406		59,159		37,889			(3,248)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409574		N/A	Equity/Index	UBS-	12/04/2024	10/09/2026	2,151	606,528	280.35000000002		21,302		20,448		13,220			(855)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304667		N/A	Equity/Index	UBS-	05/10/2023	05/06/2025	3,330	936,071	281.56	31,721			5,469		3,544			(16,014)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303332		N/A	Equity/Index	UBS-	02/08/2023	02/07/2025	2,459	708,396	289.01	23,345			1,186		488			(11,736)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305997		N/A	Equity/Index	UBS-	07/07/2023	07/08/2025	2,537	700,000	277.31286599999999	22,435			5,794		6,402			(11,279)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304590		N/A	Equity/Index	UBS-	05/03/2023	05/02/2025	4,637	1,300,000	281.33557500001	43,043			7,154		4,811			(21,640)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405955		N/A	Equity/Index	UBS-	09/06/2024	09/04/2026	9,382	2,600,000	277.27679999998		88,010		74,171		61,407			(13,839)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303379		N/A	Equity/Index	UBS-	02/13/2023	02/12/2025	2,266	652,462	288.89999999998	21,463			1,238		510			(10,791)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307796		N/A	Equity/Index	UBS-	09/27/2023	09/26/2025	4,458	1,200,000	270.55090000001	38,280			14,092		26,650			(19,245)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401753		N/A	Equity/Index	UBS-	04/03/2024	04/02/2026	2,327	638,333	276.95999999998		19,348		12,136		12,450			(7,212)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407032		N/A	Equity/Index	UBS-	10/07/2024	07/10/2026	2,951	828,151	272.58999999997		38,388		33,289		23,580			(5,098)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304984		N/A	Equity/Index	UBS-	05/23/2023	05/23/2025	1,812	500,000	277.516479	16,050			3,126		3,445			(8,058)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305299		N/A	Equity/Index	UBS-	06/09/2023	06/11/2025	2,178	600,000	276.48863499999	19,764			4,365		5,258			(9,923)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307396		N/A	Equity/Index	UBS-	09/05/2023	07/18/2025	7,291	1,992,319	281.56	43,799			12,753		12,377			(23,574)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401539		N/A	Equity/Index	UBS-	03/22/2024	03/23/2026	3,669	1,000,000	272.87270000001		33,790		20,729		24,719			(13,061)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303141		N/A	Equity/Index	UBS-	01/23/2023	01/17/2025	1,744	506,256	291.51	16,498			365		156			(8,352)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403172		N/A	Equity/Index	UBS-	05/30/2024	05/19/2026	2,960	804,099	276.14		22,077		15,466		17,588			(6,611)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410779		N/A	Equity/Index	UBS-	12/20/2024	12/02/2026	4,176	1,136,411	282.57		22,634		22,347		22,237			(287)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308127		N/A	Equity/Index	UBS-	10/13/2023	10/14/2025	3,735	1,000,000	269.0104	32,150			12,630		25,017			(16,163)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403158		N/A	Equity/Index	UBS-	05/29/2024	05/15/2026	5,148	1,397,755	276.10000000002		37,986		26,511		30,406			(11,476)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405345		N/A	Equity/Index	UBS-	08/16/2024	08/14/2026	2,903	800,000	275.62279999998		27,688		22,532		20,475			(5,156)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306460		N/A	Equity/Index	UBS-	07/21/2023	07/21/2025	2,133	600,000	282.30853400001	19,644			5,431		3,720			(9,890)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400028		N/A	Equity/Index	UBS-	01/04/2024	01/02/2026	2,619	700,000	268.55489999998		22,778		11,499		20,103			(11,279)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403155		N/A	Equity/Index	UBS-	05/29/2024	05/06/2026	3,136	851,469	272.39		27,387		19,008		22,877			(8,379)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409920		N/A	Equity/Index	UBS-	12/06/2024	11/06/2026	2,639	742,493	282.48		23,384		22,612		15,183			(772)				.0003
UBSMPI-EUROPEAN 2 Yr TA2408277		N/A	Equity/Index	UBS-	11/08/2024	11/09/2026	1,062	300,000	282.48480000001		10,152		9,454		6,155			(698)				.0003
UBSMPI-EUROPEAN 2 Yr TA2406912		N/A	Equity/Index	UBS-	10/07/2024	02/11/2026	973	273,057	269.97000000003		13,340		11,030		7,689			(2,309)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407715		N/A	Equity/Index	UBS-	10/29/2024	10/29/2026	993	275,000	277.43310000002		9,111		8,323		6,851			(787)				.0003
UBSMPI-EUROPEAN 2 Yr TA2404746		N/A	Equity/Index	UBS-	07/26/2024	07/27/2026	3,632	1,000,000	275.31610000001		34,500		27,107		25,374			(7,393)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401311		N/A	Equity/Index	UBS-	03/15/2024	03/16/2026	2,585	700,000	271.1121		23,660		14,287		19,124			(9,373)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305358		N/A	Equity/Index	UBS-	06/12/2023	06/05/2025	3,081	848,892	275.25	29,368			6,305		8,361			(14,887)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308329		N/A	Equity/Index	UBS-	10/26/2023	10/24/2025	2,259	600,000	266.5711	19,470			7,949		18,524			(9,829)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307642		N/A	Equity/Index	UBS-	09/20/2023	09/03/2025	3,691	1,009,110	277.18	28,503			9,808		11,758			(14,652)				.0003

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UBSMPI-EUROPEAN 2 Yr TA2406622		N/A	Equity/Index	UBS-	09/27/2024	09/29/2026	3,178	900,000	283.15379999999		30,798		26,869		17,039			(3,929)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407580		N/A	Equity/Index	UBS-	10/25/2024	12/24/2025	474	132,087	269.68		5,761		4,874		3,612			(887)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306355		N/A	Equity/Index	UBS-	07/18/2023	07/18/2025	1,432	400,000	280.31657100000 001	13,076			3,552		2,885			(6,565)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305025		N/A	Equity/Index	UBS-	05/24/2023	05/23/2025	1,091	300,000	276.40507100000 002	9,663			1,885		2,380			(4,858)				.0003
UBSMPI-EUROPEAN 2 Yr TA2406828		N/A	Equity/Index	UBS-	10/04/2024	10/02/2026	1,063	300,000	282.1429		10,191		8,982		5,942			(1,209)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407595		N/A	Equity/Index	UBS-	10/25/2024	12/02/2025	664	185,033	267.45		8,964		7,507		5,701			(1,457)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407348		N/A	Equity/Index	UBS-	10/18/2024	10/19/2026	6,716	1,900,000	282.90600000000 001		64,562		58,177		37,296			(6,385)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407576		N/A	Equity/Index	UBS-	10/25/2024	08/06/2026	474	132,087	274.24		5,223		4,698		3,560			(525)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305978		N/A	Equity/Index	UBS-	07/06/2023	07/03/2025	5,430	1,500,000	277.49684100000 002	48,135			12,167		13,131			(24,333)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303958		N/A	Equity/Index	UBS-	03/24/2023	03/25/2025	713	200,000	281.72965699999 997	6,660			759		441			(3,348)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405956		N/A	Equity/Index	UBS-	09/06/2024	09/08/2026	6,856	1,900,000	277.27679999999 998		64,486		54,402		45,064			(10,084)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308581		N/A	Equity/Index	UBS-	11/10/2023	11/06/2025	3,395	900,000	268.65849999999 999	25,605			10,943		23,646			(12,962)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410360		N/A	Equity/Index	UBS-	12/13/2024	11/20/2026	1,032	288,246	281.39999999999 998		8,701		8,503		6,220			(198)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304214		N/A	Equity/Index	UBS-	04/11/2023	04/03/2025	5,546	1,568,402	282.58999999999 997	54,421			6,944		3,658			(27,625)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403474		N/A	Equity/Index	UBS-	06/10/2024	06/10/2026	1,839	500,000	272.13290000000 001		16,915		12,182		14,190			(4,733)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403275		N/A	Equity/Index	UBS-	06/05/2024	05/29/2026	2,945	802,091	272.31		27,374		19,450		22,259			(7,924)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303538		N/A	Equity/Index	UBS-	02/27/2023	02/21/2025	6,420	1,818,916	286.33999999999 997	53,987			3,808		1,696			(27,330)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304673		N/A	Equity/Index	UBS-	05/10/2023	05/07/2025	3,636	1,022,088	282.77	32,838			5,699		3,471			(16,555)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304406		N/A	Equity/Index	UBS-	04/24/2023	04/17/2025	4,464	1,258,765	282.7	41,875			6,148		3,462			(21,228)				.0003
UBSMPI-EUROPEAN 2 Yr TA2408933		N/A	Equity/Index	UBS-	11/22/2024	10/02/2026	4,000	1,130,770	282.66000000000 003		36,902		34,882		22,065			(2,020)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400321		N/A	Equity/Index	UBS-	01/19/2024	01/21/2026	2,623	700,000	267.48700000000 002		23,499		12,410		22,108			(11,089)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407581		N/A	Equity/Index	UBS-	10/25/2024	12/18/2025	461	128,464	269.60000000000 002		5,608		4,732		3,506			(876)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307389		N/A	Equity/Index	UBS-	09/05/2023	06/13/2025	6,057	1,655,119	276.8	44,543			11,256		14,149			(25,275)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309144		N/A	Equity/Index	UBS-	12/12/2023	11/07/2025	2,667	706,722	267.27	21,210			9,474		21,109			(11,186)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409659		N/A	Equity/Index	UBS-	12/03/2024	10/28/2026	1,277	360,432	277.95		14,459		13,875		8,930			(584)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407039		N/A	Equity/Index	UBS-	10/07/2024	06/15/2026	2,309	647,984	271.61		31,024		26,736		18,946			(4,288)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403160		N/A	Equity/Index	UBS-	05/29/2024	05/12/2026	1,658	450,171	276.14999999999 998		12,173		8,480		9,724			(3,693)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403078		N/A	Equity/Index	UBS-	05/24/2024	05/22/2026	2,190	600,000	274.38299999999 998		20,106		14,071		14,675			(6,035)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407584		N/A	Equity/Index	UBS-	10/25/2024	12/15/2025	633	176,394	269.37		7,782		6,557		4,869			(1,225)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305211		N/A	Equity/Index	UBS-	06/05/2023	05/30/2025	4,458	1,226,250	276.45999999999 998	39,399			8,120		10,066			(19,945)				.0003
UBSMPI-EUROPEAN 2 Yr TA2406915		N/A	Equity/Index	UBS-	10/07/2024	02/13/2026	2,078	583,157	269.60000000000 002		29,018		24,015		16,825			(5,003)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304745		N/A	Equity/Index	UBS-	05/12/2023	05/13/2025	2,502	700,000	280.99896000000 001	23,079			4,185		2,994			(11,603)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407004		N/A	Equity/Index	UBS-	10/07/2024	04/02/2026	1,293	362,860	275.36		14,014		11,812		7,954			(2,202)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409106		N/A	Equity/Index	UBS-	11/25/2024	10/12/2026	1,857	525,597	282.18		17,923		16,981		10,622			(942)				.0003

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UBSMPI-EUROPEAN 2 Yr TA2305129		N/A	Equity/Index	UBS-	06/01/2023	05/30/2025	3,652	1,000,000	274.37842999999998	33,620			6,909		9,679			(16,972)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407582		N/A	Equity/Index	UBS-	10/25/2024	12/30/2025	875	243,831	269.58999999999997		10,721		9,093		6,755			(1,628)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306870		N/A	Equity/Index	UBS-	08/11/2023	08/13/2025	2,174	600,000	278.0462	18,720			5,752		5,986			(9,399)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306712		N/A	Equity/Index	UBS-	08/03/2023	08/01/2025	723	200,000	278.86525499999999	6,196			1,812		1,756			(3,128)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303333		N/A	Equity/Index	UBS-	02/08/2023	02/03/2025	4,875	1,404,404	289.94	44,313			2,020		857			(22,401)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305884		N/A	Equity/Index	UBS-	06/30/2023	06/06/2025	12,990	3,606,164	275.06	135,882			30,196		36,555			(70,844)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409455		N/A	Equity/Index	UBS-	12/02/2024	11/20/2026	2,565	724,791	281.95999999999998		24,966		23,957		15,434			(1,010)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403169		N/A	Equity/Index	UBS-	05/30/2024	04/27/2026	2,750	747,051	273.33999999999997		23,015		15,906		18,810			(7,110)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407593		N/A	Equity/Index	UBS-	10/25/2024	07/01/2026	1,667	464,532	269.48		22,414		20,030		15,442			(2,385)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307394		N/A	Equity/Index	UBS-	09/05/2023	06/16/2025	2,213	604,718	279.05	14,569			3,732		4,047			(8,229)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407013		N/A	Equity/Index	UBS-	10/07/2024	08/21/2026	2,337	655,842	276.31		26,302		23,024		16,191			(3,278)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304485		N/A	Equity/Index	UBS-	04/28/2023	04/29/2025	2,835	800,000	283.18107700000002	26,504			4,296		2,423			(13,325)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304795		N/A	Equity/Index	UBS-	05/15/2023	05/08/2025	4,183	1,170,303	281.31	37,706			6,633		4,618			(19,114)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407007		N/A	Equity/Index	UBS-	10/07/2024	08/28/2026	2,122	595,505	276.89999999999998		23,348		20,467		14,392			(2,880)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401629		N/A	Equity/Index	UBS-	03/27/2024	03/19/2026	7,861	2,158,385	272.39		80,523		49,639		54,367			(30,884)				.0003
UBSMPI-EUROPEAN 2 Yr TA2404909		N/A	Equity/Index	UBS-	08/01/2024	07/31/2026	3,470	960,000	276.68459999999999		33,110		26,197		22,856			(6,913)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409452		N/A	Equity/Index	UBS-	12/02/2024	11/04/2026	1,932	545,925	276.33999999999997		23,883		22,895		14,593			(988)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308145		N/A	Equity/Index	UBS-	10/16/2023	10/16/2025	2,616	700,000	269.00659999999999	22,358			8,833		17,568			(11,225)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304247		N/A	Equity/Index	UBS-	04/13/2023	04/11/2025	6,708	1,900,000	283.22989999999999	65,740			9,068		4,683			(33,187)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303110		N/A	Equity/Index	UBS-	01/19/2023	01/17/2025	5,300	1,538,578	291.31	50,665			1,118		473			(25,577)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407025		N/A	Equity/Index	UBS-	10/07/2024	08/10/2026	1,444	405,236	274.52999999999997		17,494		15,278		10,793			(2,216)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303622		N/A	Equity/Index	UBS-	03/03/2023	02/28/2025	7,400	2,103,326	285.69	66,977			5,366		2,306			(33,859)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304345		N/A	Equity/Index	UBS-	04/19/2023	04/17/2025	3,554	1,000,000	282.47694899999999	32,820			4,785		2,800			(16,523)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303486		N/A	Equity/Index	UBS-	02/22/2023	02/14/2025	3,000	852,152	285.79000000000002	26,787			1,635		696			(13,598)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303761		N/A	Equity/Index	UBS-	03/13/2023	03/12/2025	3,373	943,411	280.70999999999998	31,161			2,996		1,845			(15,666)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400170		N/A	Equity/Index	UBS-	01/11/2024	01/09/2026	3,735	1,000,000	268.30149999999998		33,630		17,326		30,451			(16,304)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401956		N/A	Equity/Index	UBS-	04/15/2024	03/10/2026	3,171	858,072	271.52		27,299		17,081		22,706			(10,217)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410358		N/A	Equity/Index	UBS-	12/13/2024	11/20/2026	1,352	377,625	281.95999999999998		11,101		10,848		7,945			(252)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304560		N/A	Equity/Index	UBS-	05/02/2023	04/25/2025	3,336	936,800	283.41000000000003	28,616			4,518		2,623			(14,506)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407516		N/A	Equity/Index	UBS-	10/24/2024	09/14/2026	2,153	603,373	281.27999999999997		18,964		17,093		12,080			(1,872)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303262		N/A	Equity/Index	UBS-	02/03/2023	01/31/2025	5,000	1,449,039	292.29000000000002	44,184			1,831		780			(22,336)				.0003
UBSMPI-EUROPEAN 2 Yr TA2406914		N/A	Equity/Index	UBS-	10/07/2024	02/13/2026	1,330	373,243	267.20999999999998		20,733		17,158		12,389			(3,575)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307682		N/A	Equity/Index	UBS-	09/22/2023	09/18/2025	3,691	1,000,000	272.56819999999999	31,450			11,310		18,354			(15,921)				.0003
UBSMPI-EUROPEAN 2 Yr TA2406830		N/A	Equity/Index	UBS-	10/04/2024	10/06/2026	1,772	500,000	282.1429		17,030		15,021		9,952			(2,009)				.0003

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UBSMPI-EUROPEAN 2 Yr TA2407514		N/A	Equity/Index	UBS-	10/24/2024	09/22/2026	441	123,589	282.29000000000 02		3,725		3,362		2,383			(363)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304463		N/A	Equity/Index	UBS-	04/27/2023	04/25/2025	3,454	969,500	280.94	33,117			5,207		3,497			(16,719)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303021		N/A	Equity/Index	UBS-	01/09/2023	01/09/2025	4,492	1,300,000	290.51299899999 998	42,666			468		212			(21,421)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309082		N/A	Equity/Index	UBS-	12/07/2023	12/05/2025	3,764	1,000,000	266.76920000000 001	32,680			15,236		32,671			(16,498)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305660		N/A	Equity/Index	UBS-	06/22/2023	06/20/2025	2,522	700,000	278.31590899999 998	23,121			5,421		5,256			(11,672)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407015		N/A	Equity/Index	UBS-	10/07/2024	08/18/2026	2,153	604,205	275.60000000000 002		24,973		21,847		15,393			(3,126)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407031		N/A	Equity/Index	UBS-	10/07/2024	06/18/2026	2,291	642,932	272.68		29,388		25,346		17,838			(4,042)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401989		N/A	Equity/Index	UBS-	04/17/2024	02/20/2026	4,620	1,247,854	269.63		41,874		25,860		36,576			(16,014)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308126		N/A	Equity/Index	UBS-	10/13/2023	10/15/2025	1,868	500,000	269.0104	16,085			6,333		12,498			(8,076)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400604		N/A	Equity/Index	UBS-	02/05/2024	12/12/2025	3,636	971,612	271.18		26,378		13,502		23,328			(12,876)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303758		N/A	Equity/Index	UBS-	03/13/2023	03/07/2025	2,244	627,636	284.66000000000 003	17,259			1,552		783			(8,737)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306984		N/A	Equity/Index	UBS-	08/18/2023	08/18/2025	4,773	1,300,000	274.3005	40,625			12,797		18,801			(20,452)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407005		N/A	Equity/Index	UBS-	10/07/2024	08/03/2026	1,126	315,994	276.69		12,332		10,753		7,510			(1,579)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306952		N/A	Equity/Index	UBS-	08/16/2023	08/15/2025	3,669	1,000,000	274.56509999999 997	31,110			9,658		13,977			(15,640)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410778		N/A	Equity/Index	UBS-	12/20/2024	12/07/2026	2,535	689,847	284.16000000000 003		12,762		12,601		12,532			(161)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407571		N/A	Equity/Index	UBS-	10/25/2024	08/25/2026	682	190,049	277.47000000000 003		6,533		5,896		4,443			(638)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304558		N/A	Equity/Index	UBS-	05/02/2023	03/28/2025	4,208	1,181,671	281.14999999999 998	39,159			4,853		2,903			(20,652)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303724		N/A	Equity/Index	UBS-	03/10/2023	03/06/2025	2,900	810,935	284.01	22,686			2,008		1,023			(11,484)				.0003
UBSMPI-EUROPEAN 2 Yr TA2408936		N/A	Equity/Index	UBS-	11/22/2024	11/13/2026	3,500	989,423	280.47000000000 003		36,650		34,762		22,272			(1,889)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400397		N/A	Equity/Index	UBS-	01/25/2024	01/23/2026	4,097	1,100,000	268.75330000000 002		37,433		19,981		32,996			(17,452)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407563		N/A	Equity/Index	UBS-	10/25/2024	10/27/2026	718	200,000	278.6635		6,794		6,188		4,727			(606)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303920		N/A	Equity/Index	UBS-	03/23/2023	03/20/2025	4,628	1,293,883	279.62	44,610			4,806		3,404			(22,552)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407024		N/A	Equity/Index	UBS-	10/07/2024	08/11/2026	1,415	397,097	274.63		17,075		14,915		10,535			(2,160)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400605		N/A	Equity/Index	UBS-	02/05/2024	12/04/2025	3,168	846,553	267.27		27,734		14,034		26,720			(13,701)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407138		N/A	Equity/Index	UBS-	10/11/2024	10/13/2026	3,898	1,100,000	282.2063		37,345		33,344		21,999			(4,001)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304045		N/A	Equity/Index	UBS-	03/30/2023	03/28/2025	3,565	1,000,000	281.66491100000 002	32,760			3,886		2,309			(16,538)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308447		N/A	Equity/Index	UBS-	11/02/2023	10/31/2025	2,988	800,000	269.23079999999 999	25,408			10,619		20,201			(12,827)				.0003
UBSMPI-EUROPEAN 2 Yr TA2408937		N/A	Equity/Index	UBS-	11/22/2024	11/16/2026	2,078	587,435	280.25		22,010		20,881		13,391			(1,130)				.0003
UBSMPI-EUROPEAN 2 Yr TA2402501		N/A	Equity/Index	UBS-	05/03/2024	05/05/2026	3,671	1,000,000	272.93340000000 001		33,400		22,435		26,013			(10,965)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308184		N/A	Equity/Index	UBS-	10/18/2023	10/17/2025	3,363	900,000	268.84469999999 999	28,917			11,479		22,916			(14,538)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400414		N/A	Equity/Index	UBS-	01/26/2024	01/27/2026	3,353	900,000	268.79050000000 001		30,591		16,430		27,061			(14,161)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303959		N/A	Equity/Index	UBS-	03/24/2023	03/24/2025	1,069	300,000	281.72965699999 997	9,981			1,126		651			(5,025)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303657		N/A	Equity/Index	UBS-	03/06/2023	03/04/2025	2,840	806,577	286.39999999999 998	24,702			2,107		933			(12,436)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303017		N/A	Equity/Index	UBS-	01/09/2023	01/06/2025	3,511	1,016,029	292.31	30,777			212		108			(15,516)				.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
UBSMPI-EUROPEAN 2 Yr TA2407033		N/A	Equity/Index	UBS-	10/07/2024	06/03/2026	4,358	1,223,003	272.20999999999998		56,705		48,712		34,258			(7,993)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400284		N/A	Equity/Index	UBS-	01/18/2024	01/16/2026	1,877	500,000	267.03129999999999		16,730		8,769		16,350			(7,961)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407349		N/A	Equity/Index	UBS-	10/18/2024	10/20/2026	1,060	300,000	282.90600000000001		10,200		9,193		5,895			(1,007)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407023		N/A	Equity/Index	UBS-	10/07/2024	07/24/2026	2,570	721,229	274.48		30,942		26,921		18,932			(4,022)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405800		N/A	Equity/Index	UBS-	08/30/2024	09/02/2026	3,417	950,000	278.0933		32,984		27,555		22,145			(5,430)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405547		N/A	Equity/Index	UBS-	08/23/2024	08/21/2026	3,964	1,100,000	277.46749999999997		38,170		31,431		25,984			(6,739)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309457		N/A	Equity/Index	UBS-	12/29/2023	12/29/2025	1,113	300,000	270.74759999999998	9,831			4,902		7,611			(4,929)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303919		N/A	Equity/Index	UBS-	03/23/2023	03/17/2025	2,496	697,824	284.25	19,461			2,024		1,062			(9,879)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411522		N/A	Equity/Index	UBS-	12/31/2024	12/11/2026	1,527	415,382	279.85000000000002		9,440		9,440		9,440							.0003
UBSMPI-EUROPEAN 2 Yr TA2304557		N/A	Equity/Index	UBS-	05/02/2023	04/24/2025	5,884	1,652,317	282.29000000000002	53,051			8,314		5,077			(26,930)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403174		N/A	Equity/Index	UBS-	05/30/2024	05/28/2026	1,142	310,230	274.47000000000003		9,280		6,536		7,573			(2,745)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305357		N/A	Equity/Index	UBS-	06/12/2023	05/19/2025	4,321	1,190,543	277.56	36,592			7,163		7,944			(18,997)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410355		N/A	Equity/Index	UBS-	12/13/2024	11/25/2026	802	224,006	283.04000000000002		6,281		6,139		4,515			(142)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308702		N/A	Equity/Index	UBS-	11/17/2023	11/17/2025	2,999	800,000	268.2561	25,544			11,244		22,283			(12,860)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304791		N/A	Equity/Index	UBS-	05/15/2023	05/09/2025	6,610	1,849,320	285.3	49,699			8,799		5,179			(25,159)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407029		N/A	Equity/Index	UBS-	10/07/2024	06/22/2026	2,546	714,494	272.98		32,282		27,870		19,597			(4,412)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303159		N/A	Equity/Index	UBS-	01/25/2023	01/23/2025	5,000	1,454,823	290.27999999999997	51,629			1,562		619			(25,992)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411391		N/A	Equity/Index	UBS-	12/30/2024	12/14/2026	1,475	400,944	279.31		9,298		9,285		9,370			(13)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407234		N/A	Equity/Index	UBS-	10/15/2024	09/11/2026	2,164	609,598	279.22000000000003		22,665		20,154		13,446			(2,511)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307681		N/A	Equity/Index	UBS-	09/22/2023	09/24/2025	1,476	400,000	272.54109999999997	12,652			4,617		7,454			(6,352)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407583		N/A	Equity/Index	UBS-	10/25/2024	06/26/2026	1,017	283,401	270.93		12,779		11,409		8,710			(1,371)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410354		N/A	Equity/Index	UBS-	12/13/2024	11/17/2026	870	242,998	283.05		6,765		6,611		4,851			(154)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409919		N/A	Equity/Index	UBS-	12/06/2024	11/25/2026	2,021	568,616	283.04000000000002		17,691		17,123		11,592			(568)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401958		N/A	Equity/Index	UBS-	04/15/2024	03/20/2026	4,594	1,243,135	273.92		35,539		22,427		28,548			(13,112)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407585		N/A	Equity/Index	UBS-	10/25/2024	06/29/2026	513	142,954	270.93		6,455		5,766		4,405			(689)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309146		N/A	Equity/Index	UBS-	12/12/2023	11/28/2025	3,745	992,379	269.27999999999997	27,473			12,718		26,865			(14,063)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305885		N/A	Equity/Index	UBS-	06/30/2023	06/26/2025	8,760	2,431,871	276.89999999999998	85,491			20,840		22,016			(43,338)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411392		N/A	Equity/Index	UBS-	12/30/2024	12/11/2026	3,069	834,236	279.31		19,291		19,263		19,440			(27)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407594		N/A	Equity/Index	UBS-	10/25/2024	12/01/2025	512	142,676	267.45		6,909		5,783		4,391			(1,125)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409573		N/A	Equity/Index	UBS-	12/04/2024	10/26/2026	1,260	355,288	280.73		12,396		11,911		7,757			(485)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400603		N/A	Equity/Index	UBS-	02/05/2024	12/19/2025	3,968	1,060,329	270.33		30,224		15,622		26,323			(14,602)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306826		N/A	Equity/Index	UBS-	08/09/2023	08/07/2025	4,342	1,200,000	276.94729999999998	40,008			11,997		13,008			(20,142)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307390		N/A	Equity/Index	UBS-	09/05/2023	06/20/2025	4,088	1,117,076	279.01	27,079			7,060		7,694			(15,201)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411523		N/A	Equity/Index	UBS-	12/31/2024	12/10/2026	2,602	707,810	280.52999999999997		15,532		15,532		15,532							.0003

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UBSMPI-EUROPEAN 2 Yr TA2306691		N/A	Equity/Index	UBS-	08/02/2023	08/01/2025	6,123	1,700,000	279.30895900000002	53,839			15,678		14,349			(27,067)				.0003
UBSMPI-EUROPEAN 2 Yr TA2302985		N/A	Equity/Index	UBS-	01/06/2023	01/03/2025	8,500	2,458,888	287.61	90,650			250		137			(45,826)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411529		N/A	Equity/Index	UBS-	12/31/2024	12/04/2026	2,840	772,552	281.35000000002		16,164		16,164		16,164							.0003
UBSMPI-EUROPEAN 2 Yr TA2401212		N/A	Equity/Index	UBS-	03/08/2024	03/06/2026	2,953	800,000	271.30560000003		27,032		16,018		21,355			(11,014)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303142		N/A	Equity/Index	UBS-	01/23/2023	01/14/2025	1,113	323,087	295.85000000002	8,679			157		78			(4,412)				.0003
UBSMPI-EUROPEAN 2 Yr TA2406913		N/A	Equity/Index	UBS-	10/07/2024	02/12/2026	565	158,558	268.89999999998		8,150		6,742		4,763			(1,408)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307092		N/A	Equity/Index	UBS-	08/23/2023	08/22/2025	3,296	900,000	274.95159999998	28,143			9,007		12,380			(14,149)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304960		N/A	Equity/Index	UBS-	05/22/2023	05/16/2025	3,872	1,070,929	278.83	33,240			6,207		5,966			(16,827)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305458		N/A	Equity/Index	UBS-	06/14/2023	06/13/2025	1,811	500,000	277.06716899998	16,375			3,666		4,144			(8,232)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306564		N/A	Equity/Index	UBS-	07/26/2023	07/25/2025	4,607	1,300,000	283.35862700001	42,172			11,875		7,618			(21,202)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304035		N/A	Equity/Index	UBS-	03/29/2023	03/28/2025	2,855	800,000	281.38709999998	26,216			3,097		1,904			(13,180)				.0003
UBSMPI-EUROPEAN 2 Yr TA2408934		N/A	Equity/Index	UBS-	11/22/2024	10/30/2026	1,000	282,692	276		12,626		11,962		7,631			(664)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400060		N/A	Equity/Index	UBS-	01/05/2024	01/05/2026	2,994	800,000	268.49130000002		25,944		13,168		23,949			(12,776)				.0003
UBSMPI-EUROPEAN 2 Yr TA2408938		N/A	Equity/Index	UBS-	11/22/2024	11/16/2026	1,303	368,348	283.05		12,176		11,552		7,449			(625)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403171		N/A	Equity/Index	UBS-	05/30/2024	04/30/2026	2,081	565,314	273.11		17,647		12,219		14,482			(5,428)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308793		N/A	Equity/Index	UBS-	11/22/2023	11/21/2025	7,103	1,900,000	268.54939999999	61,845			27,638		53,719			(31,221)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401143		N/A	Equity/Index	UBS-	03/05/2024	03/05/2026	1,112	300,000	270.21550000002		10,068		5,919		8,563			(4,149)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411390		N/A	Equity/Index	UBS-	12/30/2024	12/15/2026	1,428	388,168	279.31		9,011		8,998		9,081			(13)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303117		N/A	Equity/Index	UBS-	01/20/2023	01/17/2025	2,066	600,000	291.32250199999	19,836			438		186			(10,028)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407577		N/A	Equity/Index	UBS-	10/25/2024	06/02/2026	651	181,410	272.86		7,379		6,555		4,923			(824)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308528		N/A	Equity/Index	UBS-	11/07/2023	11/07/2025	1,501	400,000	268.28140000002	12,624			5,368		10,983			(6,338)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305821		N/A	Equity/Index	UBS-	06/28/2023	06/27/2025	3,618	1,000,000	277.44118500002	32,620			7,931		8,558			(16,400)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407592		N/A	Equity/Index	UBS-	10/25/2024	07/09/2026	471	131,251	270		6,209		5,557		4,277			(652)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304674		N/A	Equity/Index	UBS-	05/10/2023	04/10/2025	4,653	1,307,969	284.88	37,333			5,287		2,775			(19,548)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407569		N/A	Equity/Index	UBS-	10/25/2024	10/02/2026	4,282	1,193,237	283.87		31,066		28,198		21,382			(2,868)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307391		N/A	Equity/Index	UBS-	09/05/2023	07/10/2025	3,944	1,077,727	276.99	29,446			8,325		10,294			(16,037)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407137		N/A	Equity/Index	UBS-	10/11/2024	10/09/2026	3,544	1,000,000	282.2063		33,860		30,212		19,903			(3,648)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307643		N/A	Equity/Index	UBS-	09/20/2023	09/09/2025	4,113	1,124,484	273.07	38,602			13,494		19,377			(19,677)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303725		N/A	Equity/Index	UBS-	03/10/2023	03/07/2025	8,000	2,237,062	281.94	68,807			6,177		3,408			(34,784)				.0003
UBSMPI-EUROPEAN 2 Yr TA2406829		N/A	Equity/Index	UBS-	10/04/2024	10/05/2026	1,772	500,000	282.1429		17,020		15,009		9,941			(2,011)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401630		N/A	Equity/Index	UBS-	03/27/2024	03/26/2026	1,223	335,798	271.2		13,264		8,226		9,174			(5,038)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407512		N/A	Equity/Index	UBS-	10/24/2024	09/16/2026	3,040	851,953	282.8		24,946		22,491		15,920			(2,455)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400835		N/A	Equity/Index	UBS-	02/16/2024	02/18/2026	2,981	800,000	268.66800000001		27,144		15,399		24,783			(11,745)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401170		N/A	Equity/Index	UBS-	03/06/2024	03/06/2026	2,958	800,000	270.84100000001		26,960		15,887		21,979			(11,073)				.0003

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UBSMPI-EUROPEAN 2 Yr TA2409915		N/A	Equity/Index	UBS-	12/06/2024	11/12/2026	1,191	335,093	283.27		10,215		9,881		6,665			(334)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303448		N/A	Equity/Index	UBS-	02/17/2023	02/14/2025	3,497	1,000,000	286.65480000002	33,110			2,015		820			(16,761)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407028		N/A	Equity/Index	UBS-	10/07/2024	08/05/2026	1,429	401,026	274.02999999997		17,656		15,402		10,894			(2,253)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409105		N/A	Equity/Index	UBS-	11/25/2024	10/20/2026	1,291	365,399	282.91000000003		12,112		11,483		7,222			(629)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403168		N/A	Equity/Index	UBS-	05/30/2024	04/24/2026	4,201	1,141,223	272.72000000003		36,127		24,919		29,727			(11,208)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407010		N/A	Equity/Index	UBS-	10/07/2024	07/30/2026	1,471	412,813	275.83		16,716		14,564		10,194			(2,153)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407589		N/A	Equity/Index	UBS-	10/25/2024	07/02/2026	950	264,730	270.31		12,313		11,005		8,443			(1,308)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409658		N/A	Equity/Index	UBS-	12/03/2024	10/27/2026	896	252,895	278.66000000003		9,825		9,427		6,066			(398)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403617		N/A	Equity/Index	UBS-	06/14/2024	06/12/2026	8,846	2,400,000	271.38589999999		81,888		59,524		71,218			(22,364)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407030		N/A	Equity/Index	UBS-	10/07/2024	06/23/2026	1,514	424,880	272.77999999997		19,379		16,735		11,786			(2,644)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403173		N/A	Equity/Index	UBS-	05/30/2024	05/20/2026	2,645	718,527	276.64		19,282		13,516		15,275			(5,766)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407012		N/A	Equity/Index	UBS-	10/07/2024	07/29/2026	1,429	401,026	275.60000000002		16,401		14,285		10,006			(2,115)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401957		N/A	Equity/Index	UBS-	04/15/2024	03/11/2026	3,173	858,613	271.57		27,271		17,079		22,673			(10,192)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306145		N/A	Equity/Index	UBS-	07/12/2023	07/11/2025	2,873	800,000	279.60475300002	25,936			6,805		5,922			(13,039)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304216		N/A	Equity/Index	UBS-	04/11/2023	04/09/2025	5,308	1,501,096	285.35000000002	46,270			6,237		3,082			(23,294)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407562		N/A	Equity/Index	UBS-	10/25/2024	10/23/2026	718	200,000	278.6635		6,776		6,169		4,708			(608)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307449		N/A	Equity/Index	UBS-	09/07/2023	09/05/2025	4,029	1,100,000	274.41239999999	35,211			11,996		16,583			(17,775)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400775		N/A	Equity/Index	UBS-	02/14/2024	02/13/2026	1,868	500,000	267.92880000002		16,985		9,519		15,731			(7,466)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403188		N/A	Equity/Index	UBS-	05/31/2024	06/01/2026	5,864	1,600,000	273.27420000001		53,632		38,014		42,137			(15,618)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410022		N/A	Equity/Index	UBS-	12/09/2024	11/09/2026	756	212,283	282.48		6,511		6,306		4,345			(205)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304563		N/A	Equity/Index	UBS-	05/02/2023	03/19/2025	2,049	575,391	278.8	21,082			2,370		1,703			(11,264)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401794		N/A	Equity/Index	UBS-	04/05/2024	04/07/2026	2,916	800,000	274.89929999998		26,712		16,915		17,854			(9,797)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405136		N/A	Equity/Index	UBS-	08/09/2024	08/10/2026	4,734	1,300,000	274.66030000001		45,110		36,311		34,740			(8,799)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403274		N/A	Equity/Index	UBS-	06/05/2024	05/22/2026	3,074	837,225	274.26		25,979		18,385		20,601			(7,594)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304273		N/A	Equity/Index	UBS-	04/14/2023	04/14/2025	3,545	1,000,000	283.00885699998	33,170			4,699		2,584			(16,699)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411524		N/A	Equity/Index	UBS-	12/31/2024	12/09/2026	1,606	436,872	280.8		9,448		9,448		9,448							.0003
UBSMPI-EUROPEAN 2 Yr TA2404708		N/A	Equity/Index	UBS-	07/25/2024	07/24/2026	1,277	350,000	274.13240000002		12,040		9,410		9,402			(2,630)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309298		N/A	Equity/Index	UBS-	12/21/2023	12/19/2025	2,598	700,000	271.09989999999	22,428			10,904		16,387			(11,338)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407038		N/A	Equity/Index	UBS-	10/07/2024	07/06/2026	4,645	1,303,545	271.8		62,447		54,101		38,485			(8,346)				.0003
UBSMPI-EUROPEAN 2 Yr TA2305700		N/A	Equity/Index	UBS-	06/23/2023	06/25/2025	3,616	1,000,000	277.32842699998	33,100			7,946		8,582			(16,618)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308990		N/A	Equity/Index	UBS-	12/04/2023	11/14/2025	7,506	2,003,107	269.12	61,005			27,276		51,880			(31,492)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407009		N/A	Equity/Index	UBS-	10/07/2024	08/19/2026	1,130	317,116	276.13		12,807		11,206		7,881			(1,601)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303294		N/A	Equity/Index	UBS-	02/06/2023	02/03/2025	1,391	400,555	289.81	12,587			572		241			(6,346)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303623		N/A	Equity/Index	UBS-	03/03/2023	02/24/2025	3,500	994,816	283.29000000002	35,097			2,632		1,114			(17,841)				.0003

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UBSMPI-EUROPEAN 2 Yr TA2407880		N/A	Equity/Index	UBS-	11/01/2024	11/03/2026	1,088	300,000	275.6952		10,185		9,375		8,162			(810)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400061		N/A	Equity/Index	UBS-	01/05/2024	01/02/2026	5,988	1,600,000	267.7432		53,632		27,112		48,765			(26,520)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400674		N/A	Equity/Index	UBS-	02/09/2024	02/10/2026	5,584	1,500,000	268.92649999999998		50,985		28,364		45,364			(22,621)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307554		N/A	Equity/Index	UBS-	09/15/2023	09/16/2025	3,286	900,000	275.2672	28,800			10,207		12,960			(14,479)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407026		N/A	Equity/Index	UBS-	10/07/2024	07/20/2026	1,871	525,066	274.05		22,919		19,922		14,026			(2,997)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403156		N/A	Equity/Index	UBS-	05/29/2024	05/07/2026	2,964	804,768	274.27		23,703		16,461		19,346			(7,242)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304274		N/A	Equity/Index	UBS-	04/14/2023	04/16/2025	1,773	500,000	283.00885699999998	16,610			2,392		1,324			(8,339)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409918		N/A	Equity/Index	UBS-	12/06/2024	11/27/2026	2,426	682,565	283.42		20,897		20,227		13,721			(669)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405548		N/A	Equity/Index	UBS-	08/23/2024	08/24/2026	2,162	600,000	277.46749999999997		20,862		17,194		14,220			(3,668)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407016		N/A	Equity/Index	UBS-	10/07/2024	07/28/2026	1,544	433,299	275.32		17,937		15,620		10,952			(2,317)				.0003
UBSMPI-EUROPEAN 2 Yr TA2405799		N/A	Equity/Index	UBS-	08/30/2024	09/01/2026	1,259	350,000	278.0933		12,145		10,143		8,150			(2,002)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403080		N/A	Equity/Index	UBS-	05/24/2024	05/27/2026	2,190	600,000	274.38299999999998		20,172		14,159		14,760			(6,013)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409375		N/A	Equity/Index	UBS-	11/29/2024	09/23/2026	1,626	460,981	282.75		15,425		14,724		8,918			(701)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407035		N/A	Equity/Index	UBS-	10/07/2024	06/04/2026	2,906	815,522	272.20999999998		37,829		32,506		22,867			(5,324)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307316		N/A	Equity/Index	UBS-	08/31/2023	08/29/2025	1,820	500,000	276.3476	15,805			5,239		6,187			(7,990)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303907		N/A	Equity/Index	UBS-	03/22/2023	03/21/2025	5,022	1,400,000	279.73979200000002	46,242			5,018		3,654			(23,248)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409107		N/A	Equity/Index	UBS-	11/25/2024	10/14/2026	1,608	455,122	282.18		15,540		14,726		9,219			(814)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407588		N/A	Equity/Index	UBS-	10/25/2024	07/08/2026	941	262,222	270.87		11,924		10,670		8,168			(1,254)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407011		N/A	Equity/Index	UBS-	10/07/2024	07/17/2026	10,133	2,843,664	275.48		116,177		100,914		70,468			(15,263)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403079		N/A	Equity/Index	UBS-	05/24/2024	05/26/2026	2,554	700,000	274.38299999999998		23,520		16,500		17,201			(7,020)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308701		N/A	Equity/Index	UBS-	11/17/2023	11/19/2025	1,874	500,000	268.2561	15,985			7,061		14,411			(8,025)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309182		N/A	Equity/Index	UBS-	12/13/2023	12/12/2025	3,748	1,000,000	268.03140000000002	32,420			15,364		29,069			(16,299)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306983		N/A	Equity/Index	UBS-	08/18/2023	08/20/2025	3,304	900,000	274.3005	28,161			8,923		13,090			(14,138)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307124		N/A	Equity/Index	UBS-	08/25/2023	08/27/2025	3,661	1,000,000	275.16609999999997	31,140			10,166		13,697			(15,634)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410028		N/A	Equity/Index	UBS-	12/09/2024	06/26/2026	400	112,319	271.24		5,377		5,167		3,407			(210)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407022		N/A	Equity/Index	UBS-	10/07/2024	08/12/2026	1,003	281,476	274.74		12,051		10,529		7,434			(1,522)				.0003
UBSMPI-EUROPEAN 2 Yr TA2402031		N/A	Equity/Index	UBS-	04/19/2024	04/17/2026	2,213	600,000	271.67849999999999		19,872		12,928		16,432			(6,944)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306462		N/A	Equity/Index	UBS-	07/21/2023	07/22/2025	2,844	800,000	282.30853400000001	26,216			7,274		4,989			(13,180)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407347		N/A	Equity/Index	UBS-	10/18/2024	10/16/2026	1,767	500,000	282.90600000001		16,955		15,271		9,778			(1,684)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304796		N/A	Equity/Index	UBS-	05/15/2023	05/09/2025	4,221	1,180,935	280.36	39,739			7,035		5,225			(20,117)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409102		N/A	Equity/Index	UBS-	11/25/2024	10/23/2026	1,109	313,887	283.83		9,991		9,475		5,985			(517)				.0003
UBSMPI-EUROPEAN 2 Yr TA2403157		N/A	Equity/Index	UBS-	05/29/2024	05/08/2026	3,533	959,260	274.72000000003		27,677		19,233		22,471			(8,444)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308668		N/A	Equity/Index	UBS-	11/14/2023	11/14/2025	1,492	400,000	269.4513	12,852			5,589		10,084			(6,452)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407036		N/A	Equity/Index	UBS-	10/07/2024	12/24/2025	2,886	809,910	270.8		37,191		30,039		20,455			(7,152)				.0003

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UBSMPI-EUROPEAN 2 Yr TA2411527		N/A	Equity/Index	UBS-	12/31/2024	12/08/2026	2,778	755,686	281.35000000000 2		15,880		15,880		15,880							.0003
UBSMPI-EUROPEAN 2 Yr TA2309145		N/A	Equity/Index	UBS-	12/12/2023	11/20/2025	3,054	809,273	267.73	23,998			10,964		24,344			(12,423)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400528		N/A	Equity/Index	UBS-	02/01/2024	01/30/2026	1,479	400,000	270.72550000000 1		13,636		7,410		10,619			(6,226)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409660		N/A	Equity/Index	UBS-	12/03/2024	10/30/2026	1,332	375,956	275.7		16,654		15,983		10,310			(671)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401773		N/A	Equity/Index	UBS-	04/04/2024	03/27/2026	5,010	1,370,672	276.05		41,679		26,122		27,982			(15,557)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309103		N/A	Equity/Index	UBS-	12/08/2023	12/09/2025	3,017	800,000	266.42970000000 3	25,896			12,165		26,069			(13,019)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308278		N/A	Equity/Index	UBS-	10/24/2023	10/24/2025	1,128	300,000	266.98140000000 1	9,729			3,950		8,972			(4,885)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307557		N/A	Equity/Index	UBS-	09/15/2023	09/17/2025	2,556	700,000	275.2672	22,421			7,966		10,109			(11,257)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409656		N/A	Equity/Index	UBS-	12/03/2024	10/09/2026	2,150	606,836	280.35000000000 2		21,599		20,702		13,250			(897)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401954		N/A	Equity/Index	UBS-	04/15/2024	04/13/2026	7,776	2,104,184	272.83999999997		64,506		41,493		51,446			(23,012)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409454		N/A	Equity/Index	UBS-	12/02/2024	11/20/2026	675	190,735	280.85000000000 2		6,906		6,627		4,258			(279)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409657		N/A	Equity/Index	UBS-	12/03/2024	10/23/2026	1,474	416,035	278.66000000000 3		16,126		15,470		9,939			(656)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306825		N/A	Equity/Index	UBS-	08/09/2023	08/08/2025	7,598	2,100,000	278.05290000000 2	66,633			20,045		20,547			(33,500)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304744		N/A	Equity/Index	UBS-	05/12/2023	05/14/2025	2,144	600,000	280.99896000000 1	19,794			3,611		2,589			(9,938)				.0003
UBSMPI-EUROPEAN 2 Yr TA2408278		N/A	Equity/Index	UBS-	11/08/2024	11/10/2026	3,257	920,000	282.48480000000 1		31,151		29,012		18,896			(2,140)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407578		N/A	Equity/Index	UBS-	10/25/2024	07/07/2026	373	103,941	272.14		4,457		3,988		3,031			(470)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303037		N/A	Equity/Index	UBS-	01/11/2023	01/10/2025	1,376	400,000	291.55098700000 2	13,236			164		73			(6,654)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303862		N/A	Equity/Index	UBS-	03/20/2023	03/14/2025	6,440	1,800,723	279.14999999998	63,688			6,342		4,641			(32,240)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307680		N/A	Equity/Index	UBS-	09/22/2023	09/23/2025	1,476	400,000	272.54109999997	12,644			4,603		7,438			(6,357)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303922		N/A	Equity/Index	UBS-	03/23/2023	03/21/2025	4,650	1,300,000	280.611535	42,939			4,679		3,029			(21,677)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304908		N/A	Equity/Index	UBS-	05/19/2023	05/20/2025	2,167	600,000	278.35765800000 1	19,380			3,700		3,655			(9,743)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309104		N/A	Equity/Index	UBS-	12/08/2023	12/10/2025	3,017	800,000	266.42970000000 3	25,912			12,192		26,088			(13,009)				.0003
UBSMPI-EUROPEAN 2 Yr TA2400142		N/A	Equity/Index	UBS-	01/09/2024	01/09/2026	2,617	700,000	268.64299999997		22,897		11,715		20,841			(11,182)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407040		N/A	Equity/Index	UBS-	10/07/2024	06/16/2026	1,161	325,816	271.48		15,696		13,530		9,599			(2,166)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308818		N/A	Equity/Index	UBS-	11/24/2023	11/25/2025	1,875	500,000	268.00920000000 2	16,120			7,263		14,776			(8,104)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304275		N/A	Equity/Index	UBS-	04/14/2023	04/15/2025	1,773	500,000	283.00885699998	16,600			2,371		1,308			(8,346)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407014		N/A	Equity/Index	UBS-	10/07/2024	08/17/2026	2,402	674,083	275.60000000000 2		27,847		24,356		17,156			(3,491)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304093		N/A	Equity/Index	UBS-	04/03/2023	03/31/2025	4,108	1,161,514	281.3	42,609			5,223		2,946			(21,481)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410027		N/A	Equity/Index	UBS-	12/09/2024	06/26/2026	1,611	452,365	271.38		21,517		20,676		13,625			(841)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407019		N/A	Equity/Index	UBS-	10/07/2024	07/13/2026	2,870	805,420	274.60000000000 2		34,177		29,659		20,778			(4,518)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304672		N/A	Equity/Index	UBS-	05/10/2023	05/02/2025	4,234	1,190,188	281.56	40,217			6,749		4,331			(20,415)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307981		N/A	Equity/Index	UBS-	10/06/2023	10/06/2025	2,257	600,000	267.64280000000 2	18,780			7,191		16,681			(9,468)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306599		N/A	Equity/Index	UBS-	07/28/2023	07/28/2025	5,353	1,500,000	281.59999499998	48,120			13,767		10,195			(24,225)				.0003
UBSMPI-EUROPEAN 2 Yr TA2306873		N/A	Equity/Index	UBS-	08/11/2023	08/12/2025	1,812	500,000	278.0462	15,590			4,776		4,969			(7,838)				.0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
UBSMPI-EUROPEAN 2 Yr TA2408939		N/A	Equity/Index	UBS-	11/22/2024	11/18/2026	5,703	1,612,195	280.97000000000003		58,581		55,583		35,705			(2,998)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407879		N/A	Equity/Index	UBS-	11/01/2024	11/02/2026	5,368	1,480,000	275.6952		50,216		46,216		40,235			(4,001)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409655		N/A	Equity/Index	UBS-	12/03/2024	10/26/2026	1,261	355,916	280.73		12,584		12,074		7,785			(510)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307848		N/A	Equity/Index	UBS-	09/29/2023	09/30/2025	4,092	1,100,000	270.45940000000002	34,815			13,008		24,785			(17,503)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407018		N/A	Equity/Index	UBS-	10/07/2024	07/10/2026	4,747	1,332,170	274.60000000000002		56,441		48,945		34,259			(7,496)				.0003
UBSMPI-EUROPEAN 2 Yr TA2304742		N/A	Equity/Index	UBS-	05/12/2023	05/12/2025	2,144	600,000	280.99896000000001	19,764			3,561		2,542			(9,950)				.0003
UBSMPI-EUROPEAN 2 Yr TA2402465		N/A	Equity/Index	UBS-	05/02/2024	05/01/2026	1,841	500,000	272.23169999999999		16,575		11,088		13,463			(5,487)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407021		N/A	Equity/Index	UBS-	10/07/2024	07/23/2026	2,402	674,083	274.52999999999997		28,840		25,086		17,632			(3,754)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303261		N/A	Equity/Index	UBS-	02/03/2023	01/30/2025	4,000	1,159,231	289.10000000000002	40,610			1,629		626			(20,558)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407575		N/A	Equity/Index	UBS-	10/25/2024	06/24/2026	437	121,776	273.7		4,819		4,300		3,233			(519)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308082		N/A	Equity/Index	UBS-	10/11/2023	10/10/2025	1,500	400,000	268.202	12,680			4,912		10,682			(6,375)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309147		N/A	Equity/Index	UBS-	12/12/2023	08/28/2025	3,303	875,255	273.14	18,078			6,935		14,542			(10,620)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308115		N/A	Equity/Index	UBS-	10/12/2023	10/10/2025	2,626	700,000	267.94260000000003	22,323			8,683		19,096			(11,269)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303184		N/A	Equity/Index	UBS-	01/27/2023	01/27/2025	2,411	700,000	291.18036999999998	23,226			831		344			(11,693)				.0003
UBSMPI-EUROPEAN 2 Yr TA2309355		N/A	Equity/Index	UBS-	12/22/2023	12/22/2025	1,854	500,000	271.08600000000001	16,200			7,921		11,765			(8,167)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407574		N/A	Equity/Index	UBS-	10/25/2024	07/15/2026	797	222,095	274.19		8,692		7,788		5,872			(904)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407034		N/A	Equity/Index	UBS-	10/07/2024	06/05/2026	2,735	767,534	272.22000000000003		35,604		30,602		21,531			(5,002)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407568		N/A	Equity/Index	UBS-	10/25/2024	10/02/2026	2,141	596,619	282.66000000000003		16,467		14,947		11,323			(1,520)				.0003
UBSMPI-EUROPEAN 2 Yr TA2402500		N/A	Equity/Index	UBS-	05/03/2024	05/01/2026	2,937	800,000	272.93340000000001		26,648		17,851		20,718			(8,797)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308549		N/A	Equity/Index	UBS-	11/08/2023	11/07/2025	3,007	800,000	267.54599999999999	25,512			10,864		23,268			(12,826)				.0003
UBSMPI-EUROPEAN 2 Yr TA2401990		N/A	Equity/Index	UBS-	04/17/2024	02/27/2026	3,569	963,981	270.19		31,647		19,669		27,462			(11,978)				.0003
UBSMPI-EUROPEAN 2 Yr TA2409109		N/A	Equity/Index	UBS-	11/25/2024	10/07/2026	948	268,318	280.63		9,793		9,275		5,770			(518)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407572		N/A	Equity/Index	UBS-	10/25/2024	08/20/2026	913	254,420	276.29000000000002		9,218		8,312		6,275			(906)				.0003
UBSMPI-EUROPEAN 2 Yr TA2307393		N/A	Equity/Index	UBS-	09/05/2023	06/12/2025	2,942	803,923	275.52	23,046			5,797		7,964			(13,097)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407006		N/A	Equity/Index	UBS-	10/07/2024	08/04/2026	1,347	378,014	276.56		14,848		12,950		9,051			(1,898)				.0003
UBSMPI-EUROPEAN 2 Yr TA2411528		N/A	Equity/Index	UBS-	12/31/2024	12/07/2026	2,278	619,673	281.35000000000002		13,007		13,007		13,007							.0003
UBSMPI-EUROPEAN 2 Yr TA2303518		N/A	Equity/Index	UBS-	02/24/2023	02/26/2025	4,236	1,200,000	284.31104800000003	39,168			3,009		1,321			(19,665)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407513		N/A	Equity/Index	UBS-	10/24/2024	09/17/2026	447	125,271	282.3		3,760		3,390		2,399			(369)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407587		N/A	Equity/Index	UBS-	10/25/2024	06/30/2026	817	227,668	270.93		10,286		9,190		7,022			(1,096)				.0003
UBSMPI-EUROPEAN 2 Yr TA2303430		N/A	Equity/Index	UBS-	02/16/2023	02/14/2025	3,300	943,104	287.02	30,457			1,851		765			(15,397)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407003		N/A	Equity/Index	UBS-	10/07/2024	08/26/2026	1,361	381,943	277.47000000000003		14,578		12,774		8,961			(1,804)				.0003
UBSMPI-EUROPEAN 2 Yr TA2308316		N/A	Equity/Index	UBS-	10/25/2023	10/24/2025	2,256	600,000	266.7921	19,602			7,970		18,204			(9,855)				.0003
UBSMPI-EUROPEAN 2 Yr TA2410356		N/A	Equity/Index	UBS-	12/13/2024	11/23/2026	1,103	308,077	282.69		8,769		8,570		6,293			(198)				.0003
UBSMPI-EUROPEAN 2 Yr TA2407027		N/A	Equity/Index	UBS-	10/07/2024	07/21/2026	1,621	454,908	274.05		19,866		17,272		12,164			(2,594)				.0003
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										66,637,863	769,074,248		762,420,367	XXX	1,020,038,935	19,001		(55,605,272)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										66,637,863	769,074,248		762,420,367	XXX	1,020,038,935	19,001		(55,605,272)			XXX	XXX
Purchased Options - Replications - Call Options and Warrants																						
Purchased Options - Replications - Put Options																						
Purchased Options - Replications - Caps																						
Purchased Options - Replications - Floors																						
Purchased Options - Replications - Collars																						
Purchased Options - Replications - Other																						
Purchased Options - Income Generation - Call Options and Warrants																						
Purchased Options - Income Generation - Put Options																						
Purchased Options - Income Generation - Caps																						
Purchased Options - Income Generation - Floors																						
Purchased Options - Income Generation - Collars																						
Purchased Options - Income Generation - Other																						
Purchased Options - Other - Call Options and Warrants																						
HORIZON SPONSOR LLC				N/A-	12/31/2021	12/24/2025										(465,196)						
EC 17TH STREET HOLDINGS LLC				N/A-	12/18/2020	12/31/2040							5,678,144		5,678,144	1,176,477						
PAYACTIV INC				N/A-	06/30/2020	08/28/2040							2,472,957		2,472,957	1,915,147						
SPECTACLE BIDCO INC				N/A-	07/01/2021	06/01/2042							214,286		214,286	71,429						
0369999999 - Purchased Options - Other - Call Options and Warrants													8,365,386	XXX	8,365,387	2,697,856					XXX	XXX
Purchased Options - Other - Put Options																						
Purchased Options - Other - Caps																						
Purchased Options - Other - Floors																						
Purchased Options - Other - Collars																						
Purchased Options - Other - Other																						
0429999999 - Purchased Options - Other - Subtotal - Other													8,365,386	XXX	8,365,387	2,697,856					XXX	XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										66,637,863	769,074,248		770,785,753	XXX	1,028,404,322	2,716,857		(55,605,272)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										66,637,863	769,074,248		770,785,753	XXX	1,028,404,322	2,716,857		(55,605,272)			XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						
S&P 500 - CAPPED TA2409830		N/A	Equity/Index	RBC-	12/05/2024	10/23/2025	(69)	(419,751)	5982.7		(20,069)		(20,069)		(16,564)							.0003
S&P 500 - CAPPED TA2409862		N/A	Equity/Index	RBC-	12/05/2024	11/04/2025	(62)	(377,168)	5947.71		(12,210)		(12,210)		(10,635)							.0003
S&P 500 - CAPPED TA2409874		N/A	Equity/Index	RBC-	12/05/2024	11/11/2025	(50)	(304,168)	6286.88		(691)		(691)		(609)							.0003
S&P 500 - CAPPED TA2402423		N/A	Equity/Index	BNP-	04/30/2024	02/27/2025	(50)	(253,721)	5078.18		(14,054)		(14,054)		(25,752)							.0003
S&P 500 - CAPPED TA2408253		N/A	Equity/Index	RBC-	11/07/2024	05/23/2025	(1,700)	(10,167,530)	5472.51		(290,887)		(290,887)		(283,745)							.0003
S&P 500 - CAPPED TA2402323		N/A	Equity/Index	BAR-	04/29/2024	01/31/2025	(43)	(219,883)	5231.33		(2,565)		(2,565)		(4,700)							.0003
S&P 500 - CAPPED TA2402413		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	(59)	(299,390)	5088.8		(15,008)		(15,008)		(27,337)							.0003
S&P 500 - CAPPED TA2409841		N/A	Equity/Index	RBC-	12/05/2024	10/28/2025	(85)	(517,085)	6040.41		(9,771)		(9,771)		(8,429)							.0003
S&P 500 - CAPPED TA2411637		N/A	Equity/Index	RBC-	12/31/2024	09/11/2025	(45)	(264,735)	5554.13		(6,336)		(6,336)		(6,451)							.0003
S&P 500 - CAPPED TA2411640		N/A	Equity/Index	RBC-	12/31/2024	09/11/2025	(651)	(3,829,833)	5554.13		(192,240)		(192,240)		(192,301)							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CAPPED TA2411177		N/A	Equity/Index	BNP	12/24/2024	12/19/2025	(76)	(457,805)	6100.13		(17,015)		(17,015)		(14,583)							.0003
S&P 500 - CAPPED TA2408256		N/A	Equity/Index	RBC	11/07/2024	05/23/2025	(654)	(3,911,509)	5702.57		(121,337)		(121,337)		(113,397)							.0003
S&P 500 - CAPPED TA2402105		N/A	Equity/Index	TOCC	04/19/2024	04/14/2025	(3,600)	(17,922,204)	5123.41		(305,620)		(305,620)		(506,752)							.0003
S&P 500 - CAPPED TA2408376		N/A	Equity/Index	BMO	11/08/2024	05/07/2025	(300)	(1,798,299)	5577.2		(1,668)		(1,668)		(1,267)							.0003
S&P 500 - CAPPED TA2411486		N/A	Equity/Index	RBC	12/30/2024	12/19/2025	(91)	(544,544)	6146.63		(14,525)		(14,525)		(13,663)							.0003
S&P 500 - CAPPED TA2410576		N/A	Equity/Index	BAR	12/16/2024	12/10/2025	(93)	(565,440)	6225.76		(26,023)		(26,023)		(19,143)							.0003
S&P 500 - CAPPED TA2409891		N/A	Equity/Index	RBC	12/05/2024	11/14/2025	(92)	(559,668)	6149.01		(20,495)		(20,495)		(16,276)							.0003
S&P 500 - CAPPED TA2409850		N/A	Equity/Index	RBC	12/05/2024	10/31/2025	(80)	(486,668)	5705.45		(12,061)		(12,061)		(11,172)							.0003
S&P 500 - CAPPED TA2411484		N/A	Equity/Index	RBC	12/30/2024	12/19/2025	(102)	(610,368)	6092.38		(20,983)		(20,983)		(19,757)							.0003
S&P 500 - CAPPED TA2402376		N/A	Equity/Index	BNP	04/30/2024	02/10/2025	(55)	(279,093)	5403.55		(4,859)		(4,859)		(11,198)							.0003
S&P 500 - CAPPED TA2402407		N/A	Equity/Index	BNP	04/30/2024	02/21/2025	(68)	(345,060)	5087.03		(18,421)		(18,421)		(34,262)							.0003
S&P 500 - CAPPED TA2410556		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	(33)	(200,640)	6256.58		(1,753)		(1,753)		(1,463)							.0003
S&P 500 - CAPPED TA2405040		N/A	Equity/Index	RBC	08/05/2024	08/01/2025	(149)	(777,136)	5346.56		(22,582)		(22,582)		(32,912)							.0003
S&P 500 - CAPPED TA2402306		N/A	Equity/Index	BAR	04/29/2024	01/23/2025	(13)	(66,476)	5087.42		(2,133)		(2,133)		(3,683)							.0003
S&P 500 - CAPPED TA2402255		N/A	Equity/Index	SG	04/26/2024	03/14/2025	(506)	(2,585,432)	5331.99		(22,993)		(22,993)		(40,471)							.0003
S&P 500 - CAPPED TA2411631		N/A	Equity/Index	RBC	12/31/2024	09/05/2025	(24)	(141,192)	5503.41		(4,646)		(4,646)		(4,672)							.0003
S&P 500 - CAPPED TA2411643		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	(35)	(205,905)	5948.71		(5,441)		(5,441)		(5,458)							.0003
S&P 500 - CAPPED TA2410534		N/A	Equity/Index	BAR	12/16/2024	12/04/2025	(14)	(85,120)	6695.19		(568)		(568)		(338)							.0003
S&P 500 - CAPPED TA2402370		N/A	Equity/Index	BNP	04/30/2024	01/17/2025	(26)	(131,935)	4839.8100000000004		(2,691)		(2,691)		(3,702)							.0003
S&P 500 - CAPPED TA2409864		N/A	Equity/Index	RBC	12/05/2024	11/04/2025	(121)	(736,085)	6283.26		(555)		(555)		(576)							.0003
S&P 500 - CAPPED TA2408395		N/A	Equity/Index	BMO	11/08/2024	06/17/2025	(27)	(161,847)	6001.4		(868)		(868)		(729)							.0003
S&P 500 - CAPPED TA2411494		N/A	Equity/Index	RBC	12/30/2024	12/23/2025	(27)	(161,568)	6325.73		(3,462)		(3,462)		(3,208)							.0003
S&P 500 - CAPPED TA2409805		N/A	Equity/Index	RBC	12/05/2024	10/16/2025	(55)	(334,584)	6138.21		(10,774)		(10,774)		(8,493)							.0003
S&P 500 - CAPPED TA2403613		N/A	Equity/Index	TOCC	06/13/2024	06/06/2025	(1,400)	(7,590,422)	5346.99		(323,770)		(323,770)		(432,610)							.0003
S&P 500 - CAPPED TA2409858		N/A	Equity/Index	RBC	12/05/2024	10/31/2025	(52)	(316,334)	6012.56		(4,608)		(4,608)		(4,053)							.0003
S&P 500 - CAPPED TA2410540		N/A	Equity/Index	BAR	12/16/2024	12/04/2025	(22)	(133,760)	6241.51		(5,715)		(5,715)		(4,179)							.0003
S&P 500 - CAPPED TA2409868		N/A	Equity/Index	RBC	12/05/2024	11/07/2025	(91)	(553,585)	6228.19		(2,721)		(2,721)		(2,327)							.0003
S&P 500 - CAPPED TA2402386		N/A	Equity/Index	BNP	04/30/2024	02/14/2025	(1,762)	(8,941,110)	5000.62		(586,834)		(586,834)		(1,072,476)							.0003
S&P 500 - CAPPED TA2410555		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	(29)	(176,320)	6254.62		(1,574)		(1,574)		(1,314)							.0003
S&P 500 - CAPPED TA2408242		N/A	Equity/Index	RBC	11/07/2024	05/16/2025	(67)	(400,720)	5480.91		(22,387)		(22,387)		(21,429)							.0003
S&P 500 - CAPPED TA2410549		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	(29)	(176,320)	6385.07		(5,600)		(5,600)		(3,811)							.0003
S&P 500 - CAPPED TA2402269		N/A	Equity/Index	SG	04/26/2024	03/28/2025	(132)	(674,461)	5819.2		(1,624)		(1,624)		(4,648)							.0003
S&P 500 - CAPPED TA2408372		N/A	Equity/Index	BMO	11/08/2024	05/06/2025	(131)	(785,257)	5433.39		(7,585)		(7,585)		(7,353)							.0003
S&P 500 - CAPPED TA2409834		N/A	Equity/Index	RBC	12/05/2024	10/24/2025	(62)	(377,168)	6249.92		(4,767)		(4,767)		(3,810)							.0003

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S&P 500 - CAPPED TA2400196		N/A	Equity/Index	SG	01/11/2024	01/03/2025	(6,200)	(29,411,808)	4700.6400000000003		(1,235,722)		(1,235,722)		(2,058,499)							.0003
S&P 500 - CAPPED TA2411700		N/A	Equity/Index	RBC	12/31/2024	12/10/2025	(93)	(547,119)	6225.76		(15,939)		(15,939)		(16,028)							.0003
S&P 500 - CAPPED TA2402363		N/A	Equity/Index	BNP	04/30/2024	01/17/2025	(18)	(91,339)	4780.9399999999996		(2,638)		(2,638)		(3,575)							.0003
S&P 500 - CAPPED TA2411487		N/A	Equity/Index	RBC	12/30/2024	12/19/2025	(91)	(544,544)	6146.64		(14,511)		(14,511)		(13,663)							.0003
S&P 500 - CAPPED TA2402398		N/A	Equity/Index	BNP	04/30/2024	02/21/2025	(33)	(167,456)	4981.8		(3,252)		(3,252)		(4,781)							.0003
S&P 500 - CAPPED TA2402397		N/A	Equity/Index	BNP	04/30/2024	02/14/2025	(502)	(2,547,354)	5029.7299999999996		(162,141)		(162,141)		(305,145)							.0003
S&P 500 - CAPPED TA2409820		N/A	Equity/Index	RBC	12/05/2024	10/20/2025	(53)	(322,418)	5864.67		(9,962)		(9,962)		(8,844)							.0003
S&P 500 - CAPPED TA2409831		N/A	Equity/Index	RBC	12/05/2024	10/23/2025	(118)	(717,835)	6065.28		(11,788)		(11,788)		(10,109)							.0003
S&P 500 - CAPPED TA2410558		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	(12)	(72,960)	6396.68		(953)		(953)		(715)							.0003
S&P 500 - CAPPED TA2403934		N/A	Equity/Index	BNP	06/27/2024	05/30/2025	(300)	(1,645,596)	5541.3855000000003		(120,093)		(120,093)		(159,321)							.0003
S&P 500 - CAPPED TA2402415		N/A	Equity/Index	BNP	04/30/2024	02/21/2025	(145)	(735,789)	5088.8		(38,058)		(38,058)		(70,100)							.0003
S&P 500 - CAPPED TA2409801		N/A	Equity/Index	RBC	12/05/2024	10/16/2025	(112)	(681,335)	6236.83		(13,551)		(13,551)		(10,505)							.0003
S&P 500 - CAPPED TA2411668		N/A	Equity/Index	RBC	12/31/2024	11/26/2025	(48)	(282,384)	5998.74		(13,808)		(13,808)		(13,795)							.0003
S&P 500 - CAPPED TA2408381		N/A	Equity/Index	BMO	11/08/2024	05/19/2025	(65)	(389,631)	5551.83		(5,639)		(5,639)		(5,363)							.0003
S&P 500 - CAPPED TA2411625		N/A	Equity/Index	RBC	12/31/2024	09/05/2025	(314)	(1,847,262)	5408.42		(37,897)		(37,897)		(38,487)							.0003
S&P 500 - CAPPED TA2411680		N/A	Equity/Index	RBC	12/31/2024	11/28/2025	(72)	(423,576)	6032.38		(7,826)		(7,826)		(7,839)							.0003
S&P 500 - CAPPED TA2409809		N/A	Equity/Index	RBC	12/05/2024	10/17/2025	(59)	(358,918)	5841.47		(16,846)		(16,846)		(14,700)							.0003
S&P 500 - CAPPED TA2402432		N/A	Equity/Index	BNP	04/30/2024	02/28/2025	(50)	(253,721)	5703.79		(804)		(804)		(2,403)							.0003
S&P 500 - CAPPED TA2402385		N/A	Equity/Index	BNP	04/30/2024	02/14/2025	(313)	(1,588,290)	5000.62		(101,581)		(101,581)		(183,283)							.0003
S&P 500 - CAPPED TA2411703		N/A	Equity/Index	RBC	12/31/2024	12/15/2025	(35)	(205,905)	6051.09		(5,719)		(5,719)		(5,709)							.0003
S&P 500 - CAPPED TA2409817		N/A	Equity/Index	RBC	12/05/2024	10/20/2025	(159)	(967,253)	5864.67		(22,406)		(22,406)		(20,117)							.0003
S&P 500 - CAPPED TA2409851		N/A	Equity/Index	RBC	12/05/2024	10/31/2025	(103)	(626,585)	5705.45		(31,515)		(31,515)		(28,481)							.0003
S&P 500 - CAPPED TA2411626		N/A	Equity/Index	RBC	12/31/2024	09/05/2025	(49)	(288,267)	5408.42		(10,037)		(10,037)		(10,209)							.0003
S&P 500 - CAPPED TA2411699		N/A	Equity/Index	RBC	12/31/2024	12/10/2025	(93)	(547,119)	6225.29		(15,963)		(15,963)		(16,052)							.0003
S&P 500 - CAPPED TA2402426		N/A	Equity/Index	BNP	04/30/2024	02/28/2025	(111)	(563,260)	5314.29		(15,180)		(15,180)		(31,154)							.0003
S&P 500 - CAPPED TA2409873		N/A	Equity/Index	RBC	12/05/2024	11/11/2025	(59)	(358,918)	6399.22		(5,582)		(5,582)		(4,043)							.0003
S&P 500 - CAPPED TA2402373		N/A	Equity/Index	BNP	04/30/2024	01/17/2025	(470)	(2,384,973)	4839.8100000000004		(146,837)		(146,837)		(226,905)							.0003
S&P 500 - CAPPED TA2411651		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	(125)	(735,375)	5969.34		(19,154)		(19,154)		(19,170)							.0003
S&P 500 - CAPPED TA2408238		N/A	Equity/Index	RBC	11/07/2024	05/16/2025	(163)	(974,887)	5682.68		(18,005)		(18,005)		(17,035)							.0003
S&P 500 - CAPPED TA2409804		N/A	Equity/Index	RBC	12/05/2024	10/16/2025	(56)	(340,668)	6036.1		(14,885)		(14,885)		(12,011)							.0003
S&P 500 - CAPPED TA2409856		N/A	Equity/Index	RBC	12/05/2024	10/31/2025	(75)	(456,251)	5908.49		(19,711)		(19,711)		(17,034)							.0003
S&P 500 - CAPPED TA2408369		N/A	Equity/Index	BMO	11/08/2024	05/05/2025	(100)	(599,433)	5483.26		(7,313)		(7,313)		(7,021)							.0003
S&P 500 - CAPPED TA2411688		N/A	Equity/Index	RBC	12/31/2024	11/28/2025	(29)	(170,607)	6200.48		(5,779)		(5,779)		(5,810)							.0003
S&P 500 - CAPPED TA2411659		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	(377)	(2,217,891)	6136.41		(40,490)		(40,490)		(40,537)							.0003

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S&P 500 - CAPPED TA2402368		N/A	Equity/Index	BNP	04/30/2024	01/17/2025	(436)	(2,212,443)	4780.9399999999996		(157,392)		(157,392)		(239,315)							.0003
S&P 500 - CAPPED TA2402270		N/A	Equity/Index	SG	04/26/2024	03/28/2025	(45)	(229,930)	5543.34		(4,743)		(4,743)		(11,340)							.0003
S&P 500 - CAPPED TA2411661		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	(27)	(158,841)	6198.5		(2,575)		(2,575)		(2,587)							.0003
S&P 500 - CAPPED TA2409842		N/A	Equity/Index	RBC	12/05/2024	10/28/2025	(47)	(285,917)	6104.47		(4,384)		(4,384)		(3,732)							.0003
S&P 500 - CAPPED TA2402265		N/A	Equity/Index	SG	04/26/2024	03/20/2025	(419)	(2,140,901)	5616.48		(14,812)		(14,812)		(34,958)							.0003
S&P 500 - CAPPED TA2408254		N/A	Equity/Index	RBC	11/07/2024	05/23/2025	(1,660)	(9,928,294)	5554		(170,416)		(170,416)		(165,028)							.0003
S&P 500 - CAPPED TA2403932		N/A	Equity/Index	BNP	06/27/2024	05/16/2025	(250)	(1,371,330)	5939.66		(42,478)		(42,478)		(55,070)							.0003
S&P 500 - CAPPED TA2403933		N/A	Equity/Index	BNP	06/27/2024	05/23/2025	(200)	(1,097,064)	5463.86		(89,210)		(89,210)		(117,700)							.0003
S&P 500 - CAPPED TA2409892		N/A	Equity/Index	RBC	12/05/2024	11/14/2025	(42)	(255,501)	6160.52		(9,060)		(9,060)		(7,175)							.0003
S&P 500 - CAPPED TA2402362		N/A	Equity/Index	BNP	04/30/2024	01/17/2025	(165)	(837,278)	4739.21		(60,344)		(60,344)		(88,771)							.0003
S&P 500 - CAPPED TA2411702		N/A	Equity/Index	RBC	12/31/2024	12/15/2025	(69)	(405,927)	6051.09		(8,080)		(8,080)		(8,094)							.0003
S&P 500 - CAPPED TA2410533		N/A	Equity/Index	BAR	12/16/2024	12/03/2025	(28)	(170,240)	6328.81		(4,469)		(4,469)		(3,290)							.0003
S&P 500 - CAPPED TA2402406		N/A	Equity/Index	BNP	04/30/2024	02/21/2025	(178)	(903,245)	5087.03		(45,362)		(45,362)		(82,481)							.0003
S&P 500 - CAPPED TA2408400		N/A	Equity/Index	BMO	11/08/2024	06/27/2025	(102)	(611,422)	5950.42		(6,929)		(6,929)		(6,105)							.0003
S&P 500 - CAPPED TA2404956		N/A	Equity/Index	BAR	08/01/2024	07/29/2025	(542)	(2,963,250)	5463.54		(141,478)		(141,478)		(196,866)							.0003
S&P 500 - CAPPED TA2408411		N/A	Equity/Index	BMO	11/08/2024	06/30/2025	(33)	(197,813)	5641.6		(2,797)		(2,797)		(2,655)							.0003
S&P 500 - CAPPED TA2409822		N/A	Equity/Index	RBC	12/05/2024	10/21/2025	(60)	(365,001)	6134.62		(11,410)		(11,410)		(9,088)							.0003
S&P 500 - CAPPED TA2409818		N/A	Equity/Index	RBC	12/05/2024	10/20/2025	(195)	(1,186,253)	5864.67		(75,582)		(75,582)		(63,299)							.0003
S&P 500 - CAPPED TA2402365		N/A	Equity/Index	BNP	04/30/2024	01/17/2025	(209)	(1,060,552)	4780.9399999999996		(47,995)		(47,995)		(67,339)							.0003
S&P 500 - CAPPED TA2409821		N/A	Equity/Index	RBC	12/05/2024	10/21/2025	(195)	(1,186,253)	6454.02		(599)		(599)		(604)							.0003
S&P 500 - CAPPED TA2409848		N/A	Equity/Index	RBC	12/05/2024	10/30/2025	(49)	(298,084)	6111.42		(4,420)		(4,420)		(3,763)							.0003
S&P 500 - CAPPED TA2411689		N/A	Equity/Index	RBC	12/31/2024	11/28/2025	(44)	(258,852)	6323.59		(6,499)		(6,499)		(6,575)							.0003
S&P 500 - CAPPED TA2410557		N/A	Equity/Index	BAR	12/16/2024	12/05/2025	(20)	(121,600)	6351.99		(3,170)		(3,170)		(2,303)							.0003
S&P 500 - CAPPED TA2404952		N/A	Equity/Index	BAR	08/01/2024	07/29/2025	(42)	(229,625)	5463.54		(6,402)		(6,402)		(8,496)							.0003
S&P 500 - CAPPED TA2409876		N/A	Equity/Index	RBC	12/05/2024	11/12/2025	(44)	(267,667)	6582.12		(823)		(823)		(574)							.0003
S&P 500 - CAPPED TA2411178		N/A	Equity/Index	BNP	12/24/2024	12/19/2025	(92)	(554,185)	6146.63		(16,192)		(16,192)		(13,848)							.0003
S&P 500 - CAPPED TA2410575		N/A	Equity/Index	BAR	12/16/2024	12/10/2025	(93)	(565,440)	6225.29		(26,051)		(26,051)		(19,166)							.0003
S&P 500 - CAPPED TA2411662		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	(159)	(935,397)	6253.96		(21,704)		(21,704)		(21,847)							.0003
S&P 500 - CAPPED TA2411628		N/A	Equity/Index	RBC	12/31/2024	09/05/2025	(274)	(1,611,942)	5408.42		(81,433)		(81,433)		(82,274)							.0003
S&P 500 - CAPPED TA2409843		N/A	Equity/Index	RBC	12/05/2024	10/29/2025	(74)	(450,168)	6446.8		(1,272)		(1,272)		(971)							.0003
S&P 500 - CAPPED TA2411647		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	(123)	(723,609)	5948.71		(37,563)		(37,563)		(37,496)							.0003
S&P 500 - CAPPED TA2410577		N/A	Equity/Index	BAR	12/16/2024	12/11/2025	(57)	(346,560)	6464.47		(9,370)		(9,370)		(6,112)							.0003
S&P 500 - CAPPED TA2411708		N/A	Equity/Index	RBC	12/31/2024	12/17/2025	(17)	(100,011)	6050.61		(2,649)		(2,649)		(2,647)							.0003
S&P 500 - CAPPED TA2411642		N/A	Equity/Index	RBC	12/31/2024	11/21/2025	(386)	(2,270,838)	5948.71		(43,965)		(43,965)		(44,320)							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CAPPED TA2409825		N/A	Equity/Index	RBC-	12/05/2024	10/21/2025	(44)	(267,667)	5853.98		(9,558)		(9,558)		(8,453)							.0003
S&P 500 - CAPPED TA2411660		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	(205)	(1,206,015)	6156.44		(36,880)		(36,880)		(36,902)							.0003
S&P 500 - CAPPED TA2411485		N/A	Equity/Index	RBC-	12/30/2024	12/19/2025	(102)	(610,368)	6092.54		(20,983)		(20,983)		(19,747)							.0003
S&P 500 - CAPPED TA2405039		N/A	Equity/Index	RBC-	08/05/2024	08/01/2025	(147)	(766,705)	5346.56		(18,105)		(18,105)		(25,996)							.0003
S&P 500 - CAPPED TA2409871		N/A	Equity/Index	RBC-	12/05/2024	11/10/2025	(41)	(249,417)	6239.68		(9,029)		(9,029)		(6,683)							.0003
S&P 500 - CAPPED TA2409878		N/A	Equity/Index	RBC-	12/05/2024	11/13/2025	(84)	(511,001)	6389.77		(9,274)		(9,274)		(6,699)							.0003
S&P 500 - CAPPED TA2402416		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	(290)	(1,471,579)	5088.8		(85,588)		(85,588)		(166,235)							.0003
S&P 500 - CAPPED TA2411167		N/A	Equity/Index	BNP-	12/24/2024	12/19/2025	(16)	(96,380)	6181.81		(4,306)		(4,306)		(3,466)							.0003
S&P 500 - CAPPED TA2402374		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	(103)	(522,664)	4839.810000000004		(38,235)		(38,235)		(62,526)							.0003
S&P 500 - CAPPED TA2402410		N/A	Equity/Index	BNP-	04/30/2024	02/21/2025	(25)	(126,860)	5088.8		(2,337)		(2,337)		(3,683)							.0003
S&P 500 - CAPPED TA2408241		N/A	Equity/Index	RBC-	11/07/2024	05/16/2025	(301)	(1,800,251)	5556.9		(28,715)		(28,715)		(27,701)							.0003
S&P 500 - CAPPED TA2409886		N/A	Equity/Index	RBC-	12/05/2024	11/14/2025	(90)	(547,502)	6396.36		(7,409)		(7,409)		(5,479)							.0003
S&P 500 - CAPPED TA2408264		N/A	Equity/Index	RBC-	11/07/2024	05/30/2025	(271)	(1,620,824)	5540.32		(56,929)		(56,929)		(54,820)							.0003
S&P 500 - CAPPED TA2409819		N/A	Equity/Index	RBC-	12/05/2024	10/20/2025	(54)	(328,501)	5864.67		(11,690)		(11,690)		(10,309)							.0003
S&P 500 - CAPPED TA2410578		N/A	Equity/Index	BAR-	12/16/2024	12/11/2025	(27)	(164,160)	6378.76		(132)		(132)		(123)							.0003
S&P 500 - CAPPED TA2411633		N/A	Equity/Index	RBC-	12/31/2024	09/05/2025	(41)	(241,203)	5503.41		(11,943)		(11,943)		(11,957)							.0003
S&P 500 - CAPPED TA2403822		N/A	Equity/Index	TOCC-	06/21/2024	06/06/2025	(100)	(546,508)	5529.5		(16,100)		(16,100)		(21,683)							.0003
S&P 500 - CAPPED TA2402106		N/A	Equity/Index	TOCC-	04/19/2024	04/11/2025	(6,100)	(30,368,179)	5123.41		(517,978)		(517,978)		(860,182)							.0003
S&P 500 - CAPPED TA2402395		N/A	Equity/Index	BNP-	04/30/2024	02/14/2025	(40)	(202,976)	5029.729999999996		(11,619)		(11,619)		(20,817)							.0003
S&P 500 - CAPPED TA2411636		N/A	Equity/Index	RBC-	12/31/2024	09/05/2025	(409)	(2,406,147)	5566.87		(125,256)		(125,256)		(125,247)							.0003
S&P 500 - CAPPED TA2409811		N/A	Equity/Index	RBC-	12/05/2024	10/17/2025	(82)	(498,835)	6458.16		(1,537)		(1,537)		(1,139)							.0003
S&P 500 - CAPPED TA2410437		N/A	Equity/Index	BAR-	12/13/2024	12/10/2025	(89)	(538,793)	6225.76		(19,176)		(19,176)		(15,250)							.0003
S&P 500 - CAPPED TA2402433		N/A	Equity/Index	BNP-	04/30/2024	02/28/2025	(34)	(172,530)	5391.84		(4,928)		(4,928)		(11,791)							.0003
S&P 500 - CAPPED TA2402261		N/A	Equity/Index	SG-	04/26/2024	03/14/2025	(58)	(296,354)	5704.16		(896)		(896)		(2,338)							.0003
S&P 500 - CAPPED TA2402257		N/A	Equity/Index	SG-	04/26/2024	03/14/2025	(80)	(408,764)	5498.67		(5,578)		(5,578)		(12,190)							.0003
S&P 500 - CAPPED TA2409824		N/A	Equity/Index	RBC-	12/05/2024	10/21/2025	(59)	(358,918)	5853.98		(8,557)		(8,557)		(7,692)							.0003
S&P 500 - CAPPED TA2411634		N/A	Equity/Index	RBC-	12/31/2024	09/05/2025	(26)	(152,958)	5503.41		(10,882)		(10,882)		(10,869)							.0003
S&P 500 - CAPPED TA2405038		N/A	Equity/Index	RBC-	08/05/2024	08/01/2025	(1,558)	(8,126,029)	5346.56		(152,559)		(152,559)		(216,379)							.0003
S&P 500 - CAPPED TA2402357		N/A	Equity/Index	BNP-	04/30/2024	01/17/2025	(36)	(182,679)	4739.21		(3,536)		(3,536)		(4,623)							.0003
S&P 500 - CAPPED TA2410541		N/A	Equity/Index	BAR-	12/16/2024	12/05/2025	(129)	(784,320)	6520.77		(14,288)		(14,288)		(9,258)							.0003
S&P 500 - CAPPED TA2409806		N/A	Equity/Index	RBC-	12/05/2024	10/17/2025	(109)	(663,085)	6435.13		(104)		(104)		(185)							.0003
S&P 500 - CAPPED TA2411208		N/A	Equity/Index	BMO-	12/26/2024	12/23/2025	(81)	(492,318)	5974.07		(14,638)		(14,638)		(13,424)							.0003
S&P 500 - CAPPED TA2411207		N/A	Equity/Index	BMO-	12/26/2024	12/23/2025	(95)	(577,410)	5974.07		(13,185)		(13,185)		(12,237)							.0003
S&P 500 - CAPPED TA2411650		N/A	Equity/Index	RBC-	12/31/2024	11/21/2025	(156)	(917,748)	5969.34		(15,992)		(15,992)		(16,138)							.0003

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S&P 500 - CAPPED TA2411638		N/A	Equity/Index	RBC-	12/31/2024	09/11/2025	(19)	(111,777)	5554.13		(3,740)		(3,740)		(3,752)							.0003
S&P 500 - CAPPED TA2409857		N/A	Equity/Index	RBC-	12/05/2024	10/31/2025	(65)	(395,418)	5909.71		(19,041)		(19,041)		(16,309)							.0003
S&P 500 - CAPPED TA2402977		N/A	Equity/Index	SG-	05/21/2024	04/25/2025	(163)	(865,489)	5256.54		(40,753)		(40,753)		(59,552)							.0003
S&P 500 - CAPPED TA2411154		N/A	Equity/Index	BNP-	12/24/2024	12/18/2025	(39)	(234,926)	6094.37		(10,479)		(10,479)		(8,840)							.0003
S&P 500 - CAPPED TA2409815		N/A	Equity/Index	RBC-	12/05/2024	10/17/2025	(76)	(462,335)	6456.18		(1,546)		(1,546)		(1,139)							.0003
SPMARC5P Index - 1 Yr TA2410909		N/A	Equity/Index	JPM-	12/20/2024	02/18/2025	(1,507)	(572,344)	356.64		(35,008)		(35,008)		(33,400)							.0003
SPMARC5P Index - 1 Yr TA2410684		N/A	Equity/Index	BMO-	12/18/2024	04/23/2025	(1,747)	(663,458)	361.86		(32,739)		(32,739)		(30,528)							.0003
SPMARC5P Index - 1 Yr TA2410688		N/A	Equity/Index	BMO-	12/18/2024	06/09/2025	(1,438)	(546,109)	361.1		(28,458)		(28,458)		(26,605)							.0003
SPMARC5P Index - 1 Yr TA2410926		N/A	Equity/Index	JPM-	12/20/2024	08/26/2025	(1,718)	(652,479)	355.771502		(42,374)		(42,374)		(40,604)							.0003
SPMARC5P Index - 1 Yr TA2410919		N/A	Equity/Index	JPM-	12/20/2024	06/10/2025	(1,459)	(554,114)	361.09770300000002		(28,268)		(28,268)		(26,849)							.0003
SPMARC5P Index - 1 Yr TA2410255		N/A	Equity/Index	BMO-	12/11/2024	05/23/2025	(805)	(313,137)	358.2294		(25,156)		(25,156)		(16,932)							.0003
SPMARC5P Index - 1 Yr TA2410910		N/A	Equity/Index	JPM-	12/20/2024	02/19/2025	(2,665)	(1,012,140)	356.64		(61,909)		(61,909)		(59,069)							.0003
SPMARC5P Index - 1 Yr TA2410396		N/A	Equity/Index	JPM-	12/13/2024	04/15/2025	(814)	(313,284)	363.03		(18,058)		(18,058)		(13,214)							.0003
SPMARC5P Index - 1 Yr TA2410917		N/A	Equity/Index	JPM-	12/20/2024	06/06/2025	(1,641)	(623,235)	359.67301700000002		(33,926)		(33,926)		(32,267)							.0003
SPMARC5P Index - 1 Yr TA2409705		N/A	Equity/Index	JPM-	12/05/2024	05/12/2025	(2,340)	(906,305)	363.40359999999998		(56,811)		(56,811)		(37,726)							.0003
SPMARC5P Index - 1 Yr TA2410682		N/A	Equity/Index	BMO-	12/18/2024	04/02/2025	(141)	(53,548)	362.26		(2,562)		(2,562)		(2,393)							.0003
SPMARC5P Index - 1 Yr TA2411428		N/A	Equity/Index	JPM-	12/30/2024	09/19/2025	(3,023)	(1,145,566)	356.21		(70,768)		(70,768)		(70,628)							.0003
SPMARC5P Index - 1 Yr TA2411424		N/A	Equity/Index	JPM-	12/30/2024	09/09/2025	(2,379)	(901,522)	356.62		(54,693)		(54,693)		(54,588)							.0003
SPMARC5P Index - 1 Yr TA2410399		N/A	Equity/Index	JPM-	12/13/2024	04/22/2025	(1,854)	(713,549)	361.86		(43,244)		(43,244)		(32,174)							.0003
SPMARC5P Index - 1 Yr TA2411427		N/A	Equity/Index	JPM-	12/30/2024	09/29/2025	(3,100)	(1,174,745)	348.8		(93,713)		(93,713)		(93,410)							.0003
SPMARC5P Index - 1 Yr TA2410911		N/A	Equity/Index	JPM-	12/20/2024	02/24/2025	(1,596)	(606,145)	353.496308		(42,055)		(42,055)		(40,357)							.0003
SPMARC5P Index - 1 Yr TA2410916		N/A	Equity/Index	JPM-	12/20/2024	06/04/2025	(775)	(294,337)	361.15965		(14,938)		(14,938)		(14,187)							.0003
SPMARC5P Index - 1 Yr TA2410922		N/A	Equity/Index	JPM-	12/20/2024	07/07/2025	(2,022)	(767,935)	357.9		(45,422)		(45,422)		(43,353)							.0003
SPMARC5P Index - 1 Yr TA2410250		N/A	Equity/Index	BMO-	12/11/2024	05/07/2025	(2,468)	(960,027)	364.01960000000003		(63,428)		(63,428)		(38,555)							.0003
SPMARC5P Index - 1 Yr TA2410927		N/A	Equity/Index	JPM-	12/20/2024	08/27/2025	(1,719)	(652,859)	355.771502		(42,415)		(42,415)		(40,640)							.0003
SPMARC5P Index - 1 Yr TA2410687		N/A	Equity/Index	BMO-	12/18/2024	06/06/2025	(2,556)	(970,692)	361.46		(49,638)		(49,638)		(46,357)							.0003
SPMARC5P Index - 1 Yr TA2410254		N/A	Equity/Index	BMO-	12/11/2024	05/22/2025	(1,413)	(549,643)	361.13709999999998		(40,228)		(40,228)		(25,911)							.0003
SPMARC5P Index - 1 Yr TA2410401		N/A	Equity/Index	JPM-	12/13/2024	04/29/2025	(1,097)	(422,202)	363.21		(24,203)		(24,203)		(17,749)							.0003
SPMARC5P Index - 1 Yr TA2410915		N/A	Equity/Index	JPM-	12/20/2024	06/03/2025	(616)	(233,951)	361.15965		(11,867)		(11,867)		(11,270)							.0003
SPMARC5P Index - 1 Yr TA2410393		N/A	Equity/Index	JPM-	12/13/2024	04/08/2025	(273)	(105,070)	364.47		(5,671)		(5,671)		(4,057)							.0003
SPMARC5P Index - 1 Yr TA2409704		N/A	Equity/Index	JPM-	12/05/2024	05/21/2025	(1,202)	(465,547)	361.3981		(31,512)		(31,512)		(21,629)							.0003
SPMARC5P Index - 1 Yr TA2410686		N/A	Equity/Index	BMO-	12/18/2024	06/02/2025	(1,729)	(656,622)	361.16		(34,009)		(34,009)		(31,745)							.0003
SPMARC5P Index - 1 Yr TA2411423		N/A	Equity/Index	JPM-	12/30/2024	09/05/2025	(3,872)	(1,467,294)	356.58		(89,095)		(89,095)		(88,901)							.0003
SPMARC5P Index - 1 Yr TA2410683		N/A	Equity/Index	BMO-	12/18/2024	04/21/2025	(1,840)	(698,777)	361.86		(34,426)		(34,426)		(32,131)							.0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 1 Yr TA2410395		N/A	Equity/Index	JPM	12/13/2024	04/11/2025	(1,232)	(474,160)	364.77		(25,249)		(25,249)		(18,021)							.0003
SPMARC5P Index - 1 Yr TA2410252		N/A	Equity/Index	BMO	12/11/2024	05/09/2025	(4,965)	(1,931,335)	364.62799999999		(124,770)		(124,770)		(74,955)							.0003
SPMARC5P Index - 1 Yr TA2410256		N/A	Equity/Index	BMO	12/11/2024	05/28/2025	(1,214)	(472,234)	358.89609999999		(37,197)		(37,197)		(24,780)							.0003
SPMARC5P Index - 1 Yr TA2410681		N/A	Equity/Index	BMO	12/18/2024	04/01/2025	(232)	(88,107)	362.26		(4,215)		(4,215)		(3,937)							.0003
SPMARC5P Index - 1 Yr TA2410400		N/A	Equity/Index	JPM	12/13/2024	04/28/2025	(1,534)	(590,391)	363.21		(33,801)		(33,801)		(24,802)							.0003
SPMARC5P Index - 1 Yr TA2410392		N/A	Equity/Index	JPM	12/13/2024	04/01/2025	(1,875)	(721,631)	362.26		(42,912)		(42,912)		(31,577)							.0003
SPMARC5P Index - 1 Yr TA2410925		N/A	Equity/Index	JPM	12/20/2024	08/15/2025	(1,726)	(655,518)	353.97458999998		(45,383)		(45,383)		(43,526)							.0003
SPMARC5P Index - 1 Yr TA2410685		N/A	Equity/Index	BMO	12/18/2024	04/30/2025	(263)	(99,880)	363.21		(4,610)		(4,610)		(4,286)							.0003
SPMARC5P Index - 1 Yr TA2409703		N/A	Equity/Index	JPM	12/05/2024	05/20/2025	(800)	(309,848)	361.3981		(20,973)		(20,973)		(14,387)							.0003
SPMARC5P Index - 1 Yr TA2410921		N/A	Equity/Index	JPM	12/20/2024	07/01/2025	(1,237)	(469,800)	360.60351600001		(24,673)		(24,673)		(23,497)							.0003
SPMARC5P Index - 1 Yr TA2410394		N/A	Equity/Index	JPM	12/13/2024	04/07/2025	(926)	(356,390)	364.47		(19,228)		(19,228)		(13,749)							.0003
SPMARC5P Index - 1 Yr TA2410918		N/A	Equity/Index	JPM	12/20/2024	06/11/2025	(1,598)	(606,904)	361.09770300002		(30,977)		(30,977)		(29,424)							.0003
SPMARC5P Index - 1 Yr TA2410398		N/A	Equity/Index	JPM	12/13/2024	04/17/2025	(1,032)	(397,186)	363		(22,925)		(22,925)		(16,798)							.0003
SPMARC5P Index - 1 Yr TA2410923		N/A	Equity/Index	JPM	12/20/2024	07/08/2025	(1,603)	(608,803)	357.9		(36,026)		(36,026)		(34,382)							.0003
SPMARC5P Index - 1 Yr TA2409702		N/A	Equity/Index	JPM	12/05/2024	05/05/2025	(5,312)	(2,057,391)	364.01960000003		(125,724)		(125,724)		(82,398)							.0003
SPMARC5P Index - 1 Yr TA2410251		N/A	Equity/Index	BMO	12/11/2024	05/08/2025	(1,644)	(639,500)	363.84129999999		(42,530)		(42,530)		(25,933)							.0003
SPMARC5P Index - 1 Yr TA2409701		N/A	Equity/Index	JPM	12/05/2024	05/02/2025	(843)	(326,502)	363.79660000001		(20,119)		(20,119)		(13,226)							.0003
SPMARC5P Index - 1 Yr TA2410912		N/A	Equity/Index	JPM	12/20/2024	04/09/2025	(444)	(168,627)	364.46800000002		(7,031)		(7,031)		(6,604)							.0003
SPMARC5P Index - 1 Yr TA2411425		N/A	Equity/Index	JPM	12/30/2024	09/16/2025	(1,341)	(508,172)	356.2		(31,379)		(31,379)		(31,320)							.0003
SPMARC5P Index - 1 Yr TA2410253		N/A	Equity/Index	BMO	12/11/2024	05/16/2025	(1,713)	(666,340)	361.77359999999		(47,724)		(47,724)		(30,334)							.0003
SPMARC5P Index - 1 Yr TA2410913		N/A	Equity/Index	JPM	12/20/2024	04/08/2025	(296)	(112,418)	364.46800000002		(4,684)		(4,684)		(4,399)							.0003
SPMARC5P Index - 1 Yr TA2410689		N/A	Equity/Index	BMO	12/18/2024	06/13/2025	(4,802)	(1,823,656)	360.84		(96,088)		(96,088)		(89,923)							.0003
SPMARC5P Index - 1 Yr TA2410914		N/A	Equity/Index	JPM	12/20/2024	04/23/2025	(869)	(330,038)	361.85801600002		(15,958)		(15,958)		(15,089)							.0003
SPMARC5P Index - 1 Yr TA2410926		N/A	Equity/Index	JPM	12/20/2024	04/21/2025	(723)	(274,588)	361.86		(13,277)		(13,277)		(12,540)							.0003
SPMARC5P Index - 1 Yr TA2410924		N/A	Equity/Index	JPM	12/20/2024	08/15/2025	(1,951)	(740,970)	355.41490399998		(48,685)		(48,685)		(46,639)							.0003
SPMARC5P Index - 1 Yr TA2410397		N/A	Equity/Index	JPM	12/13/2024	04/16/2025	(407)	(156,642)	363.03		(9,029)		(9,029)		(6,611)							.0003
SPMARC5P Index - 1 Yr TA2411429		N/A	Equity/Index	JPM	12/30/2024	09/12/2025	(6,906)	(2,617,029)	357.02		(156,421)		(156,421)		(156,160)							.0003
SPMARC5P Index - 1 Yr TA2410920		N/A	Equity/Index	JPM	12/20/2024	06/27/2025	(3,704)	(1,406,742)	360.25804099999		(75,025)		(75,025)		(71,375)							.0003
SPMARC5P Index - 1 Yr TA2411426		N/A	Equity/Index	JPM	12/30/2024	09/17/2025	(1,644)	(622,994)	356.2		(38,470)		(38,470)		(38,409)							.0003
SPMARC5P Index - 2 Yr TA2410483		N/A	Equity/Index	JPM	12/16/2024	03/11/2025	(789)	(303,797)	355.63249999999		(23,250)		(23,250)		(18,295)							.0003
SPMARC5P Index - 2 Yr TA2410487		N/A	Equity/Index	JPM	12/16/2024	03/19/2025	(2,133)	(821,290)	361.3134		(50,907)		(50,907)		(37,668)							.0003
SPMARC5P Index - 2 Yr TA2410484		N/A	Equity/Index	JPM	12/16/2024	03/10/2025	(526)	(202,531)	355.63249999999		(15,500)		(15,500)		(12,196)							.0003
SPMARC5P Index - 2 Yr TA2410488		N/A	Equity/Index	JPM	12/16/2024	03/21/2025	(2,794)	(1,075,802)	359.86399999998		(70,683)		(70,683)		(53,270)							.0003
SPMARC5P Index - 2 Yr TA2410481		N/A	Equity/Index	JPM	12/16/2024	03/05/2025	(1,155)	(444,721)	355.47620000001		(34,209)		(34,209)		(26,951)							.0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMARC5P Index - 2 Yr TA2410485		N/A	Equity/ Index	JPM-	12/16/2024	03/12/2025	(605)	(232,949)	355.63249999999999		(17,828)		(17,828)		(14,029)							.0003
SPMARC5P Index - 2 Yr TA2410482		N/A	Equity/ Index	JPM-	12/16/2024	03/07/2025	(2,361)	(909,079)	353.73570000000001		(73,990)		(73,990)		(59,152)							.0003
SPMARC5P Index - 2 Yr TA2410490		N/A	Equity/ Index	JPM-	12/16/2024	03/31/2025	(1,672)	(643,787)	362.2629		(38,417)		(38,417)		(28,138)							.0003
SPMARC5P Index - 2 Yr TA2410489		N/A	Equity/ Index	JPM-	12/16/2024	03/21/2025	(1,690)	(650,718)	361.79660000000001		(39,540)		(39,540)		(29,082)							.0003
SPMARC5P Index - 2 Yr TA2410480		N/A	Equity/ Index	JPM-	12/16/2024	03/03/2025	(1,836)	(706,933)	355.47620000000001		(54,361)		(54,361)		(42,837)							.0003
SPMARC5P Index - 2 Yr TA2410486		N/A	Equity/ Index	JPM-	12/16/2024	03/13/2025	(628)	(241,805)	358.57		(16,679)		(16,679)		(12,749)							.0003
0649999999 - Written Options - Hedging Other - Call Options and Warrants											(9,686,224)		(9,686,226)	XXX	(12,058,530)						XXX	XXX
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Rate Cap Fixed Rate Interest Rate Swap TG2200014		N/A	Interest Rate	MS-	06/13/2022	03/15/2027		214,406	4.000000 / (5.329270)	(4,613)		(1,316)	(1,889)		(1,889)	604		1,451		1,593		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200015		N/A	Interest Rate	MS-	06/13/2022	03/15/2027		3,498,756	4.250000 / (5.329270)	(66,018)		(14,508)	(20,052)		(20,052)	7,604		21,750		25,997		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200018		N/A	Interest Rate	MS-	06/13/2022	05/14/2027		701,872	4.000000 / (5.322380)	(15,836)		(6,203)	(7,975)		(7,975)	1,699		2,612		5,405		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200035		N/A	Interest Rate	MS-	06/13/2022	09/15/2028		561,739	4.000000 / (4.931290)	(16,855)		(3,055)	(11,740)		(11,740)	(1,241)		4,188		5,409		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200041		N/A	Interest Rate	MS-	06/13/2022	03/15/2029		722,736	4.250000 / (5.329270)	(22,316)		(4,790)	(11,982)		(11,982)	1,640		2,700		7,413		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200021		N/A	Interest Rate	MS-	06/13/2022	07/15/2027		261,549	4.000000 / (5.301370)	(6,022)		(2,097)	(3,681)		(3,681)	(38)		1,377		2,085		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200032		N/A	Interest Rate	MS-	06/13/2022	06/15/2028		240,939	4.000000 / (5.346610)	(7,080)		(3,038)	(4,590)		(4,590)	816		158		2,240		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200038		N/A	Interest Rate	MS-	06/13/2022	12/15/2028		130,570	4.000000 / (4.395450)	(4,196)		(220)	(2,562)		(2,562)	(318)		1,557		1,299		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200004		N/A	Interest Rate	MS-	06/13/2022	07/15/2026		2,714,693	4.000000 / (5.301370)	(44,888)		(22,357)	(24,664)		(24,664)	3,265		13,900		16,853		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200024		N/A	Interest Rate	MS-	06/13/2022	10/15/2027		1,404,719	4.000000 / (4.647300)	(33,726)		(4,853)	(19,091)		(19,091)	(891)		12,780		11,735		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200012		N/A	Interest Rate	MS-	06/13/2022	02/12/2027		81,182	4.000000 / (5.306990)	(1,685)		(458)	(640)		(640)	342		565		591		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200033		N/A	Interest Rate	MS-	06/13/2022	07/14/2028		621,048	4.000000 / (5.301370)	(18,350)		(4,944)	(12,628)		(12,628)	(1,068)		3,305		5,842		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200039		N/A	Interest Rate	MS-	06/13/2022	01/12/2029		266,393	4.250000 / (5.326460)	(7,812)		(1,577)	(3,806)		(3,806)	1,230		1,267		2,675		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200027		N/A	Interest Rate	MS-	06/13/2022	01/14/2028		632,757	4.000000 / (5.326460)	(16,635)		(4,446)	(8,098)		(8,098)	3,161		3,917		5,515		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200007		N/A	Interest Rate	MS-	06/13/2022	10/15/2026		2,701,801	4.000000 / (4.647300)	(47,347)		(8,929)	(21,966)		(21,966)	1,562		24,986		18,082		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200019		N/A	Interest Rate	MS-	06/13/2022	05/14/2027		3,535,269	3.500000 / (5.322380)	(103,156)		(44,520)	(69,641)		(69,641)	8,801		17,850		27,225		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200013		N/A	Interest Rate	MS-	06/13/2022	02/12/2027		2,963,441	4.250000 / (5.306990)	(53,821)		(10,808)	(14,037)		(14,037)	10,924		19,014		21,557		.0001

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Rate Cap Fixed Rate Interest Rate Swap TG2200030		N/A	Interest Rate	MS-	06/13/2022	04/13/2028		688,140	4.000000 / (5.328560)	(19,668)		(6,279)	(11,135)		(11,135)	1,682		2,336		6,237		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200036		N/A	Interest Rate	MS-	06/13/2022	10/13/2028		235,783	4.000000 / (4.647300)	(7,209)		(842)	(4,721)		(4,721)	(476)		2,118		2,294		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200010		N/A	Interest Rate	MS-	06/13/2022	01/15/2027		377,668	4.000000 / (5.326460)	(7,481)		(2,168)	(2,619)		(2,619)	1,964		2,823		2,698		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200016		N/A	Interest Rate	MS-	06/13/2022	04/15/2027		102,057	4.000000 / (5.328560)	(2,253)		(768)	(1,031)		(1,031)	241		510		772		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200031		N/A	Interest Rate	MS-	06/13/2022	05/15/2028		684,746	4.000000 / (5.322380)	(19,908)		(7,202)	(11,990)		(11,990)	1,766		1,398		6,290		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200005		N/A	Interest Rate	MS-	06/13/2022	08/14/2026		2,982,332	4.000000 / (5.118090)	(49,832)		(19,691)	(27,827)		(27,827)	1,954		18,845		18,992		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200025		N/A	Interest Rate	MS-	06/13/2022	11/15/2027		940,185	4.000000 / (4.523460)	(23,281)		(2,227)	(12,618)		(12,618)	(1,014)		9,910		7,971		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200011		N/A	Interest Rate	MS-	06/13/2022	01/15/2027		3,649,223	4.250000 / (5.326460)	(63,187)		(13,629)	(13,575)		(13,575)	17,511		25,326		26,071		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200042		N/A	Interest Rate	MS-	06/13/2022	04/13/2029		1,058,093	4.250000 / (5.328560)	(33,256)		(8,748)	(19,044)		(19,044)	2,123		1,809		10,953		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200034		N/A	Interest Rate	MS-	06/13/2022	08/15/2028		624,240	4.000000 / (5.118090)	(18,564)		(4,154)	(12,984)		(12,984)	(1,289)		3,912		5,943		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200002		N/A	Interest Rate	MS-	06/13/2022	05/15/2026		6,008,719	4.000000 / (5.322380)	(96,434)		(38,482)	(40,355)		(40,355)	6,327		36,982		35,229		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200022		N/A	Interest Rate	MS-	06/13/2022	08/13/2027		1,029,628	4.000000 / (5.118090)	(23,885)		(6,803)	(14,913)		(14,913)	(618)		6,501		8,332		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200028		N/A	Interest Rate	MS-	06/13/2022	02/15/2028		935,646	4.000000 / (5.306990)	(25,480)		(6,621)	(12,921)		(12,921)	3,884		5,173		8,270		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200008		N/A	Interest Rate	MS-	06/13/2022	11/13/2026		3,435,089	4.000000 / (4.523460)	(62,785)		(7,323)	(26,837)		(26,837)	340		37,022		23,484		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200043		N/A	Interest Rate	MS-	06/13/2022	05/15/2029		362,401	3.500000 / (5.322380)	(16,224)		(5,640)	(13,468)		(13,468)	385		754		3,790		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200037		N/A	Interest Rate	MS-	06/13/2022	11/15/2028		332,486	4.000000 / (4.523460)	(10,419)		(845)	(6,616)		(6,616)	(799)		3,447		3,272		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200003		N/A	Interest Rate	MS-	06/13/2022	06/15/2026		3,372,119	4.000000 / (5.346610)	(55,474)		(28,316)	(27,024)		(27,024)	6,206		16,415		20,361		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200023		N/A	Interest Rate	MS-	06/13/2022	09/15/2027		1,077,440	4.000000 / (4.931290)	(25,267)		(5,747)	(15,652)		(15,652)	(872)		8,146		8,866		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200029		N/A	Interest Rate	MS-	06/13/2022	03/15/2028		588,463	4.000000 / (5.329270)	(16,487)		(4,468)	(8,722)		(8,722)	1,626		3,126		5,270		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200009		N/A	Interest Rate	MS-	06/13/2022	12/15/2026		3,649,174	4.000000 / (4.395450)	(69,590)		(4,442)	(26,796)		(26,796)	165		45,223		25,533		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200017		N/A	Interest Rate	MS-	06/13/2022	04/15/2027		4,450,248	4.250000 / (5.328560)	(86,448)		(24,584)	(31,212)		(31,212)	7,371		19,818		33,684		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200040		N/A	Interest Rate	MS-	06/13/2022	02/15/2029		99,593	4.250000 / (5.306990)	(3,005)		(605)	(1,539)		(1,539)	372		397		1,011		.0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Rate Cap Fixed Rate Interest Rate Swap TG2200026		N/A	Interest Rate	MS-	06/13/2022	12/15/2027		804,049	4.000000 / (4.395450)	(20,545)		(1,196)	(10,530)		(10,530)	(923)		9,747		6,915		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200020		N/A	Interest Rate	MS-	06/13/2022	06/15/2027		841,715	4.000000 / (5.346610)	(19,285)		(9,170)	(10,811)		(10,811)	2,684		1,997		6,599		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200006		N/A	Interest Rate	MS-	06/13/2022	09/15/2026		4,502,875	4.000000 / (4.931290)	(76,407)		(23,503)	(41,524)		(41,524)	1,737		34,561		29,427		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200001		N/A	Interest Rate	MS-	06/13/2022	04/15/2026		8,825,095	4.000000 / (5.328560)	(137,270)		(45,608)	(49,937)		(49,937)	8,654		64,875		50,149		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200079		N/A	Interest Rate	CIBC-	08/05/2022	03/14/2025		1,511,808	4.000000 / (5.329270)	(10,000)		(3,833)	(3,831)		(3,831)	(1,681)		15,676		3,427		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200076		N/A	Interest Rate	CIBC-	08/05/2022	02/14/2025		2,863,882	3.500000 / (5.306990)	(27,000)		(17,310)	(5,967)		(5,967)	11,685		33,347		5,006		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200077		N/A	Interest Rate	CIBC-	08/05/2022	02/14/2025		1,583,062	4.000000 / (5.306990)	(10,000)		(3,517)	(2,386)		(2,386)	775		16,438		2,767		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200074		N/A	Interest Rate	CIBC-	08/05/2022	01/15/2025		3,577,107	3.500000 / (5.326460)	(31,000)		(25,188)	(1,349)		(1,349)	20,708		41,011		3,651		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200075		N/A	Interest Rate	CIBC-	08/05/2022	01/15/2025		1,501,357	4.000000 / (5.326460)	(8,000)		(5,065)	(410)		(410)	3,494		15,108		1,532		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200078		N/A	Interest Rate	CIBC-	08/05/2022	03/14/2025		3,052,222	3.500000 / (5.329270)	(30,000)		(19,403)	(10,644)		(10,644)	7,246		35,501		6,919		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200100		N/A	Interest Rate	MS-	08/12/2022	02/13/2026		14,402,768	4.000000 / (5.306990)	(131,000)		(87,800)	(54,951)		(54,951)	78,997		93,747		76,193		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200082		N/A	Interest Rate	MS-	08/12/2022	05/15/2025		2,277,489	3.500000 / (5.329270)	(22,000)		(20,353)	(14,535)		(14,535)	4,309		20,711		6,973		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200105		N/A	Interest Rate	MS-	08/12/2022	06/15/2029		89,474	3.500000 / (5.346610)	(3,000)		(1,705)	(3,479)		(3,479)	289		(63)		945		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200099		N/A	Interest Rate	MS-	08/12/2022	01/15/2026		10,623,243	4.000000 / (5.326460)	(89,000)		(69,927)	(32,490)		(32,490)	71,916		70,474		54,212		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200096		N/A	Interest Rate	MS-	08/12/2022	11/14/2025		8,539,716	4.000000 / (4.523460)	(63,000)		(50,109)	(37,904)		(37,904)	36,056		60,133		39,877		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200102		N/A	Interest Rate	MS-	08/12/2022	06/15/2027		395,206	3.750000 / (5.346610)	(6,000)		(5,987)	(6,652)		(6,652)	2,223		261		3,098		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200085		N/A	Interest Rate	MS-	08/12/2022	06/13/2025		1,223,717	3.750000 / (5.346610)	(10,000)		(10,149)	(8,477)		(8,477)	764		9,194		4,117		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200103		N/A	Interest Rate	MS-	08/12/2022	06/15/2027		2,341,340	3.500000 / (5.346610)	(44,000)		(39,702)	(49,919)		(49,919)	12,843		3,258		18,355		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200080		N/A	Interest Rate	MS-	08/12/2022	04/15/2025		2,897,519	3.500000 / (5.328560)	(23,000)		(23,159)	(14,261)		(14,261)	7,539		27,845		7,824		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200088		N/A	Interest Rate	MS-	08/12/2022	07/15/2025		9,772,617	4.000000 / (5.301370)	(66,000)		(76,295)	(65,509)		(65,509)	4,083		53,518		35,962		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200094		N/A	Interest Rate	MS-	08/12/2022	10/15/2025		9,318,156	4.000000 / (4.647300)	(67,000)		(66,189)	(46,703)		(46,703)	42,678		50,779		41,454		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200091		N/A	Interest Rate	MS-	08/12/2022	09/15/2025		1,100,838	3.750000 / (4.931290)	(9,000)		(12,315)	(8,880)		(8,880)	6,017		4,678		4,632		.0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Rate Cap Fixed Rate Interest Rate Swap TG2200097		N/A	Interest Rate	MS	08/12/2022	12/15/2025		2,083,514	3.750000 / (4.395450)	(20,000)		(14,376)	(12,499)		(12,499)	10,688		19,276		10,198		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200086		N/A	Interest Rate	MS	08/12/2022	06/13/2025		8,788,037	4.000000 / (5.346610)	(59,000)		(55,131)	(51,341)		(51,341)	7,981		61,442		29,567		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200092		N/A	Interest Rate	MS	08/12/2022	09/15/2025		10,796,167	4.000000 / (4.931290)	(76,000)		(97,394)	(68,660)		(68,660)	45,226		41,820		45,432		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200098		N/A	Interest Rate	MS	08/12/2022	12/15/2025		10,238,691	4.000000 / (4.395450)	(80,000)		(50,232)	(37,632)		(37,632)	44,436		89,116		50,116		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200083		N/A	Interest Rate	MS	08/12/2022	05/15/2025		4,945,546	4.000000 / (5.322380)	(31,000)		(22,710)	(22,902)		(22,902)	7,228		39,401		15,143		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200089		N/A	Interest Rate	MS	08/12/2022	08/15/2025		1,825,091	3.750000 / (5.118090)	(15,000)		(23,107)	(14,956)		(14,956)	10,478		5,115		7,214		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200095		N/A	Interest Rate	MS	08/12/2022	11/14/2025		1,300,674	3.750000 / (4.523460)	(11,000)		(10,496)	(8,531)		(8,531)	6,894		9,601		6,074		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200101		N/A	Interest Rate	MS	08/12/2022	03/13/2026		19,025,597	4.000000 / (5.329270)	(180,000)		(123,661)	(86,836)		(86,836)	77,522		121,859		104,328		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200084		N/A	Interest Rate	MS	08/12/2022	06/13/2025		39,580	3.500000 / (5.327660)	(1,000)		(267)	(317)		(317)	(108)		515		133		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200090		N/A	Interest Rate	MS	08/12/2022	08/15/2025		9,682,783	4.000000 / (5.118090)	(68,000)		(101,923)	(64,847)		(64,847)	42,394		23,192		38,275		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200081		N/A	Interest Rate	MS	08/12/2022	04/15/2025		1,235,469	4.000000 / (5.328560)	(8,000)		(4,283)	(4,418)		(4,418)	(1,841)		11,184		3,336		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200104		N/A	Interest Rate	MS	08/12/2022	06/15/2029		105,159	3.750000 / (5.346610)	(3,000)		(1,810)	(3,368)		(3,368)	427		(147)		1,110		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200087		N/A	Interest Rate	MS	08/12/2022	07/15/2025		1,803,618	3.750000 / (5.301370)	(15,000)		(17,690)	(14,413)		(14,413)	3,189		10,852		6,637		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200093		N/A	Interest Rate	MS	08/12/2022	10/15/2025		1,795,148	3.750000 / (4.647300)	(15,000)		(16,639)	(12,426)		(12,426)	10,305		10,458		7,986		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200106		N/A	Interest Rate	MS	08/22/2022	07/15/2027		4,023,837	3.750000 / (5.301370)	(80,000)		(63,486)	(73,010)		(73,010)	22,996		191		32,075		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200107		N/A	Interest Rate	MS	08/22/2022	07/13/2029		1,773,766	3.750000 / (5.301370)	(51,000)		(33,268)	(59,310)		(59,310)	9,052		(5,198)		18,889		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200109		N/A	Interest Rate	MS	09/19/2022	08/15/2029		1,088,631	3.750000 / (5.118090)	(41,000)		(19,504)	(37,102)		(37,102)	5,639		(2,671)		11,706		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200108		N/A	Interest Rate	MS	09/19/2022	08/13/2027		4,841,652	3.750000 / (4.328780)	(132,000)		(44,545)	(90,427)		(90,427)	9,095		21,353		39,180		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200115		N/A	Interest Rate	CIBC	10/18/2022	09/15/2027		2,886,611	4.000000 / (4.931290)	(89,000)		(36,761)	(40,860)		(40,860)	19,837		574		23,752		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200116		N/A	Interest Rate	CIBC	10/18/2022	09/14/2029		258,791	4.000000 / (4.931290)	(12,000)		(3,864)	(6,951)		(6,951)	1,642		(517)		2,807		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200114		N/A	Interest Rate	CIBC	10/18/2022	09/15/2027		3,101,181	3.750000 / (4.931290)	(109,000)		(44,712)	(57,303)		(57,303)	19,287		3,302		25,518		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200118		N/A	Interest Rate	MS	12/05/2022	10/15/2027		1,680,393	4.500000 / (4.647300)	(25,000)		(18,572)	(10,275)		(10,275)	18,518		(6,021)		14,038		.0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Rate Cap Fixed Rate Interest Rate Swap TG2200117		N/A	Interest Rate	MS	12/05/2022	10/15/2027		16,624,958	4.500000 / (4.647300)	(272,000)		(178,788)	(101,654)		(101,654)	178,248		(54,611)		138,887		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200119		N/A	Interest Rate	CIBC	12/19/2022	10/15/2027		488,086	5.250000 / (5.250000)	(4,000)	(4,000)	(11,408)	(993)		(993)	13,703		(10,696)		4,078		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200122		N/A	Interest Rate	CIBC	12/19/2022	11/15/2027		10,889,372	5.250000 / (5.250000)	(100,000)	(100,000)	(281,309)	(24,612)		(24,612)	342,336		(266,948)		92,319		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200120		N/A	Interest Rate	CIBC	12/19/2022	10/15/2029		1,806,957	4.500000 / (4.647300)	(41,000)	(41,000)	(54,659)	(27,365)		(27,365)	51,341		(37,706)		19,777		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200121		N/A	Interest Rate	CIBC	12/19/2022	11/15/2029		910,660	5.250000 / (5.250000)	(14,000)	(14,000)	(28,335)	(7,677)		(7,677)	33,457		(27,134)		10,053		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300002		N/A	Interest Rate	CIBC	01/17/2023	12/15/2027		6,571,402	5.250000 / (5.250000)	(44,000)		(91,643)	(16,415)		(16,415)	102,049		(83,042)		56,513		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300003		N/A	Interest Rate	CIBC	01/17/2023	12/14/2029		1,873,621	5.250000 / (5.250000)	(23,000)		(30,737)	(16,476)		(16,476)	33,087		(28,285)		20,854		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300001		N/A	Interest Rate	CIBC	01/17/2023	11/15/2027		1,437,862	5.250000 / (5.250000)	(9,000)		(16,485)	(3,250)		(3,250)	18,822		(14,832)		12,190		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300004		N/A	Interest Rate	MS	02/13/2023	01/14/2028		5,283,865	5.250000 / (5.326460)	(44,000)		(79,743)	(16,140)		(16,140)	81,648		(75,792)		46,055		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300005		N/A	Interest Rate	MS	02/13/2023	01/15/2030		376,466	5.250000 / (5.250000)	(5,300)		(6,476)	(3,790)		(3,790)	6,118		(6,116)		4,227		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300008		N/A	Interest Rate	MS	03/28/2023	02/15/2030		650,657	5.250000 / (5.306990)	(9,000)		(11,174)	(6,789)		(6,789)	10,787		(10,844)		7,365		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300006		N/A	Interest Rate	MS	03/28/2023	01/14/2028		1,902,232	5.250000 / (5.326460)	(17,000)		(26,880)	(5,810)		(5,810)	27,566		(25,458)		16,580		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300007		N/A	Interest Rate	MS	03/28/2023	02/15/2028		5,568,952	5.250000 / (5.306990)	(55,000)		(79,239)	(18,371)		(18,371)	82,165		(76,409)		49,223		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300009		N/A	Interest Rate	CIBC	04/20/2023	12/15/2027		788,089	5.250000 / (5.250000)	(5,000)		(10,013)	(1,969)		(1,969)	11,301		(10,013)		6,777		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300012		N/A	Interest Rate	CIBC	04/20/2023	03/15/2030		392,795	5.500000 / (5.500000)	(5,000)		(6,856)	(3,256)		(3,256)	7,374		(6,856)		4,482		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300011		N/A	Interest Rate	CIBC	04/20/2023	03/15/2028		4,742,891	5.500000 / (5.500000)	(35,000)		(69,943)	(12,033)		(12,033)	76,876		(69,943)		42,477		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300010		N/A	Interest Rate	CIBC	04/20/2023	02/15/2028		2,044,071	5.250000 / (5.306990)	(17,000)		(28,702)	(6,098)		(6,098)	32,231		(27,663)		18,067		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300013		N/A	Interest Rate	CIBC	05/30/2023	03/15/2028		3,065,772	5.500000 / (5.500000)	(26,500)		(42,142)	(7,778)		(7,778)	46,623		(42,142)		27,457		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300014		N/A	Interest Rate	CIBC	05/30/2023	04/13/2028		6,628,095	5.500000 / (5.500000)	(60,000)		(94,659)	(18,008)		(18,008)	104,307		(94,659)		60,076		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300015		N/A	Interest Rate	CIBC	05/30/2023	04/15/2030		764,762	5.500000 / (5.500000)	(11,500)		(12,983)	(6,545)		(6,545)	13,964		(12,983)		8,796		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300016		N/A	Interest Rate	MS	06/26/2023	05/15/2028		8,020,000	5.500000 / (5.500000)	(66,000)		(116,334)	(25,680)		(25,680)	118,335		(116,334)		73,668		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300017		N/A	Interest Rate	MS	06/26/2023	05/15/2030		737,000	5.500000 / (5.500000)	(9,000)		(12,839)	(7,201)		(7,201)	12,295		(12,839)		8,543		.0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Rate Cap Fixed Rate Interest Rate Swap TG2300018		N/A	Interest Rate	JPM-	07/25/2023	06/15/2028		8,208,000	5.500000 / (5.500000)	(78,000)		(117,384)	(27,026)		(27,026)	127,562		(117,384)		76,320		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300019		N/A	Interest Rate	JPM-	07/25/2023	06/14/2030		634,000	5.500000 / (5.500000)	(9,000)		(10,912)	(6,098)		(6,098)	11,615		(10,912)		7,404		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300021		N/A	Interest Rate	UBS-	08/28/2023	07/17/2028		5,100,000	6.000000 / (6.000000)	(41,055)		(81,517)	(12,183)		(12,183)	88,761		(81,517)		48,027		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300022		N/A	Interest Rate	UBS-	08/28/2023	07/15/2030		700,000	6.000000 / (6.000000)	(10,150)		(13,239)	(5,165)		(5,165)	14,042		(13,122)		8,239		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300020		N/A	Interest Rate	UBS-	08/28/2023	07/17/2028		1,500,000	5.500000 / (5.500000)	(16,770)		(20,871)	(5,222)		(5,222)	23,376		(20,871)		14,126		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300026		N/A	Interest Rate	CIBC-	10/19/2023	08/15/2030		980,000	6.000000 / (6.000000)	(22,000)		3,236	(7,137)		(7,137)	(1,756)		3,236		11,621		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300023		N/A	Interest Rate	MS-	10/19/2023	09/15/2028		5,500,000	6.000000 / (6.000000)	(65,000)		13,298	(15,576)		(15,576)	(12,695)		13,298		52,957		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300024		N/A	Interest Rate	MS-	10/19/2023	09/13/2030		940,000	6.000000 / (6.000000)	(21,000)		3,054	(7,840)		(7,840)	(3,700)		3,054		11,224		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2300025		N/A	Interest Rate	CIBC-	10/19/2023	08/15/2028		8,700,000	6.000000 / (6.000000)	(99,000)		20,611	(20,913)		(20,913)	(8,121)		20,611		82,822		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400007		N/A	Interest Rate	CIBC-	04/16/2024	12/15/2028		2,900,000	6.500000 / (6.500000)		(14,600)	2,213	(6,457)		(6,457)	5,930		2,213		28,849		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400004		N/A	Interest Rate	CIBC-	04/16/2024	10/15/2030		400,000	6.500000 / (6.500000)		(4,000)	435	(2,384)		(2,384)	1,181		435		4,813		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400010		N/A	Interest Rate	CIBC-	04/16/2024	01/15/2031		750,000	6.500000 / (6.500000)		(8,000)	838	(4,941)		(4,941)	2,221		838		9,217		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400005		N/A	Interest Rate	CIBC-	04/16/2024	11/15/2028		3,600,000	6.500000 / (6.500000)		(17,000)	2,623	(7,520)		(7,520)	6,857		2,623		35,433		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400002		N/A	Interest Rate	CIBC-	04/16/2024	10/13/2028		2,800,000	6.500000 / (6.500000)		(13,000)	2,046	(5,473)		(5,473)	5,481		2,046		27,241		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400008		N/A	Interest Rate	CIBC-	04/16/2024	12/13/2030		300,000	6.500000 / (6.500000)		(3,000)	319	(1,916)		(1,916)	765		319		3,660		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400003		N/A	Interest Rate	CIBC-	04/16/2024	10/15/2030		500,000	6.000000 / (6.000000)		(6,200)	675	(3,889)		(3,889)	1,636		675		6,016		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400006		N/A	Interest Rate	CIBC-	04/16/2024	11/15/2030		500,000	6.500000 / (6.500000)		(5,000)	537	(3,087)		(3,087)	1,376		537		6,060		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400001		N/A	Interest Rate	CIBC-	04/16/2024	10/13/2028		2,300,000	6.000000 / (6.000000)		(15,000)	2,361	(6,273)		(6,273)	6,366		2,361		22,377		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400009		N/A	Interest Rate	CIBC-	04/16/2024	01/12/2029		2,900,000	6.500000 / (6.500000)		(15,000)	2,237	(6,863)		(6,863)	5,900		2,237		29,121		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400013		N/A	Interest Rate	MS-	04/16/2024	03/15/2029		3,000,000	6.500000 / (6.500000)		(16,000)	2,304	(8,750)		(8,750)	4,946		2,304		30,771		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400011		N/A	Interest Rate	MS-	04/16/2024	02/15/2029		4,100,000	6.500000 / (6.500000)		(22,000)	3,218	(11,347)		(11,347)	7,435		3,218		41,636		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400014		N/A	Interest Rate	MS-	04/16/2024	03/14/2031		1,100,000	6.500000 / (6.500000)		(12,500)	1,279	(8,544)		(8,544)	2,677		1,279		13,701		.0001

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Rate Cap Fixed Rate Interest Rate Swap TG2400012		N/A	Interest Rate	MS-	04/16/2024	02/14/2031		1,000,000	6.500000 / (6.500000)		(11,000)	1,138	(7,549)		(7,549)	2,313		1,138		12,372		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400016		N/A	Interest Rate	CIBC-	11/20/2024	05/15/2029		2,100,000	6.500000 / (6.500000)		(5,000)	125	(6,205)		(6,205)	(1,330)		125		21,962		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400017		N/A	Interest Rate	CIBC-	11/20/2024	04/13/2029		3,800,000	6.500000 / (6.500000)		(10,000)	256	(10,675)		(10,675)	(931)		256		39,336		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400015		N/A	Interest Rate	CIBC-	11/20/2024	06/15/2029		3,200,000	6.500000 / (6.500000)		(9,000)	221	(9,925)		(9,925)	(1,146)		221		33,784		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400028		N/A	Interest Rate	CIBC-	11/20/2024	09/15/2031		550,000	6.500000 / (6.500000)		(4,000)	66	(4,586)		(4,586)	(652)		66		7,123		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400022		N/A	Interest Rate	CIBC-	11/20/2024	04/15/2031		650,000	6.500000 / (6.500000)		(5,000)	88	(4,710)		(4,710)	202		88		8,152		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400026		N/A	Interest Rate	CIBC-	11/20/2024	07/15/2031		400,000	6.500000 / (6.500000)		(3,000)	51	(3,156)		(3,156)	(207)		51		5,115		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400029		N/A	Interest Rate	CIBC-	11/20/2024	10/15/2031		300,000	6.000000 / (6.000000)		(3,000)	49	(3,288)		(3,288)	(337)		49		3,909		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400023		N/A	Interest Rate	CIBC-	11/20/2024	05/15/2031		550,000	6.500000 / (6.500000)		(4,000)	69	(4,102)		(4,102)	(171)		69		6,943		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400024		N/A	Interest Rate	CIBC-	11/20/2024	06/13/2031		250,000	6.500000 / (6.500000)		(2,000)	34	(1,920)		(1,920)	46		34		3,175		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400027		N/A	Interest Rate	CIBC-	11/20/2024	08/15/2031		1,000,000	6.500000 / (6.500000)		(8,000)	133	(8,124)		(8,124)	(257)		133		12,870		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400019		N/A	Interest Rate	NGFPI-	11/20/2024	08/15/2029		2,200,000	6.500000 / (6.500000)		(7,500)	174	(7,268)		(7,268)	58		174		23,656		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400020		N/A	Interest Rate	NGFPI-	11/20/2024	09/14/2029		1,600,000	6.500000 / (6.500000)		(5,700)	130	(5,527)		(5,527)	43		130		17,354		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400021		N/A	Interest Rate	NGFPI-	11/20/2024	10/15/2029		3,700,000	6.000000 / (6.000000)		(18,300)	409	(17,964)		(17,964)	(73)		409		40,496		.0001
Rate Cap Fixed Rate Interest Rate Swap TG2400018		N/A	Interest Rate	NGFPI-	11/20/2024	07/13/2029		3,200,000	6.500000 / (6.500000)		(10,500)	248	(10,073)		(10,073)	179		248		34,077		.0001
0669999999 - Written Options - Hedging Other - Caps										(4,464,275)	(416,300)	(3,230,412)	(2,469,760)	XXX	(2,469,760)	2,443,726		212,225		2,900,810	XXX	XXX
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(4,464,275)	(10,102,524)	(3,230,412)	(12,155,986)	XXX	(14,528,290)	2,443,726		212,225		2,900,810	XXX	XXX
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Written Options - Other - Other																						
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants											(9,686,224)		(9,686,226)	XXX	(12,058,530)						XXX	XXX
0949999999 - Written Options - Total Written Options - Subtotal - Caps										(4,464,275)	(416,300)	(3,230,412)	(2,469,760)	XXX	(2,469,760)	2,443,726		212,225		2,900,810	XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(4,464,275)	(10,102,524)	(3,230,412)	(12,155,986)	XXX	(14,528,290)	2,443,726		212,225		2,900,810	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
BANK OF MONTREAL Fixed Rate Interest Rate Swap TC2400003	Bond Portfolio Hedge	N/A	Interest Rate	BMO-NQQ6HPCNCCU6TUTQYE16	04/25/2024	04/17/2027		130,000,000	[CME SOFR]/4.6490			(403,934)	425		1,741,349	425				985,178		.0002
BANK OF MONTREAL Fixed Rate Interest Rate Swap TC2400005	Bond Portfolio Hedge	N/A	Interest Rate	BMO-NQQ6HPCNCCU6TUTQYE16	04/30/2024	04/17/2026		50,000,000	[CME SOFR]/4.8870			(72,233)	25,286		495,626	25,286				284,739		.0002
BANK OF MONTREAL Fixed Rate Interest Rate Swap TC2400006	Bond Portfolio Hedge	N/A	Interest Rate	BMO-NQQ6HPCNCCU6TUTQYE16	12/18/2024	10/17/2030		200,000,000	[CME SOFR]/3.959000			(45,897)	(45,897)		(251,580)	(45,897)				2,407,742		.0002
BANK OF MONTREAL Fixed Rate Interest Rate Swap TC2400007	Bond Portfolio Hedge	N/A	Interest Rate	BMO-NQQ6HPCNCCU6TUTQYE16	12/24/2024	10/17/2031		100,000,000	[USD SOFR]/4.080000			(10,833)	(10,833)		552,764	(10,833)				1,303,574		.0002
CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2300002	Bond Portfolio Hedge	N/A	Interest Rate	CIBC-549300TDJKVQJ41VN031	08/11/2023	07/17/2026		100,000,000	[CME SOFR]/4.392			(789,727)	164,542		495,450	164,542				621,937		.0002
CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2300004	Bond Portfolio Hedge	N/A	Interest Rate	CIBC-549300TDJKVQJ41VN031	09/15/2023	07/17/2028		100,000,000	[CME SOFR]/4.22			(964,593)	164,542		740,506	164,542				941,704		.0002
CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2300006	Bond Portfolio Hedge	N/A	Interest Rate	CIBC-549300TDJKVQJ41VN031	10/02/2023	10/17/2026		100,000,000	[CME SOFR]/4.640000			(551,318)	150,818		1,041,149	150,818				670,303		.0002
CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2300007	Bond Portfolio Hedge	N/A	Interest Rate	CIBC-549300TDJKVQJ41VN031	10/19/2023	10/17/2027		50,000,000	[CME SOFR]/4.677500			(255,647)	71,401		891,898	71,401				418,122		.0002
CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2400001	Bond Portfolio Hedge	N/A	Interest Rate	CIBC-549300TDJKVQJ41VN031	04/18/2024	04/17/2026		50,000,000	[CME SOFR]/4.82930			(98,288)	19,195		470,185	19,195				284,739		.0002
CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2400002	Bond Portfolio Hedge	N/A	Interest Rate	CIBC-549300TDJKVQJ41VN031	04/18/2024	04/17/2028		70,000,000	[CME SOFR]/4.47810			(311,056)	(25,026)		1,040,916	(25,026)				635,539		.0002
CIBC WORLD MARKETS INC Fixed Rate Interest Rate Swap TC2400004	Bond Portfolio Hedge	N/A	Interest Rate	CIBC-549300TDJKVQJ41VN031	04/25/2024	04/17/2029		200,000,000	[CME SOFR]/4.4450			(901,371)	(85,479)		3,594,121	(85,479)				2,072,974		.0002
MORGAN STANLEY CAPITAL SE Fixed Rate Interest Rate Swap TC2300005	Bond Portfolio Hedge	N/A	Interest Rate	MS-I7331LVCZKQKX5T7XV54	09/27/2023	07/17/2028		100,000,000	[CME SOFR]/4.432			(754,133)	159,469		1,379,043	159,469				941,704		.0002
RBC Fixed Rate Interest Rate Swap TC2300003	Bond Portfolio Hedge	N/A	Interest Rate	RBC-549300LC02FLSSVFFR64	08/15/2023	07/17/2026		100,000,000	[CME SOFR]/4.491			(693,596)	160,022		620,136	160,022				621,937		.0002
SG AMERICAS SECURITIES LL Fixed Rate Interest Rate Swap TC2300001	Bond Portfolio Hedge	N/A	Interest Rate	SG-549300F35UE0B0M1WJ55	08/02/2023	07/17/2028		200,000,000	[CME SOFR]/3.994			(2,388,720)	329,084		(53,808)	329,084				1,883,407		.0002
LCH Fixed Rate Interest Rate Swap-CLR TJ2300044	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/13/2023	01/31/2026		36,000,000	[USD SOFR]/4.30791			(326,332)	(37,219)		51,536	164,223				187,350		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300074	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	05/31/2030		4,104,000	[USD SOFR]/3.9174			(55,933)	6,880		(25,640)	123,799				47,758		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300035	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/02/2023	12/27/2029		12,245,000	[USD SOFR]/3.953			(165,059)	46,911		(49,697)	345,192				136,789		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2400039	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	07/31/2031		8,354,000	[USD SOFR]/3.918980			(7,789)	64,963		(64,862)	64,963				107,173		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400041	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	05/31/2031		3,300,000	[USD SOFR]/3.915840			(3,092)	24,981		(24,941)	24,981				41,796		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300006	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	04/14/2026		9,583,000	[USD SOFR]/4.0451			(120,824)	11,487		(12,770)	26,178				54,398		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300011	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/14/2023	01/16/2027		4,342,000	[USD SOFR]/3.9475			(57,758)	22,275		(11,591)	45,584				31,042		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300027	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/24/2023	01/29/2028		87,960,000	[USD SOFR]/4.0475			(1,082,372)	20,641		(36,089)	1,529,567				771,915		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300021	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	12/17/2026		4,166,000	[USD SOFR]/4.0547			(51,817)	(2,587)		(2,584)	36,001				29,191		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300026	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	02/17/2027		860,000	[USD SOFR]/4.0177			(11,078)	1,206		(1,161)	8,239				6,276		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300040	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/09/2023	02/25/2030		23,000,000	[USD SOFR]/3.8981			(320,825)	149,071		(156,416)	657,497				261,047		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300058	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	03/31/2027		6,386,000	[USD SOFR]/4.14728			(69,973)	(16)		8,641	77,059				47,895		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400027	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	12/31/2027		7,124,000	[USD SOFR]/4.583960			(23,306)	(75,665)		104,557	(75,665)				61,696		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200050	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	11/28/2025		7,769,000	[USD SOFR]/4.1735			(87,782)	2,534		(1,970)	8,353				37,078		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200049	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	10/28/2025		30,219,000	[USDFED12M]/4.19505			(335,282)	6,404		(7,871)	13,312				137,470		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300005	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	03/14/2026		6,711,000	[USD SOFR]/4.0735			(82,484)	4,053		(6,787)	17,239				36,843		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300003	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	01/14/2026		4,750,000	[USD SOFR]/4.1271			(54,726)	3,635		(2,294)	9,189				24,207		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300004	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	02/14/2026		4,966,000	[USD SOFR]/4.0952			(59,745)	4,454		(3,909)	10,972				26,304		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300014	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	08/17/2027		11,049,000	[USD SOFR]/3.92377			(155,263)	36,449		(41,308)	133,291				89,602		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300016	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	05/17/2027		5,139,000	[USD SOFR]/3.9615			(69,201)	14,166		(13,856)	56,591				39,645		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	11/17/2026		5,038,000	[USD SOFR]/4.0632			(62,588)	8,681		(2,885)	40,333				34,544		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300023	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	03/17/2027		1,660,000	[USD SOFR]/4.0001			(21,662)	3,026		(2,912)	16,671				12,350		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300024	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	04/17/2027		1,625,000	[USD SOFR]/3.9785			(21,579)	3,436		(3,688)	17,156				12,315		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300034	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/02/2023	01/29/2030		14,920,000	[USD SOFR]/3.9465			(198,368)	58,470		(66,606)	429,179				168,149		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300059	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	02/28/2027		5,128,000	[USD SOFR]/4.17124			(53,901)	(5,553)		9,132	60,738				37,741		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2300057	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	05/31/2027		10,336,000	[USD SOFR]/4.11375			(120,737)	(6,980)		7,727	130,771				80,340		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300087	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/03/2023	06/30/2030		2,061,000	[USD SOFR]/3.9447			(27,514)	3,769		(10,306)	63,786				24,167		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300098	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	08/31/2030		2,680,000	[USD SOFR]/4.1122			(31,962)	(6,114)		8,816	88,749				31,898		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400011	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	01/31/2031		6,004,000	[USD SOFR]/4.295230			(33,537)	(75,842)		79,770	(75,842)				74,043		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400012	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	02/28/2031		4,830,000	[USD SOFR]/4.290			(27,161)	(59,807)		62,966	(59,807)				59,971		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400030	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	12/31/2030		1,733,000	[USD SOFR]/4.388700			(7,991)	(22,489)		31,494	(22,489)				21,225		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400040	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	06/30/2031		3,237,000	[USD SOFR]/3.917000			(3,028)	24,904		(24,865)	24,904				41,264		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300012	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/14/2023	02/16/2028		100,000,000	[USD SOFR]/3.766			(1,538,026)	899,889		(863,539)	1,515,584				884,276		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300018	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	07/17/2027		4,212,000	[USD SOFR]/3.926			(59,452)	10,232		(15,336)	49,621				33,612		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300020	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	10/17/2026		4,270,000	[USD SOFR]/4.0905			(52,075)	17,407		(927)	39,106				28,622		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300029	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	12/03/2025		4,423,000	[USD SOFR]/4.63275			(29,155)	(16,710)		17,228	24,595				21,270		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300033	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/02/2023	10/29/2029		2,027,000	[USD SOFR]/3.9635			(27,287)	7,462		(7,327)	55,111				22,275		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300042	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/09/2023	02/24/2027		4,500,000	[USD SOFR]/4.3582			(41,721)	(24,434)		25,164	58,224				32,991		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300072	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	02/28/2030		12,009,000	[USD SOFR]/3.9364			(154,485)	56,470		(60,519)	354,698				136,484		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300075	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	01/31/2030		3,320,000	[USD SOFR]/3.9335			(42,359)	19,708		(16,806)	97,368				37,427		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300082	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/20/2023	06/30/2027		3,970,000	[USD SOFR]/4.08147			(47,914)	8,033		205	62,047				31,386		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300111	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2030		1,059,000	[USD SOFR]/4.545500			(7,819)	(13,181)		26,918	38,883				12,697		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400013	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	03/31/2031		3,055,000	[USD SOFR]/4.288290			(17,217)	(33,797)		39,580	(33,797)				38,188		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400068	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	10/29/2027		29,928,000	[USD SOFR]/4.148280			(1,146)	(70,553)		70,370	(70,553)				251,758		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400075	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	10/31/2031		7,290,000	[USD SOFR]/4.124010			(304)	(29,032)		28,982	(29,032)				95,283		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300017	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	06/17/2027		4,831,000	[USD SOFR]/3.947			(65,569)	19,084		(14,887)	64,279				37,916		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300056	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	04/30/2027		11,829,000	[USD SOFR]/4.12809			(133,917)	(8,441)		11,875	148,263				90,345		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2300032	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	03/03/2025		5,541,834	[USD SOFR]/4.9865			(16,651)	3,273		4,565	21,477				11,592		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200020	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	01/23/2025		3,221,315	[USD SOFR]/4.0468			(40,271)	3,706		(921)	(18,335)				4,071		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300036	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/02/2023	11/28/2029		2,113,292	[USD SOFR]/3.9625			(28,406)	(16,050)		(7,705)	44,164				23,416		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400073	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2028		3,000,313	[USD SOFR]/4.130700			(122)	(7,489)		9,066	(7,489)				29,689		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200051	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	12/28/2025		4,638,871	[USD SOFR]/4.16359			(52,650)	(2,364)		(694)	4,513				23,130		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400029	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	10/31/2030		1,847,527	[USD SOFR]/4.392200			(9,114)	(42,967)		32,996	(42,967)				22,311		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300079	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/14/2023	06/30/2026		23,491,631	[USD SOFR]/4.22647			(249,889)	(103,638)		31,702	129,368				143,857		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200082	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/18/2022	09/20/2027		20,711,164	[USD SOFR]/3.9959			(273,712)	5,494		(40,398)	256,111				170,858		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400031	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	01/31/2031		1,257,219	[USD SOFR]/4.393600			(5,747)	(24,672)		23,339	(24,672)				15,504		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300106	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2028		25,421,036	[USD SOFR]/4.616880			(169,239)	(290,603)		493,085	624,301				246,138		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300008	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	07/14/2026		4,801,086	[USD SOFR]/3.97228			(64,286)	11,273		(11,006)	18,949				29,779		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400071	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	03/31/2028		7,934,405	[USD SOFR]/4.140990			(312)	(20,844)		21,446	(20,844)				71,520		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	03/23/2025		16,186,184	[USD SOFR]/4.01247			(209,309)	14,792		(15,930)	(95,743)				38,860		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300091	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/16/2023	07/31/2028		16,443,001	[USD SOFR]/4.1775			(186,867)	(89,914)		64,748	347,261				155,631		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300097	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	08/31/2026		18,884,717	[USD SOFR]/4.6108			(129,495)	(63,133)		149,011	205,213				121,900		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400074	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2029		7,926,606	[USD SOFR]/4.122240			(332)	(27,354)		28,062	(27,354)				87,880		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200023	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	04/23/2025		13,580,987	[USD SOFR]/3.9924			(178,375)	10,865		(17,594)	(75,131)				38,044		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400009	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	11/30/2028		22,531,075	[USD SOFR]/4.432860			(115,106)	(315,310)		310,249	(315,310)				222,952		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	11/30/2026		7,865,574	[USD SOFR]/4.754600			(21,817)	(93,954)		95,188	(93,954)				54,447		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300073	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	04/30/2030		9,416,089	[USD SOFR]/3.9165			(126,441)	58,090		(58,306)	280,639				108,727		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400055	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	10/31/2029		31,335,962	[USD SOFR]/4.001130			(20,065)	58,247		(59,565)	58,247				344,458		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300105	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	01/31/2028		26,194,543	[USD SOFR]/4.654300			(133,192)	(427,531)		446,666	609,370				229,980		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2200021	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	02/23/2025		9,837,403	[USD SOFR]/4.0237			(125,605)	5,345		(6,791)	(62,107)				18,873		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300009	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	06/14/2026		15,232,542	[USD SOFR]/3.993			(202,116)	(9,204)		(30,482)	53,652				91,888		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300001	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	01/17/2023	12/19/2025		81,364,161	[USD FEDL01]/3.7564			(1,253,638)	332,013		(329,278)	(188,928)				400,557		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300050	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/16/2023	05/31/2026		23,366,667	[USD SOFR]/4.22172			(249,312)	(22,526)		25,713	130,847				139,059		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400069	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	11/30/2027		18,240,982	[USD SOFR]/4.151330			(691)	(44,707)		(44,707)	45,307				155,762		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400008	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	12/31/2028		19,454,396	[USD SOFR]/4.426500			(90,407)	(140,380)		270,493	(140,380)				194,544		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200024	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	05/23/2025		26,766,693	[USD SOFR]/3.9711			(357,849)	44,072		(42,484)	(134,738)				84,350		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200026	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	07/23/2025		46,930,461	[USD SOFR]/3.9351			(656,893)	90,929		(98,273)	(195,241)				176,206		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400042	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	04/30/2031		5,963,330	[USD SOFR]/3.918090			(5,568)	42,736		(43,312)	42,736				75,037		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200086	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/01/2022	10/05/2027		31,126,675	[USD SOFR]/3.4704			(576,927)	484,532		(483,911)	292,106				258,739		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200047	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	08/28/2025		71,992,429	[USD SOFR]/4.22275			(792,229)	16,866		(27,766)	(57,689)				292,681		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300041	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/09/2023	02/25/2026		44,365,484	[USD SOFR]/4.66369			(273,532)	(243,745)		246,544	333,208				238,171		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400072	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	04/28/2028		4,698,282	[USD SOFR]/4.137900			(186)	(12,657)		12,806	(12,657)				42,853		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300054	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	04/30/2028		70,867,511	[USD SOFR]/3.923			(950,059)	295,075		(303,817)	1,246,137				646,929		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300109	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	10/30/2027		7,256,084	[USD SOFR]/4.683800			(44,323)	(110,912)		118,355	148,842				61,069		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400052	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	04/30/2029		46,863,107	[USD SOFR]/4.011770			(29,412)	55,442		(56,366)	55,442				487,766		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200083	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/01/2022	10/05/2025		112,526,133	[USD SOFR]/3.90867			(1,584,261)	285,583		(281,959)	(305,591)				491,743		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300031	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	10/03/2025		8,281,170	[USD SOFR]/4.69705			(49,627)	(28,231)		27,249	36,599				36,057		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400023	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	10/31/2026		8,801,957	[USD SOFR]/4.772700			(21,338)	(99,212)		103,521	(99,212)				59,589		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300107	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	05/31/2028		10,139,357	[USD SOFR]/4.630000			(58,463)	(176,665)		182,424	254,229				93,709		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400037	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	09/30/2031		10,735,105	[USD SOFR]/3.925300			(9,907)	82,811		(83,711)	82,811				139,453		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300013	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/14/2023	02/16/2026		59,610,458	[USD SOFR]/4.2075			(649,258)	(33,651)		26,120	185,923				316,522		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2400014	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	10/31/2028		24,002,683	[USD SOFR]/4.4280			(120,767)	(313,315)		317,907	(313,315)				234,973		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300052	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	01/31/2028		118,622,835	[USD SOFR]/3.96153			(1,483,292)	424,457		(341,779)	2,049,988				1,041,474		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400028	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/25/2024	01/31/2029		7,366,029	[USD SOFR]/4.481750			(29,220)	(114,913)		119,670	(114,913)				74,423		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400070	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	01/31/2028		5,212,803	[USD SOFR]/4.145140			(202)	(13,110)		13,234	(13,110)				45,767		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400057	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	05/31/2029		25,851,826	[USD SOFR]/4.007500			(16,357)	35,299		(35,813)	35,299				271,649		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300103	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/29/2023	09/30/2025		18,091,148	[USD SOFR]/4.9786			(56,177)	(94,721)		95,556	129,286				78,337		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300090	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	08/16/2023	07/31/2026		19,773,456	[USD SOFR]/4.526			(154,698)	(159,314)		120,431	188,327				124,406		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400005	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	03/31/2029		63,402,025	[USD SOFR]/4.415070			(299,481)	(670,926)		897,497	(670,926)				653,533		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200081	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/18/2022	09/20/2025		42,035,510	[USD SOFR]/4.28172			(433,379)	(3,032)		6,388	18,391				178,616		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300010	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	05/14/2026		11,387,317	[USD SOFR]/4.0145			(147,099)	22,989		(19,504)	37,554				66,696		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400007	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	01/31/2029		39,587,857	[USD SOFR]/4.417480			(186,308)	(509,522)		547,764	(509,522)				399,981		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300015	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	09/17/2026		12,957,083	[USD SOFR]/4.1089			(156,336)	43,022		(458)	84,928				84,814		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300096	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	08/31/2028		25,616,333	[USD SOFR]/4.25661			(267,898)	(185,253)		173,139	572,765				245,257		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300110	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	02/28/2030		5,569,925	[USD SOFR]/4.556930			(34,238)	(106,249)		131,844	193,178				63,303		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300046	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/13/2023	04/30/2026		28,829,995	[USD SOFR]/4.22549			(301,210)	(22,031)		28,343	152,929				166,450		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400017	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	03/31/2027		25,914,097	[USD SOFR]/4.712300			(66,532)	(320,706)		347,292	(320,706)				194,356		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200088	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/16/2022	11/20/2025		135,599,151	[USD SOFR]/3.8131			(2,026,065)	481,463		(463,034)	(334,232)				639,221		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400054	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	09/30/2029		48,083,090	[USD SOFR]/4.004200			(30,612)	80,296		(81,242)	80,296				523,973		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400056	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	06/30/2029		19,170,607	[USD SOFR]/4.005800			(12,168)	27,955		(28,290)	27,955				203,335		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300039	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/09/2023	02/25/2028		143,683,061	[USD SOFR]/4.12714			(1,669,648)	(206,439)		273,677	2,634,812				1,275,623		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200025	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/21/2022	06/23/2025		36,722,387	[USD SOFR]/3.95134			(499,150)	65,060		(68,392)	(172,064)				127,284		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400058	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	07/31/2029		41,371,467	[USD SOFR]/4.005100			(26,295)	63,281		(63,923)	63,281				442,855		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2300053	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	03/31/2028		134,777,745	[USD SOFR]/3.9326			(1,880,562)	434,942		(528,454)	2,260,258				1,214,871		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400006	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/15/2024	02/28/2029		58,418,992	[USD SOFR]/4.421500			(273,241)	(775,782)		829,337	(775,782)				596,236		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300081	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/20/2023	06/30/2028		20,539,774	[USD SOFR]/3.9085			(284,015)	14,594		(100,731)	389,153				192,132		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400020	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	12/31/2026		9,277,008	[USD SOFR]/4.748900			(22,310)	(89,102)		117,542	(89,102)				65,599		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400019	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	01/31/2027		46,929,866	[USD SOFR]/4.740500			(111,004)	(576,496)		610,569	(576,496)				338,687		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200048	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/26/2022	09/28/2025		39,204,364	[USD SOFR]/4.214			(428,142)	11,098		(10,858)	(2,487)				169,130		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400064	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	06/30/2027		16,128,695	[USD SOFR]/4.153610			(605)	(35,146)		35,259	(35,146)				127,509		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200089	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/16/2022	11/20/2027		79,761,636	[USD SOFR]/3.4085			(1,519,859)	1,452,308		(1,419,885)	819,151				677,844		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400038	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/06/2024	08/31/2031		8,871,638	[USD SOFR]/3.922990			(8,590)	67,837		(68,495)	67,837				114,532		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300030	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	11/03/2025		8,564,204	[USD SOFR]/4.66227			(54,453)	(28,975)		30,824	44,465				39,285		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300108	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2026		7,074,345	[USD SOFR]/4.836930			(31,270)	(51,135)		86,202	100,737				46,792		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300045	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/13/2023	03/31/2026		44,395,816	[USD SOFR]/4.2495			(444,825)	(33,833)		49,473	223,439				248,180		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300002	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	01/17/2023	12/20/2027		144,897,935	[USD SOFR]/3.36462			(2,819,192)	3,737,490		(2,807,699)	2,386,722				1,249,030		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300037	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/07/2023	02/25/2028		119,453,598	[USD SOFR]/4.103			(1,420,533)	(118,523)		142,852	2,156,021				1,060,513		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400018	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	04/16/2024	02/28/2027		46,559,948	[USD SOFR]/4.725500			(115,133)	(573,510)		613,011	(573,510)				342,672		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300071	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/06/2023	03/31/2030		16,381,946	[USD SOFR]/3.93885			(213,667)	76,409		(82,404)	487,797				187,679		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300028	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	12/03/2027		12,942,777	[USD SOFR]/4.11637			(153,264)	(18,423)		18,471	218,512				110,677		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300055	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	05/31/2028		39,896,616	[USD SOFR]/3.913			(547,469)	191,904		(186,878)	725,151				368,729		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300007	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	08/14/2026		18,251,551	[USD SOFR]/3.944			(252,659)	51,506		(49,777)	89,235				116,232		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400067	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	09/30/2027		36,613,913	[USD SOFR]/4.148800			(1,400)	(84,527)		84,624	(84,527)				303,587		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300038	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/07/2023	02/25/2026		29,893,150	[USD SOFR]/4.6275			(196,084)	(148,588)		154,056	219,244				160,477		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400053	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	11/15/2024	08/31/2029		56,713,902	[USD SOFR]/4.006300			(35,964)	87,226		(87,701)	87,226				612,580		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2400065	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	07/31/2027		28,179,510	[USD SOFR]/4.152390			(1,063)	(63,457)		63,431	(63,457)				226,461		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400066	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	08/31/2027		40,649,040	[USD SOFR]/4.150820			(1,543)	(93,401)		93,230	(93,401)				331,898		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400062	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	04/30/2027		37,711,280	[USD SOFR]/4.156470			(1,401)	(76,344)		76,135	(76,344)				288,025		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400063	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	12/24/2024	05/31/2027		25,610,231	[USD SOFR]/4.154870			(957)	(53,975)		53,827	(53,975)				199,063		.0001
0999999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate												(43,059,797)	3,431,635	XXX	12,243,020	22,612,679				41,822,663	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
1049999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective												(43,059,797)	3,431,635	XXX	12,243,020	22,612,679				41,822,663	XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Other - Interest Rate																						
LCH Fixed Rate Interest Rate Swap-CLR TJ2300032		N/A	Interest Rate	LCH-	03/01/2023	03/03/2025		20,109,166	[USD SOFR]/4.9865			(60,422)	11,878		16,564	77,933				42,061		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200020		N/A	Interest Rate	LCH-	09/21/2022	01/23/2025		2,564,685	[USD SOFR]/4.0468			(32,063)	2,951		(733)	(14,598)				3,241		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300036		N/A	Interest Rate	LCH-	03/02/2023	11/28/2029		480,708	[USD SOFR]/3.9625			(6,461)	(3,651)		(1,753)	10,046				5,327		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400073		N/A	Interest Rate	LCH-	12/24/2024	11/30/2028		641,687	[USD SOFR]/4.130700			(26)	(1,602)		1,939	(1,602)				6,350		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200051		N/A	Interest Rate	LCH-	09/26/2022	12/28/2025		747,129	[USD SOFR]/4.16359			(8,480)	(381)		(112)	727				3,725		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400029		N/A	Interest Rate	LCH-	04/25/2024	10/31/2030		253,473	[USD SOFR]/4.392200			(1,250)	(5,895)		4,527	(5,895)				3,061		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300079		N/A	Interest Rate	LCH-	07/14/2023	06/30/2026		2,279,369	[USD SOFR]/4.22647			(24,246)	(10,056)		3,076	12,552				13,958		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200082		N/A	Interest Rate	LCH-	10/18/2022	09/20/2027		1,738,836	[USD SOFR]/3.9959			(22,980)	461		(3,392)	21,502				14,345		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400031		N/A	Interest Rate	LCH-	04/25/2024	01/31/2031		77,781	[USD SOFR]/4.393600			(356)	(1,526)		1,444	(1,526)				959		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300106		N/A	Interest Rate	LCH-	10/17/2023	09/30/2028		899,964	[USD SOFR]/4.616880			(5,991)	(10,288)		17,456	22,102				8,714		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300008		N/A	Interest Rate	LCH-	02/10/2023	07/14/2026		164,914	[USD SOFR]/3.97228			(2,208)	387		(378)	651				1,023		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400071		N/A	Interest Rate	LCH-	12/24/2024	03/31/2028		248,595	[USD SOFR]/4.140990			(10)	(653)		672	(653)				2,241		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200022		N/A	Interest Rate	LCH-	09/21/2022	03/23/2025		497,816	[USD SOFR]/4.01247			(6,437)	455		(490)	(2,945)				1,195		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300091		N/A	Interest Rate	LCH-	08/16/2023	07/31/2028		479,999	[USD SOFR]/4.1775			(5,455)	(2,625)		1,890	10,137				4,543		.0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2300097		N/A	Interest Rate	LCH-	09/18/2023	08/31/2026		547,283	[USD SOFR]/4.6108			(3,753)	(1,830)		4,318	5,947				3,533		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400074		N/A	Interest Rate	LCH-	12/24/2024	11/30/2029		221,394	[USD SOFR]/4.122240			(9)	(764)		784	(764)				2,455		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200023		N/A	Interest Rate	LCH-	09/21/2022	04/23/2025		353,013	[USD SOFR]/3.9924			(4,637)	282		(457)	(1,953)				989		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400009		N/A	Interest Rate	LCH-	04/15/2024	11/30/2028		581,925	[USD SOFR]/4.432860			(2,973)	(8,144)		8,013	(8,144)				5,758		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400022		N/A	Interest Rate	LCH-	04/16/2024	11/30/2026		192,426	[USD SOFR]/4.754600			(534)	(2,299)		2,329	(2,299)				1,332		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300073		N/A	Interest Rate	LCH-	07/06/2023	04/30/2030		229,911	[USD SOFR]/3.9165			(3,087)	1,418		(1,424)	6,852				2,655		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400055		N/A	Interest Rate	LCH-	11/15/2024	10/31/2029		643,038	[USD SOFR]/4.001130			(412)	1,195		(1,222)	1,195				7,069		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300105		N/A	Interest Rate	LCH-	10/17/2023	01/31/2028		515,457	[USD SOFR]/4.654300			(2,621)	(8,413)		8,790	11,991				4,526		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200021		N/A	Interest Rate	LCH-	09/21/2022	02/23/2025		187,597	[USD SOFR]/4.0237			(2,395)	102		(129)	(1,184)				360		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300009		N/A	Interest Rate	LCH-	02/10/2023	06/14/2026		267,458	[USD SOFR]/3.993			(3,549)	(162)		(535)	942				1,613		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300001		N/A	Interest Rate	LCH-	01/17/2023	12/19/2025		1,397,839	[USD FEDL01]/3.7564			(21,538)	5,704		(5,657)	(3,246)				6,882		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300050		N/A	Interest Rate	LCH-	06/16/2023	05/31/2026		376,333	[USD SOFR]/4.22172			(4,015)	(363)		414	2,107				2,240		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400069		N/A	Interest Rate	LCH-	12/24/2024	11/30/2027		290,018	[USD SOFR]/4.151330			(11)	(711)		720	(711)				2,477		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400008		N/A	Interest Rate	LCH-	04/15/2024	12/31/2028		304,604	[USD SOFR]/4.426500			(1,416)	(2,198)		4,235	(2,198)				3,046		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200024		N/A	Interest Rate	LCH-	09/21/2022	05/23/2025		418,307	[USD SOFR]/3.9711			(5,592)	689		(664)	(2,106)				1,318		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200026		N/A	Interest Rate	LCH-	09/21/2022	07/23/2025		717,539	[USD SOFR]/3.9351			(10,043)	1,390		(1,503)	(2,985)				2,694		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400042		N/A	Interest Rate	LCH-	11/06/2024	04/30/2031		90,670	[USD SOFR]/3.918090			(85)	650		(659)	650				1,141		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200086		N/A	Interest Rate	LCH-	12/01/2022	10/05/2027		470,325	[USD SOFR]/3.4704			(8,717)	7,321		(7,312)	4,414				3,910		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200047		N/A	Interest Rate	LCH-	09/26/2022	08/28/2025		1,086,571	[USD SOFR]/4.22275			(11,957)	255		(419)	(871)				4,417		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300041		N/A	Interest Rate	LCH-	03/09/2023	02/25/2026		634,516	[USD SOFR]/4.66369			(3,912)	(3,486)		3,526	4,766				3,406		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400072		N/A	Interest Rate	LCH-	12/24/2024	04/28/2028		66,718	[USD SOFR]/4.137900			(3)	(180)		182	(180)				609		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300054		N/A	Interest Rate	LCH-	06/29/2023	04/30/2028		989,489	[USD SOFR]/3.923			(13,265)	4,120		(4,242)	17,399				9,033		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2300109		N/A	Interest Rate	LCH-	10/17/2023	10/30/2027		100,916	[USD SOFR]/4.683800			(616)	(1,543)		1,646	2,070				849		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400052		N/A	Interest Rate	LCH-	11/15/2024	04/30/2029		638,893	[USD SOFR]/4.011770			(401)	756		(768)	756				6,650		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200083		N/A	Interest Rate	LCH-	12/01/2022	10/05/2025		1,473,867	[USD SOFR]/3.90867			(20,751)	3,741		(3,693)	(4,003)				6,441		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300031		N/A	Interest Rate	LCH-	03/01/2023	10/03/2025		105,830	[USD SOFR]/4.69705			(634)	(361)		348	468				461		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400023		N/A	Interest Rate	LCH-	04/16/2024	10/31/2026		111,043	[USD SOFR]/4.772700			(269)	(1,252)		1,306	(1,252)				752		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300107		N/A	Interest Rate	LCH-	10/17/2023	05/31/2028		127,643	[USD SOFR]/4.630000			(736)	(2,224)		2,297	3,200				1,180		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400037		N/A	Interest Rate	LCH-	11/06/2024	09/30/2031		133,895	[USD SOFR]/3.925300			(124)	1,033		(1,044)	1,033				1,739		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300013		N/A	Interest Rate	LCH-	02/14/2023	02/16/2026		742,542	[USD SOFR]/4.2075			(8,088)	(419)		325	2,316				3,943		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400014		N/A	Interest Rate	LCH-	04/15/2024	10/31/2028		294,317	[USD SOFR]/4.4280			(1,481)	(3,842)		3,898	(3,842)				2,881		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300052		N/A	Interest Rate	LCH-	06/29/2023	01/31/2028		1,450,165	[USD SOFR]/3.96153			(18,133)	5,189		(4,178)	25,061				12,732		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400028		N/A	Interest Rate	LCH-	04/25/2024	01/31/2029		87,971	[USD SOFR]/4.481750			(349)	(1,372)		1,429	(1,372)				889		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400070		N/A	Interest Rate	LCH-	12/24/2024	01/31/2028		62,197	[USD SOFR]/4.145140			(2)	(156)		158	(156)				546		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400057		N/A	Interest Rate	LCH-	11/15/2024	05/31/2029		307,174	[USD SOFR]/4.007500			(194)	419		(426)	419				3,228		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300103		N/A	Interest Rate	LCH-	09/29/2023	09/30/2025		208,852	[USD SOFR]/4.9786			(649)	(1,094)		1,103	1,493				904		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300090		N/A	Interest Rate	LCH-	08/16/2023	07/31/2026		226,544	[USD SOFR]/4.526			(1,772)	(1,825)		1,380	2,158				1,425		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400005		N/A	Interest Rate	LCH-	04/15/2024	03/31/2029		722,975	[USD SOFR]/4.415070			(3,415)	(7,651)		10,234	(7,651)				7,452		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200081		N/A	Interest Rate	LCH-	10/18/2022	09/20/2025		464,490	[USD SOFR]/4.28172			(4,789)	(34)		71	203				1,974		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300010		N/A	Interest Rate	LCH-	02/10/2023	05/14/2026		121,683	[USD SOFR]/4.0145			(1,572)	246		(208)	401				713		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400007		N/A	Interest Rate	LCH-	04/15/2024	01/31/2029		420,143	[USD SOFR]/4.417480			(1,977)	(5,408)		5,813	(5,408)				4,245		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300015		N/A	Interest Rate	LCH-	02/15/2023	09/17/2026		135,917	[USD SOFR]/4.1089			(1,640)	451		(5)	891				890		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300096		N/A	Interest Rate	LCH-	09/18/2023	08/31/2028		267,667	[USD SOFR]/4.25661			(2,799)	(1,936)		1,809	5,985				2,563		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300110		N/A	Interest Rate	LCH-	10/17/2023	02/28/2030		58,075	[USD SOFR]/4.556930			(357)	(1,108)		1,375	2,014				660		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2300046		N/A	Interest Rate	LCH-	06/13/2023	04/30/2026		288,005	[USD SOFR]/4.22549			(3,009)	(220)		283	1,528				1,663		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400017		N/A	Interest Rate	LCH-	04/16/2024	03/31/2027		256,903	[USD SOFR]/4.712300			(660)	(3,179)		3,443	(3,179)				1,927		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200088		N/A	Interest Rate	LCH-	12/16/2022	11/20/2025		1,307,849	[USD SOFR]/3.8131			(19,541)	4,644		(4,466)	(3,224)				6,165		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400054		N/A	Interest Rate	LCH-	11/15/2024	09/30/2029		457,910	[USD SOFR]/4.004200			(292)	765		(774)	765				4,990		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400056		N/A	Interest Rate	LCH-	11/15/2024	06/30/2029		181,393	[USD SOFR]/4.005800			(115)	265		(268)	265				1,924		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300039		N/A	Interest Rate	LCH-	03/09/2023	02/25/2028		1,316,939	[USD SOFR]/4.12714			(15,303)	(1,892)		2,508	24,150				11,692		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200025		N/A	Interest Rate	LCH-	09/21/2022	06/23/2025		285,613	[USD SOFR]/3.95134			(3,882)	506		(532)	(1,338)				990		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400058		N/A	Interest Rate	LCH-	11/15/2024	07/31/2029		318,533	[USD SOFR]/4.005100			(202)	487		(492)	487				3,410		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300053		N/A	Interest Rate	LCH-	06/29/2023	03/31/2028		1,023,255	[USD SOFR]/3.9326			(14,278)	3,302		(4,012)	17,160				9,224		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400006		N/A	Interest Rate	LCH-	04/15/2024	02/28/2029		441,008	[USD SOFR]/4.421500			(2,063)	(5,856)		6,261	(5,856)				4,501		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300081		N/A	Interest Rate	LCH-	07/20/2023	06/30/2028		151,226	[USD SOFR]/3.9085			(2,091)	107		(742)	2,865				1,415		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400020		N/A	Interest Rate	LCH-	04/16/2024	12/31/2026		61,992	[USD SOFR]/4.748900			(149)	(595)		785	(595)				438		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400019		N/A	Interest Rate	LCH-	04/16/2024	01/31/2027		298,134	[USD SOFR]/4.740500			(705)	(3,662)		3,879	(3,662)				2,152		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200048		N/A	Interest Rate	LCH-	09/26/2022	09/28/2025		244,636	[USD SOFR]/4.214			(2,672)	69		(68)	(16)				1,055		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400064		N/A	Interest Rate	LCH-	12/24/2024	06/30/2027		96,305	[USD SOFR]/4.153610			(4)	(210)		211	(210)				761		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200089		N/A	Interest Rate	LCH-	12/16/2022	11/20/2027		462,364	[USD SOFR]/3.4085			(8,810)	8,419		(8,231)	4,748				3,929		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400038		N/A	Interest Rate	LCH-	11/06/2024	08/31/2031		51,362	[USD SOFR]/3.922990			(50)	393		(397)	393				663		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300030		N/A	Interest Rate	LCH-	03/01/2023	11/03/2025		48,796	[USD SOFR]/4.66227			(310)	(165)		176	253				224		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300108		N/A	Interest Rate	LCH-	10/17/2023	09/30/2026		38,655	[USD SOFR]/4.836930			(171)	(279)		471	550				256		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300045		N/A	Interest Rate	LCH-	06/13/2023	03/31/2026		227,184	[USD SOFR]/4.2495			(2,276)	(173)		253	1,143				1,270		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300002		N/A	Interest Rate	LCH-	01/17/2023	12/20/2027		731,065	[USD SOFR]/3.36462			(14,224)	18,857		(14,166)	12,042				6,302		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300037		N/A	Interest Rate	LCH-	03/07/2023	02/25/2028		546,402	[USD SOFR]/4.103			(6,498)	(542)		653	9,862				4,851		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2400018		N/A	Interest Rate	LCH-	04/16/2024	02/28/2027		204,052	[USD SOFR]/4.725500			(505)	(2,513)		2,687	(2,513)				1,502		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300071		N/A	Interest Rate	LCH-	07/06/2023	03/31/2030		67,054	[USD SOFR]/3.93885			(875)	313		(337)	1,997				768		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300028		N/A	Interest Rate	LCH-	03/01/2023	12/03/2027		52,223	[USD SOFR]/4.11637			(618)	(74)		75	882				447		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300055		N/A	Interest Rate	LCH-	06/29/2023	05/31/2028		157,384	[USD SOFR]/3.913			(2,160)	757		(737)	2,861				1,455		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300007		N/A	Interest Rate	LCH-	02/10/2023	08/14/2026		69,449	[USD SOFR]/3.944			(961)	196		(189)	340				442		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400067		N/A	Interest Rate	LCH-	12/24/2024	09/30/2027		139,087	[USD SOFR]/4.148800			(5)	(321)		321	(321)				1,153		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300038		N/A	Interest Rate	LCH-	03/07/2023	02/25/2026		106,850	[USD SOFR]/4.6275			(701)	(531)		551	784				574		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400053		N/A	Interest Rate	LCH-	11/15/2024	08/31/2029		173,098	[USD SOFR]/4.006300			(110)	266		(268)	266				1,870		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400065		N/A	Interest Rate	LCH-	12/24/2024	07/31/2027		63,490	[USD SOFR]/4.152390			(2)	(143)		143	(143)				510		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400066		N/A	Interest Rate	LCH-	12/24/2024	08/31/2027		32,960	[USD SOFR]/4.150820			(1)	(76)		76	(76)				269		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400062		N/A	Interest Rate	LCH-	12/24/2024	04/30/2027		6,720	[USD SOFR]/4.156470				(14)		14	(14)				51		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400063		N/A	Interest Rate	LCH-	12/24/2024	05/31/2027		1,769	[USD SOFR]/4.154870				(4)		4	(4)				14		.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2200003		N/A	Interest Rate	LCH-	02/14/2022	02/16/2026		20,000,000	[USDFED12M]/1.757			(716,504)	4,269		(526,286)	4,269				106,197		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200007		N/A	Interest Rate	LCH-	04/20/2022	04/22/2026		12,000,000	2.680600/ [USDFED12M]			317,806	(1,526)		220,745	(1,526)				68,702		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200018		N/A	Interest Rate	LCH-	05/02/2022	02/04/2026		35,000,000	2.839800/ [USDFED12M]			867,912	(5,992)		492,047	(5,992)				183,077		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200016		N/A	Interest Rate	LCH-	05/02/2022	02/04/2025		30,000,000	2.854000/ [USDFED12M]			729,501	(5,113)		45,941	(5,113)				46,098		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200021		N/A	Interest Rate	LCH-	06/07/2022	01/09/2025		9,000,000	2.849200/ [USDFED12M]	103,845		180,922	(1,780)		3,497	39,393		(41,173)		7,115		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200022		N/A	Interest Rate	LCH-	06/07/2022	04/09/2025		41,000,000	2.846000/ [USDFED12M]			1,019,053	(2,601)		172,977	(2,601)				107,503		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200026		N/A	Interest Rate	LCH-	06/07/2022	05/09/2027		9,000,000	2.784870/ [USDFED12M]			229,046	(961)		255,647	(961)				69,106		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200023		N/A	Interest Rate	LCH-	06/07/2022	07/09/2025		24,000,000	2.840200/ [USDFED12M]			604,594	4,387		182,190	4,387				86,948		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200028		N/A	Interest Rate	LCH-	06/07/2022	01/09/2027		9,000,000	2.791070/ [USDFED12M]			227,414	(1,809)		221,971	(1,809)				64,036		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200024		N/A	Interest Rate	LCH-	06/07/2022	10/09/2025		16,000,000	2.831000/ [USDFED12M]			399,257	(2,563)		169,656	(2,563)				70,427		.0003

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LCH Variable Rate Interest Rate Swap-CLR TI2200027		N/A	Interest Rate	LCH-	06/07/2022	07/09/2026		8,000,000	2.809260/ [USDFED12M]			204,048	1,449		152,736	1,449				49,396		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200025		N/A	Interest Rate	LCH-	06/07/2022	10/09/2026		10,000,000	2.799000/ [USDFED12M]			252,780	(1,629)		218,784	(1,629)				66,615		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2200031		N/A	Interest Rate	LCH-	06/10/2022	07/14/2025		3,500,000	[USDFED12M]/0.100000			(78,130)	(644)		(22,041)	(644)				12,847		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2200032		N/A	Interest Rate	LCH-	06/10/2022	02/14/2026		3,000,000	[USDFED12M]/0.080000			(66,812)	425		(35,145)	425				15,890		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2200033		N/A	Interest Rate	LCH-	06/22/2022	02/24/2025		8,000,000	[USDFED12M]/0.080000			(173,649)	920		(15,694)	920				15,492		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200040		N/A	Interest Rate	LCH-	08/26/2022	07/30/2027		8,450,000	2.99644/ [USDFED]			197,004	(892)		216,674	(892)				67,907		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2200041		N/A	Interest Rate	LCH-	09/06/2022	05/08/2025		10,000,000	[USDFED]/3.4825			(184,010)	236		(31,635)	236				29,814		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2200042		N/A	Interest Rate	LCH-	09/06/2022	03/08/2026		11,000,000	[USDFED]/3.3706			(213,960)	1,076		(98,915)	1,076				59,970		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200043		N/A	Interest Rate	LCH-	09/06/2022	12/08/2025		13,000,000	3.4025/ [USDFED]			244,194	(1,607)		93,356	(1,607)				62,983		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2200044		N/A	Interest Rate	LCH-	09/26/2022	01/28/2025		4,333,000	[USD SOFR]/4.2287			(46,169)	511		(937)	511				6,042		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200045		N/A	Interest Rate	LCH-	09/26/2022	02/28/2025		7,678,000	[USD SOFR]/4.21341			(83,562)	379		(3,312)	379				15,673		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200046		N/A	Interest Rate	LCH-	09/26/2022	03/28/2025		14,085,000	[USD SOFR]/4.1912			(156,429)	850		(8,546)	850				34,819		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200052		N/A	Interest Rate	LCH-	09/27/2022	04/29/2025		11,676,000	[USD SOFR]/4.22306			(126,205)	517		(7,159)	517				33,565		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200059		N/A	Interest Rate	LCH-	09/27/2022	12/29/2025		3,791,000	[USD SOFR]/4.1115			(39,774)	(38,601)		(2,478)	(38,601)				18,929		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200064		N/A	Interest Rate	LCH-	09/27/2022	01/29/2027		667,000	[USD SOFR]/3.9985			(8,668)	87		(1,135)	87				4,810		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200065		N/A	Interest Rate	LCH-	09/27/2022	02/28/2027		543,000	[USD SOFR]/3.9919			(7,117)	49		(1,025)	49				3,996		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200066		N/A	Interest Rate	LCH-	09/27/2022	03/29/2027		874,000	[USD SOFR]/3.9835			(11,582)	33		(1,858)	33				6,551		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200067		N/A	Interest Rate	LCH-	09/27/2022	04/29/2027		1,128,000	[USD SOFR]/3.9961			(14,795)	64		(2,143)	64				8,610		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200062		N/A	Interest Rate	LCH-	09/27/2022	09/29/2026		9,589,000	[USD SOFR]/4.0395			(121,653)	858		(10,911)	858				63,375		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200063		N/A	Interest Rate	LCH-	09/27/2022	12/29/2026		959,000	[USD SOFR]/4.002			(11,129)	(10,824)		(1,508)	(10,824)				6,776		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200053		N/A	Interest Rate	LCH-	09/27/2022	05/29/2025		24,708,000	[USD SOFR]/4.20444			(271,635)	1,315		(17,406)	1,315				79,478		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200054		N/A	Interest Rate	LCH-	09/27/2022	06/29/2025		34,286,000	[USD SOFR]/4.18881			(382,891)	1,695		(26,186)	1,695				120,882		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2200056		N/A	Interest Rate	LCH-	09/27/2022	08/29/2025		72,460,000	[USD SOFR]/4.17745			(828,367)	(5,345)		(48,642)	(5,345)				295,200		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200058		N/A	Interest Rate	LCH-	09/27/2022	10/29/2025		28,271,000	[USD SOFR]/4.16052			(323,943)	1,579		(15,049)	1,579				128,824		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200061		N/A	Interest Rate	LCH-	09/27/2022	08/29/2026		11,405,000	[USD SOFR]/4.0417			(146,123)	(755)		(13,469)	(755)				73,558		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200055		N/A	Interest Rate	LCH-	09/27/2022	07/29/2025		46,374,000	[USD SOFR]/4.18192			(531,203)	(7,407)		(34,344)	(7,407)				176,671		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200057		N/A	Interest Rate	LCH-	09/27/2022	09/29/2025		38,704,000	[USD SOFR]/4.171			(439,281)	3,182		(22,772)	3,182				167,283		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200060		N/A	Interest Rate	LCH-	09/27/2022	06/29/2026		7,942,000	[USD SOFR]/4.05931			(99,149)	450		(8,329)	450				48,590		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200068		N/A	Interest Rate	LCH-	09/27/2022	11/29/2025		5,969,740	[USD SOFR]/4.125			(47,600)	25,393		(4,074)	25,393				28,535		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200069		N/A	Interest Rate	LCH-	09/27/2022	01/29/2026		2,455,640	[USD SOFR]/4.116			(28,944)	214		(1,396)	214				12,763		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200070		N/A	Interest Rate	LCH-	09/27/2022	02/28/2026		2,686,256	[USD SOFR]/4.114			(31,783)	144		(1,528)	144				14,507		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200071		N/A	Interest Rate	LCH-	09/27/2022	03/29/2026		3,668,584	[USD SOFR]/4.0775			(46,089)	77		(3,490)	77				20,485		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200072		N/A	Interest Rate	LCH-	09/27/2022	04/29/2026		6,047,731	[USD SOFR]/4.075			(75,466)	278		(5,718)	278				34,880		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200073		N/A	Interest Rate	LCH-	09/27/2022	05/29/2026		6,323,744	[USD SOFR]/4.0635			(67,905)	326		(6,648)	326				37,597		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200074		N/A	Interest Rate	LCH-	09/27/2022	07/29/2026		6,142,360	[USD SOFR]/4.07			(79,920)	(1,134)		(5,155)	(1,134)				38,611		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200075		N/A	Interest Rate	LCH-	09/27/2022	10/29/2026		3,031,188	[USD SOFR]/4.0355			(40,264)	315		(3,481)	315				20,506		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200076		N/A	Interest Rate	LCH-	09/27/2022	11/29/2026		1,967,348	[USD SOFR]/4.02			(25,827)	225		(2,615)	225				13,608		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200078		N/A	Interest Rate	LCH-	09/28/2022	05/30/2027		4,833,780	[USD SOFR]/3.787			(73,413)	897		(31,746)	897				37,572		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200077		N/A	Interest Rate	LCH-	09/28/2022	08/30/2027		10,783,000	[USD SOFR]/3.78158			(166,646)	(532)		(78,920)	(532)				88,043		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200079		N/A	Interest Rate	LCH-	09/28/2022	06/30/2027		4,564,373	[USD SOFR]/3.78			(70,255)	353		(31,643)	353				36,085		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200080		N/A	Interest Rate	LCH-	09/28/2022	07/30/2027		4,198,634	[USD SOFR]/3.801			(63,881)	342		(27,697)	342				33,742		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2200045		N/A	Interest Rate	LCH-	10/24/2022	10/26/2027		10,000,000	4.117/[USDFED]			119,347	(445)		(19,493)	(445)				83,997		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200049		N/A	Interest Rate	LCH-	11/01/2022	05/03/2026		5,000,000	4.26615/[USDFED]			51,970	(91)		(8,183)	(91)				28,958		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200050		N/A	Interest Rate	LCH-	11/01/2022	10/03/2026		2,000,000	4.20285/[USDFED]			22,065	(134)		(3,711)	(134)				13,260		.0003

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LCH Variable Rate Interest Rate Swap-CLR TI2200051		N/A	Interest Rate	LCH-	11/01/2022	08/03/2027		4,000,000	4.09037/ [USDFED]			48,868	(146)		(3,614)	(146)				32,197		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200052		N/A	Interest Rate	LCH-	11/08/2022	12/10/2025		2,000,000	4.45642/ [USDFED]			16,772	(132)		(4,891)	(132)				9,718		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200053		N/A	Interest Rate	LCH-	11/08/2022	11/10/2027		1,700,000	4.1147/ [USDFED]			20,306	(84)		(3,346)	(84)				14,378		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200055		N/A	Interest Rate	LCH-	11/08/2022	05/10/2025		2,000,000	4.5984/ [USDFED]			14,025	(12)		(1,322)	(12)				6,009		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2200056		N/A	Interest Rate	LCH-	11/21/2022	11/23/2027		1,700,000	3.7715/ [USDFED]			26,087	(235)		12,352	(235)				14,468		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2200057		N/A	Interest Rate	LCH-	12/19/2022	07/21/2025		5,000,000	[USDFED] / 3.9957			(67,098)	(1,041)		(8,925)	(1,041)				18,680		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2200058		N/A	Interest Rate	LCH-	12/19/2022	07/21/2026		3,500,000	[USDFED] / 3.6978			(57,569)	(671)		(21,743)	(671)				21,846		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300001		N/A	Interest Rate	LCH-	01/18/2023	01/20/2028		2,000,000	3.30635/ [USD FEDL01]			40,122	(280)		41,543	(280)				17,480		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300002		N/A	Interest Rate	LCH-	02/06/2023	12/08/2027		3,000,000	3.61499/ [USD FEDL01]			49,871	(335)		34,839	(335)				25,715		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300003		N/A	Interest Rate	LCH-	02/08/2023	02/10/2028		4,000,000	3.59425/ [USD FEDL01]			68,622	(415)		51,139	(415)				35,277		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300004		N/A	Interest Rate	LCH-	02/10/2023	06/14/2025		6,000,000	4.3673/ [USD FEDL01]			56,251	(103)		77	(103)				20,248		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300005		N/A	Interest Rate	LCH-	02/13/2023	05/15/2025		5,000,000	4.43626/ [USD FEDL01]			43,313	(73)		(559)	(73)				15,309		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300007		N/A	Interest Rate	LCH-	02/27/2023	03/01/2026		7,000,000	4.4532/ [USD FEDL01]			59,054	(311)		(23,355)	(311)				37,849		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300043		N/A	Interest Rate	LCH-	03/07/2023	02/02/2025		100,000,000	[USD SOFR] / 5.05748			(123,733)	1,571		64,138	1,571				149,071		.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2300008		N/A	Interest Rate	LCH-	03/15/2023	04/17/2026		10,000,000	[USD FEDL01] / 3.63009			(168,416)	665		(63,977)	665				56,948		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300047		N/A	Interest Rate	LCH-	06/13/2023	09/30/2025		47,289,000	[USD SOFR] / 4.4481			(403,497)	3,160		67,451	3,160				204,767		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300048		N/A	Interest Rate	LCH-	06/13/2023	03/31/2026		44,858,000	[USD SOFR] / 4.242			(452,885)	18,010		45,944	18,010				250,764		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300049		N/A	Interest Rate	LCH-	06/13/2023	04/30/2026		29,183,000	[USD SOFR] / 4.2178			(307,179)	7,504		25,821	7,504				168,488		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300051		N/A	Interest Rate	LCH-	06/16/2023	05/31/2026		24,563,000	[USD SOFR] / 4.25082			(254,809)	3,274		36,697	3,274				146,179		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300009		N/A	Interest Rate	LCH-	06/22/2023	06/26/2028		10,000,000	3.7839/ [USD FEDL01]			153,117	(491)		79,733	(491)				93,393		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300066		N/A	Interest Rate	LCH-	06/29/2023	03/31/2027		6,367,000	[USD SOFR] / 4.1425			(70,075)	3,015		7,968	3,015				47,753		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300062		N/A	Interest Rate	LCH-	06/29/2023	05/31/2028		32,100,000	[USD SOFR] / 3.9013			(444,301)	6,382		(162,236)	6,382				296,672		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2300061		N/A	Interest Rate	LCH-	06/29/2023	04/30/2028		64,897,000	[USD SOFR]/3.92117			(871,225)	22,252		(281,885)	22,252				592,426		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300070		N/A	Interest Rate	LCH-	06/29/2023	01/31/2028		3,687,000	[USD SOFR]/3.9755			(45,580)	3,303		(9,141)	3,303				32,371		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300060		N/A	Interest Rate	LCH-	06/29/2023	03/31/2028		130,355,000	[USD SOFR]/3.92996			(1,717,118)	62,496		(521,503)	62,496				1,175,004		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300067		N/A	Interest Rate	LCH-	06/29/2023	10/31/2027		5,616,000	[USD SOFR]/4.0128			(72,627)	550		(8,205)	550				47,266		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300068		N/A	Interest Rate	LCH-	06/29/2023	11/30/2027		5,992,000	[USD SOFR]/3.99914			(78,117)	613		(10,716)	613				51,166		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300069		N/A	Interest Rate	LCH-	06/29/2023	12/31/2027		5,418,000	[USD SOFR]/3.9945			(63,289)	35,461		(10,031)	35,461				46,921		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300065		N/A	Interest Rate	LCH-	06/29/2023	05/31/2027		10,408,000	[USD SOFR]/4.1051			(122,494)	1,951		5,738	1,951				80,899		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300063		N/A	Interest Rate	LCH-	06/29/2023	09/30/2027		20,809,000	[USD SOFR]/4.022			(267,699)	1,883		(26,441)	1,883				172,539		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300064		N/A	Interest Rate	LCH-	06/29/2023	04/30/2027		11,826,000	[USD SOFR]/4.11361			(135,624)	3,928		8,103	3,928				90,323		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300076		N/A	Interest Rate	LCH-	07/06/2023	03/31/2030		16,453,000	[USD SOFR]/3.9265			(216,665)	8,310		(92,291)	8,310				188,493		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300077		N/A	Interest Rate	LCH-	07/06/2023	04/30/2030		9,718,000	[USD SOFR]/3.9196			(130,189)	3,581		(58,741)	3,581				112,214		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300078		N/A	Interest Rate	LCH-	07/06/2023	05/31/2030		4,062,000	[USD SOFR]/3.9075			(55,769)	910		(27,319)	910				47,269		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300010		N/A	Interest Rate	LCH-	07/10/2023	07/12/2028		10,000,000	4.0335/[USD FEDL01]			130,576	2,416		(1,046)	2,416				93,986		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300080		N/A	Interest Rate	LCH-	07/14/2023	06/30/2026		25,500,000	[USD SOFR]/4.2274			(271,011)	3,060		34,753	3,060				156,155		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300083		N/A	Interest Rate	LCH-	07/20/2023	06/30/2028		13,540,000	[USD SOFR]/3.9082			(187,267)	2,122		(66,534)	2,122				126,655		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300084		N/A	Interest Rate	LCH-	07/20/2023	06/30/2027		4,009,000	[USD SOFR]/4.0807			(48,416)	590		134	590				31,694		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300011		N/A	Interest Rate	LCH-	07/24/2023	07/26/2028		6,700,000	3.9095/[USD FEDL01]			95,511	1,109		26,473	1,109				63,316		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300086		N/A	Interest Rate	LCH-	08/02/2023	08/04/2028		50,000,000	[USD SOFR]/4.0555			(637,125)	(6,939)		(4,403)	(6,939)				473,976		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300012		N/A	Interest Rate	LCH-	08/03/2023	08/07/2028		10,000,000	4.07457/[USD FEDL01]			125,551	1,495		(15,306)	1,495				94,905		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300085		N/A	Interest Rate	LCH-	08/03/2023	06/30/2030		1,891,000	[USD SOFR]/3.94477			(25,243)	393		(9,450)	393				22,174		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300013		N/A	Interest Rate	LCH-	08/08/2023	08/10/2028		8,000,000	3.8779/[USD FEDL01]			116,453	1,033		40,048	1,033				76,012		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300088		N/A	Interest Rate	LCH-	08/11/2023	08/15/2026		25,000,000	[USD SOFR]/4.40733			(228,322)	(3,202)		112,072	(3,202)				159,344		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2300089		N/A	Interest Rate	LCH-	08/15/2023	08/17/2026		25,000,000	[USD SOFR]/4.42927			(222,825)	(3,021)		120,918	(3,021)				159,617		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300092		N/A	Interest Rate	LCH-	08/17/2023	07/31/2026		19,550,000	[USD SOFR]/4.5602			(145,701)	(2,276)		129,192	(2,276)				122,999		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300093		N/A	Interest Rate	LCH-	08/17/2023	07/31/2030		1,064,000	[USD SOFR]/4.1196			(12,725)	(127)		3,837	(127)				12,571		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300094		N/A	Interest Rate	LCH-	08/17/2023	07/31/2028		10,250,000	[USD SOFR]/4.2453			(109,206)	(1,014)		63,344	(1,014)				97,015		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300014		N/A	Interest Rate	LCH-	08/29/2023	08/31/2028		15,000,000	4.073/ [USD FEDL01]			187,520	1,197		(23,420)	1,197				143,614		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300015		N/A	Interest Rate	LCH-	09/13/2023	09/15/2028		15,000,000	4.18125/ [USD FEDL01]			170,689	731		(79,828)	731				144,428		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300095		N/A	Interest Rate	LCH-	09/15/2023	09/19/2028		25,000,000	[USD SOFR]/4.24571			(264,718)	1,931		163,039	1,931				241,073		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300099		N/A	Interest Rate	LCH-	09/18/2023	08/31/2028		9,130,000	[USD SOFR]/4.2577			(95,381)	(227)		62,045	(227)				87,413		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300101		N/A	Interest Rate	LCH-	09/18/2023	09/20/2030		1,342,000	[USD SOFR]/4.1092			(16,190)	(4)		4,260	(4)				16,051		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300100		N/A	Interest Rate	LCH-	09/18/2023	08/31/2026		19,726,000	[USD SOFR]/4.61149			(135,125)	(878)		155,866	(878)				127,331		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300016		N/A	Interest Rate	LCH-	09/21/2023	09/25/2028		11,000,000	4.3541/ [USD FEDL01]			105,366	247		(124,630)	247				106,310		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300102		N/A	Interest Rate	LCH-	09/27/2023	09/29/2028		25,000,000	[USD SOFR]/4.463			(209,527)	1,650		352,244	1,650				241,972		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300104		N/A	Interest Rate	LCH-	10/02/2023	10/04/2026		25,000,000	[USD SOFR]/4.715100			(145,199)	1,373		256,127	1,373				165,884		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300017		N/A	Interest Rate	LCH-	10/13/2023	10/17/2028		11,300,000	4.352450/ [USD FEDL01]			107,871	(203)		(130,080)	(203)				110,099		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2300112		N/A	Interest Rate	LCH-	10/17/2023	09/30/2028		21,672,000	[USD SOFR]/4.628600			(141,697)	(95,422)		429,127	1,997				209,838		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300113		N/A	Interest Rate	LCH-	10/17/2023	07/31/2027		6,354,000	[USD SOFR]/4.716910			(34,774)	(148)		98,627	(148)				51,063		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2300114		N/A	Interest Rate	LCH-	10/19/2023	10/23/2027		12,500,000	[USD SOFR]/4.727910			(71,292)	258		217,399	258				104,842		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2300018		N/A	Interest Rate	LCH-	10/31/2023	11/02/2028		22,000,000	4.505650/ [USD FEDL01]			175,361	(706)		(376,306)	(706)				215,524		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300020		N/A	Interest Rate	LCH-	11/03/2023	11/07/2027		15,000,000	4.252550/ [USD FEDL01]			158,158	(466)		(84,483)	(466)				126,676		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300021		N/A	Interest Rate	LCH-	11/28/2023	11/30/2028		10,000,000	3.987500/ [USD FEDL01]			131,625	(943)		11,256	(943)				98,953		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300022		N/A	Interest Rate	LCH-	12/07/2023	12/11/2028		25,000,000	3.780000/ [USD FEDL01]			381,735	(2,595)		215,189	(2,595)				248,345		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2300023		N/A	Interest Rate	LCH-	12/29/2023	01/03/2025		55,000,000	4.730100/ [USD FEDL01]			229,722	(74,300)		(1,031)	(74,300)				25,104		.0003

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LCH Variable Rate Interest Rate Swap-CLR TI2400001		N/A	Interest Rate	LCH-	01/05/2024	01/09/2029		10,000,000	3.583900/[USDFED12M]			154,751	(12,724)		159,323	(12,724)				100,312		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400002		N/A	Interest Rate	LCH-	01/19/2024	01/23/2029		12,000,000	3.755000/[USDFEDL01]			157,933	(14,056)		116,557	(14,056)				120,955		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400003		N/A	Interest Rate	LCH-	01/19/2024	01/23/2029		12,000,000	3.777400/[USDFED12M]			155,365	(14,063)		106,553	(14,063)				120,955		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400004		N/A	Interest Rate	LCH-	01/26/2024	01/30/2029		25,000,000	3.749800/[USDFED12M]			322,588	(28,000)		248,834	(28,000)				252,591		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2400005		N/A	Interest Rate	LCH-	02/01/2024	02/05/2029		110,000,000	[USDFED12M]/3.523400			(1,630,092)	107,085		(2,033,908)	107,085				1,113,288		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400006		N/A	Interest Rate	LCH-	02/29/2024	03/04/2026		30,000,000	4.520300/[USDFEDL01]			147,783	(27,262)		(123,580)	(27,262)				162,788		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400007		N/A	Interest Rate	LCH-	03/06/2024	03/08/2028		11,000,000	3.958900/[USDFED12M]			125,265	11,236		24,803	11,236				98,216		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400008		N/A	Interest Rate	LCH-	03/07/2024	03/11/2029		11,000,000	3.810600/[USDFED12M]			137,421	11,490		86,836	11,490				112,679		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400009		N/A	Interest Rate	LCH-	03/20/2024	03/22/2028		15,000,000	4.095200/[USDFED12M]			146,633	16,568		(27,167)	16,568				134,745		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2400001		N/A	Interest Rate	LCH-	04/10/2024	04/12/2027		50,000,000	[USD SOFR]/4.588110			(178,971)	34,476		544,539	34,476				377,768		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400002		N/A	Interest Rate	LCH-	04/10/2024	04/12/2029		50,000,000	[USD SOFR]/4.316500			(278,561)	34,098		519,412	34,098				517,405		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400003		N/A	Interest Rate	LCH-	04/10/2024	04/12/2027		50,000,000	[USD SOFR]/4.621500			(166,728)	34,522		580,550	34,522				377,768		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400004		N/A	Interest Rate	LCH-	04/10/2024	04/12/2029		50,000,000	[USD SOFR]/4.331300			(273,134)	34,119		548,278	34,119				517,405		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400010		N/A	Interest Rate	LCH-	04/15/2024	03/31/2029		117,072,000	[USD SOFR]/4.407500			(559,368)	76,958		1,622,918	76,958				1,206,751		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400015		N/A	Interest Rate	LCH-	04/15/2024	03/31/2029		26,768,000	[USD SOFR]/4.393310			(130,630)	17,586		356,367	17,586				275,918		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400016		N/A	Interest Rate	LCH-	04/15/2024	03/31/2031		15,159,000	[USD SOFR]/4.279700			(86,367)	9,911		189,255	9,911				189,488		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400021		N/A	Interest Rate	LCH-	04/16/2024	03/31/2027		101,761,000	[USD SOFR]/4.707500			(274,062)	57,996		1,353,371	57,996				763,208		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400024		N/A	Interest Rate	LCH-	04/18/2024	04/22/2028		70,000,000	[USD SOFR]/4.525620			(267,347)	44,379		997,751	44,379				636,876		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400025		N/A	Interest Rate	LCH-	04/18/2024	04/22/2026		50,000,000	[USD SOFR]/4.897000			(59,947)	32,215		469,491	32,215				286,259		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400026		N/A	Interest Rate	LCH-	04/25/2024	04/29/2027		32,500,000	[USD SOFR]/4.704200			(79,320)	19,571		444,217	19,571				248,075		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400032		N/A	Interest Rate	LCH-	04/25/2024	09/30/2031		19,250,000	[USD SOFR]/4.304940			(102,070)	(35)		353,711	(35)				250,065		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400033		N/A	Interest Rate	LCH-	04/25/2024	09/30/2031		15,750,000	[USD SOFR]/4.306100			(83,387)	(28)		290,489	(28)				204,599		.0001

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LCH Fixed Rate Interest Rate Swap-CLR TJ2400034		N/A	Interest Rate	LCH-	04/26/2024	03/31/2027		25,000,000	[USD SOFR]/4.636800			(93,642)	4,119		336,718	4,119				187,500		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400035		N/A	Interest Rate	LCH-	04/26/2024	03/31/2027		25,000,000	[USD SOFR]/4.637000			(100,049)	4,106		336,827	4,106				187,500		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400036		N/A	Interest Rate	LCH-	04/30/2024	05/02/2026		12,500,000	[USD SOFR]/4.951600			(8,899)	7,420		129,511	7,420				72,319		.0001
LCH Variable Rate Interest Rate Swap-CLR TI2400010		N/A	Interest Rate	LCH-	05/17/2024	05/21/2029		30,000,000	4.177500/[USDFED]			159,427	(13,945)		(193,058)	(13,945)				314,345		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400011		N/A	Interest Rate	LCH-	06/20/2024	06/24/2029		27,000,000	3.966030/[USDFED]			147,014	(5,823)		54,288	(5,823)				285,847		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400012		N/A	Interest Rate	LCH-	09/18/2024	09/20/2029		15,000,000	3.144350/[USD FEDL01]			66,926	764		555,462	764				162,980		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400013		N/A	Interest Rate	LCH-	09/20/2024	09/24/2029		10,000,000	3.132200/[USD FEDL01]			42,662	165		376,196	165				108,781		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400014		N/A	Interest Rate	LCH-	10/04/2024	10/08/2029		13,000,000	3.432300/[USD FEDL01]			36,943	(330)		324,449	(330)				141,995		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400015		N/A	Interest Rate	LCH-	10/21/2024	10/23/2029		15,000,000	3.605400/[USD FEDL01]			28,843	(160)		263,913	(160)				164,554		.0003
LCH Fixed Rate Interest Rate Swap-CLR TI2400016		N/A	Interest Rate	LCH-	10/31/2024	11/04/2028		35,000,000	[USD FEDL01]/3.759000			(44,351)	78		(324,855)	78				343,127		.0003
LCH Variable Rate Interest Rate Swap-CLR TI2400017		N/A	Interest Rate	LCH-	11/06/2024	11/08/2029		20,000,000	3.875150/[USD FEDL01]			20,590	1,076		117,913	1,076				220,353		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2400043		N/A	Interest Rate	LCH-	11/06/2024	11/08/2031		30,000,000	[USD SOFR]/3.919900			(27,930)	363		(251,736)	363				392,747		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400049		N/A	Interest Rate	LCH-	11/12/2024	02/07/2028		20,000,000	[USD SOFR]/3.982500			(12,908)	(83)		(9,441)	(83)				176,147		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400044		N/A	Interest Rate	LCH-	11/12/2024	05/07/2027		37,500,000	[USD SOFR]/4.012480			(40,376)	(13,959)		234	(13,959)				287,602		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400050		N/A	Interest Rate	LCH-	11/12/2024	02/07/2030		40,000,000	[USD SOFR]/3.897890			(29,765)	(261)		(157,590)	(261)				451,787		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400051		N/A	Interest Rate	LCH-	11/12/2024	02/07/2030		10,000,000	[USD SOFR]/3.898900			(7,430)	(65)		(38,927)	(65)				112,947		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400045		N/A	Interest Rate	LCH-	11/12/2024	05/07/2027		37,500,000	[USD SOFR]/4.012000			(40,400)	(13,960)		(173)	(13,960)				287,602		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400046		N/A	Interest Rate	LCH-	11/12/2024	05/07/2029		37,500,000	[USD SOFR]/3.884350			(46,783)	(14,093)		(151,676)	(14,093)				391,187		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400047		N/A	Interest Rate	LCH-	11/12/2024	05/07/2029		37,500,000	[USD SOFR]/3.886700			(46,665)	(14,090)		(148,131)	(14,090)				391,187		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400048		N/A	Interest Rate	LCH-	11/12/2024	02/07/2028		5,000,000	[USD SOFR]/3.983300			(4,881)	(1,679)		(2,243)	(1,679)				44,037		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400059		N/A	Interest Rate	LCH-	11/15/2024	06/30/2029		86,000,000	[USD SOFR]/4.012000			(53,951)	(302)		(105,126)	(302)				912,168		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400060		N/A	Interest Rate	LCH-	11/15/2024	09/30/2029		76,500,000	[USD SOFR]/4.005200			(48,612)	(283)		(125,974)	(283)				833,639		.0001

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LCH Variable Rate Interest Rate Swap-CLR TI2400018		N/A	Interest Rate	LCH-	12/18/2024	12/20/2026		20,000,000	4.027970/[USD FEDL01]			2,430	571		15,921	571				140,436		.0003
LCH Fixed Rate Interest Rate Swap-CLR TJ2400061		N/A	Interest Rate	LCH-	12/18/2024	12/20/2030		50,000,000	[USD SOFR]/4.006520			(6,336)	(441)		(103,182)	(441)				610,953		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400076		N/A	Interest Rate	LCH-	12/24/2024	04/30/2027		27,186,000	[USD SOFR]/4.158480			(1,003)	(158)		56,094	(158)				207,637		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400077		N/A	Interest Rate	LCH-	12/24/2024	05/28/2027		18,801,000	[USD SOFR]/4.153000			(708)	(112)		38,620	(112)				145,969		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400078		N/A	Interest Rate	LCH-	12/24/2024	06/30/2027		12,307,000	[USD SOFR]/4.153980			(462)	(73)		27,012	(73)				97,295		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400079		N/A	Interest Rate	LCH-	12/24/2024	07/30/2027		21,506,000	[USD SOFR]/4.153290			(809)	(128)		48,843	(128)				172,830		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400080		N/A	Interest Rate	LCH-	12/24/2024	08/31/2027		29,419,000	[USD SOFR]/4.151880			(1,112)	(177)		68,258	(177)				240,205		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400081		N/A	Interest Rate	LCH-	12/24/2024	09/30/2027		27,500,000	[USD SOFR]/4.150000			(1,047)	(167)		64,413	(167)				228,018		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400082		N/A	Interest Rate	LCH-	12/24/2024	10/29/2027		12,851,000	[USD SOFR]/4.149970			(489)	(78)		30,793	(78)				108,104		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400083		N/A	Interest Rate	LCH-	12/24/2024	11/30/2027		5,082,000	[USD SOFR]/4.149340			(194)	(31)		12,346	(31)				43,396		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400084		N/A	Interest Rate	LCH-	12/24/2024	02/29/2028		4,396,000	[USD SOFR]/4.141920			(172)	(28)		11,374	(28)				39,114		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400085		N/A	Interest Rate	LCH-	12/24/2024	03/31/2028		7,250,000	[USD SOFR]/4.138890			(287)	(46)		19,135	(46)				65,351		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400086		N/A	Interest Rate	LCH-	12/24/2024	04/28/2028		4,062,000	[USD SOFR]/4.136350			(162)	(26)		10,877	(26)				37,050		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400087		N/A	Interest Rate	LCH-	12/24/2024	05/31/2028		3,480,000	[USD SOFR]/4.135760			(139)	(22)		9,674	(22)				32,163		.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2400088		N/A	Interest Rate	LCH-	12/24/2024	12/27/2031		25,000,000	[USD SOFR]/4.122540			(1,047)	(171)		94,114	(171)				330,522		.0001
1119999999 - Swaps - Hedging Other - Interest Rate										103,845		(10,041,895)	330,690	XXX	10,253,789	739,770		(41,173)		28,863,625	XXX	XXX
Swaps - Hedging Other - Credit Default																						
TCE Variable Rate Credit Default Swap TH2400001		N/A	Credit	BNP-	08/26/2024	06/20/2029		10,000,000	5.000000/[USD-CDS]		813,204	(320,916)	(798,170)		(798,170)	(1,561,292)		(50,083)				.0005
1129999999 - Swaps - Hedging Other - Credit Default											813,204	(320,916)	(798,170)	XXX	(798,170)	(1,561,292)		(50,083)			XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400113		N/A	Equity/Index	BNP-	07/12/2024	01/10/2025		9,378,261	BNPIHDPL/[USD-1]			23,834	(160,600)			(212,397)	51,797			7,772		.0003
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400113		N/A	Equity/Index	BNP-	10/11/2024	01/10/2025		9,378,261	BNPIHDPL/[USD-1]			21,362	(51,797)		(212,397)		(51,797)			43		.0003
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400193		N/A	Equity/Index	BNP-	11/06/2024	02/06/2025		3,866,392	BNPIHDPL/[USD-1]			5,800	(72,933)		(72,933)	(72,933)				6,113		.0003

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BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400209		N/A	Equity/Index	BNP-	11/22/2024	02/21/2025		41,749,579	BNPIHDPL/[USD-1]			41,750	(1,015,779)		(1,015,779)	(1,015,779)				78,570		.0003
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400212		N/A	Equity/Index	BNP-	11/25/2024	02/25/2025		29,391,425	BNPIHDPL/[USD-1]			28,575	(931,090)		(931,090)	(931,090)				57,441		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400075		N/A	Equity/Index	BAR-	05/15/2024	01/02/2025		5,704,044	BXIIMWM7/[USDFED 98]			(127,132)	471,422		(120,832)	592,254				1,905		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400166		N/A	Equity/Index	BAR-	10/01/2024	01/16/2025		24,266,943	BXIIMWM7/[USDFED 120]			(72,106)	(508,875)		(860,204)	351,329				25,209		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400167		N/A	Equity/Index	BAR-	10/01/2024	01/16/2025		7,970,244	BXIIMWM7/[USDFED 120]			(23,685)	(167,919)		(282,526)	114,607				8,281		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400075		N/A	Equity/Index	BAR-	10/02/2024	01/02/2025		5,704,044	BXIIMWM7/[USDFED 98]			(83,772)	(592,254)		(120,832)	(592,254)				221		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400174		N/A	Equity/Index	BAR-	10/15/2024	01/16/2025		8,024,269	BXIIMWM7/[USDFED 120]			(102,149)	(250,660)		(250,660)	(250,660)				8,458		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400166		N/A	Equity/Index	BAR-	10/16/2024	01/16/2025		24,266,943	BXIIMWM7/[USDFED 120]			(312,983)	(351,329)		(860,204)	(351,329)				370		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400167		N/A	Equity/Index	BAR-	10/16/2024	01/16/2025		7,970,244	BXIIMWM7/[USDFED 120]			(102,796)	(114,607)		(282,526)	(114,607)				121		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400196		N/A	Equity/Index	BAR-	11/08/2024	02/10/2025		9,318,670	BXIIMWM7/[USDFED 137]			(75,088)	(299,464)		(299,464)	(299,464)				15,531		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400199		N/A	Equity/Index	BAR-	11/12/2024	11/12/2025		8,674,322	BXIIMWM7/[USDFED 134]			68,469	299,341		299,341	299,341				40,377		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400200		N/A	Equity/Index	BAR-	11/15/2024	02/14/2025		8,651,648	BXIIMWM7/[USDFED 134]			(61,177)	(61,963)		(61,963)	(61,963)				15,123		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400204		N/A	Equity/Index	BAR-	11/18/2024	02/03/2025		10,206,229	BXIIMWM7/[USDFED 134]			(70,491)	(113,342)		(113,342)	(113,342)				15,450		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400208		N/A	Equity/Index	BAR-	11/22/2024	01/22/2025		14,784,989	BXIIMWM7/[USDFED 134]			(87,527)	(526,045)		(526,045)	(526,045)				18,275		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400210		N/A	Equity/Index	BAR-	11/25/2024	02/25/2025		13,531,374	BXIIMWM7/[USDFED 134]			(76,565)	(646,796)		(646,796)	(646,796)				26,445		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400216		N/A	Equity/Index	BAR-	12/02/2024	02/25/2025		16,597,661	BXIIMWM7/[USDFED 137]			(76,810)	(792,519)		(792,519)	(792,519)				32,437		.0003

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BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400217		N/A	Equity/Index	BAR-	12/02/2024	02/25/2025		2,164,912	BXIIMWM7/[USDFED 137]			(10,019)	(103,372)		(103,372)	(103,372)				4,231		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400224		N/A	Equity/Index	BAR-	12/13/2024	02/25/2025		11,883,120	BXIIMWM7/[USDFED 137]			29,460	394,357		394,357	394,357				23,224		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400228		N/A	Equity/Index	BAR-	12/19/2024	02/25/2025		37,406,239	BXIIMWM7/[USDFED 137]			53,304	(66,242)		(66,242)	(66,242)				73,105		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400232		N/A	Equity/Index	BAR-	12/23/2024	02/28/2025		4,345,970	BXIIMWM7/[USDFED 137]			4,129	51,121		51,121	51,121				8,871		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400235		N/A	Equity/Index	BAR-	12/27/2024	01/27/2025		13,022,832	BXIIMWM7/[USDFED 137]			(2,062)	(138,286)		(138,286)	(138,286)				17,832		.0003
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400078		N/A	Equity/Index	MS-	08/20/2023	05/15/2025		9,665,760	MSUSMSDA/[0]			(192)										.0003
MSUSMSDA Variable Rate Total Return Swap TB2400041		N/A	Equity/Index	MS-	03/15/2024	03/14/2025		6,031,162	MSUSMSDA/[0]			(25,715)	147,319			(105,806)	253,125			13,098		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400078		N/A	Equity/Index	MS-	05/15/2024	05/15/2025		9,665,760	MSUSMSDA/[0]			(36,597)	(60,320)		(60,320)	(60,320)				29,595		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400041		N/A	Equity/Index	MS-	06/14/2024	03/14/2025		6,031,162	MSUSMSDA/[0]			(242)	(54,450)				(54,450)			123		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400108		N/A	Equity/Index	MS-	07/10/2024	07/10/2025		12,197,000	MSUSMSDA/USD[0.585]			(34,685)	(190,200)		(190,200)	(190,200)				44,305		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400114		N/A	Equity/Index	MS-	07/12/2024	07/14/2025		14,715,120	MSUSMSDA/USD[0.585]			(40,890)	(306,960)		(306,960)	(306,960)				54,011		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400140		N/A	Equity/Index	MS-	08/16/2024	08/18/2025		12,128,400	MSUSMSDA/USD[0.585]			(26,804)	(121,600)		(121,600)	(121,600)				48,260		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400152		N/A	Equity/Index	MS-	09/09/2024	09/09/2025		22,920,029	MSUSMSDA/USD[0.585]			(42,459)	(467,313)		(467,313)	(467,313)				95,309		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400041		N/A	Equity/Index	MS-	09/13/2024	03/14/2025		6,031,162	MSUSMSDA/[0]			(2,156)	(198,675)		(105,806)		(198,675)			450		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400175		N/A	Equity/Index	MS-	10/15/2024	05/15/2025		16,639,606	MSUSMSDA/[0]			(21,631)	(103,841)		(103,841)	(103,841)				50,948		.0003
MSUSMSDA Variable Rate Total Return Swap TB2400215		N/A	Equity/Index	MS-	11/29/2024	03/14/2025		10,999,080	MSUSMSDA/[0]			(5,898)	(193,139)		(193,139)	(193,139)				24,934		.0003
SP500MUT Index Variable Rate Total Return Swap TB2400225		N/A	Equity/Index	BNP-	12/13/2024	01/15/2025		79,502,627	SP500M/SP500M/[189]			(214,326)	(2,108,686)		(2,108,686)	(2,108,686)				81,142		.0003
SP500MUT Index Variable Rate Total Return Swap TB2400230		N/A	Equity/Index	BNP-	12/20/2024	01/15/2025		22,456,990	SP500M/SP500M/[160]			29,593	73,736		73,736	73,736				22,920		.0003
SPXQUT Index Variable Rate Total Return Swap TB2400227		N/A	Equity/Index	BNP-	12/13/2024	01/15/2025		26,299,704	SPXQUT/[189]			(70,900)	(794,242)		(794,242)	(794,242)				26,842		.0003
SPXQUT Index Variable Rate Total Return Swap TB2400231		N/A	Equity/Index	BNP-	12/20/2024	01/15/2025		7,342,823	SPXQUT/[189]			9,676	66,377		66,377	66,377				7,494		.0003

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TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400169		N/A	Equity/Index	RBC-	10/07/2024	01/07/2025		12,236,460	TRANSP/ [USDFED 1+86]			(164,393)	171,459		171,459	171,459				8,531		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400170		N/A	Equity/Index	RBC-	10/08/2024	01/08/2025		42,996,730	TRANSP/ [USDFED 1+93]			(577,876)	431,098		431,098	431,098				32,048		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400192		N/A	Equity/Index	CITI-	11/06/2024	02/06/2025		10,832,961	TRANSP/ [USDFED 1+123]			(100,295)	(287,946)		(287,946)	(287,946)				17,128		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400201		N/A	Equity/Index	SG-	11/15/2024	02/06/2025		12,026,867	TRANSP/ [USDFED 1+120]			83,032	244,845		244,845	244,845				19,016		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400206		N/A	Equity/Index	JPM-	11/18/2024	01/08/2025		15,240,288	TRANSP/ [USDFED 1+130]			104,548	360,393		360,393	360,393				11,359		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400211		N/A	Equity/Index	RBC-	11/25/2024	02/25/2025		56,373,361	TRANSP/ [USDFED 1+128]			(321,172)	(2,833,117)		(2,833,117)	(2,833,117)				110,173		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400218		N/A	Equity/Index	RBC-	12/02/2024	03/03/2025		62,607,412	TRANSP/ [USDFED 1+130]			(286,325)	(3,136,142)		(3,136,142)	(3,136,142)				130,953		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400219		N/A	Equity/Index	RBC-	12/09/2024	03/10/2025		90,283,760	TRANSP/ [USDFED 1+135]			(312,307)	(3,428,215)		(3,428,215)	(3,428,215)				199,057		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400222		N/A	Equity/Index	RBC-	12/12/2024	01/10/2025		29,977,584	TRANSP/ [USDFED 1+189]			(86,202)	(1,079,063)		(1,079,063)	(1,079,063)				24,981		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400223		N/A	Equity/Index	SG-	12/12/2024	01/13/2025		129,654,015	TRANSP/ [USDFED 1+225]			(393,572)	(4,734,917)		(4,734,917)	(4,734,917)				123,190		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400229		N/A	Equity/Index	RBC-	12/19/2024	03/19/2025		109,555,212	TRANSP/ [USDFED 1+120]			151,460	(253,832)		(253,832)	(253,832)				256,605		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400233		N/A	Equity/Index	JPM-	12/23/2024	01/23/2025		11,251,494	TRANSP/ [USDFED 1+153]			(10,989)	(86,184)		(86,184)	(86,184)				14,220		.0003
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400236		N/A	Equity/Index	JPM-	12/30/2024	03/28/2025		12,496,940	TRANSP/ [USDFED 1+76]				(5,143)		(5,143)	(5,143)				30,893		.0003
1149999999 - Swaps - Hedging Other - Total Return												(3,404,996)	(24,698,389)	XXX	(24,698,389)	(24,698,389)				1,962,990	XXX	XXX
Swaps - Hedging Other - Other																						
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other										103,845	813,204	(13,767,807)	(25,165,869)	XXX	(15,242,770)	(25,519,911)		(91,256)		30,826,615	XXX	XXX
Swaps - Replication - Interest Rate																						
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
Swaps - Income Generation - Interest Rate																						
Swaps - Income Generation - Credit Default																						
Swaps - Income Generation - Foreign Exchange																						
Swaps - Income Generation - Total Return																						
Swaps - Income Generation - Other																						
Swaps - Other - Interest Rate																						
Swaps - Other - Credit Default																						
Swaps - Other - Foreign Exchange																						

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Swaps - Other - Total Return																						
Swaps - Other - Other																						
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate										103,845		(53,101,692)	3,762,325	XXX	22,496,809	23,352,450		(41,173)		70,686,288	XXX	XXX
1369999999 - Swaps - Total Swaps - Subtotal - Credit Default											813,204	(320,916)	(798,170)	XXX	(798,170)	(1,561,292)		(50,083)			XXX	XXX
1389999999 - Swaps - Total Swaps - Subtotal - Total Return												(3,404,996)	(24,698,389)	XXX	(24,698,389)	(24,698,389)				1,962,990	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps										103,845	813,204	(56,827,604)	(21,734,234)	XXX	(2,999,750)	(2,907,231)		(91,256)		72,649,278	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective																						
Forwards - Hedging Other																						
Long: British Pounds Short: United States Dollar		TE1900280	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	01/24/2025		589,251	0.7527289999999998				(33,895)		(33,895)		(33,895)			761		.0004
Long: British Pounds Short: United States Dollar		TE2000250	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	02/24/2025		460,326,047	0.8457160000000002				27,003,760		27,003,760		27,003,760			891,418		.0004
Long: British Pounds Short: United States Dollar		TE2100075	Currency	CIBC-549300TDJKVQJ41VN031	01/26/2021	04/28/2025		1,342,581	0.7158449999999995				(140,092)		(140,092)		(140,092)			3,843		.0004
Long: British Pounds Short: United States Dollar		TE2100076	Currency	CIBC-549300TDJKVQJ41VN031	01/26/2021	05/27/2025		2,416,299	0.7152969999999996				(254,228)		(254,228)		(254,228)			7,720		.0004
Long: British Pounds Short: United States Dollar		TE2100696	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	01/15/2025		224,449	0.7177980000000005				(22,708)		(22,708)		(22,708)			229		.0004
Long: British Pounds Short: United States Dollar		TE2100697	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	02/18/2025		224,805	0.7174270000000004				(22,906)		(22,906)		(22,906)			410		.0004
Long: British Pounds Short: United States Dollar		TE2100699	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	04/15/2025		226,179	0.7167890000000001				(23,308)		(23,308)		(23,308)			611		.0004
Long: British Pounds Short: United States Dollar		TE2100700	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	05/15/2025		219,041	0.7164350000000004				(22,718)		(22,718)		(22,718)			671		.0004
Long: British Pounds Short: United States Dollar		TE2100702	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	07/15/2025		139,867	0.7156970000000003				(14,705)		(14,705)		(14,705)			515		.0004
Long: British Pounds Short: United States Dollar		TE2100698	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	03/17/2025		204,120	0.7171290000000002				(20,906)		(20,906)		(20,906)			472		.0004
Long: British Pounds Short: United States Dollar		TE2100701	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	06/16/2025		226,770	0.7160499999999996				(23,685)		(23,685)		(23,685)			770		.0004
Long: British Pounds Short: United States Dollar		TE2101102	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	01/31/2025		2,490,976	0.7416599999999999				(177,975)		(177,975)		(177,975)			3,595		.0004
Long: British Pounds Short: United States Dollar		TE2101103	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	02/28/2025		2,322,003	0.7412530000000005				(167,482)		(167,482)		(167,482)			4,740		.0004
Long: British Pounds Short: United States Dollar		TE2101104	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	03/31/2025		2,179,687	0.7408019999999996				(158,828)		(158,828)		(158,828)			5,449		.0004
Long: British Pounds Short: United States Dollar		TE2101105	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	04/30/2025		2,051,949	0.7403659999999997				(151,195)		(151,195)		(151,195)			5,923		.0004
Long: British Pounds Short: United States Dollar		TE2101106	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	05/30/2025		1,272,746	0.7399310000000001				(94,715)		(94,715)		(94,715)			4,108		.0004
Long: British Pounds Short: United States Dollar		TE2101170	Currency	CITI-579100KKDGKCFFKKF093	12/13/2021	09/12/2025		71,487,207	0.7434220000000003				(5,072,735)		(5,072,735)		(5,072,735)			299,052		.0004
Long: British Pounds Short: United States Dollar		TE2200168	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	01/31/2025		14,215	0.7359329999999995				(1,118)		(1,118)		(1,118)			21		.0004
Long: British Pounds Short: United States Dollar		TE2200169	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	02/28/2025		16,764	0.7356829999999998				(1,326)		(1,326)		(1,326)			34		.0004

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Long: British Pounds Short: United States Dollar		TE2200171	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	04/30/2025		22,179	0.735256000000 0002				(1,776)		(1,776)		(1,776)			64		.0004
Long: British Pounds Short: United States Dollar		TE2200172	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	05/30/2025		22,185	0.735002000000 0004				(1,788)		(1,788)		(1,788)			72		.0004
Long: British Pounds Short: United States Dollar		TE2200174	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	07/31/2025		22,940	0.734549000000 0001				(1,874)		(1,874)		(1,874)			88		.0004
Long: British Pounds Short: United States Dollar		TE2200175	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	08/29/2025		21,468	0.734236				(1,767)		(1,767)		(1,767)			87		.0004
Long: British Pounds Short: United States Dollar		TE2200177	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	10/31/2025		22,969	0.733595				(1,921)		(1,921)		(1,921)			105		.0004
Long: British Pounds Short: United States Dollar		TE2200178	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	11/28/2025		20,753	0.733326000000 0003				(1,747)		(1,747)		(1,747)			99		.0004
Long: British Pounds Short: United States Dollar		TE2200180	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	01/30/2026		22,257	0.732619000000 0002				(1,904)		(1,904)		(1,904)			116		.0004
Long: British Pounds Short: United States Dollar		TE2200181	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	02/27/2026		22,596	0.732338999999 9996				(1,945)		(1,945)		(1,945)			122		.0004
Long: British Pounds Short: United States Dollar		TE2200183	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	04/30/2026		26,175	0.731839000000 0002				(2,279)		(2,279)		(2,279)			151		.0004
Long: British Pounds Short: United States Dollar		TE2200184	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	05/29/2026		25,312	0.731528999999 9998				(2,218)		(2,218)		(2,218)			150		.0004
Long: British Pounds Short: United States Dollar		TE2200186	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	07/31/2026		27,078	0.730994000000 0003				(2,391)		(2,391)		(2,391)			170		.0004
Long: British Pounds Short: United States Dollar		TE2200187	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	08/28/2026		24,466	0.730711				(2,165)		(2,165)		(2,165)			158		.0004
Long: British Pounds Short: United States Dollar		TE2200189	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	10/30/2026		26,241	0.729975000000 0004				(2,338)		(2,338)		(2,338)			178		.0004
Long: British Pounds Short: United States Dollar		TE2200458	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	06/30/2025		5,568	0.783085000000 0003				(115)		(115)		(115)			20		.0004
Long: British Pounds Short: United States Dollar		TE2200461	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	09/30/2025		5,099	0.781251000000 0003				(122)		(122)		(122)			22		.0004
Long: British Pounds Short: United States Dollar		TE2200464	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	12/31/2025		4,285	0.779424000000 0001				(115)		(115)		(115)			21		.0004
Long: British Pounds Short: United States Dollar		TE2200467	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	03/31/2026		528	0.777725				(16)		(16)		(16)			3		.0004
Long: British Pounds Short: United States Dollar		TE2200470	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	06/30/2026		6,145	0.775855999999 9999				(200)		(200)		(200)			38		.0004
Long: British Pounds Short: United States Dollar		TE2200473	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	09/30/2026		5,715	0.773993000000 0004				(196)		(196)		(196)			38		.0004
Long: British Pounds Short: United States Dollar		TE2200475	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	11/16/2026		2,812	0.773096000000 0001				(99)		(99)		(99)			19		.0004
Long: British Pounds Short: United States Dollar		TE2201058	Currency	CITI-579100KKDGKCFFKKF093	10/14/2022	07/15/2025		1,137,571	0.897182999999 9995				138,542		138,542		138,542			4,186		.0004
Long: British Pounds Short: United States Dollar		TE2300915	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	01/31/2025		3,935,520	0.789076				(47,557)		(47,557)		(47,557)			5,680		.0004

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Long: British Pounds Short: United States Dollar		TE2300916	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	02/28/2025		3,706,308	0.7897349999999996				(42,400)		(42,400)		(42,400)			7,565		.0004
Long: British Pounds Short: United States Dollar		TE2300917	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	03/31/2025		3,489,055	0.7904860000000002				(37,286)		(37,286)		(37,286)			8,723		.0004
Long: British Pounds Short: United States Dollar		TE2300918	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	04/30/2025		3,303,716	0.7912040000000002				(33,293)		(33,293)		(33,293)			9,537		.0004
Long: British Pounds Short: United States Dollar		TE2300919	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	05/30/2025		3,252,770	0.7919270000000005				(30,495)		(30,495)		(30,495)			10,498		.0004
Long: British Pounds Short: United States Dollar		TE2300920	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	06/30/2025		3,149,887	0.7926710000000001				(27,576)		(27,576)		(27,576)			11,137		.0004
Long: British Pounds Short: United States Dollar		TE2300921	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	07/31/2025		3,098,035	0.7933959999999999				(25,169)		(25,169)		(25,169)			11,831		.0004
Long: British Pounds Short: United States Dollar		TE2300922	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	08/29/2025		2,951,242	0.7940859999999996				(22,196)		(22,196)		(22,196)			12,023		.0004
Long: British Pounds Short: United States Dollar		TE2300923	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	09/30/2025		2,651,731	0.7948330000000001				(18,227)		(18,227)		(18,227)			11,482		.0004
Long: British Pounds Short: United States Dollar		TE2300924	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	10/31/2025		2,551,514	0.7955189999999998				(16,017)		(16,017)		(16,017)			11,646		.0004
Long: British Pounds Short: United States Dollar		TE2300925	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	11/28/2025		3,904,394	0.7961270000000003				(22,466)		(22,466)		(22,466)			18,634		.0004
Long: British Pounds Short: United States Dollar		TE2300926	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	12/31/2025		4,530,558	0.7961350000000004				(27,286)		(27,286)		(27,286)			22,653		.0004
Long: British Pounds Short: United States Dollar		TE2300927	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	01/30/2026		4,840,103	0.796821				(26,107)		(26,107)		(26,107)			25,189		.0004
Long: British Pounds Short: United States Dollar		TE2300928	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	02/27/2026		5,048,887	0.7973360000000004				(25,062)		(25,062)		(25,062)			27,170		.0004
Long: British Pounds Short: United States Dollar		TE2300929	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	03/31/2026		4,882,022	0.7978920000000005				(22,036)		(22,036)		(22,036)			27,291		.0004
Long: British Pounds Short: United States Dollar		TE2300930	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	04/30/2026		7,575,116	0.7990880000000002				(24,186)		(24,186)		(24,186)			43,735		.0004
Long: British Pounds Short: United States Dollar		TE2300931	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	05/29/2026		6,303,259	0.7996229999999997				(16,971)		(16,971)		(16,971)			37,475		.0004
Long: British Pounds Short: United States Dollar		TE2300932	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	06/30/2026		5,895,210	0.8001770000000003				(12,878)		(12,878)		(12,878)			36,101		.0004
Long: British Pounds Short: United States Dollar		TE2300933	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	07/31/2026		5,175,122	0.8006940000000002				(7,069)		(7,069)		(7,069)			32,559		.0004
Long: British Pounds Short: United States Dollar		TE2300934	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	09/01/2026		4,340,403	0.8012559999999997				(2,111)		(2,111)		(2,111)			28,041		.0004
Long: British Pounds Short: United States Dollar		TE2300935	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	09/30/2026		3,659,195	0.8017680000000004				1,150		1,150		1,150			24,203		.0004
Long: British Pounds Short: United States Dollar		TE2300936	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	10/30/2026		3,105,035	0.8022759999999999				3,463		3,463		3,463			21,021		.0004
Long: British Pounds Short: United States Dollar		TE2300937	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	11/30/2026		2,617,902	0.8027760000000005				5,006		5,006		5,006			18,122		.0004

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Long: British Pounds Short: United States Dollar		TE2300938	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	12/31/2026		2,490,256	0.8032519999999997				6,673		6,673		6,673			17,609		.0004
Long: British Pounds Short: United States Dollar		TE2300939	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	01/29/2027		2,327,460	0.803589				6,964		6,964		6,964			16,786		.0004
Long: British Pounds Short: United States Dollar		TE2300940	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	02/26/2027		2,633,899	0.80398000000000003				8,892		8,892		8,892			19,335		.0004
Long: British Pounds Short: United States Dollar		TE2300941	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	03/31/2027		1,484,769	0.804419				5,643		5,643		5,643			11,136		.0004
Long: British Pounds Short: United States Dollar		TE2300942	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	04/30/2027		1,584,506	0.80479800000000001				6,593		6,593		6,593			12,102		.0004
Long: British Pounds Short: United States Dollar		TE2300943	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	05/28/2027		501,778	0.80513500000000005				2,246		2,246		2,246			3,896		.0004
Long: British Pounds Short: United States Dollar		TE2300944	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	06/30/2027		2,413,586	0.80551200000000001				11,641		11,641		11,641			19,081		.0004
Long: British Pounds Short: United States Dollar		TE2300945	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	07/30/2027		698,240	0.80583700000000003				3,572		3,572		3,572			5,611		.0004
Long: British Pounds Short: United States Dollar		TE2301381	Currency	SG-549300F35UE0B0M1WJ55	11/30/2023	03/05/2025		494,702	0.7921859999999995				(4,157)		(4,157)		(4,157)			1,051		.0004
Long: British Pounds Short: United States Dollar		TE2301393	Currency	CIBC-549300TDJKVQJ41VN031	12/07/2023	05/27/2025		401,061	0.7946499999999997				(2,386)		(2,386)		(2,386)			1,281		.0004
Long: British Pounds Short: United States Dollar		TE2301480	Currency	CITI-579100KKDGKCFFKKF093	12/21/2023	09/30/2025		673,429	0.7864729999999998				(11,664)		(11,664)		(11,664)			2,916		.0004
Long: British Pounds Short: United States Dollar		TE2400007	Currency	SG-549300F35UE0B0M1WJ55	01/04/2024	03/05/2025		14,234,640	0.7868129999999998				(215,347)		(215,347)		(215,347)			30,243		.0004
Long: British Pounds Short: United States Dollar		TE2400006	Currency	SG-549300F35UE0B0M1WJ55	01/04/2024	01/22/2025		2,593,256	0.7870479999999997				(37,679)		(37,679)		(37,679)			3,205		.0004
Long: British Pounds Short: United States Dollar		TE2400143	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	01/15/2025		2,513,290	0.79115800000000003				(23,393)		(23,393)		(23,393)			2,565		.0004
Long: British Pounds Short: United States Dollar		TE2400144	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	02/18/2025		2,512,988	0.7912529999999998				(23,811)		(23,811)		(23,811)			4,588		.0004
Long: British Pounds Short: United States Dollar		TE2400145	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	03/17/2025		2,560,166	0.79131600000000002				(24,486)		(24,486)		(24,486)			5,920		.0004
Long: British Pounds Short: United States Dollar		TE2400146	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	04/15/2025		2,560,052	0.79135100000000003				(24,958)		(24,958)		(24,958)			6,913		.0004
Long: British Pounds Short: United States Dollar		TE2400147	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	05/15/2025		2,559,687	0.7914639999999995				(25,223)		(25,223)		(25,223)			7,837		.0004
Long: British Pounds Short: United States Dollar		TE2400148	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	06/16/2025		2,559,319	0.791578				(25,546)		(25,546)		(25,546)			8,690		.0004
Long: British Pounds Short: United States Dollar		TE2400149	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	07/15/2025		2,559,029	0.79166700000000001				(25,958)		(25,958)		(25,958)			9,417		.0004
Long: British Pounds Short: United States Dollar		TE2400150	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	08/15/2025		2,558,753	0.79175200000000001				(26,389)		(26,389)		(26,389)			10,114		.0004
Long: British Pounds Short: United States Dollar		TE2400151	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	09/15/2025		1,943,498	0.79183300000000001				(20,384)		(20,384)		(20,384)			8,178		.0004

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Long: British Pounds Short: United States Dollar		TE2400152	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	10/15/2025		710,035	0.791900000000 0005				(7,572)		(7,572)		(7,572)			3,159		.0004
Long: British Pounds Short: United States Dollar		TE2400153	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	11/17/2025		709,969	0.791973999999 9996				(7,702)		(7,702)		(7,702)			3,331		.0004
Long: British Pounds Short: United States Dollar		TE2400154	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	12/15/2025		1,719,680	0.792027999999 9995				(18,943)		(18,943)		(18,943)			8,417		.0004
Long: British Pounds Short: United States Dollar		TE2400155	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	01/15/2026		709,938	0.792008000000 0005				(8,014)		(8,014)		(8,014)			3,623		.0004
Long: British Pounds Short: United States Dollar		TE2400156	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	02/17/2026		549,670	0.792057000000 0001				(6,308)		(6,308)		(6,308)			2,922		.0004
Long: British Pounds Short: United States Dollar		TE2400157	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	03/16/2026		2,083,920	0.792111000000 0001				(24,202)		(24,202)		(24,202)			11,467		.0004
Long: British Pounds Short: United States Dollar		TE2400158	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	04/15/2026		589,127	0.792132999999 9998				(6,943)		(6,943)		(6,943)			3,348		.0004
Long: British Pounds Short: United States Dollar		TE2400159	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	05/15/2026		589,113	0.792151000000 0005				(7,029)		(7,029)		(7,029)			3,454		.0004
Long: British Pounds Short: United States Dollar		TE2400160	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	06/15/2026		2,063,463	0.792166999999 9995				(24,942)		(24,942)		(24,942)			12,459		.0004
Long: British Pounds Short: United States Dollar		TE2400161	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	07/15/2026		545,073	0.792142000000 0001				(6,607)		(6,607)		(6,607)			3,384		.0004
Long: British Pounds Short: United States Dollar		TE2400220	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	10/31/2025		1,841,246	0.786657999999 9997				(31,938)		(31,938)		(31,938)			8,404		.0004
Long: British Pounds Short: United States Dollar		TE2400297	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	01/15/2025		3,594,403	0.78269				(71,551)		(71,551)		(71,551)			3,669		.0004
Long: British Pounds Short: United States Dollar		TE2400298	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	02/18/2025		3,440,518	0.782600999999 9999				(69,863)		(69,863)		(69,863)			6,281		.0004
Long: British Pounds Short: United States Dollar		TE2400299	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	03/17/2025		3,744,036	0.782506000000 0003				(77,092)		(77,092)		(77,092)			8,658		.0004
Long: British Pounds Short: United States Dollar		TE2400300	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	04/15/2025		3,192,845	0.782441999999 9997				(66,721)		(66,721)		(66,721)			8,622		.0004
Long: British Pounds Short: United States Dollar		TE2400301	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	05/15/2025		2,767,509	0.782375000000 0004				(58,739)		(58,739)		(58,739)			8,474		.0004
Long: British Pounds Short: United States Dollar		TE2400302	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	06/16/2025		2,697,931	0.782306999999 9997				(58,210)		(58,210)		(58,210)			9,160		.0004
Long: British Pounds Short: United States Dollar		TE2400303	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	07/15/2025		2,022,820	0.782240000000 0005				(44,362)		(44,362)		(44,362)			7,444		.0004
Long: British Pounds Short: United States Dollar		TE2400304	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	08/15/2025		1,170,705	0.782170000000 0003				(26,097)		(26,097)		(26,097)			4,628		.0004
Long: British Pounds Short: United States Dollar		TE2400305	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	09/15/2025		1,035,701	0.782105000000 0005				(23,453)		(23,453)		(23,453)			4,358		.0004
Long: British Pounds Short: United States Dollar		TE2400324	Currency	SG-549300F35UE0B0M1WJ55	03/18/2024	03/05/2025		2,899,508	0.784128999999 9996				(53,605)		(53,605)		(53,605)			6,160		.0004
Long: British Pounds Short: United States Dollar		TE2400326	Currency	CITI-579100KKDGKCFFKKF093	03/19/2024	12/31/2027		4,033,551	0.779909999999 9999				(112,057)		(112,057)		(112,057)			34,932		.0004

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Long: British Pounds Short: United States Dollar		TE2400339	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2024	05/27/2025		13,117,027	0.7888180000000 0002				(173,734)		(173,734)		(173,734)			41,910		.0004
Long: British Pounds Short: United States Dollar		TE2400377	Currency	CITI-579100KKDGKCFFKKF093	04/08/2024	12/31/2027		1,986,837	0.7791799999999 9998				(57,003)		(57,003)		(57,003)			17,207		.0004
Long: British Pounds Short: United States Dollar		TE2400381	Currency	CITI-579100KKDGKCFFKKF093	04/11/2024	01/15/2025		1,883,175	0.7965269999999 9999				(4,867)		(4,867)		(4,867)			1,922		.0004
Long: British Pounds Short: United States Dollar		TE2400409	Currency	CITI-579100KKDGKCFFKKF093	04/18/2024	01/22/2025		1,535,467	0.8019589999999 9998				6,356		6,356		6,356			1,898		.0004
Long: British Pounds Short: United States Dollar		TE2400430	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	09/30/2027		626,800	0.7977030000000 0005				(3,297)		(3,297)		(3,297)			5,197		.0004
Long: British Pounds Short: United States Dollar		TE2400530	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	05/14/2024	10/15/2025		891,942	0.7909080000000 0006				(10,617)		(10,617)		(10,617)			3,968		.0004
Long: British Pounds Short: United States Dollar		TE2400561	Currency	CIBC-549300TDJKVQJ41VN031	05/21/2024	01/09/2025		8,086,331	0.7846830000000 0002				(140,308)		(140,308)		(140,308)			6,393		.0004
Long: British Pounds Short: United States Dollar		TE2400636	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	12/31/2027		2,935,260	0.7825950000000 0004				(71,718)		(71,718)		(71,718)			25,420		.0004
Long: British Pounds Short: United States Dollar		TE2400649	Currency	CIBC-549300TDJKVQJ41VN031	06/12/2024	01/15/2025		3,298,678	0.7775140000000 0004				(87,061)		(87,061)		(87,061)			3,367		.0004
Long: British Pounds Short: United States Dollar		TE2400665	Currency	CITI-579100KKDGKCFFKKF093	06/20/2024	01/24/2025		174,888	0.786995				(2,557)		(2,557)		(2,557)			226		.0004
Long: British Pounds Short: United States Dollar		TE2400669	Currency	CITI-579100KKDGKCFFKKF093	06/20/2024	03/05/2025		8,214,079	0.7876720000000 0004				(115,434)		(115,434)		(115,434)			17,452		.0004
Long: British Pounds Short: United States Dollar		TE2400725	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	02/18/2025		2,417,805	0.7782099999999 9996				(62,387)		(62,387)		(62,387)			4,414		.0004
Long: British Pounds Short: United States Dollar		TE2400730	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/08/2024	08/15/2025		210,732	0.7791789999999 9995				(5,485)		(5,485)		(5,485)			833		.0004
Long: British Pounds Short: United States Dollar		TE2400731	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/08/2024	10/15/2025		179,607	0.7791719999999 9998				(4,771)		(4,771)		(4,771)			799		.0004
Long: British Pounds Short: United States Dollar		TE2400765	Currency	CITI-579100KKDGKCFFKKF093	07/15/2024	01/24/2025		246,372	0.7705760000000 0004				(8,666)		(8,666)		(8,666)			318		.0004
Long: British Pounds Short: United States Dollar		TE2400766	Currency	CITI-579100KKDGKCFFKKF093	07/15/2024	02/24/2025		6,813,388	0.7705699999999 9998				(241,225)		(241,225)		(241,225)			13,194		.0004
Long: British Pounds Short: United States Dollar		TE2400767	Currency	CITI-579100KKDGKCFFKKF093	07/15/2024	03/05/2025		27,039,676	0.7704809999999 9997				(961,832)		(961,832)		(961,832)			57,448		.0004
Long: British Pounds Short: United States Dollar		TE2400781	Currency	CITI-579100KKDGKCFFKKF093	07/17/2024	09/30/2027		1,797,966	0.7700249999999 9996				(71,511)		(71,511)		(71,511)			14,908		.0004
Long: British Pounds Short: United States Dollar		TE2400843	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	06/15/2027		36,822,752	0.7821669999999 9995				(892,726)		(892,726)		(892,726)			288,673		.0004
Long: British Pounds Short: United States Dollar		TE2400874	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	01/21/2025		1,200,524	0.7782280000000 0003				(30,689)		(30,689)		(30,689)			1,450		.0004
Long: British Pounds Short: United States Dollar		TE2400875	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	01/24/2025		13,051,764	0.7782400000000 0004				(333,860)		(333,860)		(333,860)			16,850		.0004
Long: British Pounds Short: United States Dollar		TE2400930	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	02/18/2025		267,667	0.778331				(6,866)		(6,866)		(6,866)			489		.0004

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Long: British Pounds Short: United States Dollar		TE2400876	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	02/18/2025		7,612,080	0.778331				(195,260)		(195,260)		(195,260)			13,898		.0004
Long: British Pounds Short: United States Dollar		TE2400933	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	03/17/2025		158,443	0.7784100000000005				(4,075)		(4,075)		(4,075)			366		.0004
Long: British Pounds Short: United States Dollar		TE2400935	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	03/17/2025		226,958	0.7784100000000005				(5,837)		(5,837)		(5,837)			525		.0004
Long: British Pounds Short: United States Dollar		TE2400934	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	03/17/2025		267,640	0.7784100000000005				(6,883)		(6,883)		(6,883)			619		.0004
Long: British Pounds Short: United States Dollar		TE2400938	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	04/15/2025		158,409	0.7785739999999999				(4,077)		(4,077)		(4,077)			428		.0004
Long: British Pounds Short: United States Dollar		TE2400936	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	04/15/2025		226,911	0.7785739999999999				(5,840)		(5,840)		(5,840)			613		.0004
Long: British Pounds Short: United States Dollar		TE2400937	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	04/15/2025		267,583	0.7785739999999999				(6,887)		(6,887)		(6,887)			723		.0004
Long: British Pounds Short: United States Dollar		TE2400940	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	05/15/2025		158,385	0.7786950000000003				(4,091)		(4,091)		(4,091)			485		.0004
Long: British Pounds Short: United States Dollar		TE2400941	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	05/15/2025		226,875	0.7786950000000003				(5,860)		(5,860)		(5,860)			695		.0004
Long: British Pounds Short: United States Dollar		TE2400939	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	05/15/2025		267,542	0.7786950000000003				(6,910)		(6,910)		(6,910)			819		.0004
Long: British Pounds Short: United States Dollar		TE2400942	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	06/16/2025		158,345	0.7788890000000005				(4,093)		(4,093)		(4,093)			538		.0004
Long: British Pounds Short: United States Dollar		TE2400944	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	06/16/2025		226,819	0.7788890000000005				(5,864)		(5,864)		(5,864)			770		.0004
Long: British Pounds Short: United States Dollar		TE2400943	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	06/16/2025		267,475	0.7788890000000005				(6,915)		(6,915)		(6,915)			908		.0004
Long: British Pounds Short: United States Dollar		TE2400947	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	07/15/2025		158,305	0.7790890000000003				(4,095)		(4,095)		(4,095)			583		.0004
Long: British Pounds Short: United States Dollar		TE2400945	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	07/15/2025		226,761	0.7790890000000003				(5,866)		(5,866)		(5,866)			834		.0004
Long: British Pounds Short: United States Dollar		TE2400946	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	07/15/2025		267,406	0.7790890000000003				(6,918)		(6,918)		(6,918)			984		.0004
Long: British Pounds Short: United States Dollar		TE2400928	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	01/15/2025		98,516	0.7782160000000002				(2,514)		(2,514)		(2,514)			101		.0004
Long: British Pounds Short: United States Dollar		TE2400929	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	01/15/2025		98,516	0.7782160000000002				(2,514)		(2,514)		(2,514)			101		.0004
Long: British Pounds Short: United States Dollar		TE2400927	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	01/15/2025		117,791	0.7782160000000002				(3,005)		(3,005)		(3,005)			120		.0004
Long: British Pounds Short: United States Dollar		TE2400931	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	02/18/2025		98,501	0.778331				(2,527)		(2,527)		(2,527)			180		.0004
Long: British Pounds Short: United States Dollar		TE2400932	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	02/18/2025		98,501	0.778331				(2,527)		(2,527)		(2,527)			180		.0004
Long: British Pounds Short: United States Dollar		TE2400854	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	03/17/2025		3,209,727	0.777146				(87,626)		(87,626)		(87,626)			7,422		.0004

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Long: British Pounds Short: United States Dollar		TE2400855	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	04/15/2025		2,987,194	0.7773149999999998				(81,589)		(81,589)		(81,589)			8,066		.0004
Long: British Pounds Short: United States Dollar		TE2400856	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	07/15/2025		6,702,340	0.7779070000000002				(183,296)		(183,296)		(183,296)			24,664		.0004
Long: British Pounds Short: United States Dollar		TE2400973	Currency	CITI-579100KKDGKCFFKKF093	08/21/2024	03/05/2025		28,144,233	0.763679				(1,240,745)		(1,240,745)		(1,240,745)			59,795		.0004
Long: British Pounds Short: United States Dollar		TE2401056	Currency	CITI-579100KKDGKCFFKKF093	09/24/2024	07/31/2025		303,872	0.7492039999999998				(19,257)		(19,257)		(19,257)			1,160		.0004
Long: British Pounds Short: United States Dollar		TE2401057	Currency	CITI-579100KKDGKCFFKKF093	09/24/2024	08/29/2025		564,893	0.7495129999999998				(35,718)		(35,718)		(35,718)			2,301		.0004
Long: British Pounds Short: United States Dollar		TE2401097	Currency	CITI-579100KKDGKCFFKKF093	09/30/2024	03/05/2025		4,018,383	0.7469379999999999				(261,361)		(261,361)		(261,361)			8,537		.0004
Long: British Pounds Short: United States Dollar		TE2401123	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	01/31/2025		2,658,330	0.7643860000000001				(114,298)		(114,298)		(114,298)			3,837		.0004
Long: British Pounds Short: United States Dollar		TE2401124	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	02/28/2025		2,657,944	0.7644969999999998				(114,378)		(114,378)		(114,378)			5,426		.0004
Long: British Pounds Short: United States Dollar		TE2401125	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	03/31/2025		2,477,490	0.7646140000000002				(106,698)		(106,698)		(106,698)			6,194		.0004
Long: British Pounds Short: United States Dollar		TE2401126	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	04/30/2025		2,465,248	0.76476				(106,408)		(106,408)		(106,408)			7,117		.0004
Long: British Pounds Short: United States Dollar		TE2401127	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	05/30/2025		1,944,582	0.7649059999999997				(83,960)		(83,960)		(83,960)			6,276		.0004
Long: British Pounds Short: United States Dollar		TE2401128	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	06/30/2025		1,955,974	0.7650519999999995				(84,678)		(84,678)		(84,678)			6,915		.0004
Long: British Pounds Short: United States Dollar		TE2401129	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	07/31/2025		1,943,689	0.7652569999999997				(84,167)		(84,167)		(84,167)			7,423		.0004
Long: British Pounds Short: United States Dollar		TE2401130	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	08/29/2025		4,987,954	0.7654039999999997				(216,324)		(216,324)		(216,324)			20,321		.0004
Long: British Pounds Short: United States Dollar		TE2401131	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	09/30/2025		109,111	0.7656089999999998				(4,734)		(4,734)		(4,734)			472		.0004
Long: British Pounds Short: United States Dollar		TE2401132	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	10/31/2025		97,332	0.765791				(4,225)		(4,225)		(4,225)			444		.0004
Long: British Pounds Short: United States Dollar		TE2401133	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	11/28/2025		97,311	0.765961				(4,226)		(4,226)		(4,226)			464		.0004
Long: British Pounds Short: United States Dollar		TE2401134	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	12/31/2025		109,027	0.7661949999999996				(4,732)		(4,732)		(4,732)			545		.0004
Long: British Pounds Short: United States Dollar		TE2401135	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	01/30/2026		368,826	0.7663720000000005				(16,008)		(16,008)		(16,008)			1,919		.0004
Long: British Pounds Short: United States Dollar		TE2401148	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	02/18/2025		1,897,577	0.7650449999999998				(80,237)		(80,237)		(80,237)			3,464		.0004
Long: British Pounds Short: United States Dollar		TE2401149	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	03/17/2025		1,941,440	0.7651099999999996				(82,247)		(82,247)		(82,247)			4,489		.0004
Long: British Pounds Short: United States Dollar		TE2401150	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	04/15/2025		843,985	0.7652269999999999				(35,818)		(35,818)		(35,818)			2,279		.0004

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Long: British Pounds Short: United States Dollar		TE2401151	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	05/15/2025		412,506	0.7653569999999995				(17,537)		(17,537)		(17,537)			1,263		.0004
Long: British Pounds Short: United States Dollar		TE2401152	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	06/16/2025		438,775	0.7654969999999998				(18,692)		(18,692)		(18,692)			1,490		.0004
Long: British Pounds Short: United States Dollar		TE2401154	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	08/15/2025		398,732	0.7657939999999997				(17,050)		(17,050)		(17,050)			1,576		.0004
Long: British Pounds Short: United States Dollar		TE2401155	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	09/15/2025		7,176,146	0.7659550000000005				(307,328)		(307,328)		(307,328)			30,198		.0004
Long: British Pounds Short: United States Dollar		TE2401156	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	10/15/2025		2,205,998	0.7661109999999999				(94,600)		(94,600)		(94,600)			9,814		.0004
Long: British Pounds Short: United States Dollar		TE2401157	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	11/17/2025		258,523	0.7662949999999995				(11,096)		(11,096)		(11,096)			1,213		.0004
Long: British Pounds Short: United States Dollar		TE2401158	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	12/15/2025		252,871	0.7664509999999999				(10,862)		(10,862)		(10,862)			1,238		.0004
Long: British Pounds Short: United States Dollar		TE2401159	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	01/15/2026		254,914	0.7666239999999997				(10,955)		(10,955)		(10,955)			1,301		.0004
Long: British Pounds Short: United States Dollar		TE2401160	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	02/17/2026		249,913	0.7668209999999997				(10,739)		(10,739)		(10,739)			1,329		.0004
Long: British Pounds Short: United States Dollar		TE2401161	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	03/16/2026		226,339	0.7669820000000005				(9,725)		(9,725)		(9,725)			1,245		.0004
Long: British Pounds Short: United States Dollar		TE2401162	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	04/15/2026		176,228	0.7671609999999998				(7,567)		(7,567)		(7,567)			1,001		.0004
Long: British Pounds Short: United States Dollar		TE2401163	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	05/15/2026		173,965	0.7673389999999999				(7,460)		(7,460)		(7,460)			1,020		.0004
Long: British Pounds Short: United States Dollar		TE2401164	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	06/15/2026		183,417	0.7675229999999996				(7,854)		(7,854)		(7,854)			1,107		.0004
Long: British Pounds Short: United States Dollar		TE2401165	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	07/15/2026		592,065	0.7677009999999997				(25,223)		(25,223)		(25,223)			3,676		.0004
Long: British Pounds Short: United States Dollar		TE2401166	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	08/17/2026		174,577	0.7678960000000002				(7,364)		(7,364)		(7,364)			1,115		.0004
Long: British Pounds Short: United States Dollar		TE2401167	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	09/15/2026		177,351	0.768069				(7,415)		(7,415)		(7,415)			1,159		.0004
Long: British Pounds Short: United States Dollar		TE2401168	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	10/15/2026		174,183	0.7682470000000001				(7,216)		(7,216)		(7,216)			1,166		.0004
Long: British Pounds Short: United States Dollar		TE2401169	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	11/16/2026		182,163	0.7684079999999998				(7,479)		(7,479)		(7,479)			1,248		.0004
Long: British Pounds Short: United States Dollar		TE2401170	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	12/15/2026		178,221	0.7685539999999996				(7,257)		(7,257)		(7,257)			1,247		.0004
Long: British Pounds Short: United States Dollar		TE2401171	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	01/15/2027		1,065,852	0.7687110000000003				(43,156)		(43,156)		(43,156)			7,615		.0004
Long: British Pounds Short: United States Dollar		TE2401172	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	02/16/2027		173,924	0.768872				(7,027)		(7,027)		(7,027)			1,269		.0004
Long: British Pounds Short: United States Dollar		TE2401173	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	03/15/2027		681,697	0.7690080000000002				(27,493)		(27,493)		(27,493)			5,065		.0004

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Long: British Pounds Short: United States Dollar		TE2401174	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	04/15/2027		134,873	0.7691649999999999				(5,428)		(5,428)		(5,428)			1,021		.0004
Long: British Pounds Short: United States Dollar		TE2401175	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	05/17/2027		132,061	0.7693269999999998				(5,303)		(5,303)		(5,303)			1,019		.0004
Long: British Pounds Short: United States Dollar		TE2401176	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	06/15/2027		138,506	0.7694729999999996				(5,551)		(5,551)		(5,551)			1,086		.0004
Long: British Pounds Short: United States Dollar		TE2401177	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	07/15/2027		135,407	0.769625				(5,416)		(5,416)		(5,416)			1,079		.0004
Long: British Pounds Short: United States Dollar		TE2401178	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	08/16/2027		140,911	0.769787				(5,624)		(5,624)		(5,624)			1,142		.0004
Long: British Pounds Short: United States Dollar		TE2401179	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	09/15/2027		141,749	0.7699390000000004				(5,645)		(5,645)		(5,645)			1,166		.0004
Long: British Pounds Short: United States Dollar		TE2401180	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	10/15/2027		138,005	0.7700909999999997				(5,485)		(5,485)		(5,485)			1,153		.0004
Long: British Pounds Short: United States Dollar		TE2401181	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	11/15/2027		142,929	0.7701820000000003				(5,680)		(5,680)		(5,680)			1,212		.0004
Long: British Pounds Short: United States Dollar		TE2401182	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	12/15/2027		138,475	0.7702700000000001				(5,503)		(5,503)		(5,503)			1,191		.0004
Long: British Pounds Short: United States Dollar		TE2401183	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	01/18/2028		143,209	0.77037				(5,656)		(5,656)		(5,656)			1,251		.0004
Long: British Pounds Short: United States Dollar		TE2401184	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	02/15/2028		143,377	0.7704520000000003				(5,608)		(5,608)		(5,608)			1,267		.0004
Long: British Pounds Short: United States Dollar		TE2401185	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	03/15/2028		134,219	0.7705370000000003				(5,197)		(5,197)		(5,197)			1,202		.0004
Long: British Pounds Short: United States Dollar		TE2401186	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	04/18/2028		143,583	0.7706370000000002				(5,493)		(5,493)		(5,493)			1,304		.0004
Long: British Pounds Short: United States Dollar		TE2401187	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	05/15/2028		139,058	0.7707159999999996				(5,269)		(5,269)		(5,269)			1,277		.0004
Long: British Pounds Short: United States Dollar		TE2401188	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	06/15/2028		143,843	0.7708070000000002				(5,389)		(5,389)		(5,389)			1,337		.0004
Long: British Pounds Short: United States Dollar		TE2401189	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	07/17/2028		139,193	0.7709610000000001				(5,144)		(5,144)		(5,144)			1,311		.0004
Long: British Pounds Short: United States Dollar		TE2401190	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	08/15/2028		11,002,637	0.770594				(408,498)		(408,498)		(408,498)			104,742		.0004
Long: British Pounds Short: United States Dollar		TE2401228	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	01/15/2025		2,738,625	0.7658319999999996				(112,343)		(112,343)		(112,343)			2,795		.0004
Long: British Pounds Short: United States Dollar		TE2401229	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	02/18/2025		1,110,851	0.7659139999999998				(45,763)		(45,763)		(45,763)			2,028		.0004
Long: British Pounds Short: United States Dollar		TE2401218	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	03/14/2025		195,699	0.7664830000000003				(7,951)		(7,951)		(7,951)			444		.0004
Long: British Pounds Short: United States Dollar		TE2401238	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	04/15/2025		438,714	0.7658139999999999				(18,296)		(18,296)		(18,296)			1,185		.0004
Long: British Pounds Short: United States Dollar		TE2401240	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	07/15/2025		289,173	0.7661660000000001				(12,154)		(12,154)		(12,154)			1,064		.0004

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Long: British Pounds Short: United States Dollar		TE2401216	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	12/31/2027		3,802,658	0.7700599999999 9997				(152,332)		(152,332)		(152,332)			32,932		.0004
Long: British Pounds Short: United States Dollar		TE2401247	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	01/31/2025		752,288	0.7683630000000 0002				(28,599)		(28,599)		(28,599)			1,086		.0004
Long: British Pounds Short: United States Dollar		TE2401248	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	02/28/2025		674,986	0.7683790000000 0003				(25,766)		(25,766)		(25,766)			1,378		.0004
Long: British Pounds Short: United States Dollar		TE2401249	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	03/31/2025		830,743	0.7683780000000 0001				(31,864)		(31,864)		(31,864)			2,077		.0004
Long: British Pounds Short: United States Dollar		TE2401250	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	04/30/2025		716,661	0.7684029999999 9995				(27,667)		(27,667)		(27,667)			2,069		.0004
Long: British Pounds Short: United States Dollar		TE2401251	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	05/30/2025		704,109	0.7684149999999 9996				(27,310)		(27,310)		(27,310)			2,273		.0004
Long: British Pounds Short: United States Dollar		TE2401252	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	06/30/2025		815,589	0.768432				(31,862)		(31,862)		(31,862)			2,884		.0004
Long: British Pounds Short: United States Dollar		TE2401253	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	07/31/2025		727,544	0.7684729999999 9996				(28,580)		(28,580)		(28,580)			2,778		.0004
Long: British Pounds Short: United States Dollar		TE2401254	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	08/29/2025		680,535	0.7685110000000 0006				(26,871)		(26,871)		(26,871)			2,772		.0004
Long: British Pounds Short: United States Dollar		TE2401255	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	09/30/2025		839,910	0.7685380000000 0005				(33,368)		(33,368)		(33,368)			3,637		.0004
Long: British Pounds Short: United States Dollar		TE2401256	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	10/31/2025		726,297	0.7685800000000 0004				(29,000)		(29,000)		(29,000)			3,315		.0004
Long: British Pounds Short: United States Dollar		TE2401257	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	11/28/2025		640,917	0.7686319999999 9998				(25,695)		(25,695)		(25,695)			3,059		.0004
Long: British Pounds Short: United States Dollar		TE2401258	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	12/31/2025		844,292	0.7687049999999 9997				(33,998)		(33,998)		(33,998)			4,221		.0004
Long: British Pounds Short: United States Dollar		TE2401259	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	01/30/2026		686,621	0.7687540000000 0005				(27,758)		(27,758)		(27,758)			3,573		.0004
Long: British Pounds Short: United States Dollar		TE2401260	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	02/27/2026		640,773	0.7688040000000 0004				(25,996)		(25,996)		(25,996)			3,448		.0004
Long: British Pounds Short: United States Dollar		TE2401261	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	03/31/2026		819,241	0.7688690000000 0002				(33,363)		(33,363)		(33,363)			4,580		.0004
Long: British Pounds Short: United States Dollar		TE2401262	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	04/30/2026		685,851	0.7689420000000 0001				(27,982)		(27,982)		(27,982)			3,960		.0004
Long: British Pounds Short: United States Dollar		TE2401263	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	05/29/2026		646,006	0.7690259999999 9999				(26,391)		(26,391)		(26,391)			3,841		.0004
Long: British Pounds Short: United States Dollar		TE2401264	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	06/30/2026		800,703	0.769123				(32,756)		(32,756)		(32,756)			4,903		.0004
Long: British Pounds Short: United States Dollar		TE2401265	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	07/31/2026		690,422	0.7692120000000 0001				(28,053)		(28,053)		(28,053)			4,344		.0004
Long: British Pounds Short: United States Dollar		TE2401266	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	08/28/2026		623,496	0.7692970000000 0001				(25,174)		(25,174)		(25,174)			4,018		.0004
Long: British Pounds Short: United States Dollar		TE2401267	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	09/30/2026		823,649	0.7693980000000 0003				(33,006)		(33,006)		(33,006)			5,448		.0004

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Long: British Pounds Short: United States Dollar		TE2401268	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	10/30/2026		667,901	0.769482				(26,587)		(26,587)		(26,587)			4,522		.0004
Long: British Pounds Short: United States Dollar		TE2401269	Currency	CITI-579100KKDGKCFFKKF093	10/17/2024	11/16/2026		86,930,818	0.768727999999 9997				(3,534,271)		(3,534,271)		(3,534,271)			595,615		.0004
Long: British Pounds Short: United States Dollar		TE2401399	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	02/27/2026		1,413,989	0.770059999999 9997				(55,150)		(55,150)		(55,150)			7,609		.0004
Long: British Pounds Short: United States Dollar		TE2401419	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	06/30/2026		1,012,986	0.770001000000 0005				(40,331)		(40,331)		(40,331)			6,203		.0004
Long: British Pounds Short: United States Dollar		TE2401431	Currency	CITI-579100KKDGKCFFKKF093	10/30/2024	01/31/2025		47,240	0.770962000000 0004				(1,642)		(1,642)		(1,642)			68		.0004
Long: British Pounds Short: United States Dollar		TE2401432	Currency	CITI-579100KKDGKCFFKKF093	10/30/2024	02/28/2025		42,662	0.771069				(1,485)		(1,485)		(1,485)			87		.0004
Long: British Pounds Short: United States Dollar		TE2401433	Currency	CITI-579100KKDGKCFFKKF093	10/30/2024	03/31/2025		272,412	0.771159000000 0004				(9,501)		(9,501)		(9,501)			681		.0004
Long: British Pounds Short: United States Dollar		TE2401448	Currency	CITI-579100KKDGKCFFKKF093	11/07/2024	09/02/2025		32,408,991	0.770661000000 0004				(1,193,746)		(1,193,746)		(1,193,746)			132,859		.0004
Long: British Pounds Short: United States Dollar		TE2401474	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	11/13/2024	10/15/2025		64,484	0.788050999999 9995				(998)		(998)		(998)			287		.0004
Long: British Pounds Short: United States Dollar		TE2401519	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	12/31/2027		2,732,591	0.790764000000 0002				(38,940)		(38,940)		(38,940)			23,665		.0004
Long: British Pounds Short: United States Dollar		TE2401552	Currency	CITI-579100KKDGKCFFKKF093	11/21/2024	03/05/2025		3,920,923	0.793615999999 9999				(25,928)		(25,928)		(25,928)			8,330		.0004
Long: British Pounds Short: United States Dollar		TE2401586	Currency	CITI-579100KKDGKCFFKKF093	12/05/2024	02/28/2025		304,762	0.784560000000 0004				(5,461)		(5,461)		(5,461)			622		.0004
Long: British Pounds Short: United States Dollar		TE2401587	Currency	CITI-579100KKDGKCFFKKF093	12/05/2024	04/30/2025		369,792	0.784760000000 0001				(6,708)		(6,708)		(6,708)			1,067		.0004
Long: British Pounds Short: United States Dollar		TE2401594	Currency	CITI-579100KKDGKCFFKKF093	12/06/2024	02/26/2025		163,359	0.783263999999 9996				(3,190)		(3,190)		(3,190)			322		.0004
Long: British Pounds Short: United States Dollar		TE2401616	Currency	CITI-579100KKDGKCFFKKF093	12/12/2024	02/18/2025		185,785	0.788980000000 0001				(2,289)		(2,289)		(2,289)			339		.0004
Long: British Pounds Short: United States Dollar		TE2401617	Currency	CITI-579100KKDGKCFFKKF093	12/12/2024	06/16/2025		4,737,101	0.789447000000 0001				(59,909)		(59,909)		(59,909)			16,084		.0004
Long: British Pounds Short: United States Dollar		TE2401621	Currency	CITI-579100KKDGKCFFKKF093	12/13/2024	05/15/2025		165,316	0.792989999999 9997				(1,313)		(1,313)		(1,313)			506		.0004
Long: British Pounds Short: United States Dollar		TE2401622	Currency	CITI-579100KKDGKCFFKKF093	12/13/2024	08/15/2025		742,694	0.793209999999 9997				(6,306)		(6,306)		(6,306)			2,936		.0004
Long: British Pounds Short: United States Dollar		TE2401626	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	01/31/2025		7,383,247	0.79052				(75,871)		(75,871)		(75,871)			10,657		.0004
Long: British Pounds Short: United States Dollar		TE2401646	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	05/15/2025		126,840	0.788394999999 9996				(1,737)		(1,737)		(1,737)			388		.0004
Long: British Pounds Short: United States Dollar		TE2401657	Currency	CITI-579100KKDGKCFFKKF093	12/17/2024	01/31/2025		1,559,821	0.787178000000 0004				(22,555)		(22,555)		(22,555)			2,251		.0004
Long: British Pounds Short: United States Dollar		TE2401666	Currency	DB-	12/20/2024	01/31/2025		1,789,306	0.800254000000 0002				3,418		3,418		3,418			2,583		.0004

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Long: British Pounds Short: United States Dollar		TE2401667	Currency	DB-	12/20/2024	02/28/2025		551,744	0.8003940000000005				1,050		1,050		1,050			1,126		.0004
Long: British Pounds Short: United States Dollar		TE2401717	Currency	CITI-579100KKDGKCFFKKF093	12/20/2024	03/05/2025		6,106,618	0.7939659999999995				(37,708)		(37,708)		(37,708)			12,974		.0004
Long: British Pounds Short: United States Dollar		TE2401668	Currency	DB-	12/20/2024	03/31/2025		1,729,196	0.8005400000000003				3,278		3,278		3,278			4,323		.0004
Long: British Pounds Short: United States Dollar		TE2401669	Currency	DB-	12/20/2024	04/30/2025		1,551,140	0.800709				2,815		2,815		2,815			4,478		.0004
Long: British Pounds Short: United States Dollar		TE2401670	Currency	DB-	12/20/2024	05/30/2025		1,426,159	0.8008469999999998				2,542		2,542		2,542			4,603		.0004
Long: British Pounds Short: United States Dollar		TE2401671	Currency	DB-	12/20/2024	06/30/2025		6,308,928	0.8009810000000005				10,326		10,326		10,326			22,305		.0004
Long: British Pounds Short: United States Dollar		TE2401672	Currency	DB-	12/20/2024	07/31/2025		2,022,482	0.8011270000000003				3,114		3,114		3,114			7,723		.0004
Long: British Pounds Short: United States Dollar		TE2401673	Currency	DB-	12/20/2024	08/29/2025		2,379,855	0.8012380000000001				3,372		3,372		3,372			9,695		.0004
Long: British Pounds Short: United States Dollar		TE2401674	Currency	DB-	12/20/2024	09/30/2025		2,498,242	0.8013430000000003				3,150		3,150		3,150			10,818		.0004
Long: British Pounds Short: United States Dollar		TE2401675	Currency	DB-	12/20/2024	10/31/2025		2,708,927	0.8014440000000005				3,045		3,045		3,045			12,365		.0004
Long: British Pounds Short: United States Dollar		TE2401676	Currency	DB-	12/20/2024	11/28/2025		3,042,304	0.8015149999999998				2,965		2,965		2,965			14,520		.0004
Long: British Pounds Short: United States Dollar		TE2401677	Currency	DB-	12/20/2024	12/31/2025		7,673,736	0.8015849999999999				5,998		5,998		5,998			38,369		.0004
Long: British Pounds Short: United States Dollar		TE2401678	Currency	DB-	12/20/2024	01/30/2026		2,840,474	0.8016029999999995				1,633		1,633		1,633			14,782		.0004
Long: British Pounds Short: United States Dollar		TE2401679	Currency	DB-	12/20/2024	02/27/2026		3,030,549	0.8016379999999996				1,225		1,225		1,225			16,308		.0004
Long: British Pounds Short: United States Dollar		TE2401680	Currency	DB-	12/20/2024	03/31/2026		3,363,369	0.8016640000000004				648		648		648			18,802		.0004
Long: British Pounds Short: United States Dollar		TE2401681	Currency	DB-	12/20/2024	04/30/2026		4,359,239	0.8016750000000003				148		148		148			25,168		.0004
Long: British Pounds Short: United States Dollar		TE2401682	Currency	DB-	12/20/2024	05/29/2026		3,958,978	0.8016750000000003				(523)		(523)		(523)			23,538		.0004
Long: British Pounds Short: United States Dollar		TE2401683	Currency	DB-	12/20/2024	06/30/2026		4,087,935	0.8016710000000002				(1,312)		(1,312)		(1,312)			25,033		.0004
Long: British Pounds Short: United States Dollar		TE2401684	Currency	DB-	12/20/2024	07/31/2026		4,225,882	0.8016630000000001				(666)		(666)		(666)			26,587		.0004
Long: British Pounds Short: United States Dollar		TE2401685	Currency	DB-	12/20/2024	09/01/2026		4,332,694	0.8016489999999994				16		16		16			27,991		.0004
Long: British Pounds Short: United States Dollar		TE2401686	Currency	DB-	12/20/2024	09/30/2026		4,942,084	0.8016290000000004				696		696		696			32,689		.0004
Long: British Pounds Short: United States Dollar		TE2401687	Currency	DB-	12/20/2024	10/30/2026		4,332,950	0.8016020000000004				1,189		1,189		1,189			29,334		.0004

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Long: British Pounds Short: United States Dollar		TE2401688	Currency	DB-	12/20/2024	11/30/2026		4,493,270	0.801566				1,808		1,808		1,808			31,103		.0004
Long: British Pounds Short: United States Dollar		TE2401689	Currency	DB-	12/20/2024	12/31/2026		4,755,937	0.80151899999999998				2,461		2,461		2,461			33,630		.0004
Long: British Pounds Short: United States Dollar		TE2401690	Currency	DB-	12/20/2024	01/29/2027		4,894,339	0.80144199999999999				1,533		1,533		1,533			35,298		.0004
Long: British Pounds Short: United States Dollar		TE2401691	Currency	DB-	12/20/2024	02/26/2027		4,894,715	0.80138100000000001				647		647		647			35,932		.0004
Long: British Pounds Short: United States Dollar		TE2401692	Currency	DB-	12/20/2024	03/31/2027		5,024,193	0.80130199999999996				(449)		(449)		(449)			37,681		.0004
Long: British Pounds Short: United States Dollar		TE2401693	Currency	DB-	12/20/2024	04/30/2027		5,109,270	0.80122300000000002				(1,529)		(1,529)		(1,529)			39,023		.0004
Long: British Pounds Short: United States Dollar		TE2401694	Currency	DB-	12/20/2024	05/28/2027		5,937,518	0.801145				(2,975)		(2,975)		(2,975)			46,098		.0004
Long: British Pounds Short: United States Dollar		TE2401695	Currency	DB-	12/20/2024	06/30/2027		5,292,843	0.80104699999999995				(3,953)		(3,953)		(3,953)			41,844		.0004
Long: British Pounds Short: United States Dollar		TE2401696	Currency	DB-	12/20/2024	07/30/2027		5,249,302	0.80095000000000005				(5,139)		(5,139)		(5,139)			42,185		.0004
Long: British Pounds Short: United States Dollar		TE2401697	Currency	DB-	12/20/2024	08/31/2027		5,250,009	0.80084200000000005				(6,471)		(6,471)		(6,471)			42,866		.0004
Long: British Pounds Short: United States Dollar		TE2401698	Currency	DB-	12/20/2024	09/30/2027		5,272,935	0.800736				(7,790)		(7,790)		(7,790)			43,721		.0004
Long: British Pounds Short: United States Dollar		TE2401699	Currency	DB-	12/20/2024	10/29/2027		5,251,422	0.80062699999999998				(9,037)		(9,037)		(9,037)			44,176		.0004
Long: British Pounds Short: United States Dollar		TE2401700	Currency	DB-	12/20/2024	11/30/2027		5,252,249	0.80050100000000002				(10,490)		(10,490)		(10,490)			44,850		.0004
Long: British Pounds Short: United States Dollar		TE2401701	Currency	DB-	12/20/2024	12/31/2027		5,275,322	0.800373				(11,984)		(11,984)		(11,984)			45,686		.0004
Long: British Pounds Short: United States Dollar		TE2401702	Currency	DB-	12/20/2024	01/31/2028		5,868,926	0.80022199999999999				(12,561)		(12,561)		(12,561)			51,527		.0004
Long: British Pounds Short: United States Dollar		TE2401703	Currency	DB-	12/20/2024	02/29/2028		5,041,034	0.80009300000000005				(10,092)		(10,092)		(10,092)			44,853		.0004
Long: British Pounds Short: United States Dollar		TE2401704	Currency	DB-	12/20/2024	03/31/2028		5,504,450	0.79995000000000005				(10,240)		(10,240)		(10,240)			49,616		.0004
Long: British Pounds Short: United States Dollar		TE2401705	Currency	DB-	12/20/2024	04/28/2028		5,169,133	0.799817				(8,978)		(8,978)		(8,978)			47,148		.0004
Long: British Pounds Short: United States Dollar		TE2401706	Currency	DB-	12/20/2024	05/31/2028		5,998,302	0.79965699999999995				(9,576)		(9,576)		(9,576)			55,437		.0004
Long: British Pounds Short: United States Dollar		TE2401707	Currency	DB-	12/20/2024	06/30/2028		8,006,679	0.799508				(11,798)		(11,798)		(11,798)			74,896		.0004
Long: British Pounds Short: United States Dollar		TE2401708	Currency	DB-	12/20/2024	07/31/2028		7,138,032	0.79934899999999998				(9,648)		(9,648)		(9,648)			67,560		.0004
Long: British Pounds Short: United States Dollar		TE2401709	Currency	DB-	12/20/2024	08/31/2028		11,562	0.79918800000000001				(14)		(14)		(14)			111		.0004
Long: Canadian Dollar Short: United States Dollar		TE2401588	Currency	CITI-579100KKDGKCFFKKF093	12/05/2024	05/13/2025		27,629,156	1.3969499999999999				(654,421)		(654,421)		(654,421)			83,968		.0004

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Long: Euro Short: United States Dollar		TE2301169	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	08/26/2026		29,229,163	0.9023640000000 0005				(986,052)		(986,052)		(986,052)			188,043		.0004
Long: Euro Short: United States Dollar		TE2301485	Currency	CITI-579100KKDGKCFFKKF093	12/26/2023	06/02/2025		37,360	0.8849230000000 0002				(2,867)		(2,867)		(2,867)			121		.0004
Long: Euro Short: United States Dollar		TE2301486	Currency	CITI-579100KKDGKCFFKKF093	12/26/2023	06/01/2026		37,977	0.8705450000000 0001				(2,748)		(2,748)		(2,748)			226		.0004
Long: Euro Short: United States Dollar		TE2301487	Currency	CITI-579100KKDGKCFFKKF093	12/26/2023	06/01/2027		38,600	0.8564819999999 9997				(2,626)		(2,626)		(2,626)			300		.0004
Long: Euro Short: United States Dollar		TE2301488	Currency	CITI-579100KKDGKCFFKKF093	12/26/2023	05/31/2028		691,947	0.8440959999999 9996				(44,431)		(44,431)		(44,431)			6,395		.0004
Long: Euro Short: United States Dollar		TE2400043	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	05/15/2025		12,091	0.8926190000000 0005				(842)		(842)		(842)			37		.0004
Long: Euro Short: United States Dollar		TE2400044	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	06/16/2025		14,348	0.8914689999999 9996				(991)		(991)		(991)			49		.0004
Long: Euro Short: United States Dollar		TE2400045	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	07/15/2025		15,389	0.8903759999999 9995				(1,056)		(1,056)		(1,056)			57		.0004
Long: Euro Short: United States Dollar		TE2400243	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	01/22/2025		2,207,805	0.9095860000000 0001				(126,571)		(126,571)		(126,571)			2,729		.0004
Long: Euro Short: United States Dollar		TE2400244	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	02/21/2025		2,271,404	0.9083480000000 0004				(130,360)		(130,360)		(130,360)			4,275		.0004
Long: Euro Short: United States Dollar		TE2400245	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	03/21/2025		2,477,102	0.9071869999999 9997				(141,851)		(141,851)		(141,851)			5,875		.0004
Long: Euro Short: United States Dollar		TE2400246	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	04/23/2025		2,708,116	0.9058180000000 0001				(154,260)		(154,260)		(154,260)			7,586		.0004
Long: Euro Short: United States Dollar		TE2400247	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	05/21/2025		3,370,635	0.9046610000000 0005				(191,288)		(191,288)		(191,288)			10,547		.0004
Long: Euro Short: United States Dollar		TE2400248	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	06/23/2025		3,537,298	0.9033240000000 0002				(199,121)		(199,121)		(199,121)			12,261		.0004
Long: Euro Short: United States Dollar		TE2400249	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	07/23/2025		2,739,733	0.9021240000000 0004				(153,072)		(153,072)		(153,072)			10,287		.0004
Long: Euro Short: United States Dollar		TE2400250	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	08/22/2025		2,610,655	0.9009279999999 9995				(144,827)		(144,827)		(144,827)			10,479		.0004
Long: Euro Short: United States Dollar		TE2400251	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	09/23/2025		2,968,608	0.8996680000000 0002				(163,394)		(163,394)		(163,394)			12,687		.0004
Long: Euro Short: United States Dollar		TE2400252	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	10/22/2025		2,359,927	0.898536				(128,744)		(128,744)		(128,744)			10,627		.0004
Long: Euro Short: United States Dollar		TE2400253	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	11/21/2025		1,932,701	0.8973670000000 0003				(104,411)		(104,411)		(104,411)			9,125		.0004
Long: Euro Short: United States Dollar		TE2400254	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	12/23/2025		2,096,777	0.8961240000000 0003				(112,092)		(112,092)		(112,092)			10,381		.0004
Long: Euro Short: United States Dollar		TE2400255	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	01/21/2026		1,328,238	0.8950000000000 0002				(70,336)		(70,336)		(70,336)			6,832		.0004
Long: Euro Short: United States Dollar		TE2400256	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	02/23/2026		1,159,333	0.8937249999999 9999				(60,731)		(60,731)		(60,731)			6,209		.0004
Long: Euro Short: United States Dollar		TE2400257	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	03/23/2026		1,186,963	0.8926779999999 9997				(61,565)		(61,565)		(61,565)			6,584		.0004
Long: Euro Short: United States Dollar		TE2400258	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	04/22/2026		1,162,137	0.8915689999999 9994				(60,028)		(60,028)		(60,028)			6,653		.0004
Long: Euro Short: United States Dollar		TE2400259	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	05/22/2026		1,163,580	0.890463				(60,001)		(60,001)		(60,001)			6,870		.0004
Long: Euro Short: United States Dollar		TE2400260	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	06/23/2026		1,399,610	0.8892860000000 0002				(72,042)		(72,042)		(72,042)			8,515		.0004
Long: Euro Short: United States Dollar		TE2400261	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	07/22/2026		1,374,886	0.8882229999999 9998				(70,102)		(70,102)		(70,102)			8,589		.0004
Long: Euro Short: United States Dollar		TE2400333	Currency	SG-549300F35UE0B0M1WJ55	03/21/2024	02/23/2026		1,195,479	0.891822				(65,037)		(65,037)		(65,037)			6,402		.0004
Long: Euro Short: United States Dollar		TE2400334	Currency	SG-549300F35UE0B0M1WJ55	03/21/2024	08/21/2026		172,658	0.8853159999999 9999				(9,028)		(9,028)		(9,028)			1,106		.0004
Long: Euro Short: United States Dollar		TE2400384	Currency	CITI-579100KKDGKCFFKKF093	04/11/2024	03/17/2025		8,521	0.9191770000000 0002				(384)		(384)		(384)			20		.0004
Long: Euro Short: United States Dollar		TE2400385	Currency	CITI-579100KKDGKCFFKKF093	04/11/2024	04/15/2025		10,600	0.9177180000000 0003				(477)		(477)		(477)			29		.0004
Long: Euro Short: United States Dollar		TE2400444	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	08/22/2025		1,103,504	0.9154989999999 9995				(44,359)		(44,359)		(44,359)			4,429		.0004
Long: Euro Short: United States Dollar		TE2400445	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	09/23/2025		672,902	0.9139509999999 9996				(26,942)		(26,942)		(26,942)			2,876		.0004
Long: Euro Short: United States Dollar		TE2400446	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	10/22/2025		1,916,946	0.9125419999999 9996				(76,326)		(76,326)		(76,326)			8,632		.0004

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Long: Euro Short: United States Dollar		TE2400447	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	11/21/2025		1,926,858	0.9111120000000003				(76,177)		(76,177)		(76,177)			9,097		.0004
Long: Euro Short: United States Dollar		TE2400448	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	12/23/2025		1,621,692	0.9095950000000004				(63,619)		(63,619)		(63,619)			8,029		.0004
Long: Euro Short: United States Dollar		TE2400449	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	01/21/2026		1,162,306	0.9079519999999998				(45,620)		(45,620)		(45,620)			5,979		.0004
Long: Euro Short: United States Dollar		TE2400450	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	02/23/2026		714,397	0.9064379999999997				(27,794)		(27,794)		(27,794)			3,826		.0004
Long: Euro Short: United States Dollar		TE2400451	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	03/23/2026		682,541	0.9051580000000002				(26,354)		(26,354)		(26,354)			3,786		.0004
Long: Euro Short: United States Dollar		TE2400452	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	04/22/2026		111,585	0.9037659999999996				(4,316)		(4,316)		(4,316)			639		.0004
Long: Euro Short: United States Dollar		TE2400453	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	08/21/2026		736,022	0.8938839999999996				(28,191)		(28,191)		(28,191)			4,715		.0004
Long: Euro Short: United States Dollar		TE2400566	Currency	SG-549300F35UE0B0M1WJ55	05/21/2024	07/23/2025		624,726	0.9028199999999996				(34,449)		(34,449)		(34,449)			2,346		.0004
Long: Euro Short: United States Dollar		TE2400614	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	01/16/2025		1,133,851	0.9198739999999997				(53,157)		(53,157)		(53,157)			1,195		.0004
Long: Euro Short: United States Dollar		TE2400615	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	02/13/2025		3,180,530	0.9187149999999995				(149,416)		(149,416)		(149,416)			5,496		.0004
Long: Euro Short: United States Dollar		TE2400616	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	03/17/2025		3,185,111	0.9173930000000001				(149,253)		(149,253)		(149,253)			7,365		.0004
Long: Euro Short: United States Dollar		TE2400617	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	04/15/2025		3,323,566	0.9161850000000003				(154,888)		(154,888)		(154,888)			8,975		.0004
Long: Euro Short: United States Dollar		TE2400618	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	05/16/2025		3,328,027	0.9149570000000002				(153,980)		(153,980)		(153,980)			10,228		.0004
Long: Euro Short: United States Dollar		TE2400827	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	02/18/2025		116,361	0.9053219999999996				(7,058)		(7,058)		(7,058)			212		.0004
Long: Euro Short: United States Dollar		TE2400829	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	05/19/2025		110,336	0.9022010000000003				(6,556)		(6,556)		(6,556)			343		.0004
Long: Euro Short: United States Dollar		TE2400831	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	08/19/2025		113,024	0.8992639999999995				(6,486)		(6,486)		(6,486)			451		.0004
Long: Euro Short: United States Dollar		TE2400833	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	11/19/2025		114,737	0.8963790000000004				(6,331)		(6,331)		(6,331)			540		.0004
Long: Euro Short: United States Dollar		TE2400835	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	02/19/2026		114,801	0.8935750000000001				(6,059)		(6,059)		(6,059)			612		.0004
Long: Euro Short: United States Dollar		TE2400837	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	05/19/2026		111,109	0.8908690000000002				(5,696)		(5,696)		(5,696)			654		.0004
Long: Euro Short: United States Dollar		TE2400839	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	08/12/2026		52,545	0.8882569999999996				(2,611)		(2,611)		(2,611)			334		.0004
Long: Euro Short: United States Dollar		TE2401048	Currency	SG-549300F35UE0B0M1WJ55	09/20/2024	09/23/2025		218,646	0.8855640000000002				(15,273)		(15,273)		(15,273)			934		.0004
Long: Euro Short: United States Dollar		TE2401049	Currency	SG-549300F35UE0B0M1WJ55	09/20/2024	03/23/2026		377,671	0.8808920000000001				(24,317)		(24,317)		(24,317)			2,095		.0004
Long: Euro Short: United States Dollar		TE2401050	Currency	SG-549300F35UE0B0M1WJ55	09/20/2024	05/22/2026		79,679	0.8785709999999999				(5,118)		(5,118)		(5,118)			470		.0004
Long: Euro Short: United States Dollar		TE2401051	Currency	SG-549300F35UE0B0M1WJ55	09/20/2024	08/21/2026		260,241	0.8760780000000002				(16,182)		(16,182)		(16,182)			1,667		.0004
Long: Euro Short: United States Dollar		TE2401192	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	12/15/2025		17,919	0.8979080000000004				(933)		(933)		(933)			88		.0004
Long: Euro Short: United States Dollar		TE2401193	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	01/15/2026		20,246	0.8965389999999997				(1,046)		(1,046)		(1,046)			103		.0004
Long: Euro Short: United States Dollar		TE2401194	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	02/17/2026		21,971	0.8953349999999999				(1,121)		(1,121)		(1,121)			117		.0004
Long: Euro Short: United States Dollar		TE2401195	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	03/16/2026		20,874	0.8942940000000003				(1,055)		(1,055)		(1,055)			115		.0004
Long: Euro Short: United States Dollar		TE2401196	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	04/15/2026		24,614	0.893096				(1,239)		(1,239)		(1,239)			140		.0004
Long: Euro Short: United States Dollar		TE2401197	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	05/15/2026		24,848	0.8920209999999995				(1,247)		(1,247)		(1,247)			146		.0004
Long: Euro Short: United States Dollar		TE2401198	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	06/15/2026		26,439	0.8908679999999999				(1,325)		(1,325)		(1,325)			160		.0004
Long: Euro Short: United States Dollar		TE2401199	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	07/15/2026		26,266	0.8897589999999997				(1,307)		(1,307)		(1,307)			163		.0004
Long: Euro Short: United States Dollar		TE2401200	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	08/17/2026		27,999	0.8885729999999995				(1,373)		(1,373)		(1,373)			179		.0004
Long: Euro Short: United States Dollar		TE2401201	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	09/15/2026		30,478	0.8876260000000003				(1,472)		(1,472)		(1,472)			199		.0004

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Long: Euro Short: United States Dollar		TE2401202	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	10/15/2026		33,467	0.8865250000000001				(1,596)		(1,596)		(1,596)			224		.0004
Long: Euro Short: United States Dollar		TE2401203	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	11/16/2026		34,638	0.8852689999999997				(1,632)		(1,632)		(1,632)			237		.0004
Long: Euro Short: United States Dollar		TE2401204	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	12/15/2026		33,556	0.8843299999999995				(1,557)		(1,557)		(1,557)			235		.0004
Long: Euro Short: United States Dollar		TE2401205	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	01/15/2027		34,717	0.8833140000000004				(1,589)		(1,589)		(1,589)			248		.0004
Long: Euro Short: United States Dollar		TE2401206	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	02/16/2027		34,767	0.8822229999999998				(1,576)		(1,576)		(1,576)			254		.0004
Long: Euro Short: United States Dollar		TE2401207	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	03/15/2027		31,433	0.8813680000000004				(1,411)		(1,411)		(1,411)			234		.0004
Long: Euro Short: United States Dollar		TE2401208	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	04/15/2027		34,846	0.8802820000000001				(1,551)		(1,551)		(1,551)			264		.0004
Long: Euro Short: United States Dollar		TE2401209	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	05/17/2027		33,776	0.8790430000000002				(1,494)		(1,494)		(1,494)			261		.0004
Long: Euro Short: United States Dollar		TE2401210	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	06/15/2027		34,939	0.8781170000000004				(1,530)		(1,530)		(1,530)			274		.0004
Long: Euro Short: United States Dollar		TE2401211	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	07/15/2027		33,849	0.877193				(1,466)		(1,466)		(1,466)			270		.0004
Long: Euro Short: United States Dollar		TE2401212	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	08/16/2027		35,034	0.8759639999999996				(1,508)		(1,508)		(1,508)			284		.0004
Long: Euro Short: United States Dollar		TE2401213	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	09/15/2027		35,071	0.8750440000000004				(1,492)		(1,492)		(1,492)			289		.0004
Long: Euro Short: United States Dollar		TE2401214	Currency	CITI-579100KKDGKCFFKKF093	10/11/2024	10/15/2027		1,100,970	0.8740489999999996				(46,378)		(46,378)		(46,378)			9,198		.0004
Long: Euro Short: United States Dollar		TE2401274	Currency	SG-549300F35UEOBOM1WJ55	10/22/2024	04/22/2026		706,487	0.9015919999999995				(28,960)		(28,960)		(28,960)			4,045		.0004
Long: Euro Short: United States Dollar		TE2401275	Currency	SG-549300F35UEOBOM1WJ55	10/22/2024	08/21/2026		106,103	0.8967359999999998				(4,251)		(4,251)		(4,251)			680		.0004
Long: Euro Short: United States Dollar		TE2401358	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	01/24/2025		515,189	0.9214809999999999				(23,147)		(23,147)		(23,147)			665		.0004
Long: Euro Short: United States Dollar		TE2401359	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	02/25/2025		717,593	0.9200439999999997				(32,350)		(32,350)		(32,350)			1,402		.0004
Long: Euro Short: United States Dollar		TE2401360	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	03/25/2025		718,673	0.9186609999999995				(32,442)		(32,442)		(32,442)			1,746		.0004
Long: Euro Short: United States Dollar		TE2401361	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	04/23/2025		855,427	0.9172540000000001				(38,543)		(38,543)		(38,543)			2,396		.0004
Long: Euro Short: United States Dollar		TE2401362	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	05/23/2025		913,151	0.9157480000000001				(41,175)		(41,175)		(41,175)			2,878		.0004
Long: Euro Short: United States Dollar		TE2401363	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	06/25/2025		951,592	0.9141190000000001				(42,722)		(42,722)		(42,722)			3,317		.0004
Long: Euro Short: United States Dollar		TE2401364	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	07/23/2025		1,018,009	0.9127560000000001				(45,550)		(45,550)		(45,550)			3,822		.0004
Long: Euro Short: United States Dollar		TE2401365	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	08/26/2025		1,022,410	0.9111129999999995				(45,574)		(45,574)		(45,574)			4,139		.0004
Long: Euro Short: United States Dollar		TE2401366	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	09/24/2025		1,080,844	0.909717				(48,022)		(48,022)		(48,022)			4,628		.0004
Long: Euro Short: United States Dollar		TE2401367	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	10/24/2025		1,279,696	0.9082689999999999				(56,555)		(56,555)		(56,555)			5,782		.0004
Long: Euro Short: United States Dollar		TE2401368	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	11/25/2025		1,462,238	0.906779				(64,140)		(64,140)		(64,140)			6,947		.0004
Long: Euro Short: United States Dollar		TE2401369	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	12/24/2025		1,570,259	0.9054569999999996				(68,373)		(68,373)		(68,373)			7,786		.0004
Long: Euro Short: United States Dollar		TE2401370	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	01/23/2026		1,975,258	0.9039639999999999				(85,632)		(85,632)		(85,632)			10,187		.0004
Long: Euro Short: United States Dollar		TE2401371	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	02/25/2026		2,601,990	0.9024799999999995				(111,845)		(111,845)		(111,845)			13,968		.0004
Long: Euro Short: United States Dollar		TE2401372	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	03/25/2026		3,235,249	0.9012419999999999				(137,998)		(137,998)		(137,998)			17,985		.0004
Long: Euro Short: United States Dollar		TE2401373	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	04/24/2026		3,901,732	0.8998829999999999				(166,702)		(166,702)		(166,702)			22,385		.0004
Long: Euro Short: United States Dollar		TE2401374	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	05/26/2026		3,672,190	0.898505				(157,282)		(157,282)		(157,282)			21,768		.0004
Long: Euro Short: United States Dollar		TE2401375	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	06/24/2026		4,388,833	0.8972750000000004				(188,322)		(188,322)		(188,322)			26,726		.0004
Long: Euro Short: United States Dollar		TE2401376	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	07/24/2026		4,586,379	0.8959629999999995				(195,363)		(195,363)		(195,363)			28,703		.0004

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Long: Euro Short: United States Dollar		TE2401377	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	08/25/2026		4,412,085	0.8946220000000003				(185,687)		(185,687)		(185,687)			28,361		.0004
Long: Euro Short: United States Dollar		TE2401378	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	09/23/2026		3,395,241	0.8934210000000002				(141,290)		(141,290)		(141,290)			22,332		.0004
Long: Euro Short: United States Dollar		TE2401379	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	10/23/2026		2,765,670	0.8921360000000004				(113,880)		(113,880)		(113,880)			18,624		.0004
Long: Euro Short: United States Dollar		TE2401380	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	11/25/2026		1,391,478	0.8907920000000003				(56,532)		(56,532)		(56,532)			9,597		.0004
Long: Euro Short: United States Dollar		TE2401381	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	12/23/2026		1,500,695	0.8903689999999997				(59,113)		(59,113)		(59,113)			10,560		.0004
Long: Euro Short: United States Dollar		TE2401382	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	01/25/2027		1,524,450	0.8881860000000003				(60,968)		(60,968)		(60,968)			10,965		.0004
Long: Euro Short: United States Dollar		TE2401383	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	02/24/2027		1,960,405	0.8869860000000005				(77,963)		(77,963)		(77,963)			14,373		.0004
Long: Euro Short: United States Dollar		TE2401384	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	03/24/2027		1,962,866	0.8858740000000005				(77,639)		(77,639)		(77,639)			14,667		.0004
Long: Euro Short: United States Dollar		TE2401385	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	04/23/2027		1,917,979	0.8846370000000001				(75,523)		(75,523)		(75,523)			14,588		.0004
Long: Euro Short: United States Dollar		TE2401386	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	05/25/2027		1,825,899	0.8833879999999995				(71,421)		(71,421)		(71,421)			14,152		.0004
Long: Euro Short: United States Dollar		TE2401387	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	06/23/2027		8,017,400	0.8822640000000005				(311,679)		(311,679)		(311,679)			63,136		.0004
Long: Euro Short: United States Dollar		TE2401388	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	07/23/2027		27,309	0.8810550000000003				(1,056)		(1,056)		(1,056)			219		.0004
Long: Euro Short: United States Dollar		TE2401408	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	01/31/2025		1,340,135	0.9211669999999996				(60,302)		(60,302)		(60,302)			1,934		.0004
Long: Euro Short: United States Dollar		TE2401409	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	02/28/2025		12,682	0.9199209999999999				(572)		(572)		(572)			26		.0004
Long: Euro Short: United States Dollar		TE2401410	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	03/31/2025		28,296	0.9184419999999998				(1,275)		(1,275)		(1,275)			71		.0004
Long: Euro Short: United States Dollar		TE2401411	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	04/30/2025		28,342	0.9169690000000003				(1,275)		(1,275)		(1,275)			82		.0004
Long: Euro Short: United States Dollar		TE2401412	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	05/30/2025		28,373	0.9159610000000003				(1,263)		(1,263)		(1,263)			92		.0004
Long: Euro Short: United States Dollar		TE2401454	Currency	DB-	11/11/2024	06/02/2025		340,068	0.9297999999999996				(10,171)		(10,171)		(10,171)			1,105		.0004
Long: Euro Short: United States Dollar		TE2401465	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	06/09/2025		21,564,019	0.9342880000000001				(534,767)		(534,767)		(534,767)			71,655		.0004
Long: Euro Short: United States Dollar		TE2401466	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	01/12/2026		1,131,446	0.9218290000000001				(28,406)		(28,406)		(28,406)			5,751		.0004
Long: Euro Short: United States Dollar		TE2401467	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	02/09/2026		3,175,130	0.9202770000000001				(79,600)		(79,600)		(79,600)			16,713		.0004
Long: Euro Short: United States Dollar		TE2401468	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	03/11/2026		3,180,819	0.9186309999999998				(79,583)		(79,583)		(79,583)			17,402		.0004
Long: Euro Short: United States Dollar		TE2401469	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	04/10/2026		3,320,676	0.9169819999999996				(83,491)		(83,491)		(83,491)			18,768		.0004
Long: Euro Short: United States Dollar		TE2401470	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	05/11/2026		3,326,675	0.9153280000000003				(85,024)		(85,024)		(85,024)			19,425		.0004
Long: Euro Short: United States Dollar		TE2401471	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	06/02/2026		3,265,530	0.9141679999999998				(84,389)		(84,389)		(84,389)			19,472		.0004
Long: Euro Short: United States Dollar		TE2401486	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	09/15/2025		17,070	0.9303780000000004				(397)		(397)		(397)			72		.0004
Long: Euro Short: United States Dollar		TE2401487	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	10/15/2025		18,559	0.9286929999999999				(431)		(431)		(431)			83		.0004
Long: Euro Short: United States Dollar		TE2401488	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	11/17/2025		21,655	0.9268680000000003				(502)		(502)		(502)			102		.0004
Long: Euro Short: United States Dollar		TE2401489	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	08/17/2026		17,364	0.9123719999999996				(409)		(409)		(409)			111		.0004
Long: Euro Short: United States Dollar		TE2401490	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	09/15/2026		19,386	0.9109500000000004				(452)		(452)		(452)			127		.0004
Long: Euro Short: United States Dollar		TE2401491	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	10/15/2026		20,715	0.9094680000000005				(477)		(477)		(477)			139		.0004
Long: Euro Short: United States Dollar		TE2401492	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	11/16/2026		22,988	0.9079369999999999				(522)		(522)		(522)			158		.0004
Long: Euro Short: United States Dollar		TE2401493	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	12/15/2026		23,351	0.9065569999999995				(523)		(523)		(523)			163		.0004
Long: Euro Short: United States Dollar		TE2401494	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	01/15/2027		24,981	0.9049469999999995				(559)		(559)		(559)			178		.0004

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Long: Euro Short: United States Dollar		TE2401495	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	02/12/2027		59,724	0.90362799999999999				(1,336)		(1,336)		(1,336)			434		.0004
Long: Euro Short: United States Dollar		TE2401496	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	03/15/2027		24,037	0.90217499999999995				(537)		(537)		(537)			179		.0004
Long: Euro Short: United States Dollar		TE2401497	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	04/15/2027		27,693	0.90070399999999995				(619)		(619)		(619)			210		.0004
Long: Euro Short: United States Dollar		TE2401498	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	05/17/2027		27,824	0.89922999999999997				(620)		(620)		(620)			215		.0004
Long: Euro Short: United States Dollar		TE2401499	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	06/15/2027		29,735	0.89790499999999995				(662)		(662)		(662)			233		.0004
Long: Euro Short: United States Dollar		TE2401500	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	07/15/2027		30,363	0.89651499999999995				(675)		(675)		(675)			242		.0004
Long: Euro Short: United States Dollar		TE2401501	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	08/16/2027		34,221	0.89508200000000004				(758)		(758)		(758)			277		.0004
Long: Euro Short: United States Dollar		TE2401502	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	09/15/2027		34,464	0.89375000000000004				(761)		(761)		(761)			284		.0004
Long: Euro Short: United States Dollar		TE2401503	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	10/15/2027		57,357	0.89239800000000002				(1,263)		(1,263)		(1,263)			479		.0004
Long: Euro Short: United States Dollar		TE2401504	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	11/15/2027		34,942	0.89104899999999998				(766)		(766)		(766)			296		.0004
Long: Euro Short: United States Dollar		TE2401505	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	12/15/2027		33,963	0.88975899999999997				(741)		(741)		(741)			292		.0004
Long: Euro Short: United States Dollar		TE2401506	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	01/14/2028		35,233	0.88834299999999999				(770)		(770)		(770)			307		.0004
Long: Euro Short: United States Dollar		TE2401507	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	02/15/2028		35,325	0.88699700000000004				(770)		(770)		(770)			312		.0004
Long: Euro Short: United States Dollar		TE2401508	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	03/15/2028		33,101	0.88578800000000002				(719)		(719)		(719)			296		.0004
Long: Euro Short: United States Dollar		TE2401509	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	04/13/2028		35,433	0.88456599999999996				(768)		(768)		(768)			321		.0004
Long: Euro Short: United States Dollar		TE2401510	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	05/15/2028		34,341	0.88325500000000001				(741)		(741)		(741)			315		.0004
Long: Euro Short: United States Dollar		TE2401511	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	06/15/2028		35,536	0.88193939999999994				(763)		(763)		(763)			330		.0004
Long: Euro Short: United States Dollar		TE2401512	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	07/17/2028		34,441	0.88067899999999999				(737)		(737)		(737)			324		.0004
Long: Euro Short: United States Dollar		TE2401513	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	08/15/2028		35,636	0.87951400000000002				(759)		(759)		(759)			339		.0004
Long: Euro Short: United States Dollar		TE2401514	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	09/15/2028		35,686	0.87827699999999997				(756)		(756)		(756)			344		.0004
Long: Euro Short: United States Dollar		TE2401515	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	10/16/2028		34,585	0.87702199999999997				(729)		(729)		(729)			337		.0004
Long: Euro Short: United States Dollar		TE2401516	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	11/15/2028		413,545	0.87583500000000003				(8,673)		(8,673)		(8,673)			4,070		.0004
Long: Euro Short: United States Dollar		TE2401558	Currency	SG-549300F35UE0B0M1WJ55	11/21/2024	05/22/2026		685,263	0.924898				(10,203)		(10,203)		(10,203)			4,046		.0004
Long: Euro Short: United States Dollar		TE2401561	Currency	CITI-579100KKDGKCFFKKF093	11/22/2024	11/30/2027		504,113	0.90081999999999995				(5,251)		(5,251)		(5,251)			4,305		.0004
Long: Euro Short: United States Dollar		TE2401567	Currency	CITI-579100KKDGKCFFKKF093	11/26/2024	01/21/2025		9,615,749	0.94796599999999998				(169,142)		(169,142)		(169,142)			11,612		.0004
Long: Euro Short: United States Dollar		TE2401596	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	03/31/2025		62,930,145	0.94706400000000002				(963,416)		(963,416)		(963,416)			157,325		.0004
Long: Euro Short: United States Dollar		TE2401714	Currency	BAR-G5GSEF7VJP5I70UK5573	12/20/2024	01/21/2025		720,448	0.95689800000000003				(6,004)		(6,004)		(6,004)			870		.0004
Long: Euro Short: United States Dollar		TE2401720	Currency	CITI-579100KKDGKCFFKKF093	12/23/2024	01/24/2025		64,560	0.959951				(327)		(327)		(327)			83		.0004
Long: Euro Short: United States Dollar		TE2401726	Currency	CITI-579100KKDGKCFFKKF093	12/27/2024	01/15/2025		1,275,444	0.95779000000000003				(9,735)		(9,735)		(9,735)			1,302		.0004
Long: Euro Short: United States Dollar		TE2401727	Currency	CITI-579100KKDGKCFFKKF093	12/27/2024	04/15/2025		67,728,646	0.95370699999999997				(511,805)		(511,805)		(511,805)			182,888		.0004
Long: Polish Zloty Short: United States Dollar		TE2400274	Currency	CITI-579100KKDGKCFFKKF093	03/11/2024	02/18/2025		21,644	3.95112800000000002				(976)		(976)		(976)			40		.0004
Long: Polish Zloty Short: United States Dollar		TE2400418	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	02/18/2025		153,592	4.07200000000001				(2,437)		(2,437)		(2,437)			280		.0004

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Long: Polish Zloty Short: United States Dollar		TE2400419	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	03/07/2025		233,443	4.0730000000000004				(3,800)		(3,800)		(3,800)			504		.0004
Long: United States Dollar Short: Australian Dollar		TE2401740	Currency	DB-	12/30/2024	06/30/2025		30,065,788	1.6089720000000001				95,312		95,312		95,312			106,299		.0004
Long: United States Dollar Short: Australian Dollar		TE2401739	Currency	DB-	12/30/2024	06/30/2025		81,178,444	1.6089720000000001				257,344		257,344		257,344			287,009		.0004
Long: United States Dollar Short: British Pounds		TE1900279	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	02/24/2025		517,542,220	0.7522189999999997				30,212,413		30,212,413		30,212,413			1,002,216		.0004
Long: United States Dollar Short: British Pounds		TE2000251	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	02/26/2025		1,665,622	0.845723				(97,701)		(97,701)		(97,701)			3,285		.0004
Long: United States Dollar Short: British Pounds		TE2000252	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	03/26/2025		1,729,426	0.8456590000000005				(100,990)		(100,990)		(100,990)			4,226		.0004
Long: United States Dollar Short: British Pounds		TE2000253	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	04/28/2025		1,793,098	0.8456519999999996				(104,118)		(104,118)		(104,118)			5,133		.0004
Long: United States Dollar Short: British Pounds		TE2000254	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	05/27/2025		460,169,433	0.8463460000000004				(27,020,595)		(27,020,595)		(27,020,595)			1,470,264		.0004
Long: United States Dollar Short: British Pounds		TE2100568	Currency	CIBC-549300TDJKVQJ41VN031	06/25/2021	04/28/2025		970,093	0.7140520000000002				103,402		103,402		103,402			2,777		.0004
Long: United States Dollar Short: British Pounds		TE2100569	Currency	CIBC-549300TDJKVQJ41VN031	06/25/2021	05/27/2025		2,095,238	0.7137529999999997				224,496		224,496		224,496			6,694		.0004
Long: United States Dollar Short: British Pounds		TE2100951	Currency	CITI-579100KKDGKCFFKKF093	10/13/2021	09/12/2025		72,569,720	0.7323319999999998				6,155,249		6,155,249		6,155,249			303,581		.0004
Long: United States Dollar Short: British Pounds		TE2101064	Currency	NTX-549300EV6ZOWOKZYI023	11/16/2021	06/30/2025		9,215,767	0.7453509999999999				626,020		626,020		626,020			32,583		.0004
Long: United States Dollar Short: British Pounds		TE2101107	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	06/30/2025		186,250,272	0.7411520000000003				13,629,675		13,629,675		13,629,675			658,494		.0004
Long: United States Dollar Short: British Pounds		TE2101279	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	01/31/2025		267,781	0.7449569999999998				18,027		18,027		18,027			387		.0004
Long: United States Dollar Short: British Pounds		TE2101280	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	02/28/2025		241,948	0.7447070000000001				16,405		16,405		16,405			494		.0004
Long: United States Dollar Short: British Pounds		TE2101281	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	03/31/2025		267,976	0.7444129999999999				18,316		18,316		18,316			670		.0004
Long: United States Dollar Short: British Pounds		TE2101282	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	04/30/2025		259,436	0.7441140000000005				17,900		17,900		17,900			749		.0004
Long: United States Dollar Short: British Pounds		TE2101283	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	05/30/2025		259,541	0.7438120000000003				18,054		18,054		18,054			838		.0004
Long: United States Dollar Short: British Pounds		TE2101284	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	06/30/2025		268,309	0.7434889999999996				18,851		18,851		18,851			949		.0004
Long: United States Dollar Short: British Pounds		TE2101285	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	07/31/2025		268,430	0.7431550000000001				19,041		19,041		19,041			1,025		.0004
Long: United States Dollar Short: British Pounds		TE2101286	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	08/29/2025		251,217	0.7428430000000003				17,979		17,979		17,979			1,023		.0004
Long: United States Dollar Short: British Pounds		TE2101287	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	09/30/2025		277,337	0.7424899999999998				20,045		20,045		20,045			1,201		.0004

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Long: United States Dollar Short: British Pounds		TE2101288	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	10/31/2025		268,799	0.7421339999999996				19,612		19,612		19,612			1,227		.0004
Long: United States Dollar Short: British Pounds		TE2101289	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	11/28/2025		242,890	0.7418179999999998				17,871		17,871		17,871			1,159		.0004
Long: United States Dollar Short: British Pounds		TE2101290	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	12/31/2025		286,412	0.7414330000000001				21,286		21,286		21,286			1,432		.0004
Long: United States Dollar Short: British Pounds		TE2101291	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	01/30/2026		260,506	0.7410590000000002				19,537		19,537		19,537			1,356		.0004
Long: United States Dollar Short: British Pounds		TE2101292	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	02/27/2026		243,249	0.7407219999999999				18,394		18,394		18,394			1,309		.0004
Long: United States Dollar Short: British Pounds		TE2101293	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	03/31/2026		278,145	0.7403319999999999				21,230		21,230		21,230			1,555		.0004
Long: United States Dollar Short: British Pounds		TE2101294	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	04/30/2026		260,893	0.7399599999999995				20,076		20,076		20,076			1,506		.0004
Long: United States Dollar Short: British Pounds		TE2101295	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	05/29/2026		252,320	0.7395960000000003				19,570		19,570		19,570			1,500		.0004
Long: United States Dollar Short: British Pounds		TE2101296	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	06/30/2026		278,576	0.7391879999999996				21,795		21,795		21,795			1,706		.0004
Long: United States Dollar Short: British Pounds		TE2101297	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	07/31/2026		270,017	0.7387869999999997				21,217		21,217		21,217			1,699		.0004
Long: United States Dollar Short: British Pounds		TE2101298	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	08/28/2026		244,006	0.7384239999999997				19,249		19,249		19,249			1,572		.0004
Long: United States Dollar Short: British Pounds		TE2101299	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	09/30/2026		287,747	0.7379909999999995				22,806		22,806		22,806			1,903		.0004
Long: United States Dollar Short: British Pounds		TE2101300	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	10/30/2026		261,730	0.737591				20,834		20,834		20,834			1,772		.0004
Long: United States Dollar Short: British Pounds		TE2101301	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	11/16/2026		52,900,189	0.7393049999999999				4,093,132		4,093,132		4,093,132			362,451		.0004
Long: United States Dollar Short: British Pounds		TE2101363	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	01/31/2025		59,172	0.7434960000000005				4,092		4,092		4,092			85		.0004
Long: United States Dollar Short: British Pounds		TE2101364	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	02/28/2025		53,462	0.7432720000000004				3,721		3,721		3,721			109		.0004
Long: United States Dollar Short: British Pounds		TE2101365	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	03/31/2025		59,211	0.7430099999999995				4,151		4,151		4,151			148		.0004
Long: United States Dollar Short: British Pounds		TE2101366	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	04/30/2025		57,322	0.7427380000000001				4,054		4,054		4,054			165		.0004
Long: United States Dollar Short: British Pounds		TE2101367	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	05/30/2025		57,343	0.7424589999999998				4,086		4,086		4,086			185		.0004
Long: United States Dollar Short: British Pounds		TE2101368	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	06/30/2025		59,278	0.7421609999999996				4,263		4,263		4,263			210		.0004
Long: United States Dollar Short: British Pounds		TE2101369	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	07/31/2025		59,303	0.7418489999999998				4,304		4,304		4,304			226		.0004
Long: United States Dollar Short: British Pounds		TE2101370	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	08/29/2025		55,499	0.7415549999999996				4,061		4,061		4,061			226		.0004

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Long: United States Dollar Short: British Pounds		TE2101371	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	09/30/2025		61,268	0.7412239999999999				4,525		4,525		4,525			265		.0004
Long: United States Dollar Short: British Pounds		TE2101372	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	10/31/2025		59,380	0.7408949999999997				4,424		4,424		4,424			271		.0004
Long: United States Dollar Short: British Pounds		TE2101373	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	11/28/2025		53,655	0.7406000000000004				4,029		4,029		4,029			256		.0004
Long: United States Dollar Short: British Pounds		TE2101374	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	12/31/2025		63,266	0.7402520000000002				4,795		4,795		4,795			316		.0004
Long: United States Dollar Short: British Pounds		TE2101375	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	01/30/2026		57,541	0.7399010000000003				4,399		4,399		4,399			299		.0004
Long: United States Dollar Short: British Pounds		TE2101376	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	02/27/2026		53,727	0.7395969999999995				4,138		4,138		4,138			289		.0004
Long: United States Dollar Short: British Pounds		TE2101377	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	03/31/2026		61,432	0.7392440000000001				4,772		4,772		4,772			343		.0004
Long: United States Dollar Short: British Pounds		TE2101378	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	04/30/2026		57,619	0.7389069999999998				4,510		4,510		4,510			333		.0004
Long: United States Dollar Short: British Pounds		TE2101379	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	05/29/2026		55,723	0.7385770000000004				4,393		4,393		4,393			331		.0004
Long: United States Dollar Short: British Pounds		TE2101380	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	06/30/2026		61,518	0.7382079999999998				4,888		4,888		4,888			377		.0004
Long: United States Dollar Short: British Pounds		TE2101381	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	07/31/2026		59,625	0.737846				4,755		4,755		4,755			375		.0004
Long: United States Dollar Short: British Pounds		TE2101382	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	08/28/2026		53,879	0.737514				4,311		4,311		4,311			347		.0004
Long: United States Dollar Short: British Pounds		TE2101383	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	09/30/2026		63,534	0.73712				5,105		5,105		5,105			420		.0004
Long: United States Dollar Short: British Pounds		TE2101384	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	10/30/2026		57,787	0.7367590000000005				4,660		4,660		4,660			391		.0004
Long: United States Dollar Short: British Pounds		TE2101385	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	11/16/2026		26,504	0.7365530000000001				2,142		2,142		2,142			182		.0004
Long: United States Dollar Short: British Pounds		TE2200170	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	03/31/2025		140,441	0.7359379999999998				11,089		11,089		11,089			351		.0004
Long: United States Dollar Short: British Pounds		TE2200173	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	06/30/2025		142,391	0.73524				11,473		11,473		11,473			503		.0004
Long: United States Dollar Short: British Pounds		TE2200176	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	09/30/2025		143,612	0.7345000000000004				11,813		11,813		11,813			622		.0004
Long: United States Dollar Short: British Pounds		TE2200179	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	12/31/2025		143,026	0.7337129999999995				12,008		12,008		12,008			715		.0004
Long: United States Dollar Short: British Pounds		TE2200182	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	03/31/2026		136,153	0.7327989999999998				11,672		11,672		11,672			761		.0004
Long: United States Dollar Short: British Pounds		TE2200185	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	06/30/2026		138,117	0.7320539999999998				12,035		12,035		12,035			846		.0004
Long: United States Dollar Short: British Pounds		TE2200188	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	09/30/2026		139,241	0.7311490000000005				12,224		12,224		12,224			921		.0004

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Long: United States Dollar Short: British Pounds		TE2200190	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	11/16/2026		77,414	0.7301459999999 9996				6,875		6,875		6,875			530		.0004
Long: United States Dollar Short: British Pounds		TE2200453	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	01/31/2025		25,152	0.7869059999999 9999				372		372		372			36		.0004
Long: United States Dollar Short: British Pounds		TE2200454	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	02/28/2025		26,406	0.7862869999999 9996				416		416		416			54		.0004
Long: United States Dollar Short: British Pounds		TE2200455	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	03/31/2025		2,722	0.7857309999999 9996				45		45		45			7		.0004
Long: United States Dollar Short: British Pounds		TE2200456	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	04/30/2025		28,435	0.7849289999999 9999				510		510		510			82		.0004
Long: United States Dollar Short: British Pounds		TE2200457	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	05/30/2025		24,611	0.7843750000000 0004				463		463		463			79		.0004
Long: United States Dollar Short: British Pounds		TE2200459	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	07/31/2025		25,473	0.7830850000000 0003				535		535		535			97		.0004
Long: United States Dollar Short: British Pounds		TE2200460	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	08/29/2025		23,849	0.7824729999999 9997				526		526		526			97		.0004
Long: United States Dollar Short: British Pounds		TE2200462	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	10/31/2025		25,534	0.78125				615		615		615			117		.0004
Long: United States Dollar Short: British Pounds		TE2200463	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	11/28/2025		23,076	0.7808230000000 0004				574		574		574			110		.0004
Long: United States Dollar Short: British Pounds		TE2200465	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	01/30/2026		24,759	0.7797269999999 9995				662		662		662			129		.0004
Long: United States Dollar Short: British Pounds		TE2200466	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	02/27/2026		24,833	0.7791190000000 0001				688		688		688			134		.0004
Long: United States Dollar Short: British Pounds		TE2200468	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	04/30/2026		26,005	0.7781500000000 0001				762		762		762			150		.0004
Long: United States Dollar Short: British Pounds		TE2200469	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	05/29/2026		22,775	0.7775450000000 0004				688		688		688			135		.0004
Long: United States Dollar Short: British Pounds		TE2200471	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	07/31/2026		24,386	0.7762769999999 9999				776		776		776			153		.0004
Long: United States Dollar Short: British Pounds		TE2200472	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	08/28/2026		22,046	0.7756150000000 0005				716		716		716			142		.0004
Long: United States Dollar Short: British Pounds		TE2200474	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	10/30/2026		23,660	0.7742930000000 0001				800		800		800			160		.0004
Long: United States Dollar Short: British Pounds		TE2201172	Currency	CITI-579100KKDGKCFFKKF093	11/22/2022	11/16/2026		7,896,307	0.8386449999999 9997				(367,946)		(367,946)		(367,946)			54,102		.0004
Long: United States Dollar Short: British Pounds		TE2201279	Currency	NTX-549300EV6ZOWOKZYI023	12/21/2022	03/31/2025		1,022,275	0.829291				(38,722)		(38,722)		(38,722)			2,556		.0004
Long: United States Dollar Short: British Pounds		TE2300468	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	01/31/2025		202,852	0.8003970000000 0003				(424)		(424)		(424)			293		.0004
Long: United States Dollar Short: British Pounds		TE2300469	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	02/28/2025		183,032	0.8010890000000 0005				(507)		(507)		(507)			374		.0004
Long: United States Dollar Short: British Pounds		TE2300470	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	03/31/2025		203,653	0.8017959999999 9995				(706)		(706)		(706)			509		.0004

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Long: United States Dollar Short: British Pounds		TE2300471	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	04/30/2025		199,560	0.8024390000000 0001				(794)		(794)		(794)			576		.0004
Long: United States Dollar Short: British Pounds		TE2300472	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	05/30/2025		195,974	0.8030840000000 0002				(898)		(898)		(898)			633		.0004
Long: United States Dollar Short: British Pounds		TE2300473	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	06/30/2025		201,632	0.8038589999999 9999				(1,056)		(1,056)		(1,056)			713		.0004
Long: United States Dollar Short: British Pounds		TE2300474	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	07/31/2025		200,278	0.8046349999999 9999				(1,187)		(1,187)		(1,187)			765		.0004
Long: United States Dollar Short: British Pounds		TE2300475	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	08/29/2025		187,215	0.8051530000000 0001				(1,181)		(1,181)		(1,181)			763		.0004
Long: United States Dollar Short: British Pounds		TE2300476	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	09/30/2025		207,610	0.8058020000000 0002				(1,418)		(1,418)		(1,418)			899		.0004
Long: United States Dollar Short: British Pounds		TE2300477	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	10/31/2025		199,792	0.8065820000000 0002				(1,507)		(1,507)		(1,507)			912		.0004
Long: United States Dollar Short: British Pounds		TE2300478	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	11/28/2025		180,283	0.8072329999999 9998				(1,463)		(1,463)		(1,463)			860		.0004
Long: United States Dollar Short: British Pounds		TE2300479	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	12/31/2025		213,473	0.8080150000000 0004				(1,881)		(1,881)		(1,881)			1,067		.0004
Long: United States Dollar Short: British Pounds		TE2300480	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	01/30/2026		192,853	0.8086039999999 9999				(1,796)		(1,796)		(1,796)			1,004		.0004
Long: United States Dollar Short: British Pounds		TE2300481	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	02/27/2026		179,846	0.8091920000000 0002				(1,768)		(1,768)		(1,768)			968		.0004
Long: United States Dollar Short: British Pounds		TE2300482	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	03/31/2026		206,516	0.8098480000000 0001				(2,148)		(2,148)		(2,148)			1,154		.0004
Long: United States Dollar Short: British Pounds		TE2300483	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	04/30/2026		194,816	0.810307				(2,104)		(2,104)		(2,104)			1,125		.0004
Long: United States Dollar Short: British Pounds		TE2300484	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	05/29/2026		183,919	0.8112270000000 0003				(2,167)		(2,167)		(2,167)			1,093		.0004
Long: United States Dollar Short: British Pounds		TE2300485	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	06/30/2026		202,565	0.8114909999999 9996				(2,415)		(2,415)		(2,415)			1,240		.0004
Long: United States Dollar Short: British Pounds		TE2300486	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	07/31/2026		194,960	0.8121500000000 0004				(2,519)		(2,519)		(2,519)			1,227		.0004
Long: United States Dollar Short: British Pounds		TE2300487	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	08/28/2026		175,980	0.8125459999999 9999				(2,389)		(2,389)		(2,389)			1,134		.0004
Long: United States Dollar Short: British Pounds		TE2300488	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	09/30/2026		208,498	0.8129420000000 0005				(2,972)		(2,972)		(2,972)			1,379		.0004
Long: United States Dollar Short: British Pounds		TE2300489	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	10/30/2026		188,387	0.8133390000000 0003				(2,811)		(2,811)		(2,811)			1,275		.0004
Long: United States Dollar Short: British Pounds		TE2300490	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	11/16/2026		8,561,522	0.8135369999999 9995				(130,683)		(130,683)		(130,683)			58,660		.0004
Long: United States Dollar Short: British Pounds		TE2300534	Currency	CITI-579100KKDGKCFFKKF093	05/10/2023	01/16/2025		50,183,200	0.7970800000000 0001				95,546		95,546		95,546			52,898		.0004
Long: United States Dollar Short: British Pounds		TE2300946	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	08/31/2027		264,083	0.8061660000000 0005				(1,428)		(1,428)		(1,428)			2,156		.0004

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Long: United States Dollar Short: British Pounds		TE2300947	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	09/30/2027		326,520,183	0.8082110000000 0001				(2,561,582)		(2,561,582)		(2,561,582)			2,707,362		.0004
Long: United States Dollar Short: British Pounds		TE2300965	Currency	CITI-579100KKDGKCFFKKF093	08/11/2023	02/14/2025		10,563,796	0.7936260000000 0005				68,445		68,445		68,445			18,466		.0004
Long: United States Dollar Short: British Pounds		TE2301102	Currency	SG-549300F35UE0B0M1WJ55	09/13/2023	03/05/2025		97,288,561	0.8026969999999 9999				(462,515)		(462,515)		(462,515)			206,698		.0004
Long: United States Dollar Short: British Pounds		TE2301159	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	04/30/2026		1,655,215	0.8194709999999 9995				(36,800)		(36,800)		(36,800)			9,556		.0004
Long: United States Dollar Short: British Pounds		TE2301160	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	06/30/2026		1,458,651	0.8194500000000 0001				(31,871)		(31,871)		(31,871)			8,932		.0004
Long: United States Dollar Short: British Pounds		TE2301161	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	07/31/2026		1,391,727	0.8194299999999 9999				(30,620)		(30,620)		(30,620)			8,756		.0004
Long: United States Dollar Short: British Pounds		TE2301162	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	06/30/2027		2,537,909	0.8185989999999 9997				(53,672)		(53,672)		(53,672)			20,064		.0004
Long: United States Dollar Short: British Pounds		TE2301163	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	09/30/2027		1,406,437	0.8181969999999 9995				(28,546)		(28,546)		(28,546)			11,662		.0004
Long: United States Dollar Short: British Pounds		TE2301204	Currency	CITI-579100KKDGKCFFKKF093	10/12/2023	02/14/2025		7,314,600	0.8202770000000 0003				(196,656)		(196,656)		(196,656)			12,786		.0004
Long: United States Dollar Short: British Pounds		TE2301205	Currency	CITI-579100KKDGKCFFKKF093	10/12/2023	07/14/2025		7,309,200	0.8208830000000 0003				(192,932)		(192,932)		(192,932)			26,828		.0004
Long: United States Dollar Short: British Pounds		TE2301206	Currency	CITI-579100KKDGKCFFKKF093	10/12/2023	09/15/2025		9,743,200	0.8210849999999 9995				(253,974)		(253,974)		(253,974)			41,001		.0004
Long: United States Dollar Short: British Pounds		TE2301207	Currency	CITI-579100KKDGKCFFKKF093	10/12/2023	10/14/2025		22,664,080	0.8215580000000 0001				(598,252)		(598,252)		(598,252)			100,651		.0004
Long: United States Dollar Short: British Pounds		TE2301257	Currency	CITI-579100KKDGKCFFKKF093	10/25/2023	05/29/2026		442,694	0.8220300000000 0004				(11,180)		(11,180)		(11,180)			2,632		.0004
Long: United States Dollar Short: British Pounds		TE2301293	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	01/31/2025		116,230	0.8164599999999 9996				(2,580)		(2,580)		(2,580)			168		.0004
Long: United States Dollar Short: British Pounds		TE2301294	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	02/28/2025		104,955	0.8165259999999 9997				(2,319)		(2,319)		(2,319)			214		.0004
Long: United States Dollar Short: British Pounds		TE2301295	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	03/31/2025		110,945	0.8164599999999 9996				(2,421)		(2,421)		(2,421)			277		.0004
Long: United States Dollar Short: British Pounds		TE2301296	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	04/30/2025		112,479	0.8164259999999 9999				(2,416)		(2,416)		(2,416)			325		.0004
Long: United States Dollar Short: British Pounds		TE2301297	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	05/30/2025		100,159	0.816527				(2,143)		(2,143)		(2,143)			323		.0004
Long: United States Dollar Short: British Pounds		TE2301298	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	06/30/2025		98,550	0.8165599999999 9995				(2,081)		(2,081)		(2,081)			348		.0004
Long: United States Dollar Short: British Pounds		TE2301299	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	07/31/2025		103,898	0.8165259999999 9997				(2,160)		(2,160)		(2,160)			397		.0004
Long: United States Dollar Short: British Pounds		TE2301300	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	08/29/2025		97,177	0.8165930000000 0001				(2,003)		(2,003)		(2,003)			396		.0004
Long: United States Dollar Short: British Pounds		TE2301301	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	09/30/2025		101,830	0.8166600000000 0005				(2,077)		(2,077)		(2,077)			441		.0004

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Long: United States Dollar Short: British Pounds		TE2301302	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	10/31/2025		103,885	0.816625999999 9996				(2,087)		(2,087)		(2,087)			474		.0004
Long: United States Dollar Short: British Pounds		TE2301303	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	11/28/2025		82,928	0.816660000000 0005				(1,649)		(1,649)		(1,649)			396		.0004
Long: United States Dollar Short: British Pounds		TE2301304	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	12/31/2025		90,812	0.816625999999 9996				(1,776)		(1,776)		(1,776)			454		.0004
Long: United States Dollar Short: British Pounds		TE2301305	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	01/30/2026		87,467	0.816593000000 0001				(1,687)		(1,687)		(1,687)			455		.0004
Long: United States Dollar Short: British Pounds		TE2301306	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	02/27/2026		81,636	0.816527				(1,550)		(1,550)		(1,550)			439		.0004
Long: United States Dollar Short: British Pounds		TE2301307	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	03/31/2026		88,006	0.816593000000 0001				(1,656)		(1,656)		(1,656)			492		.0004
Long: United States Dollar Short: British Pounds		TE2301308	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	04/30/2026		87,485	0.816427000000 0001				(1,613)		(1,613)		(1,613)			505		.0004
Long: United States Dollar Short: British Pounds		TE2301309	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	05/29/2026		90,991	0.816393000000 0004				(1,658)		(1,658)		(1,658)			541		.0004
Long: United States Dollar Short: British Pounds		TE2301310	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	06/30/2026		96,550	0.816353				(1,737)		(1,737)		(1,737)			591		.0004
Long: United States Dollar Short: British Pounds		TE2301311	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	07/31/2026		98,702	0.816427000000 0001				(1,802)		(1,802)		(1,802)			621		.0004
Long: United States Dollar Short: British Pounds		TE2301312	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	08/28/2026		89,155	0.816259999999 9999				(1,623)		(1,623)		(1,623)			575		.0004
Long: United States Dollar Short: British Pounds		TE2301313	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	09/30/2026		99,693	0.816212999999 9997				(1,828)		(1,828)		(1,828)			659		.0004
Long: United States Dollar Short: British Pounds		TE2301314	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	10/30/2026		95,544	0.81616				(1,762)		(1,762)		(1,762)			647		.0004
Long: United States Dollar Short: British Pounds		TE2301315	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	11/16/2026		8,622,425	0.816327000000 0002				(161,626)		(161,626)		(161,626)			59,077		.0004
Long: United States Dollar Short: British Pounds		TE2301402	Currency	CIBC-549300TDJKVQJ41VN031	12/11/2023	07/15/2025		7,952,219	0.796759				30,039		30,039		30,039			29,263		.0004
Long: United States Dollar Short: British Pounds		TE2301440	Currency	CIBC-549300TDJKVQJ41VN031	12/18/2023	07/15/2025		3,078,523	0.790638999999 9998				35,186		35,186		35,186			11,329		.0004
Long: United States Dollar Short: British Pounds		TE2400008	Currency	SG-549300F35UE0BOM1WJ55	01/04/2024	03/24/2025		6,264,798	0.786937				94,517		94,517		94,517			15,131		.0004
Long: United States Dollar Short: British Pounds		TE2400038	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	08/14/2025		5,532,365	0.785977999999 9995				96,939		96,939		96,939			21,820		.0004
Long: United States Dollar Short: British Pounds		TE2400039	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	12/15/2025		14,130,850	0.785946999999 9995				262,955		262,955		262,955			69,167		.0004
Long: United States Dollar Short: British Pounds		TE2400040	Currency	CITI-579100KKDGKCFFKKF093	01/11/2024	02/17/2026		15,269,400	0.785884999999 9994				292,850		292,850		292,850			81,178		.0004
Long: United States Dollar Short: British Pounds		TE2400072	Currency	CITI-579100KKDGKCFFKKF093	01/19/2024	12/31/2027		3,100,074	0.783391999999 9998				72,665		72,665		72,665			26,847		.0004
Long: United States Dollar Short: British Pounds		TE2400090	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	01/15/2025		4,774,137	0.788456999999 9996				60,585		60,585		60,585			4,873		.0004

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Long: United States Dollar Short: British Pounds		TE2400091	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	02/18/2025		2,723,445	0.788549999999 9997				35,020		35,020		35,020			4,972		.0004
Long: United States Dollar Short: British Pounds		TE2400092	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	03/17/2025		1,758,298	0.788609				22,773		22,773		22,773			4,066		.0004
Long: United States Dollar Short: British Pounds		TE2400093	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	04/15/2025		2,018,272	0.788680999999 9997				26,419		26,419		26,419			5,450		.0004
Long: United States Dollar Short: British Pounds		TE2400094	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	05/15/2025		1,763,648	0.788830000000 0003				23,189		23,189		23,189			5,400		.0004
Long: United States Dollar Short: British Pounds		TE2400095	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	06/16/2025		2,085,432	0.789016999999 9997				27,495		27,495		27,495			7,081		.0004
Long: United States Dollar Short: British Pounds		TE2400096	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	07/15/2025		1,874,674	0.789059999999 9998				25,126		25,126		25,126			6,899		.0004
Long: United States Dollar Short: British Pounds		TE2400097	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	08/15/2025		2,175,220	0.789140999999 9998				29,533		29,533		29,533			8,598		.0004
Long: United States Dollar Short: British Pounds		TE2400111	Currency	CITI-579100KKDGKCFFKKF093	01/29/2024	07/31/2025		451,841	0.788665999999 9998				6,343		6,343		6,343			1,725		.0004
Long: United States Dollar Short: British Pounds		TE2400162	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	12/31/2027		97,800,822	0.791077000000 0003				1,355,564		1,355,564		1,355,564			846,980		.0004
Long: United States Dollar Short: British Pounds		TE2400219	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	01/24/2025		4,548,427	0.787073000000 0002				66,045		66,045		66,045			5,872		.0004
Long: United States Dollar Short: British Pounds		TE2400272	Currency	CITI-579100KKDGKCFFKKF093	03/07/2024	01/24/2025		8,841,015	0.781012999999 9996				195,455		195,455		195,455			11,414		.0004
Long: United States Dollar Short: British Pounds		TE2400286	Currency	CITI-579100KKDGKCFFKKF093	03/13/2024	02/17/2026		4,453,682	0.780275000000 0005				116,604		116,604		116,604			23,677		.0004
Long: United States Dollar Short: British Pounds		TE2400308	Currency	CIBC-549300TDJKVQJ41VN031	03/14/2024	07/15/2025		3,190,604	0.781158000000 0002				74,287		74,287		74,287			11,741		.0004
Long: United States Dollar Short: British Pounds		TE2400306	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	10/15/2025		96,256,408	0.782059999999 9998				2,209,853		2,209,853		2,209,853			428,224		.0004
Long: United States Dollar Short: British Pounds		TE2400396	Currency	CITI-579100KKDGKCFFKKF093	04/12/2024	08/15/2025		5,175,858	0.800255999999 9997				(1,638)		(1,638)		(1,638)			20,459		.0004
Long: United States Dollar Short: British Pounds		TE2400476	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	01/31/2025		85,319	0.796540000000 0003				234		234		234			123		.0004
Long: United States Dollar Short: British Pounds		TE2400477	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	02/28/2025		72,803	0.796343000000 0002				231		231		231			149		.0004
Long: United States Dollar Short: British Pounds		TE2400478	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	03/31/2025		44,569	0.796096000000 0003				163		163		163			111		.0004
Long: United States Dollar Short: British Pounds		TE2400479	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	04/30/2025		71,721	0.795892999999 9996				302		302		302			207		.0004
Long: United States Dollar Short: British Pounds		TE2400480	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	05/30/2025		79,504	0.795672000000 0005				373		373		373			257		.0004
Long: United States Dollar Short: British Pounds		TE2400481	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	06/30/2025		50,733	0.795513000000 0003				264		264		264			179		.0004
Long: United States Dollar Short: British Pounds		TE2400482	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	07/31/2025		83,657	0.795355000000 0003				475		475		475			319		.0004

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Long: United States Dollar Short: British Pounds		TE2400483	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	08/29/2025		78,272	0.7951650000000 0001				483		483		483			319		.0004
Long: United States Dollar Short: British Pounds		TE2400484	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	09/30/2025		53,105	0.7949760000000 0002				356		356		356			230		.0004
Long: United States Dollar Short: British Pounds		TE2400485	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	10/31/2025		82,609	0.7947859999999 9999				594		594		594			377		.0004
Long: United States Dollar Short: British Pounds		TE2400486	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	11/28/2025		71,299	0.7946600000000 0003				541		541		541			340		.0004
Long: United States Dollar Short: British Pounds		TE2400487	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	12/31/2025		52,329	0.7944710000000 0004				424		424		424			262		.0004
Long: United States Dollar Short: British Pounds		TE2400488	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	01/30/2026		77,872	0.7942810000000 0001				667		667		667			405		.0004
Long: United States Dollar Short: British Pounds		TE2400489	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	02/27/2026		72,687	0.7941550000000 0006				649		649		649			391		.0004
Long: United States Dollar Short: British Pounds		TE2400490	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	03/31/2026		50,480	0.7939969999999 9995				473		473		473			282		.0004
Long: United States Dollar Short: British Pounds		TE2400491	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	04/30/2026		77,331	0.7938399999999 9999				753		753		753			446		.0004
Long: United States Dollar Short: British Pounds		TE2400492	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	05/29/2026		58,399	0.793651				592		592		592			347		.0004
Long: United States Dollar Short: British Pounds		TE2400493	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	06/30/2026		31,466	0.793431				333		333		333			193		.0004
Long: United States Dollar Short: British Pounds		TE2400494	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	07/31/2026		62,462	0.7932099999999 9997				668		668		668			393		.0004
Long: United States Dollar Short: British Pounds		TE2400495	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	08/28/2026		56,425	0.7930840000000 0001				604		604		604			364		.0004
Long: United States Dollar Short: British Pounds		TE2400496	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	09/30/2026		33,135	0.7930209999999 9998				351		351		351			219		.0004
Long: United States Dollar Short: British Pounds		TE2400497	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	10/30/2026		60,463	0.7929899999999 9997				633		633		633			409		.0004
Long: United States Dollar Short: British Pounds		TE2400498	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	11/16/2026		8,848,978	0.7929589999999 9997				92,184		92,184		92,184			60,630		.0004
Long: United States Dollar Short: British Pounds		TE2400519	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	01/13/2025		10,066,720	0.7946980000000 0002				48,859		48,859		48,859			9,565		.0004
Long: United States Dollar Short: British Pounds		TE2400520	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	07/15/2025		2,877,707	0.7935410000000 0005				22,450		22,450		22,450			10,590		.0004
Long: United States Dollar Short: British Pounds		TE2400521	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	03/16/2026		8,832,600	0.7925189999999 9997				98,083		98,083		98,083			48,602		.0004
Long: United States Dollar Short: British Pounds		TE2400522	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	03/15/2027		11,481,134	0.7900770000000 0003				161,174		161,174		161,174			85,307		.0004
Long: United States Dollar Short: British Pounds		TE2400523	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	05/17/2027		25,581,280	0.7896400000000 0001				378,971		378,971		378,971			197,347		.0004
Long: United States Dollar Short: British Pounds		TE2400535	Currency	CITI-579100KKDGKCFFKKF093	05/14/2024	08/15/2025		6,537,787	0.7914360000000 0003				70,011		70,011		70,011			25,843		.0004

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Long: United States Dollar Short: British Pounds		TE2400583	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	01/31/2025		502,244	0.7851329999999997				8,549		8,549		8,549			725		.0004
Long: United States Dollar Short: British Pounds		TE2400584	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	02/28/2025		470,113	0.7850399999999996				8,141		8,141		8,141			960		.0004
Long: United States Dollar Short: British Pounds		TE2400585	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	03/31/2025		326,344	0.7849479999999998				5,750		5,750		5,750			816		.0004
Long: United States Dollar Short: British Pounds		TE2400586	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	04/30/2025		254,852	0.7848680000000001				4,589		4,589		4,589			736		.0004
Long: United States Dollar Short: British Pounds		TE2400587	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	05/30/2025		232,063	0.784806				4,243		4,243		4,243			749		.0004
Long: United States Dollar Short: British Pounds		TE2400588	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	06/30/2025		285,851	0.7847450000000003				5,336		5,336		5,336			1,011		.0004
Long: United States Dollar Short: British Pounds		TE2400589	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	12/31/2025		417,959	0.7844980000000003				8,589		8,589		8,589			2,090		.0004
Long: United States Dollar Short: British Pounds		TE2400590	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	01/30/2026		415,315	0.7844680000000005				8,644		8,644		8,644			2,161		.0004
Long: United States Dollar Short: British Pounds		TE2400603	Currency	CITI-579100KKDGKCFFKKF093	06/04/2024	03/24/2025		409,102	0.7807669999999999				9,331		9,331		9,331			988		.0004
Long: United States Dollar Short: British Pounds		TE2400632	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	01/21/2025		1,189,359	0.7855339999999995				19,524		19,524		19,524			1,436		.0004
Long: United States Dollar Short: British Pounds		TE2400633	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	02/18/2025		7,542,761	0.7854839999999996				125,941		125,941		125,941			13,771		.0004
Long: United States Dollar Short: British Pounds		TE2400650	Currency	CIBC-549300TDJKVQJ41VN031	06/12/2024	07/15/2025		10,486,833	0.7776650000000005				289,968		289,968		289,968			38,591		.0004
Long: United States Dollar Short: British Pounds		TE2400655	Currency	CITI-579100KKDGKCFFKKF093	06/14/2024	08/15/2025		5,862,840	0.7874170000000003				92,236		92,236		92,236			23,175		.0004
Long: United States Dollar Short: British Pounds		TE2400726	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	07/15/2025		2,198,844	0.7780890000000003				59,635		59,635		59,635			8,092		.0004
Long: United States Dollar Short: British Pounds		TE2400749	Currency	CITI-579100KKDGKCFFKKF093	07/12/2024	08/15/2025		5,333,659	0.7698589999999996				200,975		200,975		200,975			21,083		.0004
Long: United States Dollar Short: British Pounds		TE2400768	Currency	CITI-579100KKDGKCFFKKF093	07/15/2024	03/24/2025		29,472,247	0.7707540000000005				1,041,563		1,041,563		1,041,563			71,182		.0004
Long: United States Dollar Short: British Pounds		TE2400817	Currency	CIBC-549300TDJKVQJ41VN031	08/06/2024	01/09/2025		5,196,520	0.786578				77,836		77,836		77,836			4,108		.0004
Long: United States Dollar Short: British Pounds		TE2400842	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	03/17/2025		6,521,847	0.7791799999999998				161,438		161,438		161,438			15,081		.0004
Long: United States Dollar Short: British Pounds		TE2400845	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	01/15/2025		350,487	0.7770730000000001				9,444		9,444		9,444			358		.0004
Long: United States Dollar Short: British Pounds		TE2400911	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		10,817	0.7799700000000005				271		271		271			43		.0004
Long: United States Dollar Short: British Pounds		TE2400905	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		15,007	0.7810059999999998				356		356		356			59		.0004
Long: United States Dollar Short: British Pounds		TE2400904	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		15,990	0.7810059999999998				380		380		380			63		.0004

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Long: United States Dollar Short: British Pounds		TE2400909	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		21,554	0.7799700000000 0005				540		540		540			85		.0004
Long: United States Dollar Short: British Pounds		TE2400903	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		22,388	0.7810059999999 9998				532		532		532			88		.0004
Long: United States Dollar Short: British Pounds		TE2400910	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		23,328	0.7799700000000 0005				584		584		584			92		.0004
Long: United States Dollar Short: British Pounds		TE2400887	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		7,952,182	0.7808230000000 0004				190,653		190,653		190,653			31,434		.0004
Long: United States Dollar Short: British Pounds		TE2400949	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		32,796,855	0.7799700000000 0005				821,255		821,255		821,255			129,641		.0004
Long: United States Dollar Short: British Pounds		TE2400948	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		54,280,105	0.7799700000000 0005				1,359,209		1,359,209		1,359,209			214,561		.0004
Long: United States Dollar Short: British Pounds		TE2400950	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/15/2025		69,331,153	0.7799700000000 0005				1,736,097		1,736,097		1,736,097			274,055		.0004
Long: United States Dollar Short: British Pounds		TE2401029	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	09/13/2024	01/15/2025		5,918	0.7619200000000 0004				272		272		272			6		.0004
Long: United States Dollar Short: British Pounds		TE2401026	Currency	CIBC-549300TDJKVQJ41VN031	09/13/2024	01/15/2025		620,133	0.7619190000000 0001				28,477		28,477		28,477			633		.0004
Long: United States Dollar Short: British Pounds		TE2401031	Currency	NTX-549300EV6ZOWOKZYI023	09/13/2024	03/14/2025		61,617,697	0.7625790000000 0001				2,804,537		2,804,537		2,804,537			139,682		.0004
Long: United States Dollar Short: British Pounds		TE2401024	Currency	CITI-579100KKDGKCFFKKF093	09/13/2024	08/15/2025		3,283,987	0.7637669999999 9997				148,748		148,748		148,748			12,981		.0004
Long: United States Dollar Short: British Pounds		TE2401043	Currency	CITI-579100KKDGKCFFKKF093	09/19/2024	01/31/2025		2,415,179	0.7533069999999 9995				137,343		137,343		137,343			3,486		.0004
Long: United States Dollar Short: British Pounds		TE2401044	Currency	CITI-579100KKDGKCFFKKF093	09/19/2024	02/28/2025		2,180,614	0.7535969999999 9996				123,591		123,591		123,591			4,451		.0004
Long: United States Dollar Short: British Pounds		TE2401045	Currency	CITI-579100KKDGKCFFKKF093	09/19/2024	03/31/2025		2,413,123	0.7539489999999 9998				136,134		136,134		136,134			6,033		.0004
Long: United States Dollar Short: British Pounds		TE2401065	Currency	CITI-579100KKDGKCFFKKF093	09/25/2024	12/31/2027		16,564,620	0.7612090000000 0002				846,338		846,338		846,338			143,454		.0004
Long: United States Dollar Short: British Pounds		TE2401076	Currency	CITI-579100KKDGKCFFKKF093	09/26/2024	01/31/2025		66,005,761	0.7461550000000 0001				4,344,593		4,344,593		4,344,593			95,271		.0004
Long: United States Dollar Short: British Pounds		TE2401086	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	04/30/2025		2,304,557	0.7491480000000 0004				144,487		144,487		144,487			6,653		.0004
Long: United States Dollar Short: British Pounds		TE2401087	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	06/02/2025		2,303,434	0.7495129999999 9998				143,866		143,866		143,866			7,484		.0004
Long: United States Dollar Short: British Pounds		TE2401088	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	06/30/2025		2,379,145	0.7498500000000 0002				148,228		148,228		148,228			8,412		.0004
Long: United States Dollar Short: British Pounds		TE2401089	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	07/31/2025		2,378,788	0.7499630000000 0005				148,493		148,493		148,493			9,084		.0004
Long: United States Dollar Short: British Pounds		TE2401090	Currency	CITI-579100KKDGKCFFKKF093	09/27/2024	09/02/2025		312,643,347	0.7509620000000 0002				19,212,807		19,212,807		19,212,807			1,281,668		.0004
Long: United States Dollar Short: British Pounds		TE2401111	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	01/31/2025		571,165	0.7648479999999 9997				24,228		24,228		24,228			824		.0004

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Long: United States Dollar Short: British Pounds		TE2401112	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	02/28/2025		515,812	0.764965000000 0001				21,895		21,895		21,895			1,053		.0004
Long: United States Dollar Short: British Pounds		TE2401113	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	03/31/2025		570,990	0.765082000000 0004				24,256		24,256		24,256			1,427		.0004
Long: United States Dollar Short: British Pounds		TE2401114	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	04/30/2025		552,474	0.765216000000 0001				23,531		23,531		23,531			1,595		.0004
Long: United States Dollar Short: British Pounds		TE2401115	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	06/02/2025		552,360	0.765374				23,540		23,540		23,540			1,795		.0004
Long: United States Dollar Short: British Pounds		TE2401116	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	06/30/2025		119,132,493	0.765681999999 9997				5,063,695		5,063,695		5,063,695			421,197		.0004
Long: United States Dollar Short: British Pounds		TE2401136	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	06/30/2026		35,172,678	0.767463000000 0001				1,511,675		1,511,675		1,511,675			215,388		.0004
Long: United States Dollar Short: British Pounds		TE2401147	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	01/15/2025		1,114,037	0.764943000000 0004				46,939		46,939		46,939			1,137		.0004
Long: United States Dollar Short: British Pounds		TE2401153	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	07/15/2025		930,603	0.765704000000 0005				39,649		39,649		39,649			3,425		.0004
Long: United States Dollar Short: British Pounds		TE2401230	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	03/17/2025		1,223,996	0.766019000000 0001				50,461		50,461		50,461			2,830		.0004
Long: United States Dollar Short: British Pounds		TE2401231	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	05/15/2025		221,494	0.766225000000 0004				9,176		9,176		9,176			678		.0004
Long: United States Dollar Short: British Pounds		TE2401239	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	06/16/2025		913,523	0.766106999999 9998				38,219		38,219		38,219			3,102		.0004
Long: United States Dollar Short: British Pounds		TE2401232	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	08/15/2025		12,131,671	0.766560000000 0002				507,153		507,153		507,153			47,955		.0004
Long: United States Dollar Short: British Pounds		TE2401233	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	10/15/2025		59,567	0.766812000000 0005				2,502		2,502		2,502			265		.0004
Long: United States Dollar Short: British Pounds		TE2401278	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	04/28/2025		291,819	0.771128999999 9995				10,265		10,265		10,265			835		.0004
Long: United States Dollar Short: British Pounds		TE2401439	Currency	CITI-579100KKDGKCFFKKF093	10/31/2024	12/31/2027		8,443,490	0.784868000000 0001				182,382		182,382		182,382			73,123		.0004
Long: United States Dollar Short: British Pounds		TE2401444	Currency	CITI-579100KKDGKCFFKKF093	11/06/2024	01/09/2025		2,909,684	0.775939999999 9996				82,345		82,345		82,345			2,300		.0004
Long: United States Dollar Short: British Pounds		TE2401445	Currency	CITI-579100KKDGKCFFKKF093	11/06/2024	01/24/2025		464,198	0.776000000000 0002				13,176		13,176		13,176			599		.0004
Long: United States Dollar Short: British Pounds		TE2401521	Currency	CITI-579100KKDGKCFFKKF093	11/14/2024	08/15/2025		1,551,482	0.788363999999 9995				22,572		22,572		22,572			6,133		.0004
Long: United States Dollar Short: British Pounds		TE2401555	Currency	CIBC-549300TDJKVQJ41VN031	11/21/2024	01/07/2025		1,261,509	0.794997999999 9998				5,566		5,566		5,566			880		.0004
Long: United States Dollar Short: British Pounds		TE2401556	Currency	CIBC-549300TDJKVQJ41VN031	11/21/2024	02/07/2025		532,713	0.795082999999 9998				2,455		2,455		2,455			854		.0004
Long: United States Dollar Short: British Pounds		TE2401564	Currency	CITI-579100KKDGKCFFKKF093	11/25/2024	09/01/2026		1,162,807	0.796812999999 9999				7,011		7,011		7,011			7,512		.0004
Long: United States Dollar Short: British Pounds		TE2401565	Currency	CITI-579100KKDGKCFFKKF093	11/25/2024	01/29/2027		475,719	0.796939999999 9998				2,524		2,524		2,524			3,431		.0004

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Long: United States Dollar Short: British Pounds		TE2401592	Currency	CITI-579100KKDGKCFFKKF093	12/06/2024	01/24/2025		106,401	0.7831580000000002				2,067		2,067		2,067			137		.0004
Long: United States Dollar Short: British Pounds		TE2401593	Currency	CITI-579100KKDGKCFFKKF093	12/06/2024	02/07/2025		980,366	0.7832249999999995				19,072		19,072		19,072			1,571		.0004
Long: United States Dollar Short: British Pounds		TE2401602	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	01/15/2025		1,035,462	0.7856239999999999				16,813		16,813		16,813			1,057		.0004
Long: United States Dollar Short: British Pounds		TE2401603	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	03/17/2025		588,405	0.7858789999999999				9,632		9,632		9,632			1,361		.0004
Long: United States Dollar Short: British Pounds		TE2401604	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	04/15/2025		979,945	0.7860139999999999				16,098		16,098		16,098			2,646		.0004
Long: United States Dollar Short: British Pounds		TE2401605	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	05/15/2025		391,576	0.7861449999999998				6,464		6,464		6,464			1,199		.0004
Long: United States Dollar Short: British Pounds		TE2401606	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	06/16/2025		317,961	0.7862409999999997				5,296		5,296		5,296			1,080		.0004
Long: United States Dollar Short: British Pounds		TE2401607	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	07/15/2025		689,299	0.7863430000000001				11,581		11,581		11,581			2,537		.0004
Long: United States Dollar Short: British Pounds		TE2401608	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	09/15/2025		305,573	0.7865069999999996				5,239		5,239		5,239			1,286		.0004
Long: United States Dollar Short: British Pounds		TE2401615	Currency	CITI-579100KKDGKCFFKKF093	12/12/2024	01/13/2025		22,073,922	0.7887990000000003				270,188		270,188		270,188			20,973		.0004
Long: United States Dollar Short: British Pounds		TE2401611	Currency	CITI-579100KKDGKCFFKKF093	12/12/2024	12/31/2027		4,566,048	0.7900139999999999				69,335		69,335		69,335			39,543		.0004
Long: United States Dollar Short: British Pounds		TE2401632	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	01/15/2025		97,292	0.7880030000000001				1,290		1,290		1,290			99		.0004
Long: United States Dollar Short: British Pounds		TE2401633	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	01/15/2025		97,292	0.7880030000000001				1,290		1,290		1,290			99		.0004
Long: United States Dollar Short: British Pounds		TE2401634	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	01/15/2025		116,328	0.7880030000000001				1,542		1,542		1,542			119		.0004
Long: United States Dollar Short: British Pounds		TE2401635	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	02/18/2025		97,270	0.7881869999999997				1,295		1,295		1,295			178		.0004
Long: United States Dollar Short: British Pounds		TE2401636	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	02/18/2025		97,270	0.7881869999999997				1,295		1,295		1,295			178		.0004
Long: United States Dollar Short: British Pounds		TE2401637	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	02/18/2025		264,320	0.7881869999999997				3,519		3,519		3,519			483		.0004
Long: United States Dollar Short: British Pounds		TE2401627	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	02/28/2025		105,088,696	0.7906490000000005				1,082,042		1,082,042		1,082,042			214,511		.0004
Long: United States Dollar Short: British Pounds		TE2401638	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	03/17/2025		156,459	0.7882799999999998				2,091		2,091		2,091			362		.0004
Long: United States Dollar Short: British Pounds		TE2401639	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	03/17/2025		224,117	0.7882799999999998				2,995		2,995		2,995			518		.0004
Long: United States Dollar Short: British Pounds		TE2401640	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	03/17/2025		264,289	0.7882799999999998				3,532		3,532		3,532			611		.0004
Long: United States Dollar Short: British Pounds		TE2401643	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	04/15/2025		126,836	0.7884200000000001				1,702		1,702		1,702			342		.0004

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Long: United States Dollar Short: British Pounds		TE2401641	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	04/15/2025		156,431	0.7884200000000001				2,099		2,099		2,099			422		.0004
Long: United States Dollar Short: British Pounds		TE2401642	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	04/15/2025		224,077	0.7884200000000001				3,006		3,006		3,006			605		.0004
Long: United States Dollar Short: British Pounds		TE2401644	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	05/15/2025		126,813	0.7885630000000001				1,710		1,710		1,710			388		.0004
Long: United States Dollar Short: British Pounds		TE2401664	Currency	CITI-579100KKDGKCFFKKF093	12/17/2024	01/31/2025		470,971	0.7871780000000004				6,810		6,810		6,810			680		.0004
Long: United States Dollar Short: British Pounds		TE2401652	Currency	BAR-G5GSEF7VJP5I70UK5573	12/17/2024	07/31/2025		327,069	0.7877490000000003				4,966		4,966		4,966			1,249		.0004
Long: United States Dollar Short: British Pounds		TE2401653	Currency	BAR-G5GSEF7VJP5I70UK5573	12/17/2024	04/30/2026		288,175	0.7891540000000002				4,491		4,491		4,491			1,664		.0004
Long: United States Dollar Short: British Pounds		TE2401654	Currency	BAR-G5GSEF7VJP5I70UK5573	12/17/2024	05/29/2026		617,113	0.789273				9,627		9,627		9,627			3,669		.0004
Long: United States Dollar Short: British Pounds		TE2401710	Currency	DB-	12/20/2024	09/29/2028		293,646,191	0.7997999999999996				49,860		49,860		49,860			2,842,164		.0004
Long: United States Dollar Short: British Pounds		TE2401737	Currency	CITI-579100KKDGKCFFKKF093	12/30/2024	03/31/2025		130,570	0.7976140000000005				231		231		231			326		.0004
Long: United States Dollar Short: British Pounds		TE2401738	Currency	CITI-579100KKDGKCFFKKF093	12/30/2024	06/30/2025		5,142,281	0.7982179999999998				9,347		9,347		9,347			18,181		.0004
Long: United States Dollar Short: Canadian Dollar		TE2300549	Currency	CITI-579100KKDGKCFFKKF093	05/12/2023	05/13/2025		89,476,956	1.35229				4,912,134		4,912,134		4,912,134			271,929		.0004
Long: United States Dollar Short: Canadian Dollar		TE2301342	Currency	CIBC-549300TDJKVQJ41VN031	11/16/2023	11/17/2025		110,094,433	1.3679749999999999				4,014,304		4,014,304		4,014,304			516,552		.0004
Long: United States Dollar Short: Canadian Dollar		TE2400050	Currency	CIBC-549300TDJKVQJ41VN031	01/12/2024	01/13/2026		60,962,690	1.3331				3,584,725		3,584,725		3,584,725			310,268		.0004
Long: United States Dollar Short: Canadian Dollar		TE2400813	Currency	CITI-579100KKDGKCFFKKF093	07/31/2024	08/05/2025		13,131,571	1.36805				532,580		532,580		532,580			50,740		.0004
Long: United States Dollar Short: Canadian Dollar		TE2401583	Currency	CITI-579100KKDGKCFFKKF093	12/05/2024	08/05/2025		167,011	1.3907700000000001				4,112		4,112		4,112			645		.0004
Long: United States Dollar Short: Euro		TE2200223	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	03/10/2025		1,436,487	0.8693079999999997				139,555		139,555		139,555			3,167		.0004
Long: United States Dollar Short: Euro		TE2200224	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	06/09/2025		1,441,482	0.8662959999999995				138,048		138,048		138,048			4,790		.0004
Long: United States Dollar Short: Euro		TE2200225	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	09/09/2025		1,446,065	0.8635500000000004				135,516		135,516		135,516			6,013		.0004
Long: United States Dollar Short: Euro		TE2200226	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	12/09/2025		1,450,298	0.8610299999999996				132,435		132,435		132,435			7,037		.0004
Long: United States Dollar Short: Euro		TE2200227	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	03/09/2026		1,454,457	0.858568				129,271		129,271		129,271			7,939		.0004
Long: United States Dollar Short: Euro		TE2200228	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	06/09/2026		1,458,478	0.8562009999999999				127,368		127,368		127,368			8,756		.0004
Long: United States Dollar Short: Euro		TE2200229	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	09/09/2026		1,462,286	0.8539710000000004				123,920		123,920		123,920			9,510		.0004
Long: United States Dollar Short: Euro		TE2200230	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	12/09/2026		1,466,008	0.8518029999999998				119,931		119,931		119,931			10,214		.0004
Long: United States Dollar Short: Euro		TE2200231	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	03/09/2027		88,521,125	0.8500649999999996				7,002,528		7,002,528		7,002,528			655,246		.0004
Long: United States Dollar Short: Euro		TE2200810	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	02/18/2025		114,994	0.9160859999999996				5,691		5,691		5,691			210		.0004
Long: United States Dollar Short: Euro		TE2200811	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	03/31/2025		15,272	0.9145790000000003				750		750		750			38		.0004

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Long: United States Dollar Short: Euro		TE2200812	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	05/19/2025		109,042	0.91290899999999997				5,262		5,262		5,262			339		.0004
Long: United States Dollar Short: Euro		TE2200813	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	06/30/2025		15,325	0.91141099999999997				727		727		727			54		.0004
Long: United States Dollar Short: Euro		TE2200814	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	08/19/2025		111,711	0.90983499999999995				5,173		5,173		5,173			445		.0004
Long: United States Dollar Short: Euro		TE2200815	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	09/30/2025		15,375	0.90842999999999996				699		699		699			67		.0004
Long: United States Dollar Short: Euro		TE2200816	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	11/19/2025		113,389	0.90703				4,984		4,984		4,984			534		.0004
Long: United States Dollar Short: Euro		TE2200817	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	12/31/2025		15,423	0.90563300000000002				662		662		662			77		.0004
Long: United States Dollar Short: Euro		TE2200818	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	02/19/2026		113,509	0.90375099999999997				4,766		4,766		4,766			605		.0004
Long: United States Dollar Short: Euro		TE2200819	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	03/31/2026		15,474	0.90260899999999999				632		632		632			87		.0004
Long: United States Dollar Short: Euro		TE2200820	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	05/19/2026		109,822	0.90130699999999997				4,409		4,409		4,409			646		.0004
Long: United States Dollar Short: Euro		TE2200821	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	06/30/2026		15,516	0.90017100000000005				614		614		614			95		.0004
Long: United States Dollar Short: Euro		TE2200822	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	08/12/2026		6,089,598	0.90085999999999999				220,452		220,452		220,452			38,714		.0004
Long: United States Dollar Short: Euro		TE2300554	Currency	CITI-579100KKDGKCFFKKF093	05/12/2023	03/31/2025		28,529,431	0.90333399999999997				1,733,914		1,733,914		1,733,914			71,324		.0004
Long: United States Dollar Short: Euro		TE2300649	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/02/2025		3,792,143	0.90824899999999997				198,687		198,687		198,687			12,320		.0004
Long: United States Dollar Short: Euro		TE2300650	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/01/2026		3,821,471	0.90039800000000003				154,993		154,993		154,993			22,765		.0004
Long: United States Dollar Short: Euro		TE2300651	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/01/2027		4,059,577	0.89223600000000003				118,275		118,275		118,275			31,572		.0004
Long: United States Dollar Short: Euro		TE2300652	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	05/31/2028		55,741,938	0.88564500000000002				1,011,597		1,011,597		1,011,597			515,173		.0004
Long: United States Dollar Short: Euro		TE2300655	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/02/2025		132,122	0.90824899999999997				6,922		6,922		6,922			429		.0004
Long: United States Dollar Short: Euro		TE2300656	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/01/2026		133,274	0.90039800000000003				5,405		5,405		5,405			794		.0004
Long: United States Dollar Short: Euro		TE2300657	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	06/01/2027		134,494	0.89223600000000003				3,918		3,918		3,918			1,046		.0004
Long: United States Dollar Short: Euro		TE2300658	Currency	CITI-579100KKDGKCFFKKF093	06/07/2023	05/31/2028		1,264,614	0.88564500000000002				22,950		22,950		22,950			11,688		.0004
Long: United States Dollar Short: Euro		TE2301138	Currency	CITI-579100KKDGKCFFKKF093	09/25/2023	08/11/2025		1,821,290	0.91541600000000001				74,491		74,491		74,491			7,135		.0004
Long: United States Dollar Short: Euro		TE2301139	Currency	CITI-579100KKDGKCFFKKF093	09/25/2023	08/26/2026		29,229,163	0.90236400000000005				986,052		986,052		986,052			188,043		.0004
Long: United States Dollar Short: Euro		TE2301168	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	08/10/2026		29,211,755	0.90290199999999998				997,279		997,279		997,279			185,392		.0004
Long: United States Dollar Short: Euro		TE2400262	Currency	SG-549300F35UE0B0M1WJ55	02/28/2024	08/21/2026		68,117,517	0.887548				3,399,203		3,399,203		3,399,203			436,386		.0004
Long: United States Dollar Short: Euro		TE2400362	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	04/02/2024	03/31/2025		66,466,580	0.91460799999999998				3,260,517		3,260,517		3,260,517			166,166		.0004
Long: United States Dollar Short: Euro		TE2400438	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	01/22/2025		1,002,601	0.92621799999999999				40,197		40,197		40,197			1,239		.0004
Long: United States Dollar Short: Euro		TE2400439	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	02/21/2025		883,848	0.92476400000000003				35,669		35,669		35,669			1,663		.0004
Long: United States Dollar Short: Euro		TE2400440	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	03/21/2025		1,115,545	0.92341200000000001				45,073		45,073		45,073			2,646		.0004
Long: United States Dollar Short: Euro		TE2400441	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	04/23/2025		1,207,837	0.92174400000000001				48,775		48,775		48,775			3,384		.0004
Long: United States Dollar Short: Euro		TE2400442	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	05/21/2025		1,503,175	0.92038699999999996				60,661		60,661		60,661			4,704		.0004
Long: United States Dollar Short: Euro		TE2400443	Currency	SG-549300F35UE0B0M1WJ55	04/22/2024	06/23/2025		1,132,321	0.918763				45,477		45,477		45,477			3,925		.0004
Long: United States Dollar Short: Euro		TE2400619	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	06/09/2025		22,037,796	0.91420199999999996				1,008,544		1,008,544		1,008,544			73,229		.0004
Long: United States Dollar Short: Euro		TE2400620	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	01/12/2026		1,151,182	0.90602499999999997				48,142		48,142		48,142			5,851		.0004
Long: United States Dollar Short: Euro		TE2400621	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	02/09/2026		3,228,576	0.90504300000000004				133,046		133,046		133,046			16,995		.0004

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Long: United States Dollar Short: Euro		TE2400622	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	03/11/2026		3,232,284	0.904004999999999995				131,048		131,048		131,048			17,683		.0004
Long: United States Dollar Short: Euro		TE2400623	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	04/10/2026		3,372,398	0.902918				135,213		135,213		135,213			19,061		.0004
Long: United States Dollar Short: Euro		TE2400624	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	05/11/2026		3,376,290	0.901879999999999996				134,639		134,639		134,639			19,715		.0004
Long: United States Dollar Short: Euro		TE2400625	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	06/02/2026		3,312,696	0.901151999999999995				131,555		131,555		131,555			19,753		.0004
Long: United States Dollar Short: Euro		TE2400700	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	03/31/2025		1,250,713	0.921951999999999999				51,803		51,803		51,803			3,127		.0004
Long: United States Dollar Short: Euro		TE2400701	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	06/30/2025		1,239,112	0.918038000000000002				50,189		50,189		50,189			4,381		.0004
Long: United States Dollar Short: Euro		TE2400702	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	09/30/2025		1,232,094	0.914277000000000001				48,428		48,428		48,428			5,335		.0004
Long: United States Dollar Short: Euro		TE2400703	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	12/31/2025		1,217,511	0.910714000000000002				45,745		45,745		45,745			6,088		.0004
Long: United States Dollar Short: Euro		TE2400704	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	03/31/2026		1,182,476	0.907227000000000001				42,501		42,501		42,501			6,610		.0004
Long: United States Dollar Short: Euro		TE2400705	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	06/30/2026		1,190,368	0.903974000000000006				42,268		42,268		42,268			7,289		.0004
Long: United States Dollar Short: Euro		TE2400706	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	09/30/2026		1,198,051	0.900779				39,887		39,887		39,887			7,924		.0004
Long: United States Dollar Short: Euro		TE2400707	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	12/31/2026		1,196,868	0.897665999999999996				37,139		37,139		37,139			8,463		.0004
Long: United States Dollar Short: Euro		TE2400708	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	03/31/2027		1,174,511	0.894598				34,926		34,926		34,926			8,809		.0004
Long: United States Dollar Short: Euro		TE2400709	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	06/30/2027		1,187,836	0.891638999999999996				33,622		33,622		33,622			9,391		.0004
Long: United States Dollar Short: Euro		TE2400710	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	09/30/2027		1,201,561	0.888660000000000001				32,292		32,292		32,292			9,963		.0004
Long: United States Dollar Short: Euro		TE2400711	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	12/31/2027		65,512,068	0.886368000000000004				1,619,510		1,619,510		1,619,510			567,351		.0004
Long: United States Dollar Short: Euro		TE2400743	Currency	CITI-579100KKDGKCFFKKF093	07/12/2024	01/15/2025		27,360,959	0.910622000000000004				1,545,991		1,545,991		1,545,991			27,925		.0004
Long: United States Dollar Short: Euro		TE2400784	Currency	CITI-579100KKDGKCFFKKF093	07/19/2024	01/21/2025		51,948,060	0.910830000000000003				2,913,028		2,913,028		2,913,028			62,733		.0004
Long: United States Dollar Short: Euro		TE2400828	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	03/31/2025		124,485	0.903914				7,491		7,491		7,491			311		.0004
Long: United States Dollar Short: Euro		TE2400830	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	06/30/2025		120,306	0.900900999999999995				7,028		7,028		7,028			425		.0004
Long: United States Dollar Short: Euro		TE2400832	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	09/30/2025		118,575	0.898028999999999997				6,685		6,685		6,685			513		.0004
Long: United States Dollar Short: Euro		TE2400834	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	12/31/2025		116,672	0.895255000000000002				6,290		6,290		6,290			583		.0004
Long: United States Dollar Short: Euro		TE2400836	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	03/31/2026		113,107	0.892459				5,840		5,840		5,840			632		.0004
Long: United States Dollar Short: Euro		TE2400838	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	06/30/2026		114,005	0.889838000000000002				5,767		5,767		5,767			698		.0004
Long: United States Dollar Short: Euro		TE2400978	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	08/22/2024	08/15/2025		13,308,206	0.887355				932,689		932,689		932,689			52,605		.0004
Long: United States Dollar Short: Euro		TE2401235	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	01/15/2025		1,337,049	0.913659				71,341		71,341		71,341			1,365		.0004
Long: United States Dollar Short: Euro		TE2401236	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	04/15/2025		70,942,808	0.910498000000000003				3,725,967		3,725,967		3,725,967			191,567		.0004
Long: United States Dollar Short: Euro		TE2401389	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	08/25/2027		18,820	0.882326000000000005				671		671		671			153		.0004
Long: United States Dollar Short: Euro		TE2401390	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	09/24/2027		111,078	0.881253999999999998				3,920		3,920		3,920			918		.0004
Long: United States Dollar Short: Euro		TE2401391	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	10/29/2027		180,777	0.879950000000000001				6,319		6,319		6,319			1,521		.0004
Long: United States Dollar Short: Euro		TE2401392	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	11/30/2027		82,953,695	0.879082000000000003				2,844,964		2,844,964		2,844,964			708,352		.0004
Long: United States Dollar Short: Euro		TE2401413	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	06/30/2025		27,565,115	0.914494999999999995				1,218,563		1,218,563		1,218,563			97,457		.0004
Long: United States Dollar Short: Euro		TE2401450	Currency	DB-	11/07/2024	01/21/2025		90,003,311	0.923139000000000004				3,898,843		3,898,843		3,898,843			108,689		.0004
Long: United States Dollar Short: Euro		TE2401455	Currency	DB-	11/11/2024	04/30/2026		34,393,105	0.911742999999999997				1,026,612		1,026,612		1,026,612			198,569		.0004

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Long: United States Dollar Short: Euro		TE2401457	Currency	CITI-579100KKDGKCFFKKF093	11/12/2024	01/21/2025		5,718,940	0.939169999999 9995				152,729		152,729		152,729			6,906		.0004
Long: United States Dollar Short: Euro		TE2401460	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	01/16/2025		1,107,066	0.942130000000 0002				26,373		26,373		26,373			1,167		.0004
Long: United States Dollar Short: Euro		TE2401461	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	02/13/2025		3,105,116	0.941027999999 9998				74,002		74,002		74,002			5,366		.0004
Long: United States Dollar Short: Euro		TE2401462	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	03/17/2025		3,109,940	0.939567999999 9996				74,081		74,081		74,081			7,191		.0004
Long: United States Dollar Short: Euro		TE2401463	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	04/15/2025		3,245,711	0.938161000000 0002				77,034		77,034		77,034			8,764		.0004
Long: United States Dollar Short: Euro		TE2401464	Currency	CITI-579100KKDGKCFFKKF093	11/13/2024	05/16/2025		3,251,213	0.936572999999 9999				77,167		77,167		77,167			9,992		.0004
Long: United States Dollar Short: Euro		TE2401531	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	03/20/2025		1,650,266	0.945006000000 0001				29,731		29,731		29,731			3,890		.0004
Long: United States Dollar Short: Euro		TE2401532	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	03/31/2025		9,429,482	0.944574000000 0002				168,767		168,767		168,767			23,574		.0004
Long: United States Dollar Short: Euro		TE2401533	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/20/2025		1,562,561	0.940494000000 0005				27,570		27,570		27,570			5,369		.0004
Long: United States Dollar Short: Euro		TE2401534	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/30/2025		83,791,251	0.940245				1,449,082		1,449,082		1,449,082			296,247		.0004
Long: United States Dollar Short: Euro		TE2401535	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	09/22/2025		426,777	0.935066999999 9998				7,646		7,646		7,646			1,820		.0004
Long: United States Dollar Short: Euro		TE2401536	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	12/22/2025		291,238	0.930167999999 9999				5,114		5,114		5,114			1,440		.0004
Long: United States Dollar Short: Euro		TE2401537	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	03/20/2026		4,986,721	0.926080000000 0001				82,636		82,636		82,636			27,565		.0004
Long: United States Dollar Short: Euro		TE2401538	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/22/2026		234,120	0.920729000000 0002				4,209		4,209		4,209			1,423		.0004
Long: United States Dollar Short: Euro		TE2401539	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	09/21/2026		238,845	0.91635				4,094		4,094		4,094			1,568		.0004
Long: United States Dollar Short: Euro		TE2401540	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	12/21/2026		240,978	0.912142000000 0001				3,861		3,861		3,861			1,693		.0004
Long: United States Dollar Short: Euro		TE2401541	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	03/22/2027		243,053	0.907984000000 0001				3,813		3,813		3,813			1,814		.0004
Long: United States Dollar Short: Euro		TE2401542	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/21/2027		253,263	0.904105999999 9997				3,846		3,846		3,846			1,992		.0004
Long: United States Dollar Short: Euro		TE2401543	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	09/20/2027		258,217	0.900355000000 0002				3,766		3,766		3,766			2,130		.0004
Long: United States Dollar Short: Euro		TE2401544	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	12/20/2027		260,389	0.896683000000 0001				3,628		3,628		3,628			2,245		.0004
Long: United States Dollar Short: Euro		TE2401545	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	03/20/2028		265,457	0.892901999999 9997				3,616		3,616		3,616			2,383		.0004
Long: United States Dollar Short: Euro		TE2401546	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	06/20/2028		273,533	0.889348999999 9995				3,575		3,575		3,575			2,548		.0004
Long: United States Dollar Short: Euro		TE2401547	Currency	CITI-579100KKDGKCFFKKF093	11/20/2024	08/25/2028		18,499,785	0.890185				165,117		165,117		165,117			176,786		.0004
Long: United States Dollar Short: Euro		TE2401597	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	06/30/2025		1,278,981	0.942328999999 9997				19,332		19,332		19,332			4,522		.0004
Long: United States Dollar Short: Euro		TE2401598	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	09/30/2025		1,300,103	0.937207000000 0001				19,777		19,777		19,777			5,630		.0004
Long: United States Dollar Short: Euro		TE2401599	Currency	CITI-579100KKDGKCFFKKF093	12/10/2024	12/15/2025		64,944,773	0.933184000000 0001				961,329		961,329		961,329			317,887		.0004
Long: United States Dollar Short: Euro		TE2401649	Currency	DB-	12/16/2024	01/21/2025		3,575,884	0.950220999999 9998				54,545		54,545		54,545			4,318		.0004
Long: United States Dollar Short: Euro		TE2401712	Currency	CITI-579100KKDGKCFFKKF093	12/20/2024	01/31/2025		394,488	0.956845999999 9997				3,159		3,159		3,159			569		.0004
Long: United States Dollar Short: Euro		TE2401732	Currency	CITI-579100KKDGKCFFKKF093	12/30/2024	01/24/2025		1,266,723	0.961903999999 9998				3,843		3,843		3,843			1,635		.0004
Long: United States Dollar Short: Euro		TE2401729	Currency	CITI-579100KKDGKCFFKKF093	12/30/2024	03/31/2025		1,235,587	0.958662000000 0001				4,015		4,015		4,015			3,089		.0004
Long: United States Dollar Short: Euro		TE2401733	Currency	CITI-579100KKDGKCFFKKF093	12/30/2024	03/31/2025		15,724,506	0.958937999999 9996				46,594		46,594		46,594			39,311		.0004
Long: United States Dollar Short: Polish Zloty		TE2400175	Currency	CITI-579100KKDGKCFFKKF093	02/16/2024	02/18/2025		175,297	4.055672999999 996				3,474		3,474		3,474			320		.0004
Long: United States Dollar Short: Polish Zloty		TE2400275	Currency	CITI-579100KKDGKCFFKKF093	03/11/2024	03/07/2025		240,318	3.956472000000 002				10,675		10,675		10,675			518		.0004
1439999999 - Forwards - Hedging Other													126,955,299	XXX	126,955,299		126,955,299			29,961,094	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													126,955,299	XXX	126,955,299		126,955,299			29,961,094	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108												(43,059,797)	3,431,635	XXX	12,243,020	22,612,679				41,822,663	XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1709999999 Subtotal - Hedging Other										62,277,433	759,784,928	(16,998,219)	852,053,811	XXX	1,117,223,173	(23,057,184)	126,955,299	(55,484,303)		63,688,519	XXX	XXX
1719999999 Subtotal - Replication														XXX							XXX	XXX
1729999999 Subtotal - Income Generation														XXX							XXX	XXX
1739999999 Subtotal - Other													8,365,386	XXX	8,365,387	2,697,856					XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 Totals										62,277,433	759,784,928	(60,058,016)	863,850,832	XXX	1,137,831,581	2,253,352	126,955,299	(55,484,303)		105,511,182	XXX	XXX

E18.432

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B0001	0001	Hedge Interest Rate Risk
B0002	0002	Hedge Variable Interest Rate Cash Flow
B0003	0003	Hedge equity and market risk of Fixed Index Annuity Products
B0004	0004	Hedge currency risk of foreign denominated assets
B0005	0005	Hedge credit exposure on assets

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Purchased Options - Hedging Other - Call Options and Warrants																								
ALTVI - MLI - EUROPEAN TA2202487		N/A	Equity/Index	BNP	11/10/2022	04/30/2024	04/30/2024	Expiration	74,000	300,776	312.244199999998	848,040								(191,287)				0002
ALTVI - MLI - EUROPEAN TA2202041		N/A	Equity/Index	CIBC	09/22/2022	12/31/2024	12/31/2024	Expiration	33,000	10,605,540	293.49	858,990								(379,119)				0002
ALTVI - MLI - EUROPEAN TA2202491		N/A	Equity/Index	BNP	11/10/2022	08/30/2024	08/30/2024	Expiration	38,000	12,027,000	302.687700000001	642,580								(237,774)				0002
ALTVI - MLI - EUROPEAN TA2202038		N/A	Equity/Index	CIBC	09/22/2022	06/28/2024	06/28/2024	Expiration	70,000	22,496,600	298.89	1,578,500								(440,798)				0002
BXIIAV10-1 Yr TA2307979		N/A	Equity/Index	BAR	10/05/2023	08/05/2024	08/05/2024	Closing Sale	530	200,769	405.03	2,818		18,582		2,818					15,764			0002
BXIIAV10-1 Yr TA2308659		N/A	Equity/Index	BAR	11/13/2023	10/18/2024	10/18/2024	Closing Sale	207	80,183	376.65	4,254		16,959		4,254					12,705			0002
BXIIAV10-1 Yr TA2309438		N/A	Equity/Index	BAR	12/28/2023	11/18/2024	11/18/2024	Closing Sale	304	126,463	393.01	8,808		17,662		8,808					8,854			0002
BXIIAV10-1 Yr TA2304197		N/A	Equity/Index	BAR	04/10/2023	04/04/2024	04/04/2024	Closing Sale	908	373,830	414.08	14,057		14,864		14,057					807			0002
BXIIAV10-1 Yr TA2306538		N/A	Equity/Index	BAR	07/24/2023	07/08/2024	07/08/2024	Closing Sale	1,167	489,175	400.18	31,269		63,123		31,269					31,854			0002
BXIIAV10-1 Yr TA2305490		N/A	Equity/Index	BAR	06/15/2023	06/10/2024	06/10/2024	Closing Sale	292	122,068	406.97	6,456		7,985		6,456					1,529			0002
BXIIAV10-1 Yr TA2305126		N/A	Equity/Index	BAR	05/31/2023	04/12/2024	04/12/2024	Closing Sale	550	223,206	411.16	7,177		7,694		7,177					517			0002
BXIIAV10-1 Yr TA2309436		N/A	Equity/Index	BAR	12/28/2023	12/06/2024	12/06/2024	Closing Sale	289	120,223	399.48	7,278		19,511		7,278					12,233			0002
BXIIAV10-1 Yr TA2308658		N/A	Equity/Index	BAR	11/13/2023	06/28/2024	06/28/2024	Closing Sale	407	157,654	412.04	1,783		13,127		1,783					11,344			0002
BXIIAV10-1 Yr TA2305125		N/A	Equity/Index	BAR	05/31/2023	05/17/2024	05/17/2024	Closing Sale	556	225,641	408.52	8,299		13,853		8,299					5,554			0002
BXIIAV10-1 Yr TA2308660		N/A	Equity/Index	BAR	11/13/2023	09/11/2024	09/11/2024	Closing Sale	196	75,922	402.54	1,664		9,418		1,664					7,754			0002
BXIIAV10-1 Yr TA2304198		N/A	Equity/Index	BAR	04/10/2023	03/28/2024	03/28/2024	Closing Sale	436	179,504	405.66	8,425		15,334		8,425					6,909			0002
BXIIAV10-1 Yr TA2305760		N/A	Equity/Index	BAR	06/26/2023	06/21/2024	06/21/2024	Closing Sale	1,628	664,802	412.06	23,942		56,359		23,942					32,416			0002
BXIIAV10-1 Yr TA2305761		N/A	Equity/Index	BAR	06/26/2023	06/14/2024	06/14/2024	Closing Sale	1,721	702,591	412.13	24,999		55,902		24,999					30,903			0002
BXIIAV10-1 Yr TA2305489		N/A	Equity/Index	BAR	06/15/2023	05/14/2024	05/14/2024	Closing Sale	459	191,880	412.63	8,517		7,756		8,517					(761)			0002
BXIIAV10-1 Yr TA2309437		N/A	Equity/Index	BAR	12/28/2023	12/26/2024	12/26/2024	Closing Sale	270	112,319	415.48	4,607		7,474		4,607					2,867			0002
BXIINWM7-EUROPEAN - 1 YR TA2304885		N/A	Equity/Index	BAR	05/18/2023	05/17/2024	05/17/2024	Expiration	14,048	4,000,000	284.731100000003	117,820				117,820					(117,820)			0002
BXIINWM7-EUROPEAN - 1 YR TA2308476		N/A	Equity/Index	BAR	11/02/2023	10/11/2024	10/11/2024	Closing Sale	22,951	6,173,018	270.01	163,404		472,882		163,404					309,478			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMM7-EUROPEAN - 1 YR TA2405098		N/A	Equity/Index	BAR-	08/07/2024	12/26/2024	12/26/2024	Expiration	571	162,584	290.17		1,792			1,792					(1,792)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2305313		N/A	Equity/Index	BAR-	06/09/2023	06/07/2024	06/07/2024	Expiration	7,033	2,000,000	284.372599999999 98	58,694				58,694					(58,694)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2307350		N/A	Equity/Index	BAR-	08/31/2023	03/21/2024	03/21/2024	Closing Sale	4,558	1,282,090	283.339999999997	24,450		3,712		24,450					(20,738)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306063		N/A	Equity/Index	BAR-	07/10/2023	03/01/2024	03/01/2024	Expiration	4,757	1,343,949	311.709999999998	2,051				2,051					(2,051)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2303291		N/A	Equity/Index	BAR-	02/03/2023	02/05/2024	02/05/2024	Expiration	4,892	1,400,000	284.917774000000 01	44,306				44,306					(44,306)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2305491		N/A	Equity/Index	BAR-	06/15/2023	06/14/2024	06/14/2024	Expiration	12,561	3,600,000	286.6035	105,678				105,678					(105,678)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306174		N/A	Equity/Index	BAR-	07/13/2023	04/11/2024	04/11/2024	Expiration	7,129	2,048,532	285.67	58,211				58,211					(58,211)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2307354		N/A	Equity/Index	BAR-	08/31/2023	03/15/2024	03/15/2024	Expiration	15,063	4,236,972	283.149999999998	80,694				80,694					(80,694)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306249		N/A	Equity/Index	BAR-	07/14/2023	07/15/2024	07/15/2024	Expiration	4,540	1,300,000	286.350199999997	38,240				38,240					(38,240)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2307206		N/A	Equity/Index	BAR-	08/28/2023	08/09/2024	08/09/2024	Closing Sale	7,500	2,089,854	280.779999999997	52,721		41,725		52,721					(10,996)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2308923		N/A	Equity/Index	BAR-	11/29/2023	09/13/2024	09/13/2024	Closing Sale	9,700	2,676,144	278.13	60,862		167,602		60,862					106,741			.0002
BXIIMM7-EUROPEAN - 1 YR TA2305386		N/A	Equity/Index	BAR-	06/12/2023	05/06/2024	05/06/2024	Expiration	4,783	1,363,138	290.399999999998	27,455				27,455					(27,455)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306173		N/A	Equity/Index	BAR-	07/13/2023	04/12/2024	04/12/2024	Expiration	6,414	1,843,076	298.5	21,392				21,392					(21,392)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2303103		N/A	Equity/Index	BAR-	01/18/2023	01/11/2024	01/11/2024	Closing Sale	8,928	2,540,845	282.94	81,211		8,510		81,211					(72,701)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306156		N/A	Equity/Index	BAR-	07/12/2023	07/10/2024	07/10/2024	Expiration	8,206	2,343,434	284.13	73,951				73,951					(73,951)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2309027		N/A	Equity/Index	BAR-	12/05/2023	11/25/2024	11/25/2024	Closing Sale	10,465	2,909,535	276.61	91,604		134,169		91,604					42,564			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306407		N/A	Equity/Index	BAR-	07/19/2023	05/15/2024	05/15/2024	Expiration	1,796	517,837	292.33	10,822				10,822					(10,822)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2303819		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Expiration	5,271	1,500,000	284.761955	43,865				43,865					(43,865)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2308467		N/A	Equity/Index	BAR-	11/02/2023	09/20/2024	09/20/2024	Closing Sale	7,700	2,071,031	276.06	35,181		143,301		35,181					108,120			.0002
BXIIMM7-EUROPEAN - 1 YR TA2304633		N/A	Equity/Index	BAR-	05/05/2023	05/06/2024	05/06/2024	Expiration	3,500	1,000,000	285.735000000001	29,587				29,587					(29,587)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306061		N/A	Equity/Index	BAR-	07/10/2023	03/01/2024	03/01/2024	Closing Sale	25,698	7,260,204	277.87	236,157		143,374		236,157					(92,783)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2305381		N/A	Equity/Index	BAR-	06/12/2023	05/08/2024	05/08/2024	Expiration	3,994	1,138,276	291.02	22,116				22,116					(22,116)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2304749		N/A	Equity/Index	BAR-	05/12/2023	05/10/2024	05/10/2024	Expiration	6,313	1,800,000	285.1395	53,062				53,062					(53,062)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2308478		N/A	Equity/Index	BAR-	11/02/2023	10/18/2024	10/18/2024	Closing Sale	5,616	1,510,508	267.209999999998	47,738		137,304		47,738					89,566			.0002
BXIIMM7-EUROPEAN - 1 YR TA2304554		N/A	Equity/Index	BAR-	05/01/2023	03/22/2024	03/22/2024	Expiration	20,075	5,724,968	305.19	39,604				39,604					(39,604)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2305518		N/A	Equity/Index	BAR-	06/15/2023	06/05/2024	06/05/2024	Expiration	7,785	2,231,208	284.600000000002	72,073				72,073					(72,073)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306179		N/A	Equity/Index	BAR-	07/13/2023	04/18/2024	04/18/2024	Expiration	8,298	2,384,447	297.68	30,075				30,075					(30,075)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2307877		N/A	Equity/Index	BAR-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	14,726	4,000,000	271.625499999999	117,044		360,314		117,044					243,270			.0002
BXIIMM7-EUROPEAN - 1 YR TA2306006		N/A	Equity/Index	BAR-	07/07/2023	07/05/2024	07/05/2024	Expiration	4,975	1,400,000	281.421100000002	40,982				40,982					(40,982)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2305936		N/A	Equity/Index	BAR-	06/30/2023	07/02/2024	07/02/2024	Expiration	2,810	800,000	284.740599999997	23,542				23,542					(23,542)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2307208		N/A	Equity/Index	BAR-	08/28/2023	08/09/2024	08/09/2024	Closing Sale	11,700	3,260,172	281.910000000003	76,789		51,870		76,789					(24,920)			.0002
BXIIMM7-EUROPEAN - 1 YR TA2305662		N/A	Equity/Index	BAR-	06/22/2023	06/21/2024	06/21/2024	Expiration	10,551	3,000,000	284.334200000001	88,035				88,035					(88,035)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR TA2306172		N/A	Equity/Index	BAR-	07/13/2023	04/12/2024	04/12/2024	Expiration	11,154	3,205,124	301.160000000003	30,020				30,020					(30,020)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307879		N/A	Equity/Index	BAR-	09/29/2023	09/30/2024	09/30/2024	Closing Sale	4,050	1,100,000	271.625499999999	32,308		96,144		32,308					63,836			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307361		N/A	Equity/Index	BAR-	09/01/2023	09/04/2024	09/04/2024	Closing Sale	5,699	1,600,000	280.730500000001	47,146		74,323						(31,992)	74,323			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2405097		N/A	Equity/Index	BAR-	08/07/2024	12/26/2024	12/26/2024	Expiration	2,829	805,516	285.88		13,599			13,599					(13,599)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306154		N/A	Equity/Index	BAR-	07/12/2023	06/28/2024	06/28/2024	Expiration	18,858	5,385,387	284.589999999997	163,406				163,406					(163,406)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306175		N/A	Equity/Index	BAR-	07/13/2023	04/17/2024	04/17/2024	Expiration	6,538	1,878,707	284.660000000003	57,237				57,237					(57,237)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305380		N/A	Equity/Index	BAR-	06/12/2023	05/02/2024	05/02/2024	Expiration	9,567	2,726,562	288.95	59,758				59,758					(59,758)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309373		N/A	Equity/Index	BAR-	12/22/2023	12/20/2024	12/20/2024	Expiration	5,258	1,500,000	285.474100000002	43,757				43,757					(43,757)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305010		N/A	Equity/Index	BAR-	05/24/2023	05/24/2024	05/24/2024	Expiration	6,725	1,900,000	282.528000000002	55,984				55,984					(55,984)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303792		N/A	Equity/Index	BAR-	03/15/2023	02/08/2024	02/08/2024	Expiration	9,646	2,732,436	284.61	71,223				71,223					(71,223)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2404204		N/A	Equity/Index	BAR-	07/08/2024	12/31/2024	12/31/2024	Expiration	8,947	2,502,354	286.14		29,508			29,508					(29,508)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309374		N/A	Equity/Index	BAR-	12/22/2023	12/24/2024	12/24/2024	Expiration	4,206	1,200,000	285.474100000002	35,185				35,185					(35,185)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304494		N/A	Equity/Index	BAR-	04/28/2023	04/30/2024	04/30/2024	Expiration	6,289	1,800,000	286.216000000001	53,244				53,244					(53,244)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307205		N/A	Equity/Index	BAR-	08/28/2023	08/02/2024	08/02/2024	Closing Sale	9,000	2,507,825	281.720000000003	59,092		65,631		59,092					6,539			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308892		N/A	Equity/Index	BAR-	11/27/2023	08/12/2024	08/12/2024	Closing Sale	8,676	2,378,446	284.779999999997	26,384		14,068		26,384					(12,316)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305144		N/A	Equity/Index	BAR-	06/01/2023	05/31/2024	05/31/2024	Expiration	24,222	6,900,000	284.859899999998	202,970				202,970					(202,970)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308926		N/A	Equity/Index	BAR-	11/29/2023	09/24/2024	09/24/2024	Closing Sale	17,603	4,856,511	275.529999999997	133,179		348,133		133,179					214,954			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304493		N/A	Equity/Index	BAR-	04/28/2023	04/26/2024	04/26/2024	Expiration	5,590	1,600,000	286.216000000001	47,088				47,088					(47,088)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303823		N/A	Equity/Index	BAR-	03/17/2023	03/19/2024	03/19/2024	Expiration	9,136	2,600,000	284.761955	76,422				76,422					(76,422)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303652		N/A	Equity/Index	BAR-	03/03/2023	02/16/2024	02/16/2024	Expiration	30,660	8,573,959	281.67	218,269				218,269					(218,269)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308894		N/A	Equity/Index	BAR-	11/27/2023	09/11/2024	09/11/2024	Closing Sale	11,257	3,086,004	281.589999999997	48,430		146,710		48,430					98,280			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306009		N/A	Equity/Index	BAR-	07/07/2023	07/09/2024	07/09/2024	Expiration	3,553	1,000,000	281.421100000002	29,419				29,419					(29,419)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308895		N/A	Equity/Index	BAR-	11/27/2023	09/12/2024	09/12/2024	Closing Sale	9,412	2,580,214	281.839999999997	39,844		117,874		39,844					78,030			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307203		N/A	Equity/Index	BAR-	08/28/2023	07/26/2024	07/26/2024	Closing Sale	12,000	3,343,766	284.600000000002	64,744		6,149		64,744					(58,595)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304953		N/A	Equity/Index	BAR-	05/19/2023	05/17/2024	05/17/2024	Expiration	5,282	1,500,000	283.984199999999	44,108				44,108					(44,108)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303177		N/A	Equity/Index	BAR-	01/26/2023	01/19/2024	01/19/2024	Expiration	25,120	7,167,331	284.07	224,236				224,236					(224,236)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309028		N/A	Equity/Index	BAR-	12/05/2023	11/14/2024	11/14/2024	Closing Sale	11,374	3,162,260	276.279999999997	100,106		103,640		100,106					3,534			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309191		N/A	Equity/Index	BAR-	12/13/2023	12/06/2024	12/06/2024	Closing Sale	26,503	7,487,898	278.68	266,541		316,112		266,541					49,571			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303180		N/A	Equity/Index	BAR-	01/26/2023	01/18/2024	01/18/2024	Expiration	4,653	1,327,611	316.06	4,315				4,315					(4,315)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305186		N/A	Equity/Index	BAR-	06/02/2023	06/04/2024	06/04/2024	Expiration	7,023	2,000,000	284.767600000002	59,018				59,018					(59,018)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308978		N/A	Equity/Index	BAR-	12/01/2023	11/22/2024	11/22/2024	Closing Sale	29,263	8,134,611	274.029999999997	293,013		355,338		293,013					62,324			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2302973		N/A	Equity/Index	BAR-	01/04/2023	01/04/2024	01/04/2024	Closing Sale	6,790	1,900,000	280.095715999998	55,079		18,306		55,079					(36,774)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR TA2308474		N/A	Equity/Index	BAR-	11/02/2023	10/25/2024	10/25/2024	Closing Sale	17,484	4,702,586	274.959999999998	92,707		208,787		92,707					116,080			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307187		N/A	Equity/Index	BAR-	08/25/2023	08/26/2024	08/26/2024	Closing Sale	3,598	1,000,000	277.899200000001	29,358		53,857		29,358					24,498			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304604		N/A	Equity/Index	BAR-	05/04/2023	03/28/2024	03/28/2024	Closing Sale	31,860	9,115,449	283.899999999998	291,000		51,489		291,000					(239,511)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307551		N/A	Equity/Index	BAR-	09/14/2023	09/13/2024	09/13/2024	Closing Sale	10,780	3,000,000	278.302399999998	87,900		184,399		87,900					96,499			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308922		N/A	Equity/Index	BAR-	11/29/2023	08/21/2024	08/21/2024	Closing Sale	7,293	2,012,074	277.01	47,278		113,310		47,278					66,032			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308804		N/A	Equity/Index	BAR-	11/22/2023	11/22/2024	11/22/2024	Closing Sale	16,629	4,556,778	280.339999999997	91,406		96,995		91,406					5,589			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304083		N/A	Equity/Index	BAR-	03/31/2023	04/01/2024	04/01/2024	Expiration	4,553	1,300,000	285.552900000002	38,427				38,427					(38,427)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308977		N/A	Equity/Index	BAR-	12/01/2023	11/27/2024	11/27/2024	Closing Sale	16,124	4,482,195	276.899999999998	138,826		197,774		138,826					58,948			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303820		N/A	Equity/Index	BAR-	03/17/2023	03/18/2024	03/18/2024	Expiration	3,865	1,100,000	284.761955	32,291				32,291					(32,291)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303198		N/A	Equity/Index	BAR-	01/27/2023	01/29/2024	01/29/2024	Expiration	4,207	1,200,000	285.553252999998	34,784				34,784					(34,784)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304085		N/A	Equity/Index	BAR-	03/31/2023	03/28/2024	03/28/2024	Expiration	5,253	1,500,000	285.552900000002	44,115				44,115					(44,115)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305551		N/A	Equity/Index	BAR-	06/16/2023	06/14/2024	06/14/2024	Expiration	3,149	900,000	285.803800000002	26,380				26,380					(26,380)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305933		N/A	Equity/Index	BAR-	06/30/2023	07/01/2024	07/01/2024	Expiration	10,185	2,900,000	284.740599999997	85,234				85,234					(85,234)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306176		N/A	Equity/Index	BAR-	07/13/2023	04/17/2024	04/17/2024	Expiration	6,304	1,811,467	298.5	21,378				21,378					(21,378)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309370		N/A	Equity/Index	BAR-	12/22/2023	12/23/2024	12/23/2024	Expiration	14,020	4,000,000	285.474100000002	117,132				117,132					(117,132)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303651		N/A	Equity/Index	BAR-	03/03/2023	02/23/2024	02/23/2024	Closing Sale	19,950	5,578,946	278.529999999997	171,803		72,823		171,803					(98,980)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305516		N/A	Equity/Index	BAR-	06/15/2023	06/05/2024	06/05/2024	Expiration	6,493	1,860,917	293.08	36,822				36,822					(36,822)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305387		N/A	Equity/Index	BAR-	06/12/2023	05/13/2024	05/13/2024	Expiration	4,958	1,413,013	291.57	26,764				26,764					(26,764)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304636		N/A	Equity/Index	BAR-	05/05/2023	05/07/2024	05/07/2024	Expiration	3,500	1,000,000	285.735000000001	29,625				29,625					(29,625)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308920		N/A	Equity/Index	BAR-	11/29/2023	08/23/2024	08/23/2024	Closing Sale	9,466	2,611,585	277.540000000002	59,393		145,223		59,393					85,830			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305382		N/A	Equity/Index	BAR-	06/12/2023	05/09/2024	05/09/2024	Expiration	5,453	1,554,086	284.62	44,671				44,671					(44,671)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304361		N/A	Equity/Index	BAR-	04/20/2023	04/19/2024	04/19/2024	Expiration	11,579	3,300,000	284.995400000002	97,182				97,182					(97,182)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304965		N/A	Equity/Index	BAR-	05/22/2023	05/22/2024	05/22/2024	Expiration	5,632	1,600,000	284.070600000001	47,190				47,190					(47,190)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304556		N/A	Equity/Index	BAR-	05/01/2023	03/28/2024	03/28/2024	Expiration	26,790	7,639,945	306.25	49,687				49,687					(49,687)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303181		N/A	Equity/Index	BAR-	01/26/2023	01/18/2024	01/18/2024	Expiration	7,633	2,177,876	284.589999999997	66,153				66,153					(66,153)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304496		N/A	Equity/Index	BAR-	04/28/2023	04/29/2024	04/29/2024	Expiration	5,241	1,500,000	286.216000000001	44,313				44,313					(44,313)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305298		N/A	Equity/Index	BAR-	06/08/2023	06/07/2024	06/07/2024	Expiration	17,560	5,000,000	284.732899999997	146,970				146,970					(146,970)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309031		N/A	Equity/Index	BAR-	12/05/2023	11/01/2024	11/01/2024	Closing Sale	20,372	5,663,931	273.17	209,775		231,615		209,775					21,841			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305524		N/A	Equity/Index	BAR-	06/15/2023	06/13/2024	06/13/2024	Expiration	4,703	1,347,896	284.600000000002	43,929				43,929					(43,929)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305141		N/A	Equity/Index	BAR-	06/01/2023	05/03/2024	05/03/2024	Expiration	27,404	7,806,301	286.029999999997	206,569				206,569					(206,569)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306065		N/A	Equity/Index	BAR-	07/10/2023	03/01/2024	03/01/2024	Expiration	7,662	2,164,670	313.5	2,661				2,661					(2,661)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305520		N/A	Equity/Index	BAR-	06/15/2023	06/07/2024	06/07/2024	Expiration	9,514	2,726,746	283.62	92,978				92,978					(92,978)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR TA2306772		N/A	Equity/Index	BAR-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	11,670	3,300,000	282.788299999999	96,647		72,631		96,647					(24,016)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305185		N/A	Equity/Index	BAR-	06/02/2023	06/03/2024	06/03/2024	Expiration	4,565	1,300,000	284.767600000002	38,314				38,314					(38,314)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305137		N/A	Equity/Index	BAR-	06/01/2023	04/12/2024	04/12/2024	Expiration	23,557	6,710,445	285.62	176,294				176,294					(176,294)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2403368		N/A	Equity/Index	BAR-	06/06/2024	12/13/2024	12/13/2024	Closing Sale	26,665	7,493,076	283.56		132,354	53,890		132,354					(78,464)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305554		N/A	Equity/Index	BAR-	06/16/2023	06/17/2024	06/17/2024	Expiration	4,898	1,400,000	285.803800000002	41,189				41,189					(41,189)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307349		N/A	Equity/Index	BAR-	08/31/2023	03/13/2024	03/13/2024	Closing Sale	4,232	1,190,391	282.18	24,356		9,596		24,356					(14,760)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2404951		N/A	Equity/Index	BAR-	08/01/2024	11/29/2024	11/29/2024	Closing Sale	3,472	998,589	281.209999999998		30,277	30,763		30,277					486			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304751		N/A	Equity/Index	BAR-	05/12/2023	05/13/2024	05/13/2024	Expiration	5,962	1,700,000	285.1395	50,308				50,308					(50,308)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2404206		N/A	Equity/Index	BAR-	07/08/2024	12/18/2024	12/18/2024	Expiration	3,149	880,732	284.51		11,471			11,471					(11,471)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308479		N/A	Equity/Index	BAR-	11/03/2023	11/04/2024	11/04/2024	Closing Sale	9,578	2,600,000	271.449700000001	76,487		132,217		76,487					55,730			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309030		N/A	Equity/Index	BAR-	12/05/2023	11/20/2024	11/20/2024	Closing Sale	7,410	2,060,167	276.899999999998	63,438		53,042		63,438					(10,396)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307364		N/A	Equity/Index	BAR-	09/01/2023	09/03/2024	09/03/2024	Closing Sale	3,918	1,100,000	280.730500000001	32,372		46,939		32,372					14,567			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304551		N/A	Equity/Index	BAR-	05/01/2023	04/03/2024	04/03/2024	Expiration	6,482	1,848,530	285.99	50,097				50,097					(50,097)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305515		N/A	Equity/Index	BAR-	06/15/2023	06/06/2024	06/06/2024	Expiration	12,682	3,634,706	284.88	115,789				115,789					(115,789)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307183		N/A	Equity/Index	BAR-	08/25/2023	08/27/2024	08/27/2024	Closing Sale	5,757	1,600,000	277.899200000001	47,032		86,256		47,032					39,225			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2404198		N/A	Equity/Index	BAR-	07/08/2024	12/27/2024	12/27/2024	Closing Sale	15,009	4,197,813	277.399999999998		104,302	36,930		104,302					(67,372)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309179		N/A	Equity/Index	BAR-	12/12/2023	12/12/2024	12/12/2024	Closing Sale	7,879	2,200,000	279.380499999998	64,271		61,867		64,271					(2,404)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305517		N/A	Equity/Index	BAR-	06/15/2023	06/07/2024	06/07/2024	Expiration	3,045	872,708	293.459999999998	16,929				16,929					(16,929)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303051		N/A	Equity/Index	BAR-	01/12/2023	01/10/2024	01/10/2024	Closing Sale	10,727	3,049,510	282.08	100,851		13,314		100,851					(87,537)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304956		N/A	Equity/Index	BAR-	05/19/2023	05/20/2024	05/20/2024	Expiration	4,930	1,400,000	283.984199999999	41,324				41,324					(41,324)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308805		N/A	Equity/Index	BAR-	11/22/2023	11/18/2024	11/18/2024	Closing Sale	19,154	5,248,694	275.82	138,215		149,392		138,215					11,176			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304601		N/A	Equity/Index	BAR-	05/03/2023	04/26/2024	04/26/2024	Expiration	29,048	8,308,309	285.2	254,426				254,426					(254,426)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306153		N/A	Equity/Index	BAR-	07/12/2023	05/24/2024	05/24/2024	Expiration	27,835	7,949,000	282.470000000003	260,149				260,149					(260,149)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304552		N/A	Equity/Index	BAR-	05/01/2023	04/03/2024	04/03/2024	Expiration	4,177	1,191,193	305.67	8,316				8,316					(8,316)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306152		N/A	Equity/Index	BAR-	07/12/2023	06/26/2024	06/26/2024	Expiration	8,651	2,470,515	284.470000000003	75,274				75,274					(75,274)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306770		N/A	Equity/Index	BAR-	08/04/2023	08/05/2024	08/05/2024	Closing Sale	5,304	1,500,000	282.788299999999	44,095		20,656		44,095					(23,439)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304155		N/A	Equity/Index	BAR-	04/06/2023	04/09/2024	04/09/2024	Expiration	3,139	900,000	286.739300000001	26,724								(7,268)				.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305379		N/A	Equity/Index	BAR-	06/12/2023	05/01/2024	05/01/2024	Expiration	8,227	2,344,666	285.17	64,556				64,556					(64,556)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2404202		N/A	Equity/Index	BAR-	07/08/2024	12/30/2024	12/30/2024	Expiration	7,664	2,143,517	286.14		25,163			25,163					(25,163)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305523		N/A	Equity/Index	BAR-	06/15/2023	06/13/2024	06/13/2024	Expiration	4,064	1,164,757	282.220000000003	42,943				42,943					(42,943)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305383		N/A	Equity/Index	BAR-	06/12/2023	05/09/2024	05/09/2024	Expiration	6,611	1,884,112	290.3	38,411				38,411					(38,411)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308897		N/A	Equity/Index	BAR-	11/27/2023	09/17/2024	09/17/2024	Closing Sale	6,731	1,845,242	278.540000000002	36,616		113,065		36,616					76,449			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR TA2307352		N/A	Equity/Index	BAR-	08/31/2023	03/14/2024	03/14/2024	Closing Sale	6,788	1,909,352	281.89	40,065		3,307		40,065					(36,758)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304555		N/A	Equity/Index	BAR-	05/01/2023	03/15/2024	03/15/2024	Expiration	13,855	3,951,155	305.52	25,838				25,838					(25,838)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306178		N/A	Equity/Index	BAR-	07/13/2023	04/11/2024	04/11/2024	Expiration	4,214	1,210,901	299.27	13,174				13,174					(13,174)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305316		N/A	Equity/Index	BAR-	06/09/2023	06/11/2024	06/11/2024	Expiration	3,868	1,100,000	284.372599999999 98	32,443				32,443					(32,443)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303653		N/A	Equity/Index	BAR-	03/03/2023	02/09/2024	02/09/2024	Expiration	21,550	6,026,380	282.62	143,297				143,297					(143,297)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305519		N/A	Equity/Index	BAR-	06/15/2023	06/07/2024	06/07/2024	Expiration	4,931	1,413,242	290.55	32,720				32,720					(32,720)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306171		N/A	Equity/Index	BAR-	07/13/2023	04/16/2024	04/16/2024	Expiration	6,795	1,952,557	285.05	58,036				58,036					(58,036)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307207		N/A	Equity/Index	BAR-	08/28/2023	07/05/2024	07/05/2024	Expiration	5,000	1,393,236	281.790000000000 02	31,160				31,160					(31,160)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304634		N/A	Equity/Index	BAR-	05/05/2023	05/03/2024	05/03/2024	Expiration	6,999	2,000,000	285.735000000000 01	58,948				58,948					(58,948)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303287		N/A	Equity/Index	BAR-	02/03/2023	02/02/2024	02/02/2024	Expiration	20,964	6,000,000	284.917774000000 01	189,222				189,222					(189,222)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308473		N/A	Equity/Index	BAR-	11/02/2023	10/25/2024	10/25/2024	Closing Sale	30,551	8,217,153	264.209999999999 98	309,546		693,251		309,546					383,705			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306250		N/A	Equity/Index	BAR-	07/14/2023	07/16/2024	07/16/2024	Expiration	9,778	2,800,000	286.350199999999 97	82,466				82,466					(82,466)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308969		N/A	Equity/Index	BAR-	11/30/2023	11/29/2024	11/29/2024	Closing Sale	10,880	3,000,000	275.838199999999 97	87,627		154,848		87,627					67,221			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303290		N/A	Equity/Index	BAR-	02/03/2023	02/01/2024	02/01/2024	Closing Sale	16,771	4,800,000	284.574327999999 98	154,008		8,009		154,008					(145,999)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304154		N/A	Equity/Index	BAR-	04/06/2023	04/08/2024	04/08/2024	Expiration	4,882	1,400,000	286.739300000000 01	41,517				41,517					(41,517)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307314		N/A	Equity/Index	BAR-	08/30/2023	08/30/2024	08/30/2024	Closing Sale	7,833	2,200,000	280.879399999999 98	64,570		94,742		64,570					30,172			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304752		N/A	Equity/Index	BAR-	05/12/2023	05/14/2024	05/14/2024	Expiration	4,910	1,400,000	285.1395	41,483				41,483					(41,483)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305378		N/A	Equity/Index	BAR-	06/12/2023	05/08/2024	05/08/2024	Expiration	8,445	2,406,795	285.040000000000 02	67,433				67,433					(67,433)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305314		N/A	Equity/Index	BAR-	06/09/2023	06/10/2024	06/10/2024	Expiration	4,220	1,200,000	284.372599999999 98	35,348				35,348					(35,348)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304135		N/A	Equity/Index	BAR-	04/05/2023	03/08/2024	03/08/2024	Closing Sale	31,851	9,127,143	279.02	388,362		194,272		388,362					(194,090)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304084		N/A	Equity/Index	BAR-	03/31/2023	04/02/2024	04/02/2024	Expiration	2,101	600,000	285.552900000000 02	17,758				17,758					(17,758)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2403367		N/A	Equity/Index	BAR-	06/06/2024	12/11/2024	12/11/2024	Closing Sale	9,300	2,613,373	279.970000000000 03		61,141	79,473		61,141					18,332			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303178		N/A	Equity/Index	BAR-	01/26/2023	01/19/2024	01/19/2024	Expiration	15,032	4,288,986	313.279999999999 97	17,787				17,787					(17,787)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2404199		N/A	Equity/Index	BAR-	07/08/2024	12/27/2024	12/27/2024	Closing Sale	2,404	672,366	278.290000000000 02		15,581	3,775		15,581					(11,806)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303289		N/A	Equity/Index	BAR-	02/03/2023	01/31/2024	01/31/2024	Closing Sale	10,482	3,000,000	281.712270999999 99	111,588		13,494		111,588					(98,094)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304553		N/A	Equity/Index	BAR-	05/01/2023	04/05/2024	04/05/2024	Expiration	22,149	6,316,430	301.52	61,242				61,242					(61,242)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308475		N/A	Equity/Index	BAR-	11/02/2023	10/11/2024	10/11/2024	Closing Sale	10,000	2,689,651	273.7	56,170		169,140		56,170					112,970			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308472		N/A	Equity/Index	BAR-	11/02/2023	09/27/2024	09/27/2024	Closing Sale	23,019	6,191,308	275.589999999999 97	110,466		471,961		110,466					361,495			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308891		N/A	Equity/Index	BAR-	11/27/2023	08/19/2024	08/19/2024	Closing Sale	10,848	2,973,880	282.23	41,654		94,565		41,654					52,911			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303199		N/A	Equity/Index	BAR-	01/27/2023	01/26/2024	01/26/2024	Expiration	18,583	5,300,000	285.553252999999 98	153,038				153,038					(153,038)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305385		N/A	Equity/Index	BAR-	06/12/2023	05/16/2024	05/16/2024	Expiration	3,783	1,078,142	292.68	19,118				19,118					(19,118)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303044		N/A	Equity/Index	BAR-	01/11/2023	01/05/2024	01/05/2024	Closing Sale	23,390	6,617,889	280.61	219,443		43,204		219,443					(176,239)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR TA2308896		N/A	Equity/Index	BAR-	11/27/2023	09/16/2024	09/16/2024	Closing Sale	12,348	3,385,092	279.350000000002	63,309		204,451		63,309					141,141			0002
BXIIMWM7-EUROPEAN - 1 YR TA2305140		N/A	Equity/Index	BAR-	06/01/2023	04/19/2024	04/19/2024	Expiration	23,564	6,712,439	284.839999999997	186,641				186,641					(186,641)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308471		N/A	Equity/Index	BAR-	11/02/2023	09/20/2024	09/20/2024	Closing Sale	19,193	5,162,247	278.86	71,294		303,451		71,294					232,157			0002
BXIIMWM7-EUROPEAN - 1 YR TA2306248		N/A	Equity/Index	BAR-	07/14/2023	07/12/2024	07/12/2024	Expiration	7,334	2,100,000	286.350199999997	61,541				61,541					(61,541)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308889		N/A	Equity/Index	BAR-	11/27/2023	08/28/2024	08/28/2024	Closing Sale	8,190	2,245,214	281.73	33,572		88,536		33,572					54,964			0002
BXIIMWM7-EUROPEAN - 1 YR TA2306005		N/A	Equity/Index	BAR-	07/07/2023	07/08/2024	07/08/2024	Expiration	6,751	1,900,000	281.421100000002	55,828				55,828					(55,828)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308979		N/A	Equity/Index	BAR-	12/01/2023	11/21/2024	11/21/2024	Closing Sale	12,135	3,373,321	276.470000000003	106,260		100,216		106,260					(6,044)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2303791		N/A	Equity/Index	BAR-	03/15/2023	02/07/2024	02/07/2024	Expiration	8,764	2,482,591	285.07	62,843				62,843					(62,843)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2305184		N/A	Equity/Index	BAR-	06/02/2023	05/31/2024	05/31/2024	Expiration	4,214	1,200,000	284.767600000002	35,232				35,232					(35,232)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2306064		N/A	Equity/Index	BAR-	07/10/2023	03/01/2024	03/01/2024	Closing Sale	7,741	2,186,989	279.649999999998	63,509		29,410		63,509					(34,100)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2306155		N/A	Equity/Index	BAR-	07/12/2023	06/24/2024	06/24/2024	Expiration	8,314	2,374,276	285.589999999997	67,780				67,780					(67,780)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2306406		N/A	Equity/Index	BAR-	07/19/2023	05/15/2024	05/15/2024	Expiration	6,743	1,944,194	285.350000000002	62,077				62,077					(62,077)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2404200		N/A	Equity/Index	BAR-	07/08/2024	12/27/2024	12/27/2024	Expiration	21,425	5,992,281	286.64		66,045			66,045					(66,045)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2307204		N/A	Equity/Index	BAR-	08/28/2023	07/05/2024	07/05/2024	Expiration	21,000	5,851,591	281.410000000003	134,121				134,121					(134,121)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308481		N/A	Equity/Index	BAR-	11/03/2023	11/05/2024	11/05/2024	Closing Sale	4,789	1,300,000	271.449700000001	38,292		70,379		38,292					32,088			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308893		N/A	Equity/Index	BAR-	11/27/2023	08/01/2024	08/01/2024	Expiration	13,144	3,603,308	289.850000000002	24,078				24,078					(24,078)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308921		N/A	Equity/Index	BAR-	11/29/2023	08/16/2024	08/16/2024	Closing Sale	23,000	6,345,495	277.76	140,123		284,331		140,123					144,208			0002
BXIIMWM7-EUROPEAN - 1 YR TA2404201		N/A	Equity/Index	BAR-	07/08/2024	12/30/2024	12/30/2024	Closing Sale	2,613	730,821	277.959999999998		17,506	3,987		17,506					(13,519)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2307363		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	22,798	6,400,000	280.730500000001	187,411		279,157		187,411					91,746			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308924		N/A	Equity/Index	BAR-	11/29/2023	09/13/2024	09/13/2024	Closing Sale	7,386	2,037,732	277.02	49,892		135,818		49,892					85,927			0002
BXIIMWM7-EUROPEAN - 1 YR TA2307355		N/A	Equity/Index	BAR-	08/31/2023	04/24/2024	04/24/2024	Expiration	10,981	3,088,773	285.209999999998	55,792				55,792					(55,792)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308890		N/A	Equity/Index	BAR-	11/27/2023	08/20/2024	08/20/2024	Closing Sale	9,244	2,534,158	282.57	34,650		80,365		34,650					45,714			0002
BXIIMWM7-EUROPEAN - 1 YR TA2305384		N/A	Equity/Index	BAR-	06/12/2023	05/16/2024	05/16/2024	Expiration	4,829	1,376,248	284.32	40,614				40,614					(40,614)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308484		N/A	Equity/Index	BAR-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	5,894	1,600,000	271.449700000001	46,893		77,154		46,893					30,261			0002
BXIIMWM7-EUROPEAN - 1 YR TA2304159		N/A	Equity/Index	BAR-	04/06/2023	04/05/2024	04/05/2024	Expiration	33,480	9,600,000	286.739300000001	283,603				283,603					(283,603)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2306404		N/A	Equity/Index	BAR-	07/19/2023	07/12/2024	07/12/2024	Expiration	18,827	5,428,346	287.350000000002	166,525				166,525					(166,525)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2404203		N/A	Equity/Index	BAR-	07/08/2024	12/31/2024	12/31/2024	Closing Sale	2,801	783,402	277.959999999998		18,809	4,041		18,809					(14,767)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308469		N/A	Equity/Index	BAR-	11/02/2023	09/06/2024	09/06/2024	Closing Sale	31,697	8,525,387	278.350000000002	117,843		470,238		117,843					352,395			0002
BXIIMWM7-EUROPEAN - 1 YR TA2308925		N/A	Equity/Index	BAR-	11/29/2023	09/23/2024	09/23/2024	Closing Sale	13,672	3,771,983	273.49	117,035		291,246		117,035					174,211			0002
BXIIMWM7-EUROPEAN - 1 YR TA2306062		N/A	Equity/Index	BAR-	07/10/2023	03/01/2024	03/01/2024	Expiration	5,816	1,643,137	311.959999999998	2,435				2,435					(2,435)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2303088		N/A	Equity/Index	BAR-	01/13/2023	01/12/2024	01/12/2024	Expiration	31,000	8,804,171	284.3	254,879				254,879					(254,879)			0002
BXIIMWM7-EUROPEAN - 1 YR TA2403369		N/A	Equity/Index	BAR-	06/06/2024	12/16/2024	12/16/2024	Closing Sale	5,323	1,495,805	281.49		31,494	21,956		31,494					(9,538)			0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR TA2308888		N/A	Equity/Index	BAR-	11/27/2023	08/22/2024	08/22/2024	Closing Sale	8,316	2,279,756	281.8	33,331		76,413		33,331					43,082			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307878		N/A	Equity/Index	BAR-	09/29/2023	10/01/2024	10/01/2024	Closing Sale	2,577	700,000	271.625499999999 99	20,585		60,597		20,585					40,012			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2406285		N/A	Equity/Index	BAR-	09/16/2024	12/16/2024	12/16/2024	Closing Sale	2,000	591,815	284.649999999998		24,077	1,930		24,077					(22,148)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308466		N/A	Equity/Index	BAR-	11/02/2023	09/20/2024	09/20/2024	Closing Sale	25,278	6,798,900	273.37	139,537		538,434		139,537					398,897			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305521		N/A	Equity/Index	BAR-	06/15/2023	06/12/2024	06/12/2024	Expiration	8,131	2,330,373	285	74,267				74,267					(74,267)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308477		N/A	Equity/Index	BAR-	11/02/2023	10/18/2024	10/18/2024	Closing Sale	22,836	6,142,087	265.89	209,370		588,456		209,370					379,087			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306170		N/A	Equity/Index	BAR-	07/13/2023	04/16/2024	04/16/2024	Expiration	3,542	1,017,801	298.5	11,972				11,972					(11,972)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309029		N/A	Equity/Index	BAR-	12/05/2023	11/12/2024	11/12/2024	Closing Sale	6,068	1,687,058	279.209999999998	44,960		42,216		44,960					(2,744)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304952		N/A	Equity/Index	BAR-	05/19/2023	05/21/2024	05/21/2024	Expiration	4,930	1,400,000	283.984199999999	41,376				41,376					(41,376)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2309192		N/A	Equity/Index	BAR-	12/13/2023	12/10/2024	12/10/2024	Closing Sale	15,620	4,413,122	279.61	150,158		150,924		150,158					765			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308803		N/A	Equity/Index	BAR-	11/22/2023	11/15/2024	11/15/2024	Closing Sale	32,788	8,984,764	275.850000000002	235,178		238,247		235,178					3,069			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2404207		N/A	Equity/Index	BAR-	07/08/2024	12/19/2024	12/19/2024	Expiration	9,158	2,561,368	285.18		31,392			31,392					(31,392)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305935		N/A	Equity/Index	BAR-	06/30/2023	06/28/2024	06/28/2024	Expiration	9,482	2,700,000	284.740599999997	79,061				79,061					(79,061)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304991		N/A	Equity/Index	BAR-	05/23/2023	05/23/2024	05/23/2024	Expiration	4,588	1,300,000	283.372900000002	38,301				38,301					(38,301)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307353		N/A	Equity/Index	BAR-	08/31/2023	03/15/2024	03/15/2024	Expiration	9,102	2,560,242	283.27	48,292				48,292					(48,292)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307351		N/A	Equity/Index	BAR-	08/31/2023	03/20/2024	03/20/2024	Expiration	4,504	1,266,900	284	22,853				22,853					(22,853)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305549		N/A	Equity/Index	BAR-	06/16/2023	06/18/2024	06/18/2024	Expiration	10,497	3,000,000	285.803800000002	88,371				88,371					(88,371)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2304718		N/A	Equity/Index	BAR-	05/11/2023	05/10/2024	05/10/2024	Expiration	12,589	3,600,000	285.964400000001	106,319				106,319					(106,319)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305514		N/A	Equity/Index	BAR-	06/15/2023	06/07/2024	06/07/2024	Expiration	6,947	1,991,035	292.089999999997	42,024				42,024					(42,024)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306177		N/A	Equity/Index	BAR-	07/13/2023	04/18/2024	04/18/2024	Expiration	5,875	1,688,193	284.87	50,863				50,863					(50,863)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2404205		N/A	Equity/Index	BAR-	07/08/2024	12/18/2024	12/18/2024	Expiration	4,044	1,131,052	281.49		19,505			19,505					(19,505)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2403370		N/A	Equity/Index	BAR-	06/06/2024	12/20/2024	12/20/2024	Expiration	30,705	8,628,348	282.2		173,603			173,603					(173,603)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308470		N/A	Equity/Index	BAR-	11/02/2023	09/06/2024	09/06/2024	Closing Sale	3,873	1,041,702	282.58	10,255		41,075		10,255					30,819			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2307184		N/A	Equity/Index	BAR-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	7,197	2,000,000	277.899200000001	58,498		107,825		58,498					49,327			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2308468		N/A	Equity/Index	BAR-	11/02/2023	09/27/2024	09/27/2024	Closing Sale	20,598	5,540,143	270.970000000003	135,063		517,486		135,063					382,422			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2303104		N/A	Equity/Index	BAR-	01/18/2023	01/03/2024	01/03/2024	Closing Sale	9,060	2,578,411	278.7	102,013		47,891		102,013					(54,122)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306767		N/A	Equity/Index	BAR-	08/04/2023	08/06/2024	08/06/2024	Closing Sale	7,072	2,000,000	282.788299999999	58,868		23,614		58,868					(35,254)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305522		N/A	Equity/Index	BAR-	06/15/2023	06/12/2024	06/12/2024	Expiration	6,081	1,742,836	287.220000000003	49,215				49,215					(49,215)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2306437		N/A	Equity/Index	BAR-	07/20/2023	07/19/2024	07/19/2024	Expiration	9,426	2,700,000	286.434000000003	79,161				79,161					(79,161)			.0002
BXIIMWM7-EUROPEAN - 1 YR TA2305139		N/A	Equity/Index	BAR-	06/01/2023	03/22/2024	03/22/2024	Expiration	23,855	6,795,333	284.55	184,430				184,430					(184,430)			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2201891		N/A	Equity/Index	BAR-	09/08/2022	09/06/2024	09/06/2024	Closing Sale	21,082	6,000,000	284.606499999998	245,424		180,858						(84,290)	180,858			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202783		N/A	Equity/Index	BAR-	12/08/2022	12/06/2024	12/06/2024	Closing Sale	10,647	3,000,000	281.774099999998	120,999		94,047		94,047				(56,744)	94,047			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 2 YR TA2202588		N/A	Equity/Index	BAR-	11/18/2022	07/12/2024	07/12/2024	Expiration	30,000	8,375,736	286.290000000002	224,256								(72,377)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2201977		N/A	Equity/Index	BAR-	09/15/2022	09/13/2024	09/13/2024	Closing Sale	5,335	1,500,000	281.187400000003	60,858		75,863						(21,489)	75,863			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202583		N/A	Equity/Index	BAR-	11/18/2022	09/03/2024	09/03/2024	Closing Sale	10,000	2,791,912	284.470000000003	85,415		82,398						(32,277)	82,398			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202480		N/A	Equity/Index	BAR-	11/09/2022	11/08/2024	11/08/2024	Closing Sale	19,035	5,200,000	273.176699999998	208,244		273,549						(89,617)	273,549			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2201961		N/A	Equity/Index	BAR-	09/14/2022	09/13/2024	09/13/2024	Closing Sale	19,124	1,524,765,600	282.363999999998	219,488		249,469						(77,183)	249,469			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202640		N/A	Equity/Index	BAR-	11/23/2022	06/28/2024	06/28/2024	Expiration	24,000	6,731,198	285.67	193,207								(59,834)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202637		N/A	Equity/Index	BAR-	11/23/2022	06/14/2024	06/14/2024	Expiration	21,590	6,055,274	282.339999999997	200,051								(58,525)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202010		N/A	Equity/Index	BAR-	09/19/2022	08/05/2024	08/05/2024	Expiration	10,075	2,827,569	292.44	67,335								(21,362)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202820		N/A	Equity/Index	BAR-	12/09/2022	07/22/2024	07/22/2024	Expiration	30,400	8,546,227	290.279999999997	205,738								(71,150)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202710		N/A	Equity/Index	BAR-	12/01/2022	11/29/2024	11/29/2024	Closing Sale	7,079	2,000,000	282.521000000002	80,638		53,442						(37,038)	53,442			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202817		N/A	Equity/Index	BAR-	12/09/2022	07/19/2024	07/19/2024	Expiration	17,200	4,835,365	288.32	127,495								(43,663)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202201		N/A	Equity/Index	BAR-	10/13/2022	10/11/2024	10/11/2024	Closing Sale	11,326	3,100,000	273.696000000003	124,586		191,621						(48,803)	191,621			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202641		N/A	Equity/Index	BAR-	11/23/2022	06/28/2024	06/28/2024	Expiration	9,000	2,524,199	284.83	75,341								(23,332)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202644		N/A	Equity/Index	BAR-	11/23/2022	05/17/2024	05/17/2024	Expiration	46,000	12,901,464	291.52	263,470								(67,342)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202736		N/A	Equity/Index	BAR-	12/02/2022	12/03/2024	12/03/2024	Closing Sale	3,540	1,000,000	282.481600000001	40,344		24,253						(18,676)	24,253			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202840		N/A	Equity/Index	BAR-	12/13/2022	04/22/2024	04/22/2024	Expiration	11,770	3,330,637	295.220000000003	59,827								(13,564)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202584		N/A	Equity/Index	BAR-	11/18/2022	09/19/2024	09/19/2024	Closing Sale	27,000	7,538,162	280.649999999998	274,946		384,529						(108,000)	384,529			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2303229		N/A	Equity/Index	BAR-	02/01/2023	08/07/2024	08/07/2024	Expiration	15,944	4,581,344	292.55	128,410								(51,038)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202643		N/A	Equity/Index	BAR-	11/23/2022	06/10/2024	06/10/2024	Expiration	14,210	3,985,430	287.220000000003	104,264								(29,976)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202012		N/A	Equity/Index	BAR-	09/19/2022	08/16/2024	08/16/2024	Expiration	20,717	5,814,267	293.18	135,404								(44,420)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202049		N/A	Equity/Index	BAR-	09/22/2022	09/20/2024	09/20/2024	Closing Sale	3,621	1,000,000	276.180200000001	40,406		66,950						(14,658)	66,950			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202123		N/A	Equity/Index	BAR-	09/30/2022	10/01/2024	10/01/2024	Closing Sale	5,470	1,500,000	274.226999999998	60,745		114,389						(22,863)	114,389			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202172		N/A	Equity/Index	BAR-	10/06/2022	10/04/2024	10/04/2024	Closing Sale	7,602	2,100,000	276.242999999999	84,920		115,985						(32,490)	115,985			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202011		N/A	Equity/Index	BAR-	09/19/2022	08/21/2024	08/21/2024	Closing Sale	6,230	1,748,462	290.83	45,497		10,696						(15,144)	10,696			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202587		N/A	Equity/Index	BAR-	11/18/2022	08/29/2024	08/29/2024	Closing Sale	13,000	3,629,486	286.350000000002	101,642		86,007						(37,919)	86,007			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202153		N/A	Equity/Index	BAR-	10/05/2022	10/04/2024	10/04/2024	Closing Sale	9,748	2,700,000	276.973000000001	109,301		141,614						(41,589)	141,614			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202853		N/A	Equity/Index	BAR-	12/14/2022	12/13/2024	12/13/2024	Closing Sale	6,015	1,700,000	282.646799999998	68,791		17,648						(32,789)	17,648			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202749		N/A	Equity/Index	BAR-	12/05/2022	05/31/2024	05/31/2024	Expiration	23,766	6,677,096	293.25	128,142								(35,766)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202819		N/A	Equity/Index	BAR-	12/09/2022	07/08/2024	07/08/2024	Expiration	15,500	4,357,451	286.63	123,041								(40,584)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202815		N/A	Equity/Index	BAR-	12/09/2022	07/15/2024	07/15/2024	Expiration	15,300	4,301,226	287.45	117,685								(39,769)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202839		N/A	Equity/Index	BAR-	12/13/2022	04/29/2024	04/29/2024	Expiration	9,325	2,638,759	293.64	52,316								(12,426)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202642		N/A	Equity/Index	BAR-	11/23/2022	06/21/2024	06/21/2024	Expiration	14,500	4,066,766	285.69	115,809								(34,885)				.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 2 YR TA2202014		N/A	Equity/Index	BAR-	09/19/2022	08/23/2024	08/23/2024	Closing Sale	24,605	6,905,442	288.68	197,812		103,378						(66,219)	103,378			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2303227		N/A	Equity/Index	BAR-	02/01/2023	08/27/2024	08/27/2024	Closing Sale	8,864	2,546,979	287.5	91,366		47,695						(38,242)	47,695			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202124		N/A	Equity/Index	BAR-	09/30/2022	10/02/2024	10/02/2024	Closing Sale	4,741	1,300,000	274.226999999998	52,676		96,223						(19,871)	96,223			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202273		N/A	Equity/Index	BAR-	10/19/2022	10/18/2024	10/18/2024	Closing Sale	17,238	4,700,000	272.660900000003	188,620		327,477						(75,396)	327,477			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202645		N/A	Equity/Index	BAR-	11/23/2022	05/10/2024	05/10/2024	Expiration	45,000	12,620,997	290.720000000003	266,225								(65,424)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202638		N/A	Equity/Index	BAR-	11/23/2022	06/14/2024	06/14/2024	Expiration	15,000	4,206,999	280.95	147,959								(43,286)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202818		N/A	Equity/Index	BAR-	12/09/2022	07/26/2024	07/26/2024	Expiration	16,800	4,722,915	293.209999999998	98,863								(34,627)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202748		N/A	Equity/Index	BAR-	12/05/2022	05/03/2024	05/03/2024	Expiration	19,396	5,449,337	294.160000000003	95,203								(22,827)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202737		N/A	Equity/Index	BAR-	12/02/2022	12/04/2024	12/04/2024	Closing Sale	4,602	1,300,000	282.481600000001	52,478		36,762						(24,332)	36,762			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2303228		N/A	Equity/Index	BAR-	02/01/2023	12/19/2024	12/19/2024	Expiration	9,451	2,715,648	280.32	138,742								(71,498)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202013		N/A	Equity/Index	BAR-	09/19/2022	08/02/2024	08/02/2024	Expiration	16,350	4,588,660	293.7	102,761								(32,292)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202750		N/A	Equity/Index	BAR-	12/05/2022	06/06/2024	06/06/2024	Expiration	10,524	2,956,735	291.94	61,331								(17,603)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202526		N/A	Equity/Index	BAR-	11/10/2022	11/08/2024	11/08/2024	Closing Sale	4,656	1,299,999	279.205300000002	52,360		38,841						(22,564)	38,841			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202582		N/A	Equity/Index	BAR-	11/18/2022	09/09/2024	09/09/2024	Closing Sale	16,000	4,467,059	285.089999999997	133,682		144,125						(51,275)	144,125			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202585		N/A	Equity/Index	BAR-	11/18/2022	08/30/2024	08/30/2024	Closing Sale	31,000	8,654,927	284.02	269,148		277,621						(100,671)	277,621			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202751		N/A	Equity/Index	BAR-	12/05/2022	05/24/2024	05/24/2024	Expiration	26,365	7,407,289	294.83	129,096								(34,812)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202734		N/A	Equity/Index	BAR-	12/02/2022	12/02/2024	12/02/2024	Closing Sale	4,248	1,200,000	282.481600000001	48,384		33,257						(22,362)	33,257			.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202639		N/A	Equity/Index	BAR-	11/23/2022	06/21/2024	06/21/2024	Expiration	24,000	6,731,198	282.77	219,406								(66,091)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202814		N/A	Equity/Index	BAR-	12/09/2022	07/01/2024	07/01/2024	Expiration	9,200	2,586,358	287.38	69,957								(22,495)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2303232		N/A	Equity/Index	BAR-	02/01/2023	08/13/2024	08/13/2024	Expiration	8,170	2,347,565	294	61,817								(24,971)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202586		N/A	Equity/Index	BAR-	11/18/2022	07/05/2024	07/05/2024	Expiration	35,000	9,771,692	287.64	243,432								(76,613)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2202009		N/A	Equity/Index	BAR-	09/19/2022	08/09/2024	08/09/2024	Expiration	20,123	5,647,560	293.24	130,194								(41,821)				.0002
BXIIMWM7-EUROPEAN - 2 YR TA2303230		N/A	Equity/Index	BAR-	02/01/2023	03/22/2024	03/22/2024	Expiration	19,988	5,743,346	305.19	62,508								(12,260)				.0002
MSUMSGE INDEX 1 YR TA2307494		N/A	Equity/Index	MS-	09/11/2023	09/05/2024	09/05/2024	Closing Sale	1,165	198,551	172.18	4,542		5,778		4,542					1,236			.0002
MSUMSGE INDEX 1 YR TA2309315		N/A	Equity/Index	MS-	12/21/2023	12/11/2024	12/11/2024	Closing Sale	370	64,565	171.49	2,102		4,917		2,102					2,815			.0002
MSUMSGE INDEX 1 YR TA2309430		N/A	Equity/Index	MS-	12/28/2023	12/20/2024	12/20/2024	Closing Sale	2,591	454,565	174.5	12,818		11,945		12,818					(873)			.0002
MSUMSGE INDEX 1 YR TA2305150		N/A	Equity/Index	MS-	06/01/2023	05/24/2024	05/24/2024	Closing Sale	5,813	988,280	168.04	30,053		58,130		30,053					28,077			.0002
MSUMSGE INDEX 1 YR TA2305087		N/A	Equity/Index	MS-	05/26/2023	05/23/2024	05/23/2024	Closing Sale	1,230	208,325	167.05	6,482		12,608		6,482					6,126			.0002
MSUMSGE INDEX 1 YR TA2305084		N/A	Equity/Index	MS-	05/26/2023	05/07/2024	05/07/2024	Closing Sale	1,300	220,181	163.729999999999	8,631		15,080		8,631					6,449			.0002
MSUMSGE INDEX 1 YR TA2305944		N/A	Equity/Index	MS-	07/03/2023	05/20/2024	05/20/2024	Closing Sale	972	168,807	168.7	6,236		10,041		6,236					3,805			.0002
MSUMSGE INDEX 1 YR TA2309316		N/A	Equity/Index	MS-	12/21/2023	12/13/2024	12/13/2024	Closing Sale	352	61,424	174.3	1,636		3,407		1,636					1,771			.0002
MSUMSGE INDEX 1 YR TA2400684		N/A	Equity/Index	MS-	02/09/2024	12/18/2024	12/18/2024	Closing Sale	800	142,536	174.95		4,617	3,072		4,617					(1,545)			.0002
MSUMSGE INDEX 1 YR TA2400065		N/A	Equity/Index	MS-	01/05/2024	12/27/2024	12/27/2024	Closing Sale	3,659	623,128	175.24		11,050	17,234		11,050					6,184			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2400287		N/A	Equity/Index	MS-	01/18/2024	12/27/2024	12/27/2024	Closing Sale	748	129,756	174.43		3,138	4,129		3,138					991			.0002
MSUMSGE INDEX 1 YR TA2305153		N/A	Equity/Index	MS-	06/01/2023	05/30/2024	05/30/2024	Closing Sale	3,211	545,909	169.93	14,482		19,202		14,482					4,720			.0002
MSUMSGE INDEX 1 YR TA2304882		N/A	Equity/Index	MS-	05/18/2023	04/19/2024	04/19/2024	Closing Sale	4,056	677,194	163.610000000000 01	22,705		32,691		22,705					9,986			.0002
MSUMSGE INDEX 1 YR TA2308592		N/A	Equity/Index	MS-	11/10/2023	10/02/2024	10/02/2024	Closing Sale	1,000	166,640	165.28	4,762		14,710		4,762					9,948			.0002
MSUMSGE INDEX 1 YR TA2306713		N/A	Equity/Index	MS-	08/03/2023	08/01/2024	08/01/2024	Closing Sale	1,150	198,249	174.94	4,286		4,048		4,286					(238)			.0002
MSUMSGE INDEX 1 YR TA2305026		N/A	Equity/Index	MS-	05/24/2023	05/17/2024	05/17/2024	Closing Sale	6,000	995,940	168.7	20,424		57,960		20,424					37,536			.0002
MSUMSGE INDEX 1 YR TA2306605		N/A	Equity/Index	MS-	07/28/2023	07/25/2024	07/25/2024	Closing Sale	3,880	677,526	174.08	18,502		15,404		18,502					(3,099)			.0002
MSUMSGE INDEX 1 YR TA2306789		N/A	Equity/Index	MS-	08/07/2023	08/02/2024	08/02/2024	Closing Sale	2,226	383,785	172	10,366		9,705		10,366					(661)			.0002
MSUMSGE INDEX 1 YR TA2307967		N/A	Equity/Index	MS-	10/05/2023	09/09/2024	09/09/2024	Closing Sale	558	91,188	170.12	1,325		3,499		1,325					2,174			.0002
MSUMSGE INDEX 1 YR TA2304465		N/A	Equity/Index	MS-	04/27/2023	04/05/2024	04/05/2024	Closing Sale	3,900	631,956	162.550000000000 01	15,807		58,929		15,807					43,122			.0002
MSUMSGE INDEX 1 YR TA2307463		N/A	Equity/Index	MS-	09/07/2023	08/09/2024	08/09/2024	Closing Sale	3,065	520,437	171.62	11,629		11,984		11,629					356			.0002
MSUMSGE INDEX 1 YR TA2307903		N/A	Equity/Index	MS-	10/02/2023	09/27/2024	09/27/2024	Closing Sale	1,927	318,398	168.62	6,353		24,800		6,353					18,447			.0002
MSUMSGE INDEX 1 YR TA2308590		N/A	Equity/Index	MS-	11/10/2023	11/06/2024	11/06/2024	Closing Sale	2,636	439,263	166.58	11,564		42,888		11,564					31,324			.0002
MSUMSGE INDEX 1 YR TA2304535		N/A	Equity/Index	MS-	05/01/2023	04/25/2024	04/25/2024	Closing Sale	4,975	818,885	161.729999999999 99	26,552		57,660		26,552					31,108			.0002
MSUMSGE INDEX 1 YR TA2309317		N/A	Equity/Index	MS-	12/21/2023	12/19/2024	12/19/2024	Closing Sale	962	167,869	175.76	4,027		2,636		4,027					(1,391)			.0002
MSUMSGE INDEX 1 YR TA2306604		N/A	Equity/Index	MS-	07/28/2023	06/28/2024	06/28/2024	Closing Sale	1,300	227,006	172.03	7,105		12,142		7,105					5,037			.0002
MSUMSGE INDEX 1 YR TA2305292		N/A	Equity/Index	MS-	06/08/2023	05/09/2024	05/09/2024	Closing Sale	1,900	323,228	163.479999999999 99	13,569		22,173		13,569					8,604			.0002
MSUMSGE INDEX 1 YR TA2307043		N/A	Equity/Index	MS-	08/21/2023	08/16/2024	08/16/2024	Closing Sale	2,574	435,263	168.79	11,669		26,409		11,669					14,741			.0002
MSUMSGE INDEX 1 YR TA2303553		N/A	Equity/Index	MS-	02/27/2023	02/02/2024	02/02/2024	Closing Sale	3,184	511,446	163.49	10,394		42,538		10,394					32,144			.0002
MSUMSGE INDEX 1 YR TA2400285		N/A	Equity/Index	MS-	01/18/2024	12/19/2024	12/19/2024	Closing Sale	1,340	232,450	175.76		5,034	3,672		5,034					(1,363)			.0002
MSUMSGE INDEX 1 YR TA2306993		N/A	Equity/Index	MS-	08/18/2023	08/15/2024	08/15/2024	Closing Sale	1,055	177,008	171.04	3,593		7,997		3,593					4,404			.0002
MSUMSGE INDEX 1 YR TA2307741		N/A	Equity/Index	MS-	09/25/2023	09/18/2024	09/18/2024	Closing Sale	1,345	222,719	168.35	4,677		13,316		4,677					8,639			.0002
MSUMSGE INDEX 1 YR TA2306029		N/A	Equity/Index	MS-	07/07/2023	06/21/2024	06/21/2024	Closing Sale	2,147	368,533	172.73	8,908		18,464		8,908					9,556			.0002
MSUMSGE INDEX 1 YR TA2308153		N/A	Equity/Index	MS-	10/16/2023	09/20/2024	09/20/2024	Closing Sale	2,563	426,150	162.99	14,166		44,981		14,166					30,815			.0002
MSUMSGE INDEX 1 YR TA2306028		N/A	Equity/Index	MS-	07/07/2023	07/03/2024	07/03/2024	Closing Sale	4,044	694,153	173.55	15,885		43,877		15,885					27,993			.0002
MSUMSGE INDEX 1 YR TA2305725		N/A	Equity/Index	MS-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	2,226	380,809	172.11	9,238		20,524		9,238					11,286			.0002
MSUMSGE INDEX 1 YR TA2307413		N/A	Equity/Index	MS-	09/05/2023	08/06/2024	08/06/2024	Expiration	1,231	211,818	174.74	4,427				4,427					(4,427)			.0002
MSUMSGE INDEX 1 YR TA2308399		N/A	Equity/Index	MS-	10/30/2023	09/30/2024	09/30/2024	Closing Sale	1,243	201,018	165	3,929		20,485		3,929					16,556			.0002
MSUMSGE INDEX 1 YR TA2308825		N/A	Equity/Index	MS-	11/24/2023	11/04/2024	11/04/2024	Closing Sale	1,500	256,830	165.81	9,594		19,755		9,594					10,161			.0002
MSUMSGE INDEX 1 YR TA2306743		N/A	Equity/Index	MS-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	880	152,337	172.92	4,054		3,027		4,054					(1,027)			.0002
MSUMSGE INDEX 1 YR TA2309431		N/A	Equity/Index	MS-	12/28/2023	12/13/2024	12/13/2024	Closing Sale	5,438	954,043	174.23	27,331		53,021		27,331					25,689			.0002
MSUMSGE INDEX 1 YR TA2307687		N/A	Equity/Index	MS-	09/22/2023	08/22/2024	08/22/2024	Closing Sale	1,876	311,191	169.6	5,894		17,315		5,894					11,421			.0002
MSUMSGE INDEX 1 YR TA2307330		N/A	Equity/Index	MS-	08/31/2023	07/24/2024	07/24/2024	Closing Sale	890	153,365	173.31	3,711		5,287		3,711					1,575			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2307688		N/A	Equity/Index	MS-	09/22/2023	09/19/2024	09/19/2024	Closing Sale	1,823	302,399	169.35	6,016		20,235		6,016					14,219			.0002
MSUMSGE INDEX 1 YR TA2307902		N/A	Equity/Index	MS-	10/02/2023	09/13/2024	09/13/2024	Closing Sale	1,353	223,556	174.58	2,594		5,656		2,594					3,062			.0002
MSUMSGE INDEX 1 YR TA2306741		N/A	Equity/Index	MS-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	5,752	995,729	172.47	27,389		22,375		27,389					(5,014)			.0002
MSUMSGE INDEX 1 YR TA2307034		N/A	Equity/Index	MS-	08/21/2023	06/28/2024	06/28/2024	Closing Sale	1,775	300,153	171.86	6,053		16,880		6,053					10,828			.0002
MSUMSGE INDEX 1 YR TA2308458		N/A	Equity/Index	MS-	11/02/2023	10/16/2024	10/16/2024	Closing Sale	1,967	324,417	166.1	7,685		32,337		7,685					24,652			.0002
MSUMSGE INDEX 1 YR TA2309313		N/A	Equity/Index	MS-	12/21/2023	12/02/2024	12/02/2024	Closing Sale	521	90,915	171.22	3,008		6,080		3,008					3,072			.0002
MSUMSGE INDEX 1 YR TA2307137		N/A	Equity/Index	MS-	08/25/2023	08/14/2024	08/14/2024	Closing Sale	736	124,384	171.73	2,619		3,952		2,619					1,334			.0002
MSUMSGE INDEX 1 YR TA2309365		N/A	Equity/Index	MS-	12/22/2023	12/17/2024	12/17/2024	Closing Sale	900	157,311	174.56	4,207		8,586		4,207					4,379			.0002
MSUMSGE INDEX 1 YR TA2304104		N/A	Equity/Index	MS-	04/03/2023	03/21/2024	03/21/2024	Closing Sale	4,694	767,938	160.6	25,376		94,631		25,376					69,255			.0002
MSUMSGE INDEX 1 YR TA2305545		N/A	Equity/Index	MS-	06/16/2023	05/10/2024	05/10/2024	Closing Sale	1,100	192,357	164.22	10,280		12,188		10,280					1,908			.0002
MSUMSGE INDEX 1 YR TA2307495		N/A	Equity/Index	MS-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	1,293	220,366	170.22	5,860		6,853		5,860					993			.0002
MSUMSGE INDEX 1 YR TA2307221		N/A	Equity/Index	MS-	08/29/2023	08/05/2024	08/05/2024	Closing Sale	505	85,986	171.91	1,950		687		1,950					(1,264)			.0002
MSUMSGE INDEX 1 YR TA2305945		N/A	Equity/Index	MS-	07/03/2023	05/23/2024	05/23/2024	Closing Sale	670	116,359	167.05	4,817		6,868		4,817					2,050			.0002
MSUMSGE INDEX 1 YR TA2306656		N/A	Equity/Index	MS-	07/31/2023	07/16/2024	07/16/2024	Closing Sale	2,079	363,867	175.15	9,385		21,601		9,385					12,216			.0002
MSUMSGE INDEX 1 YR TA2305903		N/A	Equity/Index	MS-	06/30/2023	06/07/2024	06/07/2024	Closing Sale	2,400	415,819	169.4	14,298		21,624		14,298					7,326			.0002
MSUMSGE INDEX 1 YR TA2309366		N/A	Equity/Index	MS-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	2,078	363,214	173.87	10,226		10,889		10,226					663			.0002
MSUMSGE INDEX 1 YR TA2305542		N/A	Equity/Index	MS-	06/16/2023	05/31/2024	05/31/2024	Closing Sale	2,280	398,704	171.09	13,618		13,133		13,618					(485)			.0002
MSUMSGE INDEX 1 YR TA2308913		N/A	Equity/Index	MS-	11/29/2023	11/01/2024	11/01/2024	Closing Sale	630	108,480	163.830000000000 01	5,070		9,715		5,070					4,644			.0002
MSUMSGE INDEX 1 YR TA2303756		N/A	Equity/Index	MS-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	5,300	844,926	161.09	19,330		93,121		19,330					73,791			.0002
MSUMSGE INDEX 1 YR TA2309216		N/A	Equity/Index	MS-	12/15/2023	11/29/2024	11/29/2024	Closing Sale	645	112,565	170.87	3,825		7,250		3,825					3,425			.0002
MSUMSGE INDEX 1 YR TA2307139		N/A	Equity/Index	MS-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	1,864	315,016	170.85	7,163		17,261		7,163					10,097			.0002
MSUMSGE INDEX 1 YR TA2305086		N/A	Equity/Index	MS-	05/26/2023	05/15/2024	05/15/2024	Closing Sale	1,050	177,839	164.81	6,476		14,312		6,476					7,836			.0002
MSUMSGE INDEX 1 YR TA2309063		N/A	Equity/Index	MS-	12/06/2023	11/11/2024	11/11/2024	Closing Sale	1,548	264,739	168.39	8,373		23,684		8,373					15,311			.0002
MSUMSGE INDEX 1 YR TA2308826		N/A	Equity/Index	MS-	11/24/2023	11/21/2024	11/21/2024	Closing Sale	552	94,513	170.9	2,467		5,294		2,467					2,826			.0002
MSUMSGE INDEX 1 YR TA2308266		N/A	Equity/Index	MS-	10/23/2023	10/09/2024	10/09/2024	Closing Sale	3,299	537,473	164.95	11,870		56,908		11,870					45,038			.0002
MSUMSGE INDEX 1 YR TA2309215		N/A	Equity/Index	MS-	12/15/2023	11/13/2024	11/13/2024	Closing Sale	950	165,794	168.1	6,784		14,288		6,784					7,504			.0002
MSUMSGE INDEX 1 YR TA2304189		N/A	Equity/Index	MS-	04/10/2023	04/03/2024	04/03/2024	Closing Sale	3,629	587,571	163.88	13,170		52,838		13,170					39,669			.0002
MSUMSGE INDEX 1 YR TA2309314		N/A	Equity/Index	MS-	12/21/2023	12/05/2024	12/05/2024	Closing Sale	1,044	182,178	169.85	6,631		14,898		6,631					8,266			.0002
MSUMSGE INDEX 1 YR TA2400072		N/A	Equity/Index	MS-	01/05/2024	11/29/2024	11/29/2024	Closing Sale	1,450	246,935	170.96		6,038	16,168		6,038					10,130			.0002
MSUMSGE INDEX 1 YR TA2306715		N/A	Equity/Index	MS-	08/03/2023	07/12/2024	07/12/2024	Closing Sale	2,637	454,592	174.29	10,177		28,031		10,177					17,854			.0002
MSUMSGE INDEX 1 YR TA2309312		N/A	Equity/Index	MS-	12/21/2023	11/29/2024	11/29/2024	Closing Sale	926	161,587	171.22	5,340		10,084		5,340					4,744			.0002
MSUMSGE INDEX 1 YR TA2307134		N/A	Equity/Index	MS-	08/25/2023	08/21/2024	08/21/2024	Closing Sale	3,965	670,085	169.55	16,827		42,981		16,827					26,153			.0002
MSUMSGE INDEX 1 YR TA2305544		N/A	Equity/Index	MS-	06/16/2023	06/12/2024	06/12/2024	Closing Sale	1,460	255,310	172.22	8,090		13,666		8,090					5,576			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2304883		N/A	Equity/Index	MS-	05/18/2023	04/26/2024	04/26/2024	Closing Sale	2,089	348,782	162.75	12,478		24,003		12,478					11,525			.0002
MSUMSGE INDEX 1 YR TA2307695		N/A	Equity/Index	MS-	09/22/2023	09/11/2024	09/11/2024	Closing Sale	1,125	186,615	170.86	3,245		7,661		3,245					4,417			.0002
MSUMSGE INDEX 1 YR TA2305226		N/A	Equity/Index	MS-	06/05/2023	05/03/2024	05/03/2024	Closing Sale	1,932	331,203	163.520000000001	15,072		20,885		15,072					5,813			.0002
MSUMSGE INDEX 1 YR TA2308719		N/A	Equity/Index	MS-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	1,497	255,508	170.64	6,762		12,620		6,762					5,858			.0002
MSUMSGE INDEX 1 YR TA2305088		N/A	Equity/Index	MS-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	2,480	420,038	165.99	14,106		29,884		14,106					15,779			.0002
MSUMSGE INDEX 1 YR TA2400062		N/A	Equity/Index	MS-	01/05/2024	12/02/2024	12/02/2024	Closing Sale	1,500	255,450	171.22		6,132	17,505		6,132					11,373			.0002
MSUMSGE INDEX 1 YR TA2308460		N/A	Equity/Index	MS-	11/02/2023	10/30/2024	10/30/2024	Closing Sale	3,748	618,158	162.1	20,067		73,198		20,067					53,132			.0002
MSUMSGE INDEX 1 YR TA2305902		N/A	Equity/Index	MS-	06/30/2023	06/26/2024	06/26/2024	Closing Sale	3,062	530,516	170.35	17,155		35,642		17,155					18,486			.0002
MSUMSGE INDEX 1 YR TA2304467		N/A	Equity/Index	MS-	04/27/2023	03/28/2024	03/28/2024	Closing Sale	2,220	359,729	160.62	10,460		43,601		10,460					33,141			.0002
MSUMSGE INDEX 1 YR TA2308594		N/A	Equity/Index	MS-	11/10/2023	10/31/2024	10/31/2024	Closing Sale	1,280	213,299	162.38	7,645		21,440		7,645					13,795			.0002
MSUMSGE INDEX 1 YR TA2307218		N/A	Equity/Index	MS-	08/29/2023	08/09/2024	08/09/2024	Closing Sale	900	153,243	171.17	3,696		3,924		3,696					228			.0002
MSUMSGE INDEX 1 YR TA2307332		N/A	Equity/Index	MS-	08/31/2023	08/23/2024	08/23/2024	Closing Sale	450	77,544	169.47	2,536		4,788		2,536					2,252			.0002
MSUMSGE INDEX 1 YR TA2308335		N/A	Equity/Index	MS-	10/26/2023	10/23/2024	10/23/2024	Closing Sale	2,650	429,194	163.25	10,150		46,269		10,150					36,120			.0002
MSUMSGE INDEX 1 YR TA2304464		N/A	Equity/Index	MS-	04/27/2023	04/24/2024	04/24/2024	Closing Sale	5,600	907,424	163.04	22,094		64,456		22,094					42,362			.0002
MSUMSGE INDEX 1 YR TA2308828		N/A	Equity/Index	MS-	11/24/2023	11/15/2024	11/15/2024	Closing Sale	1,993	341,241	170.73	8,994		16,622		8,994					7,627			.0002
MSUMSGE INDEX 1 YR TA2309152		N/A	Equity/Index	MS-	12/12/2023	11/22/2024	11/22/2024	Closing Sale	2,909	499,039	171.27	13,282		27,926		13,282					14,644			.0002
MSUMSGE INDEX 1 YR TA2308714		N/A	Equity/Index	MS-	11/17/2023	10/18/2024	10/18/2024	Closing Sale	1,036	176,824	164.39	7,253		19,373		7,253					12,120			.0002
MSUMSGE INDEX 1 YR TA2307863		N/A	Equity/Index	MS-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	390	64,615	165.07	1,777		6,404		1,777					4,627			.0002
MSUMSGE INDEX 1 YR TA2400286		N/A	Equity/Index	MS-	01/18/2024	12/20/2024	12/20/2024	Closing Sale	598	103,735	173.87		2,606	3,134		2,606					527			.0002
MSUMSGE INDEX 1 YR TA2400685		N/A	Equity/Index	MS-	02/09/2024	12/31/2024	12/31/2024	Closing Sale	513	91,401	174.43		3,087	2,098		3,087					(989)			.0002
MSUMSGE INDEX 1 YR TA2308284		N/A	Equity/Index	MS-	10/24/2023	10/18/2024	10/18/2024	Closing Sale	2,170	355,511	163.32	9,678		42,901		9,678					33,223			.0002
MSUMSGE INDEX 1 YR TA2308595		N/A	Equity/Index	MS-	11/10/2023	10/22/2024	10/22/2024	Closing Sale	1,500	249,960	163.32	8,354		29,355		8,354					21,002			.0002
MSUMSGE INDEX 1 YR TA2308824		N/A	Equity/Index	MS-	11/24/2023	10/17/2024	10/17/2024	Closing Sale	847	145,023	166.28	5,228		13,755		5,228					8,528			.0002
MSUMSGE INDEX 1 YR TA2306185		N/A	Equity/Index	MS-	07/13/2023	07/11/2024	07/11/2024	Closing Sale	1,430	247,547	171.9	7,109		18,905		7,109					11,796			.0002
MSUMSGE INDEX 1 YR TA2308080		N/A	Equity/Index	MS-	10/11/2023	09/24/2024	09/24/2024	Closing Sale	570	94,905	165.5	2,668		8,778		2,668					6,110			.0002
MSUMSGE INDEX 1 YR TA2308194		N/A	Equity/Index	MS-	10/18/2023	09/27/2024	09/27/2024	Closing Sale	1,200	199,116	165	5,555		19,788		5,555					14,233			.0002
MSUMSGE INDEX 1 YR TA2307990		N/A	Equity/Index	MS-	10/06/2023	09/23/2024	09/23/2024	Closing Sale	987	161,542	165.5	3,634		14,884		3,634					11,250			.0002
MSUMSGE INDEX 1 YR TA2309218		N/A	Equity/Index	MS-	12/15/2023	11/27/2024	11/27/2024	Closing Sale	1,462	255,148	171.11	8,521		14,415		8,521					5,895			.0002
MSUMSGE INDEX 1 YR TA2308365		N/A	Equity/Index	MS-	10/27/2023	10/14/2024	10/14/2024	Closing Sale	1,400	226,688	165.65	4,339		25,214		4,339					20,875			.0002
MSUMSGE INDEX 1 YR TA2306714		N/A	Equity/Index	MS-	08/03/2023	07/31/2024	07/31/2024	Closing Sale	13,558	2,337,264	175.03	50,147		70,230		50,147					20,083			.0002
MSUMSGE INDEX 1 YR TA2304369		N/A	Equity/Index	MS-	04/20/2023	04/12/2024	04/12/2024	Closing Sale	4,767	779,071	163.449999999999	20,450		63,639		20,450					43,189			.0002
MSUMSGE INDEX 1 YR TA2304705		N/A	Equity/Index	MS-	05/11/2023	04/26/2024	04/26/2024	Closing Sale	6,387	1,046,318	163.16	28,909		70,768		28,909					41,859			.0002
MSUMSGE INDEX 1 YR TA2308398		N/A	Equity/Index	MS-	10/30/2023	10/11/2024	10/11/2024	Closing Sale	2,629	425,162	166.22	7,556		42,879		7,556					35,323			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2303549		N/A	Equity/Index	MS-	02/27/2023	02/09/2024	02/09/2024	Closing Sale	2,703	434,183	163.229999999999	9,082		43,113		9,082					34,031			.0002
MSUMSGE INDEX 1 YR TA2306998		N/A	Equity/Index	MS-	08/18/2023	07/19/2024	07/19/2024	Closing Sale	3,600	604,008	172.76	10,319		30,852		10,319					20,533			.0002
MSUMSGE INDEX 1 YR TA2305943		N/A	Equity/Index	MS-	07/03/2023	05/31/2024	05/31/2024	Closing Sale	724	125,737	168.89	4,594		5,763		4,594					1,169			.0002
MSUMSGE INDEX 1 YR TA2303550		N/A	Equity/Index	MS-	02/27/2023	02/16/2024	02/16/2024	Closing Sale	4,536	728,618	162.84	15,847		63,912		15,847					48,066			.0002
MSUMSGE INDEX 1 YR TA2308193		N/A	Equity/Index	MS-	10/18/2023	10/16/2024	10/16/2024	Closing Sale	5,345	886,896	166.24	22,711		87,124		22,711					64,413			.0002
MSUMSGE INDEX 1 YR TA2308914		N/A	Equity/Index	MS-	11/29/2023	11/08/2024	11/08/2024	Closing Sale	880	151,527	166.15	6,078		15,435		6,078					9,357			.0002
MSUMSGE INDEX 1 YR TA2308593		N/A	Equity/Index	MS-	11/10/2023	11/01/2024	11/01/2024	Closing Sale	1,214	202,301	164.64	6,153		17,737		6,153					11,584			.0002
MSUMSGE INDEX 1 YR TA2306992		N/A	Equity/Index	MS-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	4,058	680,851	169.94	15,105		36,968		15,105					21,863			.0002
MSUMSGE INDEX 1 YR TA2304537		N/A	Equity/Index	MS-	05/01/2023	04/17/2024	04/17/2024	Closing Sale	1,736	285,746	163.35	8,172		18,297		8,172					10,126			.0002
MSUMSGE INDEX 1 YR TA2305296		N/A	Equity/Index	MS-	06/08/2023	04/04/2024	04/04/2024	Closing Sale	1,400	238,168	163.479999999999	9,967		19,278		9,967					9,311			.0002
MSUMSGE INDEX 1 YR TA2307138		N/A	Equity/Index	MS-	08/25/2023	08/22/2024	08/22/2024	Closing Sale	2,112	356,928	169.6	8,936		19,494		8,936					10,558			.0002
MSUMSGE INDEX 1 YR TA2305947		N/A	Equity/Index	MS-	07/03/2023	06/27/2024	06/27/2024	Closing Sale	1,245	216,219	171.6	6,578		12,811		6,578					6,233			.0002
MSUMSGE INDEX 1 YR TA2308909		N/A	Equity/Index	MS-	11/29/2023	11/20/2024	11/20/2024	Closing Sale	1,086	186,998	171.19	5,277		9,644		5,277					4,367			.0002
MSUMSGE INDEX 1 YR TA2303865		N/A	Equity/Index	MS-	03/20/2023	03/07/2024	03/07/2024	Closing Sale	5,189	828,943	161.699999999999	18,577		94,077		18,577					75,500			.0002
MSUMSGE INDEX 1 YR TA2307223		N/A	Equity/Index	MS-	08/29/2023	08/28/2024	08/28/2024	Closing Sale	1,200	204,324	170.25	5,350		10,548		5,350					5,198			.0002
MSUMSGE INDEX 1 YR TA2308717		N/A	Equity/Index	MS-	11/17/2023	11/08/2024	11/08/2024	Closing Sale	1,833	312,856	166.15	11,405		32,151		11,405					20,746			.0002
MSUMSGE INDEX 1 YR TA2307410		N/A	Equity/Index	MS-	09/05/2023	08/23/2024	08/23/2024	Closing Sale	1,732	298,025	168.9	9,796		19,416		9,796					9,620			.0002
MSUMSGE INDEX 1 YR TA2309153		N/A	Equity/Index	MS-	12/12/2023	11/18/2024	11/18/2024	Closing Sale	3,886	666,643	170.74	18,427		33,964		18,427					15,536			.0002
MSUMSGE INDEX 1 YR TA2308591		N/A	Equity/Index	MS-	11/10/2023	10/14/2024	10/14/2024	Closing Sale	2,465	410,768	165.65	11,477		44,395		11,477					32,918			.0002
MSUMSGE INDEX 1 YR TA2308718		N/A	Equity/Index	MS-	11/17/2023	11/14/2024	11/14/2024	Closing Sale	2,759	470,906	170.15	12,915		32,667		12,915					19,752			.0002
MSUMSGE INDEX 1 YR TA2304884		N/A	Equity/Index	MS-	05/18/2023	05/16/2024	05/16/2024	Closing Sale	5,641	941,827	164.73	29,356		77,959		29,356					48,603			.0002
MSUMSGE INDEX 1 YR TA2304253		N/A	Equity/Index	MS-	04/13/2023	03/20/2024	03/20/2024	Closing Sale	1,950	317,285	159.9	10,313		39,059		10,313					28,746			.0002
MSUMSGE INDEX 1 YR TA2305085		N/A	Equity/Index	MS-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	2,235	378,542	168.11	10,903		22,194		10,903					11,291			.0002
MSUMSGE INDEX 1 YR TA2307859		N/A	Equity/Index	MS-	09/29/2023	09/06/2024	09/06/2024	Closing Sale	1,160	192,189	170.6	3,311		5,707		3,311					2,397			.0002
MSUMSGE INDEX 1 YR TA2308366		N/A	Equity/Index	MS-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	2,350	380,512	162.669999999999	9,407		44,392		9,407					34,984			.0002
MSUMSGE INDEX 1 YR TA2305901		N/A	Equity/Index	MS-	06/30/2023	06/14/2024	06/14/2024	Closing Sale	2,000	346,516	173.71	8,727		16,020		8,727					7,293			.0002
MSUMSGE INDEX 1 YR TA2304709		N/A	Equity/Index	MS-	05/11/2023	05/03/2024	05/03/2024	Closing Sale	4,100	671,662	162.68	19,333		47,765		19,333					28,432			.0002
MSUMSGE INDEX 1 YR TA2308873		N/A	Equity/Index	MS-	11/27/2023	11/21/2024	11/21/2024	Closing Sale	4,471	764,586	170.96	20,120		42,609		20,120					22,489			.0002
MSUMSGE INDEX 1 YR TA2303548		N/A	Equity/Index	MS-	02/27/2023	01/26/2024	01/26/2024	Closing Sale	3,700	594,331	160.949999999999	14,908		54,538		14,908					39,630			.0002
MSUMSGE INDEX 1 YR TA2305723		N/A	Equity/Index	MS-	06/23/2023	06/20/2024	06/20/2024	Closing Sale	2,287	391,244	173.44	8,576		19,028		8,576					10,452			.0002
MSUMSGE INDEX 1 YR TA2309220		N/A	Equity/Index	MS-	12/15/2023	12/12/2024	12/12/2024	Closing Sale	2,280	397,906	172.38	12,216		26,608		12,216					14,391			.0002
MSUMSGE INDEX 1 YR TA2309021		N/A	Equity/Index	MS-	12/05/2023	11/29/2024	11/29/2024	Closing Sale	1,544	261,600	171.22	5,986		16,814		5,986					10,828			.0002
MSUMSGE INDEX 1 YR TA2308268		N/A	Equity/Index	MS-	10/23/2023	09/27/2024	09/27/2024	Closing Sale	1,485	241,936	161.84	6,821		29,180		6,821					22,360			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2402730		N/A	Equity/Index	MS-	05/10/2024	12/23/2024	12/23/2024	Closing Sale	1,260	220,815	174.66		5,458	6,376		5,458					917			.0002
MSUMSGE INDEX 1 YR TA2308152		N/A	Equity/Index	MS-	10/16/2023	10/10/2024	10/10/2024	Closing Sale	7,241	1,203,961	166.04	32,049		114,842		32,049					82,794			.0002
MSUMSGE INDEX 1 YR TA2307965		N/A	Equity/Index	MS-	10/05/2023	09/20/2024	09/20/2024	Closing Sale	2,840	464,113	168.29	8,051		34,790		8,051					26,739			.0002
MSUMSGE INDEX 1 YR TA2306467		N/A	Equity/Index	MS-	07/21/2023	06/28/2024	06/28/2024	Closing Sale	2,000	347,040	171.86	10,169		19,020		10,169					8,851			.0002
MSUMSGE INDEX 1 YR TA2307604		N/A	Equity/Index	MS-	09/18/2023	09/13/2024	09/13/2024	Closing Sale	5,562	943,093	170.34	23,277		46,832		23,277					23,555			.0002
MSUMSGE INDEX 1 YR TA2400063		N/A	Equity/Index	MS-	01/05/2024	12/10/2024	12/10/2024	Closing Sale	1,900	323,570	170.34		8,371	23,408		8,371					15,037			.0002
MSUMSGE INDEX 1 YR TA2309064		N/A	Equity/Index	MS-	12/06/2023	12/04/2024	12/04/2024	Closing Sale	2,221	379,835	170.13	10,683		31,938		10,683					21,255			.0002
MSUMSGE INDEX 1 YR TA2308911		N/A	Equity/Index	MS-	11/29/2023	11/22/2024	11/22/2024	Closing Sale	1,931	332,499	171.42	9,232		18,248		9,232					9,016			.0002
MSUMSGE INDEX 1 YR TA2307461		N/A	Equity/Index	MS-	09/07/2023	08/12/2024	08/12/2024	Closing Sale	1,322	224,476	171.42	5,108		5,354		5,108					246			.0002
MSUMSGE INDEX 1 YR TA2307991		N/A	Equity/Index	MS-	10/06/2023	09/27/2024	09/27/2024	Closing Sale	1,350	220,955	164.65	5,339		22,734		5,339					17,395			.0002
MSUMSGE INDEX 1 YR TA2306833		N/A	Equity/Index	MS-	08/09/2023	08/07/2024	08/07/2024	Closing Sale	5,450	937,237	172.84	23,046		8,175		23,046					(14,871)			.0002
MSUMSGE INDEX 1 YR TA2305089		N/A	Equity/Index	MS-	05/26/2023	05/22/2024	05/22/2024	Closing Sale	2,687	455,097	168.82	12,420		25,715		12,420					13,294			.0002
MSUMSGE INDEX 1 YR TA2307692		N/A	Equity/Index	MS-	09/22/2023	08/30/2024	08/30/2024	Closing Sale	1,439	238,701	172	3,703		11,339		3,703					7,637			.0002
MSUMSGE INDEX 1 YR TA2400178		N/A	Equity/Index	MS-	01/11/2024	12/16/2024	12/16/2024	Closing Sale	1,000	173,820	174.56		4,264	10,190		4,264					5,926			.0002
MSUMSGE INDEX 1 YR TA2306183		N/A	Equity/Index	MS-	07/13/2023	07/10/2024	07/10/2024	Closing Sale	3,045	527,120	171.28	15,819		50,973		15,819					35,155			.0002
MSUMSGE INDEX 1 YR TA2309000		N/A	Equity/Index	MS-	12/04/2023	11/08/2024	11/08/2024	Closing Sale	3,656	621,922	167.15	20,167		60,470		20,167					40,304			.0002
MSUMSGE INDEX 1 YR TA2307743		N/A	Equity/Index	MS-	09/25/2023	08/30/2024	08/30/2024	Closing Sale	1,246	206,325	171.5	3,245		10,441		3,245					7,197			.0002
MSUMSGE INDEX 1 YR TA2306990		N/A	Equity/Index	MS-	08/18/2023	07/26/2024	07/26/2024	Closing Sale	2,600	436,228	173.8	6,870		12,454		6,870					5,584			.0002
MSUMSGE INDEX 1 YR TA2307801		N/A	Equity/Index	MS-	09/27/2023	09/06/2024	09/06/2024	Closing Sale	1,591	262,404	170.1	4,426		8,623		4,426					4,197			.0002
MSUMSGE INDEX 1 YR TA2307686		N/A	Equity/Index	MS-	09/22/2023	09/13/2024	09/13/2024	Closing Sale	2,110	350,007	169.65	6,752		19,222		6,752					12,470			.0002
MSUMSGE INDEX 1 YR TA2304451		N/A	Equity/Index	MS-	04/26/2023	04/19/2024	04/19/2024	Closing Sale	1,990	321,027	163.35	7,164		16,557		7,164					9,393			.0002
MSUMSGE INDEX 1 YR TA2303757		N/A	Equity/Index	MS-	03/10/2023	02/16/2024	02/16/2024	Closing Sale	2,500	398,550	161.5	8,666		38,575		8,666					29,909			.0002
MSUMSGE INDEX 1 YR TA2309310		N/A	Equity/Index	MS-	12/21/2023	11/25/2024	11/25/2024	Closing Sale	700	122,150	171.34	3,997		6,993		3,997					2,996			.0002
MSUMSGE INDEX 1 YR TA2305899		N/A	Equity/Index	MS-	06/30/2023	06/03/2024	06/03/2024	Closing Sale	1,608	278,599	171.09	8,476		10,018		8,476					1,542			.0002
MSUMSGE INDEX 1 YR TA2303551		N/A	Equity/Index	MS-	02/27/2023	02/23/2024	02/23/2024	Closing Sale	5,058	812,467	160.79	21,010		89,830		21,010					68,820			.0002
MSUMSGE INDEX 1 YR TA2306529		N/A	Equity/Index	MS-	07/24/2023	07/09/2024	07/09/2024	Closing Sale	3,177	549,430	173.33	13,896		40,221		13,896					26,325			.0002
MSUMSGE INDEX 1 YR TA2307862		N/A	Equity/Index	MS-	09/29/2023	09/13/2024	09/13/2024	Closing Sale	1,200	198,816	171.65	3,152		8,532		3,152					5,380			.0002
MSUMSGE INDEX 1 YR TA2305365		N/A	Equity/Index	MS-	06/12/2023	02/27/2024	02/27/2024	Closing Sale	844	145,354	160.51	8,529		15,209		8,529					6,680			.0002
MSUMSGE INDEX 1 YR TA2308823		N/A	Equity/Index	MS-	11/24/2023	10/25/2024	10/25/2024	Closing Sale	1,640	280,801	161.610000000000 01	13,837		32,718		13,837					18,881			.0002
MSUMSGE INDEX 1 YR TA2308334		N/A	Equity/Index	MS-	10/26/2023	10/04/2024	10/04/2024	Closing Sale	1,101	178,318	163.699999999999	4,007		19,036		4,007					15,030			.0002
MSUMSGE INDEX 1 YR TA2400177		N/A	Equity/Index	MS-	01/11/2024	12/12/2024	12/12/2024	Closing Sale	866	150,528	172.38		4,343	10,106		4,343					5,763			.0002
MSUMSGE INDEX 1 YR TA2308197		N/A	Equity/Index	MS-	10/18/2023	10/01/2024	10/01/2024	Closing Sale	1,130	187,501	165	5,242		17,153		5,242					11,911			.0002
MSUMSGE INDEX 1 YR TA2308045		N/A	Equity/Index	MS-	10/09/2023	10/04/2024	10/04/2024	Closing Sale	3,420	564,368	164.16	15,571		57,559		15,571					41,987			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2307220		N/A	Equity/Index	MS-	08/29/2023	08/07/2024	08/07/2024	Closing Sale	335	57,040	172.84	1,203		503		1,203					(700)			.0002
MSUMSGE INDEX 1 YR TA2307038		N/A	Equity/Index	MS-	08/21/2023	07/17/2024	07/17/2024	Closing Sale	1,062	179,584	174.61	2,921		9,091		2,921					6,170			.0002
MSUMSGE INDEX 1 YR TA2308716		N/A	Equity/Index	MS-	11/17/2023	11/08/2024	11/08/2024	Closing Sale	1,440	245,779	168.39	7,648		22,032		7,648					14,384			.0002
MSUMSGE INDEX 1 YR TA2303663		N/A	Equity/Index	MS-	03/06/2023	02/28/2024	02/28/2024	Closing Sale	2,846	463,215	160.5	14,429		50,061		14,429					35,632			.0002
MSUMSGE INDEX 1 YR TA2304280		N/A	Equity/Index	MS-	04/14/2023	01/11/2024	01/11/2024	Closing Sale	1,300	212,771	158.729999999999	7,948		19,513		7,948					11,565			.0002
MSUMSGE INDEX 1 YR TA2307142		N/A	Equity/Index	MS-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	1,124	189,956	169.38	4,839		12,061		4,839					7,222			.0002
MSUMSGE INDEX 1 YR TA2308076		N/A	Equity/Index	MS-	10/11/2023	09/13/2024	09/13/2024	Closing Sale	1,631	271,562	169.65	5,423		14,858		5,423					9,435			.0002
MSUMSGE INDEX 1 YR TA2305946		N/A	Equity/Index	MS-	07/03/2023	06/21/2024	06/21/2024	Closing Sale	1,026	178,185	172.62	5,024		8,936		5,024					3,912			.0002
MSUMSGE INDEX 1 YR TA2306991		N/A	Equity/Index	MS-	08/18/2023	08/09/2024	08/09/2024	Closing Sale	3,800	637,564	171.38	12,518		15,770		12,518					3,252			.0002
MSUMSGE INDEX 1 YR TA2303316		N/A	Equity/Index	MS-	02/07/2023	01/19/2024	01/19/2024	Closing Sale	2,000	326,300	157.300000000001	13,240		36,580		13,240					23,340			.0002
MSUMSGE INDEX 1 YR TA2305027		N/A	Equity/Index	MS-	05/24/2023	05/08/2024	05/08/2024	Closing Sale	3,000	497,970	163.699999999999	15,092		33,060		15,092					17,968			.0002
MSUMSGE INDEX 1 YR TA2304252		N/A	Equity/Index	MS-	04/13/2023	04/10/2024	04/10/2024	Closing Sale	3,850	626,434	162.860000000001	16,344		55,671		16,344					39,327			.0002
MSUMSGE INDEX 1 YR TA2303313		N/A	Equity/Index	MS-	02/07/2023	01/12/2024	01/12/2024	Closing Sale	2,600	424,190	159	15,210		38,922		15,210					23,712			.0002
MSUMSGE INDEX 1 YR TA2307496		N/A	Equity/Index	MS-	09/11/2023	08/20/2024	08/20/2024	Closing Sale	1,605	273,540	168.47	8,221		18,393		8,221					10,172			.0002
MSUMSGE INDEX 1 YR TA2306742		N/A	Equity/Index	MS-	08/04/2023	07/05/2024	07/05/2024	Closing Sale	3,480	602,423	171.92	17,011		47,676		17,011					30,665			.0002
MSUMSGE INDEX 1 YR TA2303927		N/A	Equity/Index	MS-	03/23/2023	03/15/2024	03/15/2024	Closing Sale	3,452	555,841	160.13	15,731		58,649		15,731					42,919			.0002
MSUMSGE INDEX 1 YR TA2308910		N/A	Equity/Index	MS-	11/29/2023	11/27/2024	11/27/2024	Closing Sale	2,032	349,890	170.93	10,095		20,401		10,095					10,306			.0002
MSUMSGE INDEX 1 YR TA2306655		N/A	Equity/Index	MS-	07/31/2023	07/26/2024	07/26/2024	Closing Sale	3,847	673,302	174.73	18,016		14,849		18,016					(3,166)			.0002
MSUMSGE INDEX 1 YR TA2306606		N/A	Equity/Index	MS-	07/28/2023	07/01/2024	07/01/2024	Closing Sale	1,242	216,878	173.46	6,124		10,557		6,124					4,433			.0002
MSUMSGE INDEX 1 YR TA2309018		N/A	Equity/Index	MS-	12/05/2023	11/05/2024	11/05/2024	Closing Sale	641	108,605	165.81	3,693		9,243		3,693					5,550			.0002
MSUMSGE INDEX 1 YR TA2304188		N/A	Equity/Index	MS-	04/10/2023	03/01/2024	03/01/2024	Closing Sale	2,248	363,974	161.53	9,669		43,207		9,669					33,538			.0002
MSUMSGE INDEX 1 YR TA2305724		N/A	Equity/Index	MS-	06/23/2023	06/14/2024	06/14/2024	Closing Sale	3,400	581,648	174.17	11,968		25,670		11,968					13,702			.0002
MSUMSGE INDEX 1 YR TA2308827		N/A	Equity/Index	MS-	11/24/2023	11/20/2024	11/20/2024	Closing Sale	3,976	680,771	171.19	17,383		35,307		17,383					17,924			.0002
MSUMSGE INDEX 1 YR TA2307685		N/A	Equity/Index	MS-	09/22/2023	09/12/2024	09/12/2024	Closing Sale	762	126,401	170.24	2,320		6,271		2,320					3,952			.0002
MSUMSGE INDEX 1 YR TA2305543		N/A	Equity/Index	MS-	06/16/2023	06/13/2024	06/13/2024	Closing Sale	1,720	52,118,535	173.28	8,847		14,414		8,847					5,567			.0002
MSUMSGE INDEX 1 YR TA2309214		N/A	Equity/Index	MS-	12/15/2023	11/25/2024	11/25/2024	Closing Sale	1,500	261,780	171.34	8,597		14,985		8,597					6,389			.0002
MSUMSGE INDEX 1 YR TA2307042		N/A	Equity/Index	MS-	08/21/2023	08/06/2024	08/06/2024	Closing Sale	978	165,380	171.91	3,450		2,601		3,450					(849)			.0002
MSUMSGE INDEX 1 YR TA2306608		N/A	Equity/Index	MS-	07/28/2023	07/12/2024	07/12/2024	Closing Sale	2,000	349,240	172.76	10,430		24,320		10,430					13,890			.0002
MSUMSGE INDEX 1 YR TA2306603		N/A	Equity/Index	MS-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	1,249	218,100	173.63	6,156		6,195		6,156					39			.0002
MSUMSGE INDEX 1 YR TA2307861		N/A	Equity/Index	MS-	09/29/2023	09/26/2024	09/26/2024	Closing Sale	556	92,118	164.54	2,636		9,496		2,636					6,860			.0002
MSUMSGE INDEX 1 YR TA2306716		N/A	Equity/Index	MS-	08/03/2023	08/02/2024	08/02/2024	Closing Sale	3,042	524,410	172.92	13,232		10,464		13,232					(2,768)			.0002
MSUMSGE INDEX 1 YR TA2306305		N/A	Equity/Index	MS-	07/17/2023	07/12/2024	07/12/2024	Closing Sale	2,491	433,857	173.41	12,019		28,671		12,019					16,652			.0002
MSUMSGE INDEX 1 YR TA2305225		N/A	Equity/Index	MS-	06/05/2023	05/31/2024	05/31/2024	Closing Sale	5,522	946,636	169.77	28,096		39,096		28,096					11,000			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2304879		N/A	Equity/Index	MS-	05/18/2023	05/10/2024	05/10/2024	Closing Sale	6,963	1,162,549	163.97	38,227		78,891		38,227					40,664			.0002
MSUMSGE INDEX 1 YR TA2307690		N/A	Equity/Index	MS-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	4,460	739,825	166.02	19,205		64,759		19,205					45,554			.0002
MSUMSGE INDEX 1 YR TA2307858		N/A	Equity/Index	MS-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	1,430	236,922	164.65	6,727		24,081		6,727					17,354			.0002
MSUMSGE INDEX 1 YR TA2308912		N/A	Equity/Index	MS-	11/29/2023	11/01/2024	11/01/2024	Closing Sale	1,200	206,628	165.81	8,474		16,128		8,474					7,654			.0002
MSUMSGE INDEX 1 YR TA2307800		N/A	Equity/Index	MS-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	1,349	222,491	165.93	5,399		19,979		5,399					14,580			.0002
MSUMSGE INDEX 1 YR TA2309001		N/A	Equity/Index	MS-	12/04/2023	11/15/2024	11/15/2024	Closing Sale	3,388	576,333	169.53	15,703		32,322		15,703					16,618			.0002
MSUMSGE INDEX 1 YR TA2307219		N/A	Equity/Index	MS-	08/29/2023	08/16/2024	08/16/2024	Closing Sale	600	102,162	168.39	3,053		6,396		3,053					3,343			.0002
MSUMSGE INDEX 1 YR TA2304972		N/A	Equity/Index	MS-	05/22/2023	05/17/2024	05/17/2024	Closing Sale	3,299	556,541	166.79	17,257		38,169		17,257					20,912			.0002
MSUMSGE INDEX 1 YR TA2307694		N/A	Equity/Index	MS-	09/22/2023	09/06/2024	09/06/2024	Closing Sale	1,450	240,526	170.1	4,437		7,859		4,437					3,422			.0002
MSUMSGE INDEX 1 YR TA2304277		N/A	Equity/Index	MS-	04/14/2023	04/11/2024	04/11/2024	Closing Sale	3,700	605,579	162.860000000000 01	17,014		56,795		17,014					39,781			.0002
MSUMSGE INDEX 1 YR TA2307740		N/A	Equity/Index	MS-	09/25/2023	08/16/2024	08/16/2024	Closing Sale	1,162	192,416	169.32	3,603		11,306		3,603					7,703			.0002
MSUMSGE INDEX 1 YR TA2304452		N/A	Equity/Index	MS-	04/26/2023	04/12/2024	04/12/2024	Closing Sale	10,410	1,679,341	163.75	36,029		135,851		36,029					99,821			.0002
MSUMSGE INDEX 1 YR TA2305546		N/A	Equity/Index	MS-	06/16/2023	06/05/2024	06/05/2024	Closing Sale	1,136	198,652	171.29	6,700		8,270		6,700					1,570			.0002
MSUMSGE INDEX 1 YR TA2309311		N/A	Equity/Index	MS-	12/21/2023	12/04/2024	12/04/2024	Closing Sale	335	58,458	170.13	2,087		4,817		2,087					2,730			.0002
MSUMSGE INDEX 1 YR TA2303866		N/A	Equity/Index	MS-	03/20/2023	02/21/2024	02/21/2024	Closing Sale	4,423	706,574	160.419999999999 99	17,427		69,308		17,427					51,882			.0002
MSUMSGE INDEX 1 YR TA2303317		N/A	Equity/Index	MS-	02/07/2023	01/26/2024	01/26/2024	Closing Sale	900	146,835	160.800000000000 01	4,617		13,401		4,617					8,784			.0002
MSUMSGE INDEX 1 YR TA2306469		N/A	Equity/Index	MS-	07/21/2023	07/05/2024	07/05/2024	Closing Sale	2,400	416,448	171.4	12,656		34,128		12,656					21,472			.0002
MSUMSGE INDEX 1 YR TA2304279		N/A	Equity/Index	MS-	04/14/2023	03/13/2024	03/13/2024	Closing Sale	2,000	327,340	158.5	12,626		39,660		12,626					27,034			.0002
MSUMSGE INDEX 1 YR TA2304105		N/A	Equity/Index	MS-	04/03/2023	03/15/2024	03/15/2024	Closing Sale	2,311	378,080	158.07	15,001		44,025		15,001					29,024			.0002
MSUMSGE INDEX 1 YR TA2308715		N/A	Equity/Index	MS-	11/17/2023	10/25/2024	10/25/2024	Closing Sale	1,150	196,282	161.199999999999 99	9,922		23,414		9,922					13,492			.0002
MSUMSGE INDEX 1 YR TA2306530		N/A	Equity/Index	MS-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	1,751	302,818	173.28	7,735		14,096		7,735					6,361			.0002
MSUMSGE INDEX 1 YR TA2307136		N/A	Equity/Index	MS-	08/25/2023	08/02/2024	08/02/2024	Closing Sale	1,434	242,346	171.91	4,975		6,381		4,975					1,407			.0002
MSUMSGE INDEX 1 YR TA2306304		N/A	Equity/Index	MS-	07/17/2023	06/21/2024	06/21/2024	Closing Sale	2,459	428,284	171.27	13,724		24,738		13,724					11,014			.0002
MSUMSGE INDEX 1 YR TA2305541		N/A	Equity/Index	MS-	06/16/2023	05/17/2024	05/17/2024	Closing Sale	1,400	244,818	166.46	11,366		16,660		11,366					5,294			.0002
MSUMSGE INDEX 1 YR TA2308078		N/A	Equity/Index	MS-	10/11/2023	10/03/2024	10/03/2024	Closing Sale	1,700	283,050	163.550000000000 01	9,240		27,914		9,240					18,675			.0002
MSUMSGE INDEX 1 YR TA2306836		N/A	Equity/Index	MS-	08/09/2023	07/11/2024	07/11/2024	Closing Sale	1,410	242,478	171.9	6,297		18,640		6,297					12,343			.0002
MSUMSGE INDEX 1 YR TA2309362		N/A	Equity/Index	MS-	12/22/2023	11/21/2024	11/21/2024	Closing Sale	613	107,146	170.9	3,685		5,879		3,685					2,194			.0002
MSUMSGE INDEX 1 YR TA2308713		N/A	Equity/Index	MS-	11/17/2023	11/01/2024	11/01/2024	Closing Sale	2,550	435,234	165.1	17,034		36,083		17,034					19,049			.0002
MSUMSGE INDEX 1 YR TA2308597		N/A	Equity/Index	MS-	11/10/2023	11/07/2024	11/07/2024	Closing Sale	2,246	374,273	166.9	9,617		37,126		9,617					27,509			.0002
MSUMSGE INDEX 1 YR TA2309217		N/A	Equity/Index	MS-	12/15/2023	12/02/2024	12/02/2024	Closing Sale	340	59,337	171.22	1,970		3,968		1,970					1,998			.0002
MSUMSGE INDEX 1 YR TA2307414		N/A	Equity/Index	MS-	09/05/2023	08/30/2024	08/30/2024	Closing Sale	2,545	437,918	172.18	11,369		19,597		11,369					8,228			.0002
MSUMSGE INDEX 1 YR TA2306471		N/A	Equity/Index	MS-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	1,362	236,334	173.1	6,388		11,209		6,388					4,821			.0002
MSUMSGE INDEX 1 YR TA2305367		N/A	Equity/Index	MS-	06/12/2023	06/07/2024	06/07/2024	Closing Sale	3,954	680,958	170.41	20,443		31,632		20,443					11,189			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2307603		N/A	Equity/Index	MS-	09/18/2023	08/27/2024	08/27/2024	Closing Sale	3,003	509,189	170.13	12,631		28,919		12,631					16,288			.0002
MSUMSGE INDEX 1 YR TA2305900		N/A	Equity/Index	MS-	06/30/2023	06/27/2024	06/27/2024	Closing Sale	2,800	485,122	171.6	14,365		28,812		14,365					14,447			.0002
MSUMSGE INDEX 1 YR TA2307411		N/A	Equity/Index	MS-	09/05/2023	08/16/2024	08/16/2024	Closing Sale	1,113	191,514	169.35	6,083		10,796		6,083					4,714			.0002
MSUMSGE INDEX 1 YR TA2307222		N/A	Equity/Index	MS-	08/29/2023	08/16/2024	08/16/2024	Closing Sale	800	136,216	169.94	3,626		7,288		3,626					3,662			.0002
MSUMSGE INDEX 1 YR TA2308762		N/A	Equity/Index	MS-	11/20/2023	11/15/2024	11/15/2024	Closing Sale	2,104	359,384	170.69	9,512		17,632		9,512					8,119			.0002
MSUMSGE INDEX 1 YR TA2309219		N/A	Equity/Index	MS-	12/15/2023	12/11/2024	12/11/2024	Closing Sale	2,303	401,920	171.49	13,127		30,607		13,127					17,480			.0002
MSUMSGE INDEX 1 YR TA2306184		N/A	Equity/Index	MS-	07/13/2023	07/05/2024	07/05/2024	Closing Sale	2,488	430,698	172.11	12,146		33,613		12,146					21,466			.0002
MSUMSGE INDEX 1 YR TA2304706		N/A	Equity/Index	MS-	05/11/2023	05/01/2024	05/01/2024	Closing Sale	7,379	1,208,828	164.49	30,159		63,533		30,159					33,374			.0002
MSUMSGE INDEX 1 YR TA2304131		N/A	Equity/Index	MS-	04/03/2023	03/28/2024	03/28/2024	Closing Sale	4,171	682,376	161.449999999999	21,210		78,457		21,210					57,247			.0002
MSUMSGE INDEX 1 YR TA2309155		N/A	Equity/Index	MS-	12/12/2023	12/06/2024	12/06/2024	Closing Sale	3,739	641,425	170.25	18,553		53,729		18,553					35,177			.0002
MSUMSGE INDEX 1 YR TA2307041		N/A	Equity/Index	MS-	08/21/2023	08/02/2024	08/02/2024	Closing Sale	1,638	276,986	171.91	5,757		7,289		5,757					1,532			.0002
MSUMSGE INDEX 1 YR TA2309364		N/A	Equity/Index	MS-	12/22/2023	12/09/2024	12/09/2024	Closing Sale	1,600	279,664	170.34	10,043		20,688		10,043					10,645			.0002
MSUMSGE INDEX 1 YR TA2305948		N/A	Equity/Index	MS-	07/03/2023	06/28/2024	06/28/2024	Closing Sale	1,741	302,359	173.43	8,063		13,824		8,063					5,761			.0002
MSUMSGE INDEX 1 YR TA2403875		N/A	Equity/Index	MS-	06/25/2024	12/27/2024	12/27/2024	Closing Sale	700	126,651	174.43		4,955	3,864		4,955					(1,091)			.0002
MSUMSGE INDEX 1 YR TA2306468		N/A	Equity/Index	MS-	07/21/2023	07/17/2024	07/17/2024	Closing Sale	1,802	312,683	174.61	7,547		15,425		7,547					7,879			.0002
MSUMSGE INDEX 1 YR TA2306027		N/A	Equity/Index	MS-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	1,550	266,058	173.51	6,022		12,726		6,022					6,704			.0002
MSUMSGE INDEX 1 YR TA2308596		N/A	Equity/Index	MS-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	1,342	223,631	166.15	6,090		23,539		6,090					17,449			.0002
MSUMSGE INDEX 1 YR TA2307331		N/A	Equity/Index	MS-	08/31/2023	08/29/2024	08/29/2024	Closing Sale	1,836	316,380	171.47	8,987		13,715		8,987					4,728			.0002
MSUMSGE INDEX 1 YR TA2307693		N/A	Equity/Index	MS-	09/22/2023	09/03/2024	09/03/2024	Closing Sale	2,704	448,540	172.2	6,876		15,602		6,876					8,726			.0002
MSUMSGE INDEX 1 YR TA2304704		N/A	Equity/Index	MS-	05/11/2023	04/19/2024	04/19/2024	Closing Sale	4,000	655,280	163.12	18,090		34,200		18,090					16,110			.0002
MSUMSGE INDEX 1 YR TA2308517		N/A	Equity/Index	MS-	11/06/2023	10/18/2024	10/18/2024	Closing Sale	3,880	642,179	165.59	18,050		67,900		18,050					49,850			.0002
MSUMSGE INDEX 1 YR TA2307040		N/A	Equity/Index	MS-	08/21/2023	07/29/2024	07/29/2024	Closing Sale	1,060	179,246	174.73	2,929		4,590		2,929					1,660			.0002
MSUMSGE INDEX 1 YR TA2307135		N/A	Equity/Index	MS-	08/25/2023	08/08/2024	08/08/2024	Closing Sale	750	126,750	172.03	2,591		2,430		2,591					(161)			.0002
MSUMSGE INDEX 1 YR TA2305151		N/A	Equity/Index	MS-	06/01/2023	05/31/2024	05/31/2024	Closing Sale	2,112	359,065	168.89	10,307		16,812		10,307					6,505			.0002
MSUMSGE INDEX 1 YR TA2306835		N/A	Equity/Index	MS-	08/09/2023	07/23/2024	07/23/2024	Closing Sale	1,250	214,963	172.76	5,267		11,413		5,267					6,145			.0002
MSUMSGE INDEX 1 YR TA2307602		N/A	Equity/Index	MS-	09/18/2023	08/30/2024	08/30/2024	Closing Sale	2,972	503,932	172.14	10,681		23,003		10,681					12,322			.0002
MSUMSGE INDEX 1 YR TA2304371		N/A	Equity/Index	MS-	04/20/2023	04/18/2024	04/18/2024	Closing Sale	4,003	654,210	164.06	16,412		38,149		16,412					21,736			.0002
MSUMSGE INDEX 1 YR TA2306187		N/A	Equity/Index	MS-	07/13/2023	06/10/2024	06/10/2024	Closing Sale	1,729	299,307	171.13	8,967		13,797		8,967					4,831			.0002
MSUMSGE INDEX 1 YR TA2304370		N/A	Equity/Index	MS-	04/20/2023	04/05/2024	04/05/2024	Closing Sale	2,563	418,871	162.59	11,713		38,624		11,713					26,912			.0002
MSUMSGE INDEX 1 YR TA2403874		N/A	Equity/Index	MS-	06/25/2024	12/31/2024	12/31/2024	Closing Sale	840	151,981	174.43		5,955	3,805		5,955					(2,150)			.0002
MSUMSGE INDEX 1 YR TA2305295		N/A	Equity/Index	MS-	06/08/2023	06/06/2024	06/06/2024	Closing Sale	7,871	1,339,015	171.35	32,100		57,380		32,100					25,279			.0002
MSUMSGE INDEX 1 YR TA2309432		N/A	Equity/Index	MS-	12/28/2023	12/26/2024	12/26/2024	Closing Sale	5,018	880,358	175.19	23,690		26,495		23,690					2,805			.0002
MSUMSGE INDEX 1 YR TA2307462		N/A	Equity/Index	MS-	09/07/2023	08/29/2024	08/29/2024	Closing Sale	1,268	215,306	171.65	4,874		9,244		4,874					4,370			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MSUMSGE INDEX 1 YR TA2308154		N/A	Equity/Index	MS-	10/16/2023	09/10/2024	09/10/2024	Closing Sale	1,887	313,751	170.76	5,527		11,492		5,527					5,965			.0002
MSUMSGE INDEX 1 YR TA2306472		N/A	Equity/Index	MS-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	1,029	178,552	175.76	3,955		5,732		3,955					1,777			.0002
MSUMSGE INDEX 1 YR TA2308077		N/A	Equity/Index	MS-	10/11/2023	09/18/2024	09/18/2024	Closing Sale	1,400	233,100	169.76	4,635		11,886		4,635					7,251			.0002
MSUMSGE INDEX 1 YR TA2400064		N/A	Equity/Index	MS-	01/05/2024	12/13/2024	12/13/2024	Closing Sale	3,690	628,407	174.04		12,122	36,679		12,122					24,557			.0002
MSUMSGE INDEX 1 YR TA2307798		N/A	Equity/Index	MS-	09/27/2023	09/20/2024	09/20/2024	Closing Sale	700	115,451	165.67	2,850		10,409		2,850					7,559			.0002
MSUSMSDA-EUROPEAN TA2200234		N/A	Equity/Index	MS-	02/17/2022	02/13/2024	02/13/2024	Expiration	3,006	4,000,000	1380.6390960000001	118,800								(7,085)				.0002
MSUSMSDA-EUROPEAN TA2200846		N/A	Equity/Index	MS-	05/13/2022	05/14/2024	05/14/2024	Expiration	5,486	7,000,000	1335.1331520000001	182,700								(33,629)				.0002
MSUSMSDA-EUROPEAN TA2200677		N/A	Equity/Index	MS-	04/21/2022	04/19/2024	04/19/2024	Expiration	6,042	8,000,000	1383.161906	212,800								(31,993)				.0002
MSUSMSDA-EUROPEAN TA2200993		N/A	Equity/Index	MS-	05/27/2022	05/28/2024	05/28/2024	Expiration	3,893	5,000,000	1344.551792	129,500								(26,363)				.0002
MSUSMSDA-EUROPEAN TA2200294		N/A	Equity/Index	MS-	03/03/2022	03/01/2024	03/01/2024	Expiration	3,366	4,500,000	1394.4767360000001	125,550								(10,390)				.0002
MSUSMSDA-EUROPEAN TA2200706		N/A	Equity/Index	MS-	04/26/2022	04/26/2024	04/26/2024	Expiration	4,588	6,000,000	1367.14787	159,000								(25,300)				.0002
MSUSMSDA-EUROPEAN TA2202359		N/A	Equity/Index	MS-	10/28/2022	10/29/2024	10/29/2024	Expiration	3,963	4,800,000	1269.0161479999999	118,560								(49,183)				.0002
MSUSMSDA-EUROPEAN TA2202907		N/A	Equity/Index	MS-	12/21/2022	12/20/2024	12/20/2024	Expiration	1,891	2,300,000	1263.7906829999999	64,032								(31,136)				.0002
MSUSMSDA-EUROPEAN TA2200336		N/A	Equity/Index	MS-	03/11/2022	03/13/2024	03/13/2024	Expiration	3,357	4,500,000	1398.122169	125,550								(12,400)				.0002
MSUSMSDA-EUROPEAN TA2202877		N/A	Equity/Index	MS-	12/16/2022	12/16/2024	12/16/2024	Expiration	6,337	7,700,000	1262.2738890000001	213,290								(102,684)				.0002
MSUSMSDA-EUROPEAN TA2200579		N/A	Equity/Index	MS-	04/11/2022	04/11/2024	04/11/2024	Expiration	7,551	10,000,000	1381.3251749999999	273,000								(37,823)				.0002
MSUSMSDA-EUROPEAN TA2202563		N/A	Equity/Index	MS-	11/18/2022	11/18/2024	11/18/2024	Expiration	4,141	5,000,000	1259.101958	131,500								(58,243)				.0002
MSUSMSDA-EUROPEAN TA2201209		N/A	Equity/Index	MS-	06/28/2022	06/28/2024	06/28/2024	Expiration	2,999	3,800,000	1326.9405859999999	96,900								(23,793)				.0002
MSUSMSDA-EUROPEAN TA2305221		N/A	Equity/Index	MS-	06/05/2023	08/29/2024	08/29/2024	Expiration	5,461	6,631,347	1311.16	58,433								(31,364)				.0002
MSUSMSDA-EUROPEAN TA2200308		N/A	Equity/Index	MS-	03/04/2022	03/05/2024	03/05/2024	Expiration	2,905	3,900,000	1400.2887330000001	109,200								(9,600)				.0002
MSUSMSDA-EUROPEAN TA2200634		N/A	Equity/Index	MS-	04/14/2022	04/17/2024	04/17/2024	Expiration	6,928	9,200,000	1386.6349479999999	249,320								(36,544)				.0002
MSUSMSDA-EUROPEAN TA2201547		N/A	Equity/Index	MS-	08/08/2022	08/08/2024	08/08/2024	Expiration	5,051	6,400,000	1327.4453880000001	163,200								(49,251)				.0002
MSUSMSDA-EUROPEAN TA2200252		N/A	Equity/Index	MS-	02/18/2022	02/21/2024	02/21/2024	Expiration	3,833	5,100,000	1387.89924	142,800								(10,004)				.0002
MSUSMSDA-EUROPEAN TA2201239		N/A	Equity/Index	MS-	07/01/2022	07/02/2024	07/02/2024	Expiration	6,829	8,700,000	1334.4312	222,720								(56,063)				.0002
MSUSMSDA-EUROPEAN TA2201876		N/A	Equity/Index	MS-	09/07/2022	09/06/2024	09/06/2024	Expiration	802	1,000,000	1307.02766	25,200								(8,619)				.0002
MSUSMSDA-EUROPEAN TA2200326		N/A	Equity/Index	MS-	03/10/2022	03/08/2024	03/08/2024	Expiration	7,074	9,500,000	1400.7372660000001	264,100								(24,406)				.0002
MSUSMSDA-EUROPEAN TA2200502		N/A	Equity/Index	MS-	04/01/2022	04/01/2024	04/01/2024	Expiration	5,137	6,800,000	1379.8280090000001	188,360								(23,577)				.0002
MSUSMSDA-EUROPEAN TA2303952		N/A	Equity/Index	MS-	03/23/2023	08/23/2024	08/23/2024	Expiration	4,187	5,098,426	1320.02	50,286								(22,946)				.0002
MSUSMSDA-EUROPEAN TA2200367		N/A	Equity/Index	MS-	03/17/2022	03/15/2024	03/15/2024	Expiration	3,376	4,500,000	1389.9503810000001	125,100								(12,769)				.0002
MSUSMSDA-EUROPEAN TA2202360		N/A	Equity/Index	MS-	10/28/2022	10/30/2024	10/30/2024	Expiration	2,890	3,500,000	1269.0161479999999	86,800								(36,077)				.0002
MSUSMSDA-EUROPEAN TA2305512		N/A	Equity/Index	MS-	06/15/2023	06/18/2024	06/18/2024	Expiration	5,830	7,157,783	1322.98	48,855								(22,683)				.0002
MSUSMSDA-EUROPEAN TA2202084		N/A	Equity/Index	MS-	09/27/2022	09/27/2024	09/27/2024	Expiration	3,300	4,000,000	1269.9590780000001	99,200								(36,741)				.0002

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MSUSMSDA-EUROPEAN TA2305215		N/A	Equity/Index	MS-	06/05/2023	08/26/2024	08/26/2024	Expiration	4,166	5,058,815	1314.14	41,868								(22,342)				.0002
MSUSMSDA-EUROPEAN TA2201659		N/A	Equity/Index	MS-	08/18/2022	08/16/2024	08/16/2024	Expiration	3,558	4,500,000	1325.1623910000001	113,850								(35,804)				.0002
MSUSMSDA-EUROPEAN TA2200988		N/A	Equity/Index	MS-	05/27/2022	05/24/2024	05/24/2024	Expiration	9,343	12,000,000	1344.551792	310,800								(61,902)				.0002
MSUSMSDA-EUROPEAN TA2200925		N/A	Equity/Index	MS-	05/20/2022	05/22/2024	05/22/2024	Expiration	3,130	4,000,000	1337.7244679999999	104,000								(20,258)				.0002
MSUSMSDA-EUROPEAN TA2305224		N/A	Equity/Index	MS-	06/05/2023	07/11/2024	07/11/2024	Expiration	5,832	7,081,856	1329.94	37,325								(17,916)				.0002
MSUSMSDA-EUROPEAN TA2201633		N/A	Equity/Index	MS-	08/15/2022	08/15/2024	08/15/2024	Expiration	5,913	7,500,000	1328.9655399999999	190,500								(59,319)				.0002
MSUSMSDA-EUROPEAN TA2202094		N/A	Equity/Index	MS-	09/29/2022	09/27/2024	09/27/2024	Expiration	4,775	5,800,000	1272.394008	144,420								(53,784)				.0002
MSUSMSDA-EUROPEAN TA2200233		N/A	Equity/Index	MS-	02/17/2022	02/16/2024	02/16/2024	Expiration	1,127	1,500,000	1387.69064	41,850								(2,659)				.0002
MSUSMSDA-EUROPEAN TA2200310		N/A	Equity/Index	MS-	03/04/2022	03/04/2024	03/04/2024	Expiration	2,384	3,200,000	1400.2887330000001	89,600								(7,765)				.0002
MSUSMSDA-EUROPEAN TA2202022		N/A	Equity/Index	MS-	09/20/2022	09/20/2024	09/20/2024	Expiration	2,441	3,000,000	1287.4375439999999	75,000								(27,058)				.0002
MSUSMSDA-EUROPEAN TA2200990		N/A	Equity/Index	MS-	05/27/2022	05/29/2024	05/29/2024	Expiration	6,228	8,000,000	1344.551792	208,000								(42,571)				.0002
MSUSMSDA-EUROPEAN TA2200768		N/A	Equity/Index	MS-	05/05/2022	05/03/2024	05/03/2024	Expiration	9,145	11,800,000	1349.353908	307,980								(52,250)				.0002
MSUSMSDA-EUROPEAN TA2200595		N/A	Equity/Index	MS-	04/12/2022	04/12/2024	04/12/2024	Expiration	3,388	4,500,000	1386.5108540000001	122,400								(17,126)				.0002
MSUSMSDA-EUROPEAN TA2200443		N/A	Equity/Index	MS-	03/25/2022	03/27/2024	03/27/2024	Expiration	3,006	4,000,000	1387.038288	111,200								(13,118)				.0002
MSUSMSDA-EUROPEAN TA2200931		N/A	Equity/Index	MS-	05/23/2022	05/23/2024	05/23/2024	Expiration	7,035	9,000,000	1338.842118	234,000								(45,901)				.0002
MSUSMSDA-EUROPEAN TA2200536		N/A	Equity/Index	MS-	04/05/2022	04/05/2024	04/05/2024	Expiration	2,649	3,500,000	1376.8395929999999	96,950								(12,634)				.0002
MSUSMSDA-EUROPEAN TA2202667		N/A	Equity/Index	MS-	11/28/2022	11/27/2024	11/27/2024	Expiration	6,640	8,000,000	1252.1382470000001	220,800								(100,391)				.0002
MSUSMSDA-EUROPEAN TA2305511		N/A	Equity/Index	MS-	06/15/2023	06/17/2024	06/17/2024	Expiration	4,409	5,413,150	1322.98	36,683				36,683					(36,683)			.0002
MSUSMSDA-EUROPEAN TA2201942		N/A	Equity/Index	MS-	09/13/2022	09/13/2024	09/13/2024	Expiration	3,294	4,080,000	1297.5364079999999	102,816								(36,105)				.0002
MSUSMSDA-EUROPEAN TA2200904		N/A	Equity/Index	MS-	05/19/2022	05/17/2024	05/17/2024	Expiration	5,091	6,500,000	1336.3302799999999	168,350								(31,812)				.0002
MSUSMSDA-EUROPEAN TA2200453		N/A	Equity/Index	MS-	03/28/2022	03/28/2024	03/28/2024	Expiration	7,927	10,500,000	1380.2644600000001	292,950								(34,961)				.0002
MSUSMSDA-EUROPEAN TA2201368		N/A	Equity/Index	MS-	07/18/2022	07/18/2024	07/18/2024	Expiration	8,284	10,500,000	1327.779575	267,750								(73,090)				.0002
MSUSMSDA-EUROPEAN TA2201081		N/A	Equity/Index	MS-	06/07/2022	06/07/2024	06/07/2024	Expiration	1,563	2,000,000	1339.73532	51,400								(11,140)				.0002
MSUSMSDA-EUROPEAN TA2202334		N/A	Equity/Index	MS-	10/27/2022	10/25/2024	10/25/2024	Expiration	4,284	5,200,000	1271.677306	128,440								(52,793)				.0002
MSUSMSDA-EUROPEAN TA2202939		N/A	Equity/Index	MS-	12/23/2022	12/24/2024	12/24/2024	Expiration	4,203	5,100,000	1260.767484	141,270								(69,566)				.0002
MSUSMSDA-EUROPEAN TA2303951		N/A	Equity/Index	MS-	03/23/2023	08/23/2024	08/23/2024	Expiration	1,991	2,424,401	1316.5	25,206								(11,502)				.0002
MSUSMSDA-EUROPEAN TA2303944		N/A	Equity/Index	MS-	03/23/2023	06/21/2024	06/21/2024	Expiration	2,440	2,971,139	1323.33	23,082								(8,784)				.0002
MSUSMSDA-EUROPEAN TA2200383		N/A	Equity/Index	MS-	03/18/2022	03/20/2024	03/20/2024	Expiration	3,156	4,200,000	1387.552171	116,760								(12,653)				.0002
MSUSMSDA-EUROPEAN TA2202715		N/A	Equity/Index	MS-	12/02/2022	12/04/2024	12/04/2024	Expiration	3,551	4,300,000	1257.889731	119,110								(55,225)				.0002
MSUSMSDA-EUROPEAN TA2202846		N/A	Equity/Index	MS-	12/13/2022	10/10/2024	10/10/2024	Expiration	14,000	17,077,200	1267.5999999999999	439,320								(186,959)				.0002
MSUSMSDA-EUROPEAN TA2201427		N/A	Equity/Index	MS-	07/26/2022	07/26/2024	07/26/2024	Expiration	3,305	4,200,000	1331.4576959999999	107,100								(30,411)				.0002
MSUSMSDA-EUROPEAN TA2202855		N/A	Equity/Index	MS-	12/14/2022	12/13/2024	12/13/2024	Expiration	2,707	3,300,000	1266.5853239999999	91,740								(43,728)				.0002
MSUSMSDA-EUROPEAN TA2201969		N/A	Equity/Index	MS-	09/15/2022	09/13/2024	09/13/2024	Expiration	4,215	5,200,000	1292.350788	130,000								(45,903)				.0002

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MSUSMSDA-EUROPEAN TA2305220		N/A	Equity/Index	MS-	06/05/2023	08/05/2024	08/05/2024	Expiration	5,299	6,434,629	1328.06	38,842								(19,832)				.0002
MSUSMSDA-EUROPEAN TA2200349		N/A	Equity/Index	MS-	03/14/2022	03/14/2024	03/14/2024	Expiration	6,366	8,500,000	1392.31730999999	237,150								(23,748)				.0002
MSUSMSDA-EUROPEAN TA2202509		N/A	Equity/Index	MS-	11/11/2022	11/13/2024	11/13/2024	Expiration	3,383	4,100,000	1267.63079999999	104,140								(45,284)				.0002
MSUSMSDA-EUROPEAN TA2303140		N/A	Equity/Index	MS-	01/20/2023	12/20/2024	12/20/2024	Expiration	8,200	10,106,664	1261.06	332,510								(169,121)				.0002
MSUSMSDA-EUROPEAN TA2202703		N/A	Equity/Index	MS-	12/01/2022	11/29/2024	11/29/2024	Expiration	4,950	6,000,000	1259.32341300000 01	166,200								(76,337)				.0002
MSUSMSDA-EUROPEAN TA2200335		N/A	Equity/Index	MS-	03/11/2022	03/12/2024	03/12/2024	Expiration	4,252	5,700,000	1398.122169	159,030								(15,510)				.0002
MSUSMSDA-EUROPEAN TA2303945		N/A	Equity/Index	MS-	03/23/2023	06/13/2024	06/13/2024	Expiration	5,582	6,797,090	1320.18	54,369								(20,082)				.0002
MSUSMSDA-EUROPEAN TA2202565		N/A	Equity/Index	MS-	11/18/2022	11/20/2024	11/20/2024	Expiration	3,727	4,500,000	1259.101958	118,800								(52,800)				.0002
MSUSMSDA-EUROPEAN TA2305217		N/A	Equity/Index	MS-	06/05/2023	08/22/2024	08/22/2024	Expiration	4,724	5,736,400	1317.39	44,547								(23,584)				.0002
MSUSMSDA-EUROPEAN TA2202864		N/A	Equity/Index	MS-	12/15/2022	12/13/2024	12/13/2024	Expiration	3,046	3,700,000	1262.034942	102,860								(49,231)				.0002
MSUSMSDA-EUROPEAN TA2202511		N/A	Equity/Index	MS-	11/11/2022	11/11/2024	11/11/2024	Expiration	3,053	3,700,000	1267.63079999999	93,610								(40,560)				.0002
MSUSMSDA-EUROPEAN TA2200722		N/A	Equity/Index	MS-	04/28/2022	04/26/2024	04/26/2024	Expiration	5,421	7,100,000	1369.296282	187,724								(30,036)				.0002
MSUSMSDA-EUROPEAN TA2202450		N/A	Equity/Index	MS-	11/07/2022	11/07/2024	11/07/2024	Expiration	6,475	7,800,000	1252.82559999999	211,380								(90,117)				.0002
MSUSMSDA-EUROPEAN TA2202510		N/A	Equity/Index	MS-	11/11/2022	11/12/2024	11/12/2024	Expiration	4,951	6,000,000	1267.63079999999	151,800								(65,891)				.0002
MSUSMSDA-EUROPEAN TA2201822		N/A	Equity/Index	MS-	09/01/2022	08/30/2024	08/30/2024	Expiration	803	1,000,000	1304.37724	25,100								(8,390)				.0002
MSUSMSDA-EUROPEAN TA2202358		N/A	Equity/Index	MS-	10/28/2022	10/28/2024	10/28/2024	Expiration	3,715	4,500,000	1269.01614799999	111,150								(46,019)				.0002
MSUSMSDA-EUROPEAN TA2200673		N/A	Equity/Index	MS-	04/20/2022	04/19/2024	04/19/2024	Expiration	5,267	7,000,000	1388.76614100000 01	186,900								(27,984)				.0002
MSUSMSDA-EUROPEAN TA2303950		N/A	Equity/Index	MS-	03/23/2023	08/23/2024	08/23/2024	Expiration	2,480	3,019,846	1317.73	30,826								(14,066)				.0002
MSUSMSDA-EUROPEAN TA2200316		N/A	Equity/Index	MS-	03/08/2022	03/08/2024	03/08/2024	Expiration	1,478	2,000,000	1411.179277	55,800								(5,128)				.0002
MSUSMSDA-EUROPEAN TA2200309		N/A	Equity/Index	MS-	03/04/2022	03/06/2024	03/06/2024	Expiration	2,086	2,800,000	1400.28873300000 01	78,400								(6,990)				.0002
MSUSMSDA-EUROPEAN TA2302979		N/A	Equity/Index	MS-	01/04/2023	12/31/2024	12/31/2024	Expiration	6,171	7,500,000	1256.96668	219,750								(110,633)				.0002
MSUSMSDA-EUROPEAN TA2201892		N/A	Equity/Index	MS-	09/08/2022	09/06/2024	09/06/2024	Expiration	4,008	5,000,000	1306.90195199999	125,500								(43,103)				.0002
MSUSMSDA-EUROPEAN TA2201490		N/A	Equity/Index	MS-	08/01/2022	08/01/2024	08/01/2024	Expiration	6,434	8,200,000	1335.092868	209,920								(61,335)				.0002
MSUSMSDA-EUROPEAN TA2200700		N/A	Equity/Index	MS-	04/25/2022	04/25/2024	04/25/2024	Expiration	5,111	6,700,000	1369.96364999999	178,220								(28,114)				.0002
MSUSMSDA-EUROPEAN TA2202717		N/A	Equity/Index	MS-	12/02/2022	12/02/2024	12/02/2024	Expiration	2,808	3,400,000	1257.889731	94,180								(43,527)				.0002
MSUSMSDA-EUROPEAN TA2200989		N/A	Equity/Index	MS-	05/27/2022	05/30/2024	05/30/2024	Expiration	1,557	2,000,000	1344.551792	52,000								(10,700)				.0002
MSUSMSDA-EUROPEAN TA2202892		N/A	Equity/Index	MS-	12/19/2022	12/19/2024	12/19/2024	Expiration	4,947	6,000,000	1260.14414400000 01	166,980								(80,856)				.0002
MSUSMSDA-EUROPEAN TA2200384		N/A	Equity/Index	MS-	03/18/2022	03/19/2024	03/19/2024	Expiration	4,359	5,800,000	1387.552171	161,240								(17,276)				.0002
MSUSMSDA-EUROPEAN TA2201939		N/A	Equity/Index	MS-	09/12/2022	09/12/2024	09/12/2024	Expiration	4,960	6,200,000	1309.54190399999	156,240								(54,652)				.0002
MSUSMSDA-EUROPEAN TA2200877		N/A	Equity/Index	MS-	05/17/2022	05/17/2024	05/17/2024	Expiration	3,135	4,000,000	1335.30460999999	104,000								(19,545)				.0002
MSUSMSDA-EUROPEAN TA2202937		N/A	Equity/Index	MS-	12/23/2022	12/26/2024	12/26/2024	Expiration	2,390	2,900,000	1260.767484	80,620								(39,812)				.0002
MSUSMSDA-EUROPEAN TA2202744		N/A	Equity/Index	MS-	12/05/2022	12/05/2024	12/05/2024	Expiration	3,709	4,500,000	1260.35192400000 01	125,100								(58,174)				.0002

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MSUSMSDA-EUROPEAN TA2200800		N/A	Equity/Index	MS-	05/10/2022	05/10/2024	05/10/2024	Expiration	3,920	5,000,000	1334.438562	131,000								(23,361)				.0002
MSUSMSDA-EUROPEAN TA2202795		N/A	Equity/Index	MS-	12/09/2022	12/10/2024	12/10/2024	Expiration	6,172	7,500,000	1262.47128	207,750								(98,168)				.0002
MSUSMSDA-EUROPEAN TA2201341		N/A	Equity/Index	MS-	07/15/2022	07/17/2024	07/17/2024	Expiration	2,524	3,200,000	1328.1252500000 01	81,600								(22,163)				.0002
MSUSMSDA-EUROPEAN TA2202847		N/A	Equity/Index	MS-	12/13/2022	09/23/2024	09/23/2024	Expiration	11,000	13,417,800	1275.8599999999 99	307,450								(126,206)				.0002
MSUSMSDA-EUROPEAN TA2200429		N/A	Equity/Index	MS-	03/24/2022	03/22/2024	03/22/2024	Expiration	3,747	5,000,000	1390.98690000 01	138,500								(15,474)				.0002
MSUSMSDA-EUROPEAN TA2201127		N/A	Equity/Index	MS-	06/14/2022	06/14/2024	06/14/2024	Expiration	2,387	3,000,000	1316.44562700000 1	76,200								(17,247)				.0002
MSUSMSDA-EUROPEAN TA2202769		N/A	Equity/Index	MS-	12/07/2022	12/06/2024	12/06/2024	Expiration	2,960	3,600,000	1263.582903	99,720								(46,573)				.0002
MSUSMSDA-EUROPEAN TA2200862		N/A	Equity/Index	MS-	05/16/2022	01/19/2024	01/19/2024	Expiration	8,924	11,400,000	1391.13216000000 1	132,240								(3,896)				.0002
MSUSMSDA-EUROPEAN TA2200283		N/A	Equity/Index	MS-	02/28/2022	02/28/2024	02/28/2024	Expiration	4,498	6,000,000	1391.1973129999 99	168,000								(13,385)				.0002
MSUSMSDA-EUROPEAN TA2200610		N/A	Equity/Index	MS-	04/13/2022	04/12/2024	04/12/2024	Expiration	4,880	6,500,000	1390.69152000000 1	176,150								(24,782)				.0002
MSUSMSDA-EUROPEAN TA2202829		N/A	Equity/Index	MS-	12/12/2022	12/12/2024	12/12/2024	Expiration	6,756	8,200,000	1260.95448600000 1	227,140								(107,806)				.0002
MSUSMSDA-EUROPEAN TA2201241		N/A	Equity/Index	MS-	07/01/2022	07/01/2024	07/01/2024	Expiration	3,297	4,200,000	1334.4312	107,520								(26,954)				.0002
MSUSMSDA-EUROPEAN TA2201372		N/A	Equity/Index	MS-	07/19/2022	07/19/2024	07/19/2024	Expiration	2,212	2,800,000	1325.8416999999 99	71,400								(19,588)				.0002
MSUSMSDA-EUROPEAN TA2303138		N/A	Equity/Index	MS-	01/20/2023	12/13/2024	12/13/2024	Expiration	4,000	4,930,080	1267.3699999999 99	151,160								(76,128)				.0002
MSUSMSDA-EUROPEAN TA2200232		N/A	Equity/Index	MS-	02/17/2022	02/14/2024	02/14/2024	Expiration	3,758	5,000,000	1379.17556800000 1	151,000								(9,202)				.0002
MSUSMSDA-EUROPEAN TA2200513		N/A	Equity/Index	MS-	04/04/2022	04/04/2024	04/04/2024	Expiration	6,937	9,200,000	1382.105967	254,840								(32,860)				.0002
MSUSMSDA-EUROPEAN TA2200442		N/A	Equity/Index	MS-	03/25/2022	03/25/2024	03/25/2024	Expiration	3,758	5,000,000	1387.038288	139,000								(16,061)				.0002
MSUSMSDA-EUROPEAN TA2202938		N/A	Equity/Index	MS-	12/23/2022	12/23/2024	12/23/2024	Expiration	3,626	4,400,000	1260.767484	121,880								(59,933)				.0002
MSUSMSDA-EUROPEAN TA2201953		N/A	Equity/Index	MS-	09/14/2022	09/13/2024	09/13/2024	Expiration	2,715	3,360,000	1296.30024	84,000								(29,538)				.0002
MSUSMSDA-EUROPEAN TA2200632		N/A	Equity/Index	MS-	04/14/2022	04/12/2024	04/12/2024	Expiration	5,798	7,700,000	1386.6349479999 99	207,900								(29,249)				.0002
MSUSMSDA-EUROPEAN TA2200926		N/A	Equity/Index	MS-	05/20/2022	05/20/2024	05/20/2024	Expiration	5,321	6,800,000	1337.7244679999 99	176,120								(33,916)				.0002
MSUSMSDA-EUROPEAN TA2200355		N/A	Equity/Index	MS-	03/15/2022	03/15/2024	03/15/2024	Expiration	3,005	4,000,000	1387.7607109999 99	111,600								(11,328)				.0002
MSUSMSDA-EUROPEAN TA2303016		N/A	Equity/Index	MS-	01/06/2023	11/15/2024	11/15/2024	Expiration	9,000	10,994,040	1255.3699999999 99	332,100								(156,948)				.0002
MSUSMSDA-EUROPEAN TA2305216		N/A	Equity/Index	MS-	06/05/2023	08/27/2024	08/27/2024	Expiration	4,438	5,389,108	1313.98	44,957								(24,037)				.0002
MSUSMSDA-EUROPEAN TA2200503		N/A	Equity/Index	MS-	04/01/2022	04/02/2024	04/02/2024	Expiration	5,439	7,200,000	1379.82800900000 1	199,440								(25,204)				.0002
MSUSMSDA-EUROPEAN TA2200504		N/A	Equity/Index	MS-	04/01/2022	04/03/2024	04/03/2024	Expiration	3,928	5,200,000	1379.82800900000 1	144,040								(18,375)				.0002
MSUSMSDA-EUROPEAN TA2200861		N/A	Equity/Index	MS-	05/16/2022	05/16/2024	05/16/2024	Expiration	6,263	8,000,000	1336.585472	209,600								(39,102)				.0002
MSUSMSDA-EUROPEAN TA2200250		N/A	Equity/Index	MS-	02/18/2022	02/20/2024	02/20/2024	Expiration	3,983	5,300,000	1387.89924	148,400								(10,206)				.0002
MSUSMSDA-EUROPEAN TA2201240		N/A	Equity/Index	MS-	07/01/2022	07/03/2024	07/03/2024	Expiration	2,669	3,400,000	1334.4312	87,380								(22,085)				.0002
MSUSMSDA-EUROPEAN TA2202796		N/A	Equity/Index	MS-	12/09/2022	12/09/2024	12/09/2024	Expiration	5,102	6,200,000	1262.47128	171,740								(81,027)				.0002
MSUSMSDA-EUROPEAN TA2202379		N/A	Equity/Index	MS-	10/31/2022	10/31/2024	10/31/2024	Expiration	6,622	8,000,000	1265.68936800000 1	197,600								(82,401)				.0002
MSUSMSDA-EUROPEAN TA2200951		N/A	Equity/Index	MS-	05/24/2022	05/24/2024	05/24/2024	Expiration	2,649	3,400,000	1343.81903200000 1	88,400								(17,462)				.0002

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MSUSMSDA-EUROPEAN TA2202028		N/A	Equity/Index	MS-	09/21/2022	09/20/2024	09/20/2024	Expiration	2,284	2,800,000	1284.0328440000001	69,720								(25,187)				.0002
MSUSMSDA-EUROPEAN TA2303947		N/A	Equity/Index	MS-	03/23/2023	06/21/2024	06/21/2024	Expiration	4,093	4,983,964	1329.27	35,036								(13,332)				.0002
MSUSMSDA-EUROPEAN TA2200334		N/A	Equity/Index	MS-	03/11/2022	03/11/2024	03/11/2024	Expiration	3,357	4,500,000	1398.122169	125,550								(12,089)				.0002
MSUSMSDA-EUROPEAN TA2202844		N/A	Equity/Index	MS-	12/13/2022	10/14/2024	10/14/2024	Expiration	16,000	19,516,800	1264.56	520,800								(223,422)				.0002
MSUSMSDA-EUROPEAN TA2201598		N/A	Equity/Index	MS-	08/12/2022	08/12/2024	08/12/2024	Expiration	4,260	5,400,000	1328.0645199999999	136,620								(42,095)				.0002
MSUSMSDA-EUROPEAN TA2305218		N/A	Equity/Index	MS-	06/05/2023	08/07/2024	08/07/2024	Expiration	7,172	8,709,031	1326.38	54,651								(28,029)				.0002
MSUSMSDA-EUROPEAN TA2200441		N/A	Equity/Index	MS-	03/25/2022	03/26/2024	03/26/2024	Expiration	6,764	9,000,000	1387.038288	250,200								(29,213)				.0002
MSUSMSDA-EUROPEAN TA2305513		N/A	Equity/Index	MS-	06/15/2023	06/20/2024	06/20/2024	Expiration	5,217	6,405,172	1322.98	43,927								(20,523)				.0002
MSUSMSDA-EUROPEAN TA2305222		N/A	Equity/Index	MS-	06/05/2023	08/30/2024	08/30/2024	Expiration	7,192	8,733,318	1306.06	84,003								(45,175)				.0002
MSUSMSDA-EUROPEAN TA2202716		N/A	Equity/Index	MS-	12/02/2022	12/03/2024	12/03/2024	Expiration	3,138	3,800,000	1257.889731	105,260								(48,726)				.0002
MSUSMSDA-EUROPEAN TA2200286		N/A	Equity/Index	MS-	03/01/2022	03/01/2024	03/01/2024	Expiration	7,001	9,400,000	1400.2197000000001	264,798								(21,794)				.0002
MSUSMSDA-EUROPEAN TA2202417		N/A	Equity/Index	MS-	11/03/2022	11/01/2024	11/01/2024	Expiration	5,316	6,400,000	1261.195164	156,800								(65,964)				.0002
MSUSMSDA-EUROPEAN TA2201553		N/A	Equity/Index	MS-	08/09/2022	08/09/2024	08/09/2024	Expiration	1,976	2,500,000	1325.717672	63,500								(19,250)				.0002
MSUSMSDA-EUROPEAN TA2201401		N/A	Equity/Index	MS-	07/22/2022	07/24/2024	07/24/2024	Expiration	3,931	5,000,000	1332.505296	127,650								(35,896)				.0002
MSUSMSDA-EUROPEAN TA2201460		N/A	Equity/Index	MS-	07/29/2022	07/31/2024	07/31/2024	Expiration	2,903	3,700,000	1335.3460399999999	94,720								(27,545)				.0002
MSUSMSDA-EUROPEAN TA2202876		N/A	Equity/Index	MS-	12/16/2022	12/17/2024	12/17/2024	Expiration	2,798	3,400,000	1262.2738890000001	94,520								(45,572)				.0002
MSUSMSDA-EUROPEAN TA2202776		N/A	Equity/Index	MS-	12/08/2022	12/06/2024	12/06/2024	Expiration	4,114	5,000,000	1262.5959479999999	138,500								(64,952)				.0002
MSUSMSDA-EUROPEAN TA2303015		N/A	Equity/Index	MS-	01/06/2023	11/27/2024	11/27/2024	Expiration	20,000	24,431,200	1251.78	776,600								(374,170)				.0002
MSUSMSDA-EUROPEAN TA2200640		N/A	Equity/Index	MS-	04/18/2022	04/18/2024	04/18/2024	Expiration	4,517	6,000,000	1387.1779320000001	162,000								(24,000)				.0002
MSUSMSDA-EUROPEAN TA2201513		N/A	Equity/Index	MS-	08/04/2022	08/02/2024	08/02/2024	Expiration	2,673	3,400,000	1332.6220149999999	86,360								(25,491)				.0002
MSUSMSDA-EUROPEAN TA2202843		N/A	Equity/Index	MS-	12/13/2022	09/26/2024	09/26/2024	Expiration	10,000	12,198,000	1271.32	295,800								(122,228)				.0002
MSUSMSDA-EUROPEAN TA2200808		N/A	Equity/Index	MS-	05/12/2022	05/10/2024	05/10/2024	Expiration	5,018	6,400,000	1334.5451869999999	166,784								(29,906)				.0002
MSUSMSDA-EUROPEAN TA2200553		N/A	Equity/Index	MS-	04/07/2022	04/05/2024	04/05/2024	Expiration	7,706	10,200,000	1380.6575909999999	278,460								(36,488)				.0002
MSUSMSDA-EUROPEAN TA2202875		N/A	Equity/Index	MS-	12/16/2022	12/18/2024	12/18/2024	Expiration	3,951	4,800,000	1262.2738890000001	133,440								(64,432)				.0002
MSUSMSDA-EUROPEAN TA2305223		N/A	Equity/Index	MS-	06/05/2023	07/05/2024	07/05/2024	Expiration	9,197	11,168,009	1333.26	53,894								(25,443)				.0002
MSUSMSDA-EUROPEAN TA2201492		N/A	Equity/Index	MS-	08/02/2022	08/02/2024	08/02/2024	Expiration	1,575	2,000,000	1330.2424799999999	51,200								(15,030)				.0002
MSUSMSDA-EUROPEAN TA2200562		N/A	Equity/Index	MS-	04/08/2022	04/09/2024	04/09/2024	Expiration	5,890	7,800,000	1381.1718900000001	213,720								(29,064)				.0002
MSUSMSDA-EUROPEAN TA2201815		N/A	Equity/Index	MS-	08/30/2022	08/30/2024	08/30/2024	Expiration	1,922	2,400,000	1308.116	60,480								(20,077)				.0002
MSUSMSDA-EUROPEAN TA2200251		N/A	Equity/Index	MS-	02/18/2022	02/16/2024	02/16/2024	Expiration	8,717	11,600,000	1387.89924	323,640								(20,591)				.0002
MSUSMSDA-EUROPEAN TA2201459		N/A	Equity/Index	MS-	07/29/2022	07/30/2024	07/30/2024	Expiration	4,237	5,400,000	1335.3460399999999	137,700								(39,910)				.0002
MSUSMSDA-EUROPEAN TA2202951		N/A	Equity/Index	MS-	12/27/2022	12/27/2024	12/27/2024	Expiration	4,951	6,000,000	1258.928631	166,200								(82,302)				.0002
MSUSMSDA-EUROPEAN TA2305505		N/A	Equity/Index	MS-	06/15/2023	09/19/2024	09/19/2024	Expiration	6,816	8,368,344	1291.5899999999999	126,300								(72,409)				.0002

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MSUSMSDA-EUROPEAN TA2201342		N/A	Equity/Index	MS-	07/15/2022	07/15/2024	07/15/2024	Expiration	2,603	3,300,000	1328.12525000001	83,820								(22,598)				.0002
MSUSMSDA-EUROPEAN TA2200291		N/A	Equity/Index	MS-	03/02/2022	03/01/2024	03/01/2024	Expiration	2,996	4,000,000	1392.90983000001	111,600								(9,198)				.0002
MSUSMSDA-EUROPEAN TA2201597		N/A	Equity/Index	MS-	08/12/2022	08/13/2024	08/13/2024	Expiration	4,102	5,200,000	1328.06451999999	131,560								(40,661)				.0002
MSUSMSDA-EUROPEAN TA2200746		N/A	Equity/Index	MS-	05/03/2022	05/03/2024	05/03/2024	Expiration	2,169	2,800,000	1349.99184599999	73,360								(12,378)				.0002
MSUSMSDA-EUROPEAN TA2201304		N/A	Equity/Index	MS-	07/12/2022	07/12/2024	07/12/2024	Expiration	2,756	3,500,000	1330.09455	89,600								(23,721)				.0002
MSUSMSDA-EUROPEAN TA2200225		N/A	Equity/Index	MS-	02/15/2022	02/15/2024	02/15/2024	Expiration	1,134	1,500,000	1379.21383999999	42,000								(2,596)				.0002
MSUSMSDA-EUROPEAN TA2202300		N/A	Equity/Index	MS-	10/24/2022	10/24/2024	10/24/2024	Expiration	4,960	6,000,000	1267.47602899999	148,200								(60,378)				.0002
MSUSMSDA-EUROPEAN TA2202048		N/A	Equity/Index	MS-	09/22/2022	09/20/2024	09/20/2024	Expiration	5,732	7,000,000	1279.3815	174,300								(63,229)				.0002
MSUSMSDA-EUROPEAN TA2305219		N/A	Equity/Index	MS-	06/05/2023	08/20/2024	08/20/2024	Expiration	7,878	9,566,334	1321.69	68,381								(36,055)				.0002
MSUSMSDA-EUROPEAN TA2200563		N/A	Equity/Index	MS-	04/08/2022	04/08/2024	04/08/2024	Expiration	4,380	5,800,000	1381.17189000001	158,920								(21,423)				.0002
MSUSMSDA-EUROPEAN TA2200475		N/A	Equity/Index	MS-	03/29/2022	03/28/2024	03/28/2024	Expiration	2,638	3,500,000	1382.551254	96,950								(11,586)				.0002
MSUSMSDA-EUROPEAN TA2303943		N/A	Equity/Index	MS-	03/23/2023	06/11/2024	06/11/2024	Expiration	7,568	9,215,402	1329.95	61,831								(22,662)				.0002
MSUSMSDA-EUROPEAN TA2200633		N/A	Equity/Index	MS-	04/14/2022	04/15/2024	04/15/2024	Expiration	6,175	8,200,000	1386.63494799999	222,220								(32,051)				.0002
MSUSMSDA-EUROPEAN TA2200863		N/A	Equity/Index	MS-	05/16/2022	01/26/2024	01/26/2024	Expiration	8,141	10,400,000	1376.44160000001	147,680								(5,974)				.0002
MSUSMSDA-EUROPEAN TA2202845		N/A	Equity/Index	MS-	12/13/2022	10/18/2024	10/18/2024	Expiration	15,000	18,297,000	1262.66000000001	501,600								(216,888)				.0002
MSUSMSDA-EUROPEAN TA2202252		N/A	Equity/Index	MS-	10/17/2022	10/17/2024	10/17/2024	Expiration	4,549	5,500,000	1266.83693199999	135,850								(54,042)				.0002
MSUSMSDA-EUROPEAN TA2200927		N/A	Equity/Index	MS-	05/20/2022	05/21/2024	05/21/2024	Expiration	6,494	8,300,000	1337.72446799999	215,800								(41,796)				.0002
MSUSMSDA-EUROPEAN TA2201458		N/A	Equity/Index	MS-	07/29/2022	07/29/2024	07/29/2024	Expiration	4,080	5,200,000	1335.34603999999	132,600								(38,303)				.0002
MSUSMSDA-EUROPEAN TA2201641		N/A	Equity/Index	MS-	08/16/2022	08/16/2024	08/16/2024	Expiration	2,289	2,900,000	1326.98444399999	73,660								(23,038)				.0002
MSUSMSDA-EUROPEAN TA2201596		N/A	Equity/Index	MS-	08/12/2022	08/14/2024	08/14/2024	Expiration	1,972	2,500,000	1328.06451999999	63,500								(19,686)				.0002
MSUSMSDA-EUROPEAN TA2202564		N/A	Equity/Index	MS-	11/18/2022	11/19/2024	11/19/2024	Expiration	3,727	4,500,000	1259.101958	118,800								(52,709)				.0002
MSUSMSDA-EUROPEAN TA2200635		N/A	Equity/Index	MS-	04/14/2022	04/16/2024	04/16/2024	Expiration	6,627	8,800,000	1386.63494799999	238,480								(34,676)				.0002
MSUSMSDA-EUROPEAN TA2202987		N/A	Equity/Index	MS-	12/30/2022	12/30/2024	12/30/2024	Expiration	7,357	8,900,000	1256.74694100001	246,530								(123,605)				.0002
MSUSMSDA-EUROPEAN TA2202797		N/A	Equity/Index	MS-	12/09/2022	12/11/2024	12/11/2024	Expiration	3,703	4,500,000	1262.47128	125,100								(59,204)				.0002
MSUSMSDA-EUROPEAN TA2202541		N/A	Equity/Index	MS-	11/14/2022	11/14/2024	11/14/2024	Expiration	4,789	5,800,000	1266.20505	147,900								(64,516)				.0002
MSUSMSDA-EUROPEAN TA2200255		N/A	Equity/Index	MS-	02/22/2022	02/22/2024	02/22/2024	Expiration	2,632	3,500,000	1386.66329999999	98,000								(7,000)				.0002
MSUSMSDA-EUROPEAN TA2200227		N/A	Equity/Index	MS-	02/16/2022	02/16/2024	02/16/2024	Expiration	3,995	5,300,000	1383.38137099999	148,400								(9,377)				.0002
MSUSMSDA-EUROPEAN TA2200382		N/A	Equity/Index	MS-	03/18/2022	03/18/2024	03/18/2024	Expiration	3,682	4,900,000	1387.552171	136,220								(14,428)				.0002
MSUSMSDA-EUROPEAN TA2201340		N/A	Equity/Index	MS-	07/15/2022	07/16/2024	07/16/2024	Expiration	3,944	5,000,000	1328.12525000001	127,500								(34,502)				.0002
MSUSMSDA-EUROPEAN TA2303948		N/A	Equity/Index	MS-	03/23/2023	06/06/2024	06/06/2024	Expiration	9,127	11,113,765	1339.54	61,972								(22,265)				.0002
MSUSMSDA-EUROPEAN TA2201021		N/A	Equity/Index	MS-	05/31/2022	05/31/2024	05/31/2024	Expiration	4,681	6,000,000	1341.69403000001	156,000								(32,313)				.0002
MSUSMSDA-EUROPEAN TA2201588		N/A	Equity/Index	MS-	08/11/2022	08/09/2024	08/09/2024	Expiration	4,897	6,200,000	1326.397788	157,480								(48,004)				.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUSMSDA-EUROPEAN TA2303949		N/A	Equity/Index	MS-	03/23/2023	06/27/2024	06/27/2024	Expiration	4,895	5,960,544	1328.52	43,272								(16,817)				.0002
MSUSMSDA-EUROPEAN TA2200657		N/A	Equity/Index	MS-	04/19/2022	04/19/2024	04/19/2024	Expiration	3,018	4,000,000	1384.68716799999 99	106,800								(15,969)				.0002
MSUSMSDA-EUROPEAN TA2200313		N/A	Equity/Index	MS-	03/07/2022	03/07/2024	03/07/2024	Expiration	5,200	7,000,000	1404.19936000000 01	195,300								(17,681)				.0002
MSUSMSDA-EUROPEAN TA2201858		N/A	Equity/Index	MS-	09/06/2022	09/06/2024	09/06/2024	Expiration	4,667	5,800,000	1301.93633	146,160								(49,923)				.0002
MSUSMSDA-EUROPEAN TA2202968		N/A	Equity/Index	MS-	12/28/2022	12/27/2024	12/27/2024	Expiration	992	1,200,000	1256.705385	33,360								(16,543)				.0002
MSUSMSDA-EUROPEAN TA2406286		N/A	Equity/Index	MS-	09/16/2024	11/01/2024	11/01/2024	Expiration	3,459	4,336,029	1265.24		28,800			28,800					(28,800)			.0002
MSUSMSDA-EUROPEAN TA2201400		N/A	Equity/Index	MS-	07/22/2022	07/22/2024	07/22/2024	Expiration	3,145	4,000,000	1332.505296	101,800								(28,426)				.0002
MSUSMSDA-EUROPEAN TA2200564		N/A	Equity/Index	MS-	04/08/2022	04/10/2024	04/10/2024	Expiration	3,398	4,500,000	1381.17189000000 01	123,750								(16,975)				.0002
MSUSMSDA-EUROPEAN TA2303014		N/A	Equity/Index	MS-	01/06/2023	11/25/2024	11/25/2024	Expiration	7,700	9,406,012	1253.16000000000 01	293,601								(141,014)				.0002
MSUSMSDA-EUROPEAN TA2202622		N/A	Equity/Index	MS-	11/23/2022	11/22/2024	11/22/2024	Expiration	9,123	11,000,000	1254.87606000000 01	297,000								(133,548)				.0002
MSUSMSDA-EUROPEAN TA2200847		N/A	Equity/Index	MS-	05/13/2022	05/13/2024	05/13/2024	Expiration	4,624	5,900,000	1335.13315200000 01	153,400								(28,064)				.0002
MSUSMSDA-EUROPEAN TA2200491		N/A	Equity/Index	MS-	03/31/2022	03/28/2024	03/28/2024	Expiration	5,423	7,200,000	1384.09872	198,720								(23,879)				.0002
MSUSMSDA-EUROPEAN TA2201399		N/A	Equity/Index	MS-	07/22/2022	07/23/2024	07/23/2024	Expiration	3,931	5,000,000	1332.505296	127,450								(35,714)				.0002
MSUSMSDA-EUROPEAN TA2303137		N/A	Equity/Index	MS-	01/20/2023	12/06/2024	12/06/2024	Expiration	5,000	6,162,600	1260.97	200,050								(99,732)				.0002
MSUSMSDA-EUROPEAN TA2202595		N/A	Equity/Index	MS-	11/21/2022	11/21/2024	11/21/2024	Expiration	5,139	6,200,000	1257.01669999999 99	164,920								(73,524)				.0002
MSUSMSDA-EUROPEAN TA2303946		N/A	Equity/Index	MS-	03/23/2023	06/21/2024	06/21/2024	Expiration	2,153	2,621,665	1327.39	19,033								(7,242)				.0002
MSUSMSDA-EUROPEAN TA2201444		N/A	Equity/Index	MS-	07/28/2022	07/26/2024	07/26/2024	Expiration	3,529	4,500,000	1335.75285600000 01	114,750								(32,763)				.0002
MSUSMSDA-EUROPEAN TA2303139		N/A	Equity/Index	MS-	01/20/2023	12/27/2024	12/27/2024	Expiration	4,600	5,669,592	1260.09999999999 99	189,382								(97,250)				.0002
S&P 500 - ASIAN CAPPED TA2305591		N/A	Equity/Index	RBC-	06/16/2023	06/07/2024	06/07/2024	Closing Sale	490	2,194,955	4282.49	66,483		94,036		66,483				27,553				.0002
S&P 500 - ASIAN CAPPED TA2307027		N/A	Equity/Index	BMO-	08/18/2023	08/02/2024	08/02/2024	Closing Sale	271	1,188,471	4499.97	26,103		63,574		26,103				37,471				.0002
S&P 500 - ASIAN CAPPED TA2306615		N/A	Equity/Index	RBC-	07/28/2023	07/29/2024	07/29/2024	Closing Sale	65	300,000	4582.22999999999 96	7,860		13,500		7,860				5,640				.0002
S&P 500 - ASIAN CAPPED TA2304533		N/A	Equity/Index	RBC-	04/28/2023	04/12/2024	04/12/2024	Closing Sale	400	1,671,500	4120.06000000000 04	56,164		98,560		56,164				42,396				.0002
S&P 500 - ASIAN CAPPED TA2305590		N/A	Equity/Index	RBC-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	340	1,523,030	4365.41	49,480		79,733		49,480				30,253				.0002
S&P 500 - ASIAN CAPPED TA2305940		N/A	Equity/Index	BMO-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	300	1,344,450	4377.79	46,356		76,731		46,356				30,375				.0002
S&P 500 - ASIAN CAPPED TA2308848		N/A	Equity/Index	RBC-	11/24/2023	11/25/2024	11/25/2024	Closing Sale	420	1,917,510	4553.12	59,073		111,233		59,073				52,160				.0002
S&P 500 - ASIAN CAPPED TA2308378		N/A	Equity/Index	BNP-	10/27/2023	10/23/2024	10/23/2024	Closing Sale	316	1,300,000	4196.84	31,735		66,299		31,735				34,564				.0002
S&P 500 - ASIAN CAPPED TA2304033		N/A	Equity/Index	RBC-	03/28/2023	03/15/2024	03/15/2024	Closing Sale	650	2,599,513	3909.23	70,636		118,066		70,636				47,431				.0002
S&P 500 - ASIAN CAPPED TA2304927		N/A	Equity/Index	RBC-	05/19/2023	05/20/2024	05/20/2024	Closing Sale	48	200,000	4191.97999999999 96	5,880		10,560		5,880				4,680				.0002
S&P 500 - ASIAN CAPPED TA2309242		N/A	Equity/Index	BMO-	12/15/2023	12/06/2024	12/06/2024	Closing Sale	170	811,665	4576.77000000000 04	32,934		50,281		32,934				17,347				.0002
S&P 500 - ASIAN CAPPED TA2306613		N/A	Equity/Index	RBC-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	153	700,000	4582.22999999999 96	18,339		31,499		18,339				13,160				.0002
S&P 500 - ASIAN CAPPED TA2308206		N/A	Equity/Index	BMO-	10/18/2023	10/11/2024	10/11/2024	Closing Sale	560	2,448,180	4355.10000000000 04	70,644		129,332		70,644				58,688				.0002
S&P 500 - ASIAN CAPPED TA2308650		N/A	Equity/Index	RBC-	11/10/2023	10/10/2024	10/10/2024	Closing Sale	100	439,700	4340.12	14,354		25,840		14,354				11,486				.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - ASIAN CAPPED TA2305190		N/A	Equity/Index	RBC	06/02/2023	05/17/2024	05/17/2024	Closing Sale	400	1,713,400	4159.38	52,588		77,396		52,588					24,808			.0002
S&P 500 - ASIAN CAPPED TA2308747		N/A	Equity/Index	BMO	11/17/2023	11/18/2024	11/18/2024	Closing Sale	66	300,000	4514.02000000004	8,787		16,410		8,787					7,623			.0002
S&P 500 - ASIAN CAPPED TA2309079		N/A	Equity/Index	BMO	12/06/2023	12/04/2024	12/04/2024	Closing Sale	140	639,905	4588.55	16,705		32,238		16,705					15,533			.0002
S&P 500 - ASIAN CAPPED TA2306496		N/A	Equity/Index	BMO	07/21/2023	07/19/2024	07/19/2024	Closing Sale	400	1,831,200	4545.31000000004	53,508		95,860		53,508					42,352			.0002
S&P 500 - ASIAN CAPPED TA2308847		N/A	Equity/Index	RBC	11/24/2023	11/14/2024	11/14/2024	Closing Sale	150	684,825	4436.34	23,771		36,440		23,771					12,669			.0002
S&P 500 - ASIAN CAPPED TA2309387		N/A	Equity/Index	RBC	12/22/2023	12/20/2024	12/20/2024	Closing Sale	520	2,477,764	4744.06000000004	81,016		153,889		81,016					72,873			.0002
S&P 500 - ASIAN CAPPED TA2306775		N/A	Equity/Index	RBC	08/04/2023	07/25/2024	07/25/2024	Closing Sale	262	1,192,297	4551.97999999996	33,780		63,650		33,780					29,871			.0002
S&P 500 - ASIAN CAPPED TA2306494		N/A	Equity/Index	BMO	07/21/2023	07/05/2024	07/05/2024	Closing Sale	183	837,774	4435.62	27,274		40,300		27,274					13,026			.0002
S&P 500 - ASIAN CAPPED TA2309077		N/A	Equity/Index	BMO	12/06/2023	11/06/2024	11/06/2024	Closing Sale	125	571,344	4365.97999999996	18,630		24,666		18,630					6,036			.0002
S&P 500 - ASIAN CAPPED TA2306774		N/A	Equity/Index	RBC	08/04/2023	07/26/2024	07/26/2024	Closing Sale	180	819,135	4549.97	32,780		61,945		32,780					29,165			.0002
S&P 500 - ASIAN CAPPED TA2307347		N/A	Equity/Index	RBC	08/31/2023	08/30/2024	08/30/2024	Closing Sale	260	1,177,345	4501	39,850		73,840		39,850					33,990			.0002
S&P 500 - ASIAN CAPPED TA2305939		N/A	Equity/Index	BMO	06/30/2023	06/21/2024	06/21/2024	Closing Sale	550	2,464,825	4381.68	78,865		129,762		78,865					50,897			.0002
S&P 500 - ASIAN CAPPED TA2303378		N/A	Equity/Index	RBC	02/10/2023	01/26/2024	01/26/2024	Closing Sale	305	1,247,603	4010.25	35,978		60,500		35,978					24,522			.0002
S&P 500 - ASIAN CAPPED TA2307712		N/A	Equity/Index	BMO	09/22/2023	09/20/2024	09/20/2024	Closing Sale	512	2,246,912	4402.35000000004	56,970		115,021		56,970					58,051			.0002
S&P 500 - ASIAN CAPPED TA2306257		N/A	Equity/Index	BMO	07/14/2023	07/12/2024	07/12/2024	Closing Sale	89	400,000	4505.42	12,160		22,279		12,160					10,119			.0002
S&P 500 - ASIAN CAPPED TA2308649		N/A	Equity/Index	RBC	11/10/2023	11/08/2024	11/08/2024	Closing Sale	550	2,418,350	4361.52000000004	69,377		121,264		69,377					51,887			.0002
S&P 500 - ASIAN CAPPED TA2304786		N/A	Equity/Index	BMO	05/12/2023	05/03/2024	05/03/2024	Closing Sale	300	1,239,000	4087.13	42,714		75,636		42,714					32,922			.0002
S&P 500 - ASIAN CAPPED TA2304263		N/A	Equity/Index	BMO	04/13/2023	04/05/2024	04/05/2024	Closing Sale	600	2,486,700	4106.41	66,954		120,330		66,954					53,376			.0002
S&P 500 - ASIAN CAPPED TA2303771		N/A	Equity/Index	BMO	03/13/2023	03/01/2024	03/01/2024	Closing Sale	163	635,619	3977.24	14,349		31,813		14,349					17,464			.0002
S&P 500 - ASIAN CAPPED TA2304926		N/A	Equity/Index	RBC	05/19/2023	05/17/2024	05/17/2024	Closing Sale	48	200,000	4191.97999999996	5,880		10,560		5,880					4,680			.0002
S&P 500 - ASIAN CAPPED TA2303590		N/A	Equity/Index	BMO	03/01/2023	02/23/2024	02/23/2024	Closing Sale	310	1,223,493	3986.88	28,250		56,116		28,250					27,866			.0002
S&P 500 - ASIAN CAPPED TA2304532		N/A	Equity/Index	RBC	04/28/2023	04/19/2024	04/19/2024	Closing Sale	480	2,005,800	4143.22999999996	61,176		108,758		61,176					47,582			.0002
S&P 500 - ASIAN CAPPED TA2308379		N/A	Equity/Index	BNP	10/27/2023	10/18/2024	10/18/2024	Closing Sale	291	1,200,000	4257.35999999997	28,620		73,081		28,620					44,461			.0002
S&P 500 - ASIAN CAPPED TA2303772		N/A	Equity/Index	BMO	03/13/2023	03/08/2024	03/08/2024	Closing Sale	626	2,441,087	3963.79	53,642		111,253		53,642					57,611			.0002
S&P 500 - ASIAN CAPPED TA2306776		N/A	Equity/Index	RBC	08/04/2023	07/31/2024	07/31/2024	Closing Sale	100	455,075	4588.96	9,665		18,017		9,665					8,352			.0002
S&P 500 - ASIAN CAPPED TA2303375		N/A	Equity/Index	RBC	02/10/2023	01/31/2024	01/31/2024	Closing Sale	350	1,431,675	4054.57	39,323		70,280		39,323					30,958			.0002
S&P 500 - ASIAN CAPPED TA2307996		N/A	Equity/Index	BNP	10/06/2023	10/04/2024	10/04/2024	Closing Sale	279	1,200,000	4308.5	32,999		58,559		32,999					25,560			.0002
S&P 500 - ASIAN CAPPED TA2304787		N/A	Equity/Index	BMO	05/12/2023	05/10/2024	05/10/2024	Closing Sale	630	2,601,900	4133	71,915		130,410		71,915					58,496			.0002
S&P 500 - ASIAN CAPPED TA2308651		N/A	Equity/Index	RBC	11/10/2023	11/01/2024	11/01/2024	Closing Sale	160	703,520	4326.82	22,142		37,176		22,142					15,034			.0002
S&P 500 - ASIAN CAPPED TA2304531		N/A	Equity/Index	RBC	04/28/2023	04/26/2024	04/26/2024	Closing Sale	620	2,590,825	4111.06000000004	83,805		141,651		83,805					57,846			.0002
S&P 500 - ASIAN CAPPED TA2303377		N/A	Equity/Index	RBC	02/10/2023	02/09/2024	02/09/2024	Closing Sale	350	1,431,675	4103.10999999997	35,623		67,540		35,623					31,917			.0002
S&P 500 - ASIAN CAPPED TA2307153		N/A	Equity/Index	RBC	08/25/2023	08/26/2024	08/26/2024	Closing Sale	68	300,000	4405.71	9,393		17,130		9,393					7,737			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - ASIAN CAPPED TA2307714		N/A	Equity/Index	BMO	09/22/2023	09/13/2024	09/13/2024	Closing Sale	290	1,272,665	4469.58	24,821		57,687		24,821					32,866			0002
S&P 500 - ASIAN CAPPED TA2307025		N/A	Equity/Index	BMO	08/18/2023	08/09/2024	08/09/2024	Closing Sale	187	820,089	4483.21	21,539		52,665		21,539					31,126			0002
S&P 500 - ASIAN CAPPED TA2303169		N/A	Equity/Index	BMO	01/25/2023	01/12/2024	01/12/2024	Closing Sale	500	2,009,875	3969.2	59,005		106,755		59,005					47,750			0002
S&P 500 - ASIAN CAPPED TA2307154		N/A	Equity/Index	RBC	08/25/2023	08/27/2024	08/27/2024	Closing Sale	91	400,000	4405.71	12,536		22,840		12,536					10,304			0002
S&P 500 - ASIAN CAPPED TA2309078		N/A	Equity/Index	BMO	12/06/2023	11/29/2024	11/29/2024	Closing Sale	320	1,462,640	4557.91	41,318		76,243		41,318					34,925			0002
S&P 500 - ASIAN CAPPED TA2303168		N/A	Equity/Index	BMO	01/25/2023	01/19/2024	01/19/2024	Closing Sale	200	803,950	3947.96	28,256		51,002		28,256					22,746			0002
S&P 500 - ASIAN CAPPED TA2307713		N/A	Equity/Index	BMO	09/22/2023	09/06/2024	09/06/2024	Closing Sale	246	1,079,571	4496.17	19,215		49,412		19,215					30,197			0002
S&P 500 - ASIAN CAPPED TA2306495		N/A	Equity/Index	BMO	07/21/2023	06/27/2024	06/27/2024	Closing Sale	170	778,260	4353.729999999996	31,391		43,257		31,391					11,866			0002
S&P 500 - ASIAN CAPPED TA2304505		N/A	Equity/Index	RBC	04/28/2023	04/30/2024	04/30/2024	Closing Sale	72	300,000	4169.479999999996	9,210		16,950		9,210					7,740			0002
S&P 500 - ASIAN CAPPED TA2308849		N/A	Equity/Index	RBC	11/24/2023	11/05/2024	11/05/2024	Closing Sale	134	611,777	4358.34	18,437		24,880		18,437					6,443			0002
S&P 500 - ASIAN CAPPED TA2303592		N/A	Equity/Index	BMO	03/01/2023	02/28/2024	02/28/2024	Closing Sale	200	789,350	3970.74	19,100		36,796		19,100					17,696			0002
S&P 500 - ASIAN CAPPED TA2308652		N/A	Equity/Index	RBC	11/10/2023	10/16/2024	10/16/2024	Closing Sale	165	725,505	4345.45	20,909		36,155		20,909					15,246			0002
S&P 500 - ASIAN CAPPED TA2309024		N/A	Equity/Index	RBC	12/05/2023	12/05/2024	12/05/2024	Closing Sale	88	400,000	4567.18	11,936		22,560		11,936					10,624			0002
S&P 500 - ASIAN CAPPED TA2304504		N/A	Equity/Index	RBC	04/28/2023	04/29/2024	04/29/2024	Closing Sale	240	1,000,000	4169.479999999996	30,700		56,500		30,700					25,801			0002
S&P 500 - ASIAN CAPPED TA2305191		N/A	Equity/Index	RBC	06/02/2023	05/31/2024	05/31/2024	Closing Sale	480	2,056,080	4203.01	61,651		95,995		61,651					34,344			0002
S&P 500 - ASIAN CAPPED TA2304928		N/A	Equity/Index	RBC	05/19/2023	05/21/2024	05/21/2024	Closing Sale	119	500,000	4191.979999999996	14,700		26,401		14,700					11,701			0002
S&P 500 - ASIAN CAPPED TA2307348		N/A	Equity/Index	RBC	08/31/2023	08/22/2024	08/22/2024	Closing Sale	220	996,215	4381.45	33,216		49,047		33,216					15,831			0002
S&P 500 - ASIAN CAPPED TA2309243		N/A	Equity/Index	BMO	12/15/2023	12/13/2024	12/13/2024	Closing Sale	490	2,339,505	4669.92	82,433		146,760		82,433					64,327			0002
S&P 500 - ASIAN CAPPED TA2303376		N/A	Equity/Index	RBC	02/10/2023	02/02/2024	02/02/2024	Closing Sale	185	756,743	4147.66	17,344		35,653		17,344					18,309			0002
S&P 500 - ASIAN CAPPED TA2400092		N/A	Equity/Index	RBC	01/05/2024	12/31/2024	12/31/2024	Closing Sale	410	1,924,130	4777.020000000004		44,485	100,040		44,485					55,555			0002
S&P 500 - ASIAN CAPPED TA2306493		N/A	Equity/Index	BMO	07/21/2023	07/12/2024	07/12/2024	Closing Sale	216	988,848	4400	34,973		49,680		34,973					14,707			0002
S&P 500 - ASIAN CAPPED TA2308746		N/A	Equity/Index	BMO	11/17/2023	11/15/2024	11/15/2024	Closing Sale	188	850,000	4514.020000000004	26,690		51,850		26,690					25,161			0002
S&P 500 - ASIAN CAPPED TA2304032		N/A	Equity/Index	RBC	03/28/2023	03/22/2024	03/22/2024	Closing Sale	400	1,599,700	3952.56	49,304		90,564		49,304					41,260			0002
S&P 500 - ASIAN CAPPED TA2304503		N/A	Equity/Index	RBC	04/28/2023	04/26/2024	04/26/2024	Closing Sale	120	500,000	4169.479999999996	15,350		28,250		15,350					12,900			0002
S&P 500 - ASIAN CAPPED TA2308207		N/A	Equity/Index	BMO	10/18/2023	10/17/2024	10/17/2024	Closing Sale	370	1,617,548	4348.76	48,455		88,038		48,455					39,583			0002
S&P 500 - ASIAN CAPPED TA2307888		N/A	Equity/Index	BNP	09/29/2023	09/27/2024	09/27/2024	Closing Sale	676	2,904,164	4311.560000000004	75,536		134,227		75,536					58,690			0002
S&P 500 - ASIAN CAPPED TA2308648		N/A	Equity/Index	RBC	11/10/2023	10/30/2024	10/30/2024	Closing Sale	200	879,400	4145.78	35,402		48,722		35,402					13,320			0002
S&P 500 - ASIAN CAPPED TA2307997		N/A	Equity/Index	BNP	10/06/2023	10/07/2024	10/07/2024	Closing Sale	139	600,000	4308.5	16,512		29,279		16,512					12,767			0002
S&P 500 - ASIAN CAPPED TA2307026		N/A	Equity/Index	BMO	08/18/2023	08/16/2024	08/16/2024	Closing Sale	365	1,600,708	4432.3	43,628		88,586		43,628					44,957			0002
S&P 500 - ASIAN CAPPED TA2303011		N/A	Equity/Index	BMO	01/06/2023	01/05/2024	01/05/2024	Closing Sale	150	584,025	3847.39	15,267		28,442		15,267					13,175			0002
S&P 500 - ASIAN CAPPED TA2308377		N/A	Equity/Index	BNP	10/27/2023	10/25/2024	10/25/2024	Closing Sale	291	1,200,000	4117.37	35,831		65,879		35,831					30,049			0002
S&P 500 - ASIAN CAPPED TA2307152		N/A	Equity/Index	RBC	08/25/2023	08/23/2024	08/23/2024	Closing Sale	68	300,000	4405.71	9,378		17,130		9,378					7,752			0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - ASIAN CAPPED TA2308748		N/A	Equity/Index	BMO	11/17/2023	11/19/2024	11/19/2024	Closing Sale	66	300,000	4514.02000000004	8,799		16,410		8,799					7,611			.0002
S&P 500 - ASIAN CAPPED TA2305189		N/A	Equity/Index	RBC	06/02/2023	05/24/2024	05/24/2024	Closing Sale	290	1,242,215	4181.04	40,606		62,211		40,606					21,605			.0002
S&P 500 - ASIAN CAPPED TA2306614		N/A	Equity/Index	RBC	07/28/2023	07/30/2024	07/30/2024	Closing Sale	65	300,000	4582.22999999996	7,860		13,500		7,860					5,640			.0002
S&P 500 - ASIAN CAPPED TA2304262		N/A	Equity/Index	BMO	04/13/2023	03/28/2024	03/28/2024	Closing Sale	700	2,901,150	3998.32	99,421		156,394		99,421					56,973			.0002
S&P 500 - ASIAN CAPPED TA2303591		N/A	Equity/Index	BMO	03/01/2023	02/16/2024	02/16/2024	Closing Sale	440	1,736,570	4101.83	32,353		85,866		32,353					53,513			.0002
S&P 500 - CAPPED TA2306917		N/A	Equity/Index	BNP	08/14/2023	07/25/2024	07/25/2024	Closing Sale	115	514,852	4567.46	23,637		44,640		23,637					21,002			.0002
S&P 500 - CAPPED TA2305423		N/A	Equity/Index	TOCC	06/13/2023	06/07/2024	06/07/2024	Closing Sale	800	3,453,160	4298.85999999997	215,380		363,976		215,380					148,596			.0002
S&P 500 - CAPPED TA2304976		N/A	Equity/Index	BMO	05/22/2023	05/17/2024	05/17/2024	Closing Sale	233	977,931	4158.77000000004	63,064		112,376		63,064					49,312			.0002
S&P 500 - CAPPED TA2303857		N/A	Equity/Index	BAR	03/17/2023	03/15/2024	03/15/2024	Closing Sale	1,000	3,905,820	3891.93	72,640		116,760		72,640					44,120			.0002
S&P 500 - CAPPED TA2303647		N/A	Equity/Index	TOCC	03/03/2023	03/01/2024	03/01/2024	Closing Sale	900	3,616,101	3981.35	109,148		179,127		109,148					69,979			.0002
S&P 500 - CAPPED TA2308032		N/A	Equity/Index	BMO	10/06/2023	10/01/2024	10/01/2024	Closing Sale	150	645,563	4288.05	61,598		213,105		61,598					151,508			.0002
S&P 500 - CAPPED TA2304949		N/A	Equity/Index	RBC	05/19/2023	05/17/2024	05/17/2024	Closing Sale	930	3,898,374	4198.05	107,248		172,571		107,248					65,323			.0002
S&P 500 - CAPPED TA2305990		N/A	Equity/Index	BNP	07/06/2023	07/02/2024	07/02/2024	Closing Sale	100	439,859	4450.38	14,397		23,799		14,397					9,402			.0002
S&P 500 - CAPPED TA2307724		N/A	Equity/Index	SG	09/22/2023	08/23/2024	08/23/2024	Closing Sale	500	2,176,280	4376.31000000004	65,755		109,410		65,755					43,655			.0002
S&P 500 - CAPPED TA2304898		N/A	Equity/Index	SG	05/18/2023	05/15/2024	05/15/2024	Closing Sale	1,461	6,098,652	4136.28	260,555		423,018		260,555					162,463			.0002
S&P 500 - CAPPED TA2303304		N/A	Equity/Index	BMO	02/06/2023	02/02/2024	02/02/2024	Closing Sale	2,900	11,928,657	4136.47999999996	440,191		757,190		440,191					316,999			.0002
S&P 500 - CAPPED TA2306268		N/A	Equity/Index	BMO	07/14/2023	07/10/2024	07/10/2024	Closing Sale	120	542,210	4409.53	54,707		146,926		54,707					92,219			.0002
S&P 500 - CAPPED TA2304526		N/A	Equity/Index	SG	04/28/2023	04/25/2024	04/25/2024	Closing Sale	1,260	5,227,400	4071.63	239,866		384,766		239,866					144,900			.0002
S&P 500 - CAPPED TA2304023		N/A	Equity/Index	TOCC	03/28/2023	03/27/2024	03/27/2024	Closing Sale	400	1,590,508	3977.53	68,550		119,308		68,550					50,758			.0002
S&P 500 - CAPPED TA2306207		N/A	Equity/Index	RBC	07/13/2023	04/26/2024	04/26/2024	Closing Sale	257	1,155,547	4169.47999999996	49,783		63,934		49,783					14,150			.0002
S&P 500 - CAPPED TA2307441		N/A	Equity/Index	BAR	09/06/2023	08/30/2024	08/30/2024	Closing Sale	430	1,914,136	4515.77000000004	95,400		178,691		95,400					83,291			.0002
S&P 500 - CAPPED TA2400198		N/A	Equity/Index	SG	01/11/2024	12/13/2024	12/13/2024	Closing Sale	178	844,404	4719.55		24,772	39,904		24,772					15,132			.0002
S&P 500 - CAPPED TA2307017		N/A	Equity/Index	BAR	08/18/2023	08/16/2024	08/16/2024	Closing Sale	145	632,557	4404.33	22,537		38,318		22,537					15,780			.0002
S&P 500 - CAPPED TA2307925		N/A	Equity/Index	TOCC	10/03/2023	09/27/2024	09/27/2024	Closing Sale	100	423,620	4274.51	25,001		48,793		25,001					23,792			.0002
S&P 500 - CAPPED TA2308505		N/A	Equity/Index	TOCC	11/03/2023	11/04/2024	11/04/2024	Closing Sale	200	871,668	4384.05	74,096		265,678		74,096					191,582			.0002
S&P 500 - CAPPED TA2305921		N/A	Equity/Index	TOCC	06/30/2023	06/28/2024	06/28/2024	Closing Sale	200	890,076	4450.38	76,798		202,003		76,798					125,206			.0002
S&P 500 - CAPPED TA2303394		N/A	Equity/Index	TOCC	02/13/2023	02/07/2024	02/07/2024	Closing Sale	3,400	14,001,336	4164	587,947		1,061,684		587,947					473,737			.0002
S&P 500 - CAPPED TA2304931		N/A	Equity/Index	RBC	05/19/2023	05/17/2024	05/17/2024	Closing Sale	215	900,000	4219.22999999996	78,076		232,743		78,076					154,668			.0002
S&P 500 - CAPPED TA2303326		N/A	Equity/Index	TOCC	02/07/2023	02/06/2024	02/06/2024	Closing Sale	100	410,525	4111.08	25,876		49,329		25,876					23,453			.0002
S&P 500 - CAPPED TA2307550		N/A	Equity/Index	RBC	09/14/2023	09/13/2024	09/13/2024	Closing Sale	444	2,000,000	4515.01	172,400		493,223		172,400					320,823			.0002
S&P 500 - CAPPED TA2309340		N/A	Equity/Index	TOCC	12/21/2023	12/06/2024	12/06/2024	Closing Sale	200	946,400	4585.59	44,581		68,978		44,581					24,397			.0002
S&P 500 - CAPPED TA2309067		N/A	Equity/Index	RBC	12/06/2023	12/06/2024	12/06/2024	Closing Sale	374	1,700,000	4565.26	140,539		569,867		140,539					429,328			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304866		N/A	Equity/Index	RBC-	05/17/2023	05/15/2024	05/15/2024	Closing Sale	300	1,247,781	4136.28	74,116		130,236		74,116					56,120			.0002
S&P 500 - CAPPED TA2306501		N/A	Equity/Index	TOCC-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	800	3,640,872	4565.72	102,244		161,912		102,244					59,668			.0002
S&P 500 - CAPPED TA2306860		N/A	Equity/Index	BAR-	08/10/2023	08/08/2024	08/08/2024	Closing Sale	879	3,942,023	4499.38	230,017		420,821		230,017					190,805			.0002
S&P 500 - CAPPED TA2308056		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	1,000	4,357,740	4308.5	86,250		132,860		86,250					46,610			.0002
S&P 500 - CAPPED TA2309334		N/A	Equity/Index	TOCC-	12/21/2023	12/03/2024	12/03/2024	Closing Sale	600	2,839,200	4594.63	66,405		97,200		66,405					30,795			.0002
S&P 500 - CAPPED TA2304377		N/A	Equity/Index	BAR-	04/20/2023	04/18/2024	04/18/2024	Closing Sale	484	2,001,722	4154.87	116,358		214,243		116,358					97,884			.0002
S&P 500 - CAPPED TA2305111		N/A	Equity/Index	TOCC-	05/30/2023	05/24/2024	05/24/2024	Closing Sale	6,500	27,273,805	4205.45	1,047,771		1,700,595		1,047,771					652,824			.0002
S&P 500 - CAPPED TA2307779		N/A	Equity/Index	TOCC-	09/26/2023	09/20/2024	09/20/2024	Closing Sale	600	2,575,668	4320.0600000000 04	131,547		238,656		131,547					107,109			.0002
S&P 500 - CAPPED TA2303306		N/A	Equity/Index	BMO-	02/06/2023	02/02/2024	02/02/2024	Closing Sale	1,350	5,552,996	4179.76	229,352		423,198		229,352					193,847			.0002
S&P 500 - CAPPED TA2306942		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	564	2,513,669	4468.83	146,341		266,975		146,341					120,634			.0002
S&P 500 - CAPPED TA2305857		N/A	Equity/Index	BNP-	06/29/2023	01/12/2024	01/12/2024	Closing Sale	513	2,252,424	4229.33	98,994		139,356		98,994					40,363			.0002
S&P 500 - CAPPED TA2305147		N/A	Equity/Index	SG-	06/01/2023	05/30/2024	05/30/2024	Closing Sale	1,100	4,647,247	4205.5200000000 04	90,640		139,370		90,640					48,730			.0002
S&P 500 - CAPPED TA2306500		N/A	Equity/Index	TOCC-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	1,800	8,191,962	4565.72	160,246		246,744		160,246					86,498			.0002
S&P 500 - CAPPED TA2303806		N/A	Equity/Index	BOA-	03/16/2023	03/15/2024	03/15/2024	Closing Sale	985	3,900,000	3982.8535999999 99	371,241		1,116,972		371,241					745,731			.0002
S&P 500 - CAPPED TA2304191		N/A	Equity/Index	TOCC-	04/10/2023	04/05/2024	04/05/2024	Closing Sale	1,100	4,485,096	4090.38	121,534		202,433		121,534					80,899			.0002
S&P 500 - CAPPED TA2309272		N/A	Equity/Index	RBC-	12/19/2023	12/13/2024	12/13/2024	Closing Sale	570	2,711,433	4719.55	114,011		187,370		114,011					73,359			.0002
S&P 500 - CAPPED TA2309393		N/A	Equity/Index	SG-	12/22/2023	12/19/2024	12/19/2024	Closing Sale	100	476,246	4768.37	21,920		39,034		21,920					17,114			.0002
S&P 500 - CAPPED TA2304776		N/A	Equity/Index	TOCC-	05/12/2023	05/08/2024	05/08/2024	Closing Sale	600	2,473,548	4138.12	144,669		266,886		144,669					122,217			.0002
S&P 500 - CAPPED TA2309092		N/A	Equity/Index	TOCC-	12/07/2023	12/05/2024	12/05/2024	Closing Sale	100	458,309	4567.18	26,669		49,093		26,669					22,424			.0002
S&P 500 - CAPPED TA2304435		N/A	Equity/Index	BNP-	04/25/2023	04/19/2024	04/19/2024	Closing Sale	2,075	8,465,751	4133.5200000000 04	172,370		285,022		172,370					112,652			.0002
S&P 500 - CAPPED TA2304836		N/A	Equity/Index	BAR-	05/15/2023	05/10/2024	05/10/2024	Closing Sale	410	1,693,329	4124.08	66,646		110,450		66,646					43,804			.0002
S&P 500 - CAPPED TA2305767		N/A	Equity/Index	RBC-	06/26/2023	06/21/2024	06/21/2024	Closing Sale	1,013	4,394,718	4381.8900000000 03	123,191		199,683		123,191					76,492			.0002
S&P 500 - CAPPED TA2308960		N/A	Equity/Index	RBC-	11/30/2023	11/27/2024	11/27/2024	Closing Sale	315	1,432,321	4574.32	116,377		448,692		116,377					332,316			.0002
S&P 500 - CAPPED TA2305744		N/A	Equity/Index	RBC-	06/23/2023	01/25/2024	01/25/2024	Closing Sale	700	3,048,262	4248.76	35,553		48,076		35,553					12,523			.0002
S&P 500 - CAPPED TA2306937		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	932	4,153,794	4468.83	80,730		125,028		80,730					44,298			.0002
S&P 500 - CAPPED TA2400129		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	264	1,244,897	4567.8		58,157	90,446		58,157					32,290			.0002
S&P 500 - CAPPED TA2309274		N/A	Equity/Index	RBC-	12/19/2023	12/13/2024	12/13/2024	Closing Sale	1,574	7,487,361	4719.1899999999 96	335,105		557,385		335,105					222,280			.0002
S&P 500 - CAPPED TA2303875		N/A	Equity/Index	BNP-	03/20/2023	03/15/2024	03/15/2024	Closing Sale	900	3,541,338	3916.64	95,868		158,625		95,868					62,757			.0002
S&P 500 - CAPPED TA2308258		N/A	Equity/Index	BMO-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	473	2,000,000	4287.1000000000 04	105,001		203,000		105,001					97,999			.0002
S&P 500 - CAPPED TA2307593		N/A	Equity/Index	BNP-	09/15/2023	09/16/2024	09/16/2024	Closing Sale	157	700,000	4465.01	60,591		183,727		60,591					123,136			.0002
S&P 500 - CAPPED TA2307540		N/A	Equity/Index	BMO-	09/13/2023	09/11/2024	09/11/2024	Closing Sale	1,440	6,437,434	4487.46	281,131		484,646		281,131					203,515			.0002
S&P 500 - CAPPED TA2307723		N/A	Equity/Index	SG-	09/22/2023	08/22/2024	08/22/2024	Closing Sale	111	483,134	4387.55	24,766		46,404		24,766					21,637			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304899		N/A	Equity/Index	SG-	05/18/2023	05/16/2024	05/16/2024	Closing Sale	198	826,511	4109.89999999996	28,956		45,213		28,956					16,258			.0002
S&P 500 - CAPPED TA2306892		N/A	Equity/Index	TOCC-	08/11/2023	08/09/2024	08/09/2024	Closing Sale	700	3,128,860	4467.71	120,502		196,602		120,502					76,100			.0002
S&P 500 - CAPPED TA2308308		N/A	Equity/Index	BAR-	10/24/2023	10/21/2024	10/21/2024	Closing Sale	652	2,764,460	4224.16	74,680		122,048		74,680					47,368			.0002
S&P 500 - CAPPED TA2304584		N/A	Equity/Index	BAR-	05/02/2023	04/29/2024	04/29/2024	Closing Sale	371	1,524,747	4169.47999999996	44,872		76,990		44,872					32,117			.0002
S&P 500 - CAPPED TA2304775		N/A	Equity/Index	TOCC-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	700	2,885,806	4137.64000000003	79,503		130,305		79,503					50,802			.0002
S&P 500 - CAPPED TA2307704		N/A	Equity/Index	RBC-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	139	600,000	4320.06000000004	54,660		192,010		54,660					137,350			.0002
S&P 500 - CAPPED TA2307758		N/A	Equity/Index	BAR-	09/25/2023	09/18/2024	09/18/2024	Closing Sale	93	401,220	4453.53	28,686		108,320		28,686					79,634			.0002
S&P 500 - CAPPED TA2307440		N/A	Equity/Index	BAR-	09/06/2023	08/30/2024	08/30/2024	Closing Sale	700	3,116,036	4515.77000000004	109,886		189,819		109,886					79,933			.0002
S&P 500 - CAPPED TA2305799		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Sale	400	1,752,264	4318.05	62,584		96,772		62,584					34,188			.0002
S&P 500 - CAPPED TA2307174		N/A	Equity/Index	BMO-	08/25/2023	08/06/2024	08/06/2024	Closing Sale	250	1,095,990	4478.03	38,753		69,970		38,753					31,218			.0002
S&P 500 - CAPPED TA2305751		N/A	Equity/Index	RBC-	06/23/2023	01/26/2024	01/26/2024	Closing Sale	1,500	6,531,990	4307.52000000004	61,590		86,160		61,590					24,570			.0002
S&P 500 - CAPPED TA2309391		N/A	Equity/Index	SG-	12/22/2023	12/06/2024	12/06/2024	Closing Sale	100	476,246	4604.37	22,641		34,533		22,641					11,892			.0002
S&P 500 - CAPPED TA2306932		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	376	1,675,779	4464.05	61,371		100,708		61,371					39,337			.0002
S&P 500 - CAPPED TA2306382		N/A	Equity/Index	SG-	07/18/2023	07/12/2024	07/12/2024	Closing Sale	567	2,575,728	4505.42	157,042		271,956		157,042					114,914			.0002
S&P 500 - CAPPED TA2304331		N/A	Equity/Index	TOCC-	04/18/2023	04/15/2024	04/15/2024	Closing Sale	300	1,243,461	4137.64000000003	36,449		58,950		36,449					22,501			.0002
S&P 500 - CAPPED TA2303243		N/A	Equity/Index	RBC-	02/02/2023	02/01/2024	02/01/2024	Closing Sale	500	2,084,535	4119.21	93,745		154,470		93,745					60,725			.0002
S&P 500 - CAPPED TA2309138		N/A	Equity/Index	BMO-	12/11/2023	12/06/2024	12/06/2024	Closing Sale	357	1,644,231	4585.59	101,856		194,415		101,856					92,559			.0002
S&P 500 - CAPPED TA2303570		N/A	Equity/Index	BNP-	02/28/2023	02/27/2024	02/27/2024	Closing Sale	2,400	9,563,232	3982.24	176,904		286,728		176,904					109,824			.0002
S&P 500 - CAPPED TA2303419		N/A	Equity/Index	SG-	02/15/2023	02/13/2024	02/13/2024	Closing Sale	848	3,500,417	4137.29	232,717		456,097		232,717					223,380			.0002
S&P 500 - CAPPED TA2307928		N/A	Equity/Index	TOCC-	10/03/2023	09/27/2024	09/27/2024	Closing Sale	500	2,118,100	4288.05	72,883		128,620		72,883					55,737			.0002
S&P 500 - CAPPED TA2309133		N/A	Equity/Index	BMO-	12/11/2023	12/06/2024	12/06/2024	Closing Sale	1,249	5,752,507	4585.59	118,043		175,609		118,043					57,566			.0002
S&P 500 - CAPPED TA2304480		N/A	Equity/Index	BMO-	04/27/2023	04/24/2024	04/24/2024	Closing Sale	1,100	4,498,010	4137.04	290,499		591,602		290,499					301,103			.0002
S&P 500 - CAPPED TA2303192		N/A	Equity/Index	BMO-	01/27/2023	01/29/2024	01/29/2024	Closing Sale	3,685	15,000,000	4070.56	534,767		912,001		534,767					377,233			.0002
S&P 500 - CAPPED TA2303189		N/A	Equity/Index	BMO-	01/27/2023	01/26/2024	01/26/2024	Closing Sale	1,277	5,200,000	4092.54	460,194		1,019,967		460,194					559,773			.0002
S&P 500 - CAPPED TA2304430		N/A	Equity/Index	BAR-	04/24/2023	04/18/2024	04/18/2024	Closing Sale	368	1,519,763	4154.87	101,943		198,768		101,943					96,824			.0002
S&P 500 - CAPPED TA2304181		N/A	Equity/Index	TOCC-	04/06/2023	04/03/2024	04/03/2024	Closing Sale	5,000	20,369,350	4124.51	871,928		1,546,500		871,928					674,572			.0002
S&P 500 - CAPPED TA2307517		N/A	Equity/Index	TOCC-	09/12/2023	09/06/2024	09/06/2024	Closing Sale	1,500	6,687,975	4457.49	131,708		204,705		131,708					72,997			.0002
S&P 500 - CAPPED TA2306586		N/A	Equity/Index	BMO-	07/27/2023	07/25/2024	07/25/2024	Closing Sale	2,015	9,156,986	4567.46	383,313		644,236		383,313					260,922			.0002
S&P 500 - CAPPED TA2304545		N/A	Equity/Index	BAR-	05/01/2023	04/26/2024	04/26/2024	Closing Sale	530	2,215,331	4135.35000000004	56,185		86,735		56,185					30,549			.0002
S&P 500 - CAPPED TA2309085		N/A	Equity/Index	BNP-	12/07/2023	12/06/2024	12/06/2024	Closing Sale	218	1,000,000	4585.59	19,149		30,000		19,149					10,851			.0002
S&P 500 - CAPPED TA2303669		N/A	Equity/Index	TOCC-	03/06/2023	03/01/2024	03/01/2024	Closing Sale	400	1,629,168	3951.39	74,070		118,524		74,070					44,454			.0002
S&P 500 - CAPPED TA2308074		N/A	Equity/Index	BAR-	10/10/2023	10/09/2024	10/09/2024	Closing Sale	500	2,178,870	4335.66	127,765		232,440		127,765					104,675			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308425		N/A	Equity/Index	SG-	10/31/2023	10/25/2024	10/25/2024	Closing Sale	800	3,334,240	4117.37	201,088		362,328		201,088					161,240			.0002
S&P 500 - CAPPED TA2306196		N/A	Equity/Index	RBC-	07/13/2023	07/11/2024	07/11/2024	Closing Sale	417	1,874,953	4439.26	115,538		194,810		115,538					79,272			.0002
S&P 500 - CAPPED TA2308632		N/A	Equity/Index	RBC-	11/10/2023	10/21/2024	10/21/2024	Closing Sale	160	699,798	4224.16	45,626		28,757		45,626					(16,869)			.0002
S&P 500 - CAPPED TA2308109		N/A	Equity/Index	BNP-	10/11/2023	10/10/2024	10/10/2024	Closing Sale	1,258	5,483,245	4358.24	196,651		328,954		196,651					132,304			.0002
S&P 500 - CAPPED TA2308982		N/A	Equity/Index	BOA-	12/01/2023	11/29/2024	11/29/2024	Closing Sale	1,450	6,656,776	4550.58	296,960		494,871		296,960					197,911			.0002
S&P 500 - CAPPED TA2306939		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	301	1,341,515	4468.83	48,997		80,707		48,997					31,710			.0002
S&P 500 - CAPPED TA2306551		N/A	Equity/Index	RBC-	07/25/2023	07/19/2024	07/19/2024	Closing Sale	521	2,376,267	4536.34	103,034		165,448		103,034					62,414			.0002
S&P 500 - CAPPED TA2303245		N/A	Equity/Index	RBC-	02/02/2023	02/01/2024	02/01/2024	Closing Sale	400	1,667,628	4119.21	47,148		74,144		47,148					26,996			.0002
S&P 500 - CAPPED TA2307971		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	10/03/2024	Closing Sale	216	914,207	4229.45	23,607		38,878		23,607					15,271			.0002
S&P 500 - CAPPED TA2304194		N/A	Equity/Index	TOCC-	04/10/2023	04/05/2024	04/05/2024	Closing Sale	1,400	5,708,304	4090.38	105,316		171,738		105,316					66,422			.0002
S&P 500 - CAPPED TA2305037		N/A	Equity/Index	BAR-	05/25/2023	05/06/2024	05/06/2024	Closing Sale	200	826,874	4136.25	23,508		36,832		23,508					13,324			.0002
S&P 500 - CAPPED TA2304440		N/A	Equity/Index	BNP-	04/25/2023	04/22/2024	04/22/2024	Closing Sale	3,200	13,055,616	4133.52000000000 04	241,152		396,832		241,152					155,680			.0002
S&P 500 - CAPPED TA2304617		N/A	Equity/Index	TOCC-	05/05/2023	05/03/2024	05/03/2024	Closing Sale	200	827,250	4180.51	72,116		189,406		72,116					117,290			.0002
S&P 500 - CAPPED TA2307939		N/A	Equity/Index	TOCC-	10/03/2023	10/01/2024	10/01/2024	Closing Sale	600	2,541,720	4288.05	67,869		116,760		67,869					48,891			.0002
S&P 500 - CAPPED TA2308390		N/A	Equity/Index	TOCC-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	300	1,242,786	4186.77000000000 04	65,525		125,592		65,525					60,067			.0002
S&P 500 - CAPPED TA2400110		N/A	Equity/Index	TOCC-	01/05/2024	12/20/2024	12/20/2024	Closing Sale	200	939,200	4698.35000000000 04		25,340	41,343		25,340					16,003			.0002
S&P 500 - CAPPED TA2304245		N/A	Equity/Index	BNP-	04/12/2023	04/10/2024	04/10/2024	Closing Sale	3,550	14,570,798	4109.10999999999 97	630,480		1,094,039		630,480					463,559			.0002
S&P 500 - CAPPED TA2307781		N/A	Equity/Index	TOCC-	09/26/2023	09/20/2024	09/20/2024	Closing Sale	200	858,556	4320.06000000000 04	51,863		99,322		51,863					47,459			.0002
S&P 500 - CAPPED TA2304064		N/A	Equity/Index	BAR-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	2,500	10,137,725	4027.81	448,525		755,225		448,525					306,700			.0002
S&P 500 - CAPPED TA2307051		N/A	Equity/Index	TOCC-	08/21/2023	08/16/2024	08/16/2024	Closing Sale	600	2,618,712	4370.35999999999 97	75,441		121,800		75,441					46,359			.0002
S&P 500 - CAPPED TA2303610		N/A	Equity/Index	TOCC-	03/02/2023	03/01/2024	03/01/2024	Closing Sale	700	2,761,045	3951.39	69,647		117,523		69,647					47,876			.0002
S&P 500 - CAPPED TA2305674		N/A	Equity/Index	TOCC-	06/22/2023	01/18/2024	01/18/2024	Closing Sale	600	2,620,884	3928.86	216,015		278,430		216,015					62,415			.0002
S&P 500 - CAPPED TA2308022		N/A	Equity/Index	TOCC-	10/06/2023	09/23/2024	09/23/2024	Closing Sale	200	857,200	4320.06000000000 04	23,695		40,274		23,695					16,579			.0002
S&P 500 - CAPPED TA2309412		N/A	Equity/Index	TOCC-	12/26/2023	12/20/2024	12/20/2024	Closing Sale	100	477,100	4754.63	29,154		56,175		29,154					27,021			.0002
S&P 500 - CAPPED TA2305803		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Sale	1,200	5,256,792	4318.05	212,220		338,016		212,220					125,796			.0002
S&P 500 - CAPPED TA2303895		N/A	Equity/Index	TOCC-	03/21/2023	03/19/2024	03/19/2024	Closing Sale	200	796,624	3916.64	23,245		37,200		23,245					13,955			.0002
S&P 500 - CAPPED TA2304848		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	2,000	8,227,080	4124.08	364,791		618,540		364,791					253,749			.0002
S&P 500 - CAPPED TA2307402		N/A	Equity/Index	BMO-	09/05/2023	08/30/2024	08/30/2024	Closing Sale	886	3,988,178	4507.66	79,926		121,692		79,926					41,766			.0002
S&P 500 - CAPPED TA2303321		N/A	Equity/Index	TOCC-	02/07/2023	02/02/2024	02/02/2024	Closing Sale	2,300	9,442,075	4136.47999999999 96	173,778		285,315		173,778					111,537			.0002
S&P 500 - CAPPED TA2309270		N/A	Equity/Index	RBC-	12/19/2023	12/13/2024	12/13/2024	Closing Sale	1,376	6,545,494	4719.18999999999 96	131,160		198,983		131,160					67,823			.0002
S&P 500 - CAPPED TA2303136		N/A	Equity/Index	RBC-	01/20/2023	01/22/2024	01/22/2024	Closing Sale	252	1,000,000	3988.10318000000 01	96,700		217,068		96,700					120,368			.0002
S&P 500 - CAPPED TA2308027		N/A	Equity/Index	TOCC-	10/06/2023	09/13/2024	09/13/2024	Closing Sale	200	857,200	4505.10000000000 04	25,389		54,031		25,389					28,642			.0002
S&P 500 - CAPPED TA2307498		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	741	3,314,463	4451.14000000000 03	64,904		98,983		64,904					34,079			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307335		N/A	Equity/Index	BMO	08/31/2023	08/29/2024	08/29/2024	Closing Sale	100	453,066	4497.63	12,666		19,237		12,666					6,571			.0002
S&P 500 - CAPPED TA2307538		N/A	Equity/Index	BMO	09/13/2023	09/11/2024	09/11/2024	Closing Sale	1,289	5,762,397	4487.46	327,445		614,724		327,445					287,279			.0002
S&P 500 - CAPPED TA2303502		N/A	Equity/Index	TOCC	02/22/2023	02/20/2024	02/20/2024	Closing Sale	2,200	8,793,510	4079.09	173,570		301,168		173,570					127,598			.0002
S&P 500 - CAPPED TA2304693		N/A	Equity/Index	SG	05/10/2023	05/08/2024	05/08/2024	Closing Sale	560	2,317,638	4138.12	73,662		120,226		73,662					46,564			.0002
S&P 500 - CAPPED TA2306319		N/A	Equity/Index	BNP	07/17/2023	05/17/2024	05/17/2024	Closing Sale	315	1,421,923	4158.7700000000004	103,279		137,570		103,279					34,291			.0002
S&P 500 - CAPPED TA2303473		N/A	Equity/Index	TOCC	02/21/2023	02/14/2024	02/14/2024	Closing Sale	1,300	5,219,617	4136.13	311,721		698,958		311,721					387,237			.0002
S&P 500 - CAPPED TA2308637		N/A	Equity/Index	RBC	11/10/2023	10/31/2024	10/31/2024	Closing Sale	900	3,936,366	4193.8	136,809		291,447		136,809					154,638			.0002
S&P 500 - CAPPED TA2308040		N/A	Equity/Index	BNP	10/09/2023	10/04/2024	10/04/2024	Closing Sale	400	1,726,864	4258.1899999999996	63,760		103,132		63,760					39,372			.0002
S&P 500 - CAPPED TA2303706		N/A	Equity/Index	BMO	03/08/2023	03/06/2024	03/06/2024	Closing Sale	600	2,394,756	4048.42	150,570		315,774		150,570					165,204			.0002
S&P 500 - CAPPED TA2307465		N/A	Equity/Index	BMO	09/07/2023	09/05/2024	09/05/2024	Closing Sale	89	395,439	4496.83	10,398		16,864		10,398					6,466			.0002
S&P 500 - CAPPED TA2303598		N/A	Equity/Index	BMO	03/01/2023	02/09/2024	02/09/2024	Closing Sale	400	1,585,456	4090.46	86,444		196,344		86,444					109,900			.0002
S&P 500 - CAPPED TA2306797		N/A	Equity/Index	BAR	08/07/2023	07/02/2024	07/02/2024	Closing Sale	104	468,852	4450.38	15,417		23,539		15,417					8,122			.0002
S&P 500 - CAPPED TA2309176		N/A	Equity/Index	BAR	12/12/2023	12/09/2024	12/09/2024	Closing Sale	719	3,328,035	4604.37	222,308		430,372		222,308					208,064			.0002
S&P 500 - CAPPED TA2309331		N/A	Equity/Index	TOCC	12/21/2023	12/19/2024	12/19/2024	Closing Sale	800	3,785,600	4768.37	211,436		427,048		211,436					215,612			.0002
S&P 500 - CAPPED TA2202989		N/A	Equity/Index	BMO	12/30/2022	01/02/2024	01/02/2024	Closing Sale	4,792	18,400,000	3839.5	650,985		1,201,523		650,985					550,538			.0002
S&P 500 - CAPPED TA2308071		N/A	Equity/Index	BAR	10/10/2023	10/09/2024	10/09/2024	Closing Sale	1,600	6,972,384	4335.66	134,384		210,576		134,384					76,192			.0002
S&P 500 - CAPPED TA2305952		N/A	Equity/Index	BMO	07/03/2023	06/21/2024	06/21/2024	Closing Sale	500	2,225,170	4365.6899999999996	107,895		169,215		107,895					61,320			.0002
S&P 500 - CAPPED TA2309409		N/A	Equity/Index	TOCC	12/26/2023	12/20/2024	12/20/2024	Closing Sale	400	1,908,400	4746.75	111,838		208,425		111,838					96,586			.0002
S&P 500 - CAPPED TA2303686		N/A	Equity/Index	BOA	03/07/2023	03/06/2024	03/06/2024	Closing Sale	300	1,202,664	4048.42	35,130		60,726		35,130					25,596			.0002
S&P 500 - CAPPED TA2305243		N/A	Equity/Index	TOCC	06/06/2023	05/31/2024	05/31/2024	Closing Sale	100	427,585	4282.37	28,676		55,667		28,676					26,991			.0002
S&P 500 - CAPPED TA2308778		N/A	Equity/Index	TOCC	11/21/2023	11/15/2024	11/15/2024	Closing Sale	1,100	4,982,109	4514.0200000000004	223,834		378,609		223,834					154,775			.0002
S&P 500 - CAPPED TA2309137		N/A	Equity/Index	BMO	12/11/2023	12/06/2024	12/06/2024	Closing Sale	205	944,166	4585.59	55,561		103,349		55,561					47,788			.0002
S&P 500 - CAPPED TA2305688		N/A	Equity/Index	TOCC	06/22/2023	01/19/2024	01/19/2024	Closing Sale	800	3,494,512	4126.18	165,252		223,574		165,252					58,321			.0002
S&P 500 - CAPPED TA2308174		N/A	Equity/Index	BAR	10/17/2023	10/11/2024	10/11/2024	Closing Sale	500	2,184,725	4327.78	124,175		215,725		124,175					91,550			.0002
S&P 500 - CAPPED TA2308694		N/A	Equity/Index	BMO	11/16/2023	11/14/2024	11/14/2024	Closing Sale	1,738	7,801,578	4495.7	452,871		874,075		452,871					421,204			.0002
S&P 500 - CAPPED TA2400127		N/A	Equity/Index	BAR	01/08/2024	11/29/2024	11/29/2024	Closing Sale	49	231,060	4567.8		4,543	6,561		4,543					2,018			.0002
S&P 500 - CAPPED TA2309273		N/A	Equity/Index	RBC	12/19/2023	12/13/2024	12/13/2024	Closing Sale	228	1,084,573	4719.55	64,905		118,143		64,905					53,238			.0002
S&P 500 - CAPPED TA2308874		N/A	Equity/Index	BMO	11/27/2023	11/21/2024	11/21/2024	Closing Sale	254	1,156,254	4546.09	98,527		356,265		98,527					257,739			.0002
S&P 500 - CAPPED TA2307067		N/A	Equity/Index	TOCC	08/21/2023	07/31/2024	07/31/2024	Closing Sale	100	436,452	4588.96	17,770		41,201		17,770					23,431			.0002
S&P 500 - CAPPED TA2306657		N/A	Equity/Index	RBC	07/31/2023	07/26/2024	07/26/2024	Closing Sale	229	1,050,013	4566.75	94,169		204,348		94,169					110,179			.0002
S&P 500 - CAPPED TA2305831		N/A	Equity/Index	BNP	06/28/2023	01/05/2024	01/05/2024	Closing Sale	148	646,591	3808.1	19,717		22,544		19,717					2,827			.0002
S&P 500 - CAPPED TA2309054		N/A	Equity/Index	TOCC	12/05/2023	12/03/2024	12/03/2024	Closing Sale	500	2,288,340	4594.63	62,503		102,085		62,503					39,582			.0002
S&P 500 - CAPPED TA2303701		N/A	Equity/Index	BMO	03/08/2023	02/22/2024	02/22/2024	Closing Sale	500	1,995,630	3991.05	120,405		229,485		120,405					109,080			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308859		N/A	Equity/Index	TOCC-	11/24/2023	11/08/2024	11/08/2024	Closing Sale	200	911,218	4382.78	25,913		37,106		25,913					11,193			.0002
S&P 500 - CAPPED TA2303310		N/A	Equity/Index	BMO-	02/06/2023	01/31/2024	01/31/2024	Closing Sale	908	3,734,904	4076.6	254,603		481,204		254,603					226,600			.0002
S&P 500 - CAPPED TA2307730		N/A	Equity/Index	SG-	09/22/2023	08/28/2024	08/28/2024	Closing Sale	190	826,986	4433.3100000000 04	24,088		42,117		24,088					18,029			.0002
S&P 500 - CAPPED TA2307785		N/A	Equity/Index	TOCC-	09/26/2023	09/23/2024	09/23/2024	Closing Sale	200	858,556	4320.0600000000 04	30,415		51,832		30,415					21,417			.0002
S&P 500 - CAPPED TA2305975		N/A	Equity/Index	RBC-	07/05/2023	06/28/2024	06/28/2024	Closing Sale	827	3,676,486	4450.38	214,342		389,327		214,342					174,985			.0002
S&P 500 - CAPPED TA2305414		N/A	Equity/Index	TOCC-	06/13/2023	06/05/2024	06/05/2024	Closing Sale	400	1,726,580	4273.79	77,626		119,568		77,626					41,942			.0002
S&P 500 - CAPPED TA2303040		N/A	Equity/Index	TOCC-	01/11/2023	01/11/2024	01/11/2024	Closing Sale	5,600	22,229,816	3969.61	733,686		1,309,112		733,686					575,426			.0002
S&P 500 - CAPPED TA2308028		N/A	Equity/Index	TOCC-	10/06/2023	09/16/2024	09/16/2024	Closing Sale	100	428,600	4450.32	8,937		16,727		8,937					7,790			.0002
S&P 500 - CAPPED TA2304647		N/A	Equity/Index	SG-	05/08/2023	05/03/2024	05/03/2024	Closing Sale	1,300	5,373,381	4061.22	104,156		158,392		104,156					54,236			.0002
S&P 500 - CAPPED TA2308867		N/A	Equity/Index	TOCC-	11/24/2023	11/21/2024	11/21/2024	Closing Sale	700	3,189,263	4538.1899999999 96	199,230		374,710		199,230					175,480			.0002
S&P 500 - CAPPED TA2307817		N/A	Equity/Index	TOCC-	09/27/2023	09/13/2024	09/13/2024	Closing Sale	100	427,301	4505.1000000000 04	6,954		13,517		6,954					6,563			.0002
S&P 500 - CAPPED TA2400130		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	63	297,078	4567.8		20,135	34,188		20,135					14,053			.0002
S&P 500 - CAPPED TA2307310		N/A	Equity/Index	TOCC-	08/30/2023	08/28/2024	08/28/2024	Closing Sale	400	1,806,048	4433.3100000000 04	54,918		83,156		54,918					28,238			.0002
S&P 500 - CAPPED TA2306116		N/A	Equity/Index	SG-	07/11/2023	07/05/2024	07/05/2024	Closing Sale	100	439,951	4398.95	25,593		43,990		25,593					18,397			.0002
S&P 500 - CAPPED TA2305043		N/A	Equity/Index	BAR-	05/25/2023	05/17/2024	05/17/2024	Closing Sale	100	413,437	4158.7700000000 04	25,683		47,064		25,683					21,381			.0002
S&P 500 - CAPPED TA2303343		N/A	Equity/Index	SG-	02/08/2023	02/07/2024	02/07/2024	Closing Sale	1,833	7,557,661	4164	139,730		229,180		139,730					89,450			.0002
S&P 500 - CAPPED TA2308641		N/A	Equity/Index	RBC-	11/10/2023	11/07/2024	11/07/2024	Closing Sale	200	874,748	4378.38	18,450		67,172		18,450					48,722			.0002
S&P 500 - CAPPED TA2307634		N/A	Equity/Index	BNP-	09/19/2023	09/17/2024	09/17/2024	Closing Sale	2,095	9,308,736	4450.32	179,284		280,585		179,284					101,301			.0002
S&P 500 - CAPPED TA2304364		N/A	Equity/Index	BMO-	04/20/2023	04/19/2024	04/19/2024	Closing Sale	605	2,500,000	4159.5200000000 04	220,853		488,955		220,853					268,102			.0002
S&P 500 - CAPPED TA2306894		N/A	Equity/Index	TOCC-	08/11/2023	08/09/2024	08/09/2024	Closing Sale	700	3,128,860	4467.71	173,954		305,844		173,954					131,890			.0002
S&P 500 - CAPPED TA2400017		N/A	Equity/Index	BMO-	01/03/2024	12/27/2024	12/27/2024	Closing Sale	1,043	4,912,530	4783.3500000000 04		289,620	651,187		289,620					361,566			.0002
S&P 500 - CAPPED TA2304455		N/A	Equity/Index	SG-	04/26/2023	04/24/2024	04/24/2024	Closing Sale	2,049	8,299,454	4137.04	492,641		1,011,899		492,641					519,258			.0002
S&P 500 - CAPPED TA2307403		N/A	Equity/Index	BMO-	09/05/2023	08/30/2024	08/30/2024	Closing Sale	267	1,201,855	4507.66	43,796		72,213		43,796					28,417			.0002
S&P 500 - CAPPED TA2306379		N/A	Equity/Index	SG-	07/18/2023	07/12/2024	07/12/2024	Closing Sale	86	390,675	4505.42	19,161		30,997		19,161					11,836			.0002
S&P 500 - CAPPED TA2304423		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	651	2,688,493	4129.79	67,320		107,083		67,320					39,763			.0002
S&P 500 - CAPPED TA2308543		N/A	Equity/Index	TOCC-	11/07/2023	11/04/2024	11/04/2024	Closing Sale	100	438,038	4358.34	26,332		47,776		26,332					21,444			.0002
S&P 500 - CAPPED TA2307087		N/A	Equity/Index	BNP-	08/22/2023	08/19/2024	08/19/2024	Closing Sale	400	1,753,708	4369.71	94,668		161,680		94,668					67,012			.0002
S&P 500 - CAPPED TA2305149		N/A	Equity/Index	SG-	06/01/2023	05/30/2024	05/30/2024	Closing Sale	200	844,954	4205.5200000000 04	54,570		98,964		54,570					44,394			.0002
S&P 500 - CAPPED TA2306446		N/A	Equity/Index	RBC-	07/20/2023	07/18/2024	07/18/2024	Closing Sale	1,691	7,691,294	4554.9799999999 96	377,702		647,247		377,702					269,545			.0002
S&P 500 - CAPPED TA2306809		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	270	1,208,690	4478.03	38,181		60,453		38,181					22,272			.0002
S&P 500 - CAPPED TA2303853		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	300	1,171,746	3960.28	27,687		47,523		27,687					19,836			.0002
S&P 500 - CAPPED TA2304125		N/A	Equity/Index	TOCC-	04/04/2023	04/03/2024	04/03/2024	Closing Sale	2,000	8,209,200	4124.51	150,091		247,400		150,091					97,309			.0002
S&P 500 - CAPPED TA2308927		N/A	Equity/Index	TOCC-	11/29/2023	11/01/2024	11/01/2024	Closing Sale	100	457,133	4237.8599999999 97	9,656		12,661		9,656					3,005			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305788		N/A	Equity/Index	SG-	06/27/2023	06/24/2024	06/24/2024	Closing Sale	2,500	10,951,650	4348.33	220,550		328,225		220,550					107,675			.0002
S&P 500 - CAPPED TA2306053		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	425	1,877,310	4409.59	92,395		159,507		92,395					67,112			.0002
S&P 500 - CAPPED TA2307635		N/A	Equity/Index	BNP-	09/19/2023	09/17/2024	09/17/2024	Closing Sale	709	3,150,363	4450.32	89,896		144,253		89,896					54,357			.0002
S&P 500 - CAPPED TA2303935		N/A	Equity/Index	TOCC-	03/23/2023	03/22/2024	03/22/2024	Closing Sale	900	3,588,948	3936.97	100,499		162,891		100,499					62,392			.0002
S&P 500 - CAPPED TA2305416		N/A	Equity/Index	TOCC-	06/13/2023	06/07/2024	06/07/2024	Closing Sale	1,600	6,906,320	4298.8599999999997	140,473		207,344		140,473					66,871			.0002
S&P 500 - CAPPED TA2305798		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Sale	200	876,132	4307.5200000000004	31,498		48,032		31,498					16,534			.0002
S&P 500 - CAPPED TA2308689		N/A	Equity/Index	SG-	11/15/2023	11/13/2024	11/13/2024	Closing Sale	219	988,649	4411.55	64,349		108,755		64,349					44,407			.0002
S&P 500 - CAPPED TA2306637		N/A	Equity/Index	RBC-	07/28/2023	07/12/2024	07/12/2024	Closing Sale	300	1,376,694	4505.42	42,120		61,881		42,120					19,761			.0002
S&P 500 - CAPPED TA2308945		N/A	Equity/Index	TOCC-	11/29/2023	11/25/2024	11/25/2024	Closing Sale	500	2,285,665	4559.34	67,763		108,580		67,763					40,817			.0002
S&P 500 - CAPPED TA2306387		N/A	Equity/Index	SG-	07/18/2023	07/16/2024	07/16/2024	Closing Sale	2,407	10,934,351	4505.42	223,033		327,424		223,033					104,392			.0002
S&P 500 - CAPPED TA2303322		N/A	Equity/Index	TOCC-	02/07/2023	02/06/2024	02/06/2024	Closing Sale	200	821,050	4111.08	24,687		41,102		24,687					16,415			.0002
S&P 500 - CAPPED TA2307069		N/A	Equity/Index	TOCC-	08/21/2023	07/10/2024	07/10/2024	Closing Sale	100	436,452	4409.53	24,348		47,163		24,348					22,815			.0002
S&P 500 - CAPPED TA2302996		N/A	Equity/Index	BAR-	01/06/2023	01/05/2024	01/05/2024	Closing Sale	9,371	36,500,000	3895.08	1,268,713		2,317,774		1,268,713					1,049,061			.0002
S&P 500 - CAPPED TA2306635		N/A	Equity/Index	RBC-	07/28/2023	07/12/2024	07/12/2024	Closing Sale	400	1,835,592	4472.16	56,556		81,232		56,556					24,676			.0002
S&P 500 - CAPPED TA2305017		N/A	Equity/Index	TOCC-	05/24/2023	05/22/2024	05/22/2024	Closing Sale	1,200	4,931,088	4192.63	270,019		524,892		270,019					254,873			.0002
S&P 500 - CAPPED TA2304903		N/A	Equity/Index	SG-	05/18/2023	05/16/2024	05/16/2024	Closing Sale	651	2,717,469	4109.8999999999996	169,286		287,618		169,286					118,332			.0002
S&P 500 - CAPPED TA2306903		N/A	Equity/Index	BNP-	08/14/2023	07/12/2024	07/12/2024	Closing Sale	125	559,621	4472.16	15,686		24,730		15,686					9,044			.0002
S&P 500 - CAPPED TA2306639		N/A	Equity/Index	RBC-	07/28/2023	07/05/2024	07/05/2024	Closing Sale	300	1,376,694	4411.59	76,479		112,197		76,479					35,718			.0002
S&P 500 - CAPPED TA2400104		N/A	Equity/Index	TOCC-	01/05/2024	12/12/2024	12/12/2024	Closing Sale	300	1,408,800	4643.7		30,895	47,544		30,895					16,649			.0002
S&P 500 - CAPPED TA2308021		N/A	Equity/Index	TOCC-	10/06/2023	09/20/2024	09/20/2024	Closing Sale	100	428,600	4402.2	13,074		24,162		13,074					11,088			.0002
S&P 500 - CAPPED TA2306514		N/A	Equity/Index	TOCC-	07/21/2023	06/28/2024	06/28/2024	Closing Sale	400	1,820,436	4450.38	103,578		164,785		103,578					61,206			.0002
S&P 500 - CAPPED TA2306857		N/A	Equity/Index	TOCC-	08/10/2023	08/09/2024	08/09/2024	Closing Sale	100	446,883	4468.83	15,800		25,372		15,800					9,572			.0002
S&P 500 - CAPPED TA2305035		N/A	Equity/Index	BAR-	05/25/2023	05/03/2024	05/03/2024	Closing Sale	500	2,067,185	4061.22	59,215		88,385		59,215					29,170			.0002
S&P 500 - CAPPED TA2304716		N/A	Equity/Index	BMO-	05/11/2023	05/10/2024	05/10/2024	Closing Sale	266	1,100,000	4167.38	96,116		281,026		96,116					184,911			.0002
S&P 500 - CAPPED TA2309122		N/A	Equity/Index	BOA-	12/08/2023	12/06/2024	12/06/2024	Closing Sale	1,808	8,310,237	4549.34	378,161		623,073		378,161					244,912			.0002
S&P 500 - CAPPED TA2306478		N/A	Equity/Index	BMO-	07/21/2023	07/22/2024	07/22/2024	Closing Sale	176	800,000	4536.34	69,078		181,300		69,078					112,222			.0002
S&P 500 - CAPPED TA2308877		N/A	Equity/Index	BMO-	11/27/2023	11/20/2024	11/20/2024	Closing Sale	104	473,427	4567.5200000000004	38,814		140,357		38,814					101,544			.0002
S&P 500 - CAPPED TA2308879		N/A	Equity/Index	BMO-	11/27/2023	11/21/2024	11/21/2024	Closing Sale	830	3,778,309	4538.1899999999996	221,170		413,639		221,170					192,469			.0002
S&P 500 - CAPPED TA2308344		N/A	Equity/Index	BMO-	10/26/2023	10/23/2024	10/23/2024	Closing Sale	180	748,706	4217.04	41,906		83,561		41,906					41,656			.0002
S&P 500 - CAPPED TA2306945		N/A	Equity/Index	BAR-	08/15/2023	08/12/2024	08/12/2024	Closing Sale	140	623,960	4464.05	19,431		31,248		19,431					11,817			.0002
S&P 500 - CAPPED TA2309286		N/A	Equity/Index	SG-	12/20/2023	12/16/2024	12/16/2024	Closing Sale	1,447	6,903,637	4719.1899999999996	466,079		887,720		466,079					421,641			.0002
S&P 500 - CAPPED TA2308764		N/A	Equity/Index	RBC-	11/20/2023	11/15/2024	11/15/2024	Closing Sale	1,040	4,706,655	4508.24	93,538		143,510		93,538					49,972			.0002
S&P 500 - CAPPED TA2304869		N/A	Equity/Index	RBC-	05/17/2023	05/15/2024	05/15/2024	Closing Sale	2,000	8,318,540	4136.28	162,520		251,560		162,520					89,040			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307180		N/A	Equity/Index	BMO-	08/25/2023	08/08/2024	08/08/2024	Closing Sale	180	789,113	4467.71	21,371		36,340		21,371					14,969			.0002
S&P 500 - CAPPED TA2306687		N/A	Equity/Index	TOCC-	08/01/2023	07/29/2024	07/29/2024	Closing Sale	100	457,548	4582.22999999996	17,026		27,489		17,026					10,463			.0002
S&P 500 - CAPPED TA2309170		N/A	Equity/Index	BAR-	12/12/2023	12/06/2024	12/06/2024	Closing Sale	381	1,763,535	4604.37	110,650		206,936		110,650					96,286			.0002
S&P 500 - CAPPED TA2303974		N/A	Equity/Index	BMO-	03/24/2023	03/22/2024	03/22/2024	Closing Sale	504	2,000,000	3991.24	193,079		626,007		193,079					432,927			.0002
S&P 500 - CAPPED TA2308327		N/A	Equity/Index	SG-	10/25/2023	10/23/2024	10/23/2024	Closing Sale	955	4,030,358	4217.04	241,023		445,956		241,023					204,933			.0002
S&P 500 - CAPPED TA2308742		N/A	Equity/Index	BMO-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	177	800,000	4514.0200000000 04	68,281		240,430		68,281					172,149			.0002
S&P 500 - CAPPED TA2307467		N/A	Equity/Index	BMO-	09/07/2023	09/05/2024	09/05/2024	Closing Sale	633	2,812,508	4496.83	120,124		213,486		120,124					93,361			.0002
S&P 500 - CAPPED TA2400107		N/A	Equity/Index	TOCC-	01/05/2024	12/13/2024	12/13/2024	Closing Sale	200	939,200	4707.09		40,211	71,204		40,211					30,993			.0002
S&P 500 - CAPPED TA2306816		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	103	461,093	4513.3900000000 03	14,304		23,244		14,304					8,940			.0002
S&P 500 - CAPPED TA2304720		N/A	Equity/Index	BMO-	05/11/2023	05/02/2024	05/02/2024	Closing Sale	170	699,655	4119.58	63,906		160,585		63,906					96,679			.0002
S&P 500 - CAPPED TA2304781		N/A	Equity/Index	TOCC-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	1,800	7,420,644	4130.62	139,690		222,984		139,690					83,294			.0002
S&P 500 - CAPPED TA2305833		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Sale	80	349,509	4142.42	12,250		16,048		12,250					3,798			.0002
S&P 500 - CAPPED TA2308863		N/A	Equity/Index	TOCC-	11/24/2023	11/20/2024	11/20/2024	Closing Sale	500	2,278,045	4547.38	134,333		249,859		134,333					115,527			.0002
S&P 500 - CAPPED TA2309003		N/A	Equity/Index	BMO-	12/04/2023	11/29/2024	11/29/2024	Closing Sale	924	4,223,401	4567.8	121,811		194,142		121,811					72,331			.0002
S&P 500 - CAPPED TA2306561		N/A	Equity/Index	RBC-	07/25/2023	07/23/2024	07/23/2024	Closing Sale	1,967	8,969,822	4536.34	183,086		273,812		183,086					90,727			.0002
S&P 500 - CAPPED TA2303897		N/A	Equity/Index	TOCC-	03/21/2023	03/18/2024	03/18/2024	Closing Sale	2,400	9,559,488	3916.64	180,037		281,904		180,037					101,867			.0002
S&P 500 - CAPPED TA2303474		N/A	Equity/Index	TOCC-	02/21/2023	02/16/2024	02/16/2024	Closing Sale	1,000	4,015,090	4079.09	105,096		183,520		105,096					78,424			.0002
S&P 500 - CAPPED TA2307196		N/A	Equity/Index	BAR-	08/28/2023	08/23/2024	08/23/2024	Closing Sale	504	2,228,466	4376.3100000000 04	101,556		165,423		101,556					63,867			.0002
S&P 500 - CAPPED TA2400108		N/A	Equity/Index	TOCC-	01/05/2024	12/16/2024	12/16/2024	Closing Sale	500	2,348,000	4719.1899999999 96		98,833	176,899		98,833					78,066			.0002
S&P 500 - CAPPED TA2304982		N/A	Equity/Index	BMO-	05/22/2023	05/17/2024	05/17/2024	Closing Sale	87	365,150	4198.05	22,681		42,190		22,681					19,509			.0002
S&P 500 - CAPPED TA2304244		N/A	Equity/Index	BNP-	04/12/2023	04/10/2024	04/10/2024	Closing Sale	1,680	6,895,476	4109.1099999999 97	128,335		207,463		128,335					79,128			.0002
S&P 500 - CAPPED TA2308159		N/A	Equity/Index	BMO-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	1,022	4,478,026	4349.6099999999 97	127,505		199,402		127,505					71,898			.0002
S&P 500 - CAPPED TA2308122		N/A	Equity/Index	BAR-	10/12/2023	10/10/2024	10/10/2024	Closing Sale	200	868,722	4358.24	51,618		97,382		51,618					45,764			.0002
S&P 500 - CAPPED TA2400024		N/A	Equity/Index	BMO-	01/03/2024	12/27/2024	12/27/2024	Closing Sale	597	2,811,870	4769.83		155,757	325,186		155,757					169,429			.0002
S&P 500 - CAPPED TA2304337		N/A	Equity/Index	TOCC-	04/18/2023	04/12/2024	04/12/2024	Closing Sale	300	1,243,461	4146.22	30,935		49,718		30,935					18,783			.0002
S&P 500 - CAPPED TA2303975		N/A	Equity/Index	BMO-	03/24/2023	03/26/2024	03/26/2024	Closing Sale	453	1,800,000	3991.24	174,957		549,529		174,957					374,572			.0002
S&P 500 - CAPPED TA2308800		N/A	Equity/Index	BAR-	11/22/2023	11/20/2024	11/20/2024	Closing Sale	257	1,171,501	4547.38	53,271		90,572		53,271					37,301			.0002
S&P 500 - CAPPED TA2305426		N/A	Equity/Index	TOCC-	06/13/2023	06/11/2024	06/11/2024	Closing Sale	1,200	5,179,740	4298.8599999999 97	153,679		232,200		153,679					78,521			.0002
S&P 500 - CAPPED TA2404743		N/A	Equity/Index	BNP-	07/25/2024	12/20/2024	12/20/2024	Closing Sale	500	2,727,565	5372		162,615	279,425		162,615					116,810			.0002
S&P 500 - CAPPED TA2304431		N/A	Equity/Index	BAR-	04/24/2023	04/18/2024	04/18/2024	Closing Sale	263	1,086,135	4154.87	62,497		114,736		62,497					52,240			.0002
S&P 500 - CAPPED TA2308885		N/A	Equity/Index	BMO-	11/27/2023	11/22/2024	11/22/2024	Closing Sale	1,403	6,386,709	4556.62	277,513		480,415		277,513					202,902			.0002
S&P 500 - CAPPED TA2303750		N/A	Equity/Index	RBC-	03/10/2023	02/28/2024	02/28/2024	Closing Sale	500	1,946,135	3970.15	106,775		218,360		106,775					111,585			.0002
S&P 500 - CAPPED TA2304585		N/A	Equity/Index	BAR-	05/02/2023	04/30/2024	04/30/2024	Closing Sale	1,506	6,189,404	4169.4799999999 96	114,155		188,370		114,155					74,216			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305244		N/A	Equity/Index	TOCC-	06/06/2023	05/31/2024	05/31/2024	Closing Sale	100	427,585	4221.02000000004	26,136		44,153		26,136					18,017			0002
S&P 500 - CAPPED TA2305100		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	400	1,681,280	4115.24	74,010		114,588		74,010					40,578			0002
S&P 500 - CAPPED TA2304456		N/A	Equity/Index	SG-	04/26/2023	04/24/2024	04/24/2024	Closing Sale	775	3,139,130	4137.04	172,306		341,302		172,306					168,997			0002
S&P 500 - CAPPED TA2307780		N/A	Equity/Index	TOCC-	09/26/2023	09/20/2024	09/20/2024	Closing Sale	500	2,146,390	4320.06000000004	123,323		231,735		123,323					108,412			0002
S&P 500 - CAPPED TA2304608		N/A	Equity/Index	RBC-	05/04/2023	05/02/2024	05/02/2024	Closing Sale	338	1,372,946	4119.58	54,601		97,641		54,601					43,041			0002
S&P 500 - CAPPED TA2304261		N/A	Equity/Index	RBC-	04/13/2023	04/12/2024	04/12/2024	Closing Sale	1,400	5,752,208	4091.95	108,304		171,864		108,304					63,560			0002
S&P 500 - CAPPED TA2306447		N/A	Equity/Index	RBC-	07/20/2023	07/18/2024	07/18/2024	Closing Sale	2,521	11,466,441	4554.97999999996	227,772		346,108		227,772					118,336			0002
S&P 500 - CAPPED TA2305251		N/A	Equity/Index	TOCC-	06/06/2023	06/04/2024	06/04/2024	Closing Sale	2,100	8,979,285	4282.37	174,774		269,808		174,774					95,034			0002
S&P 500 - CAPPED TA2305462		N/A	Equity/Index	TOCC-	06/14/2023	06/12/2024	06/12/2024	Closing Sale	3,300	14,483,997	4338.93	648,402		1,039,269		648,402					390,867			0002
S&P 500 - CAPPED TA2307198		N/A	Equity/Index	BAR-	08/28/2023	08/23/2024	08/23/2024	Closing Sale	1,042	4,607,266	4376.31000000004	96,229		144,890		96,229					48,661			0002
S&P 500 - CAPPED TA2308097		N/A	Equity/Index	BMO-	10/11/2023	10/11/2024	10/11/2024	Closing Sale	297	1,300,000	4376.95	119,600		427,124		119,600					307,524			0002
S&P 500 - CAPPED TA2306821		N/A	Equity/Index	BAR-	08/08/2023	08/06/2024	08/06/2024	Closing Sale	1,966	8,801,055	4478.03	175,092		266,373		175,092					91,281			0002
S&P 500 - CAPPED TA2309444		N/A	Equity/Index	BMO-	12/28/2023	12/26/2024	12/26/2024	Closing Sale	1,602	7,676,592	4774.75	148,650		231,024		148,650					82,375			0002
S&P 500 - CAPPED TA2305285		N/A	Equity/Index	BMO-	06/08/2023	06/07/2024	06/07/2024	Closing Sale	233	1,000,000	4293.93	37,481		61,201		37,481					23,720			0002
S&P 500 - CAPPED TA2303112		N/A	Equity/Index	BAR-	01/19/2023	01/19/2024	01/19/2024	Closing Sale	4,489	17,500,000	3898.85	587,634		1,020,236		587,634					432,602			0002
S&P 500 - CAPPED TA2305000		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	2,100	8,758,701	4191.97999999996	382,107		647,010		382,107					264,903			0002
S&P 500 - CAPPED TA2308350		N/A	Equity/Index	BMO-	10/26/2023	10/18/2024	10/18/2024	Closing Sale	100	415,948	4224.16	24,751		51,571		24,751					26,820			0002
S&P 500 - CAPPED TA2307825		N/A	Equity/Index	TOCC-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	400	1,709,204	4337.43999999996	71,738		130,108		71,738					58,370			0002
S&P 500 - CAPPED TA2303557		N/A	Equity/Index	TOCC-	02/27/2023	02/23/2024	02/23/2024	Closing Sale	2,900	11,553,571	3970.04	439,308		751,854		439,308					312,546			0002
S&P 500 - CAPPED TA2303682		N/A	Equity/Index	BOA-	03/07/2023	03/05/2024	03/05/2024	Closing Sale	400	1,603,552	4045.64	44,744		76,868		44,744					32,124			0002
S&P 500 - CAPPED TA2305863		N/A	Equity/Index	BNP-	06/29/2023	01/17/2024	01/17/2024	Closing Sale	141	619,087	3990.97	18,809		22,509		18,809					3,700			0002
S&P 500 - CAPPED TA2303191		N/A	Equity/Index	BMO-	01/27/2023	01/26/2024	01/26/2024	Closing Sale	10,564	43,000,000	4070.56	1,530,780		2,614,400		1,530,780					1,083,620			0002
S&P 500 - CAPPED TA2309048		N/A	Equity/Index	TOCC-	12/05/2023	12/02/2024	12/02/2024	Closing Sale	500	2,288,340	4594.63	61,653		100,545		61,653					38,892			0002
S&P 500 - CAPPED TA2308566		N/A	Equity/Index	TOCC-	11/09/2023	11/04/2024	11/04/2024	Closing Sale	1,300	5,652,530	4358.34	244,550		424,892		244,550					180,342			0002
S&P 500 - CAPPED TA2304831		N/A	Equity/Index	BAR-	05/15/2023	05/09/2024	05/09/2024	Closing Sale	176	726,892	4119.17	48,127		89,054		48,127					40,927			0002
S&P 500 - CAPPED TA2305573		N/A	Equity/Index	RBC-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	800	3,544,672	4372.59	341,896		847,208		341,896					505,312			0002
S&P 500 - CAPPED TA2306376		N/A	Equity/Index	SG-	07/18/2023	07/12/2024	07/12/2024	Closing Sale	1,041	4,728,982	4505.42	97,125		142,523		97,125					45,398			0002
S&P 500 - CAPPED TA2303873		N/A	Equity/Index	BNP-	03/20/2023	03/15/2024	03/15/2024	Closing Sale	435	1,711,647	3891.93	49,229		80,418		49,229					31,190			0002
S&P 500 - CAPPED TA2308230		N/A	Equity/Index	BMO-	10/19/2023	10/17/2024	10/17/2024	Closing Sale	1,337	5,778,180	4373.2	246,316		440,274		246,316					193,959			0002
S&P 500 - CAPPED TA2308061		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	700	3,050,418	4308.5	172,144		300,888		172,144					128,744			0002
S&P 500 - CAPPED TA2305332		N/A	Equity/Index	RBC-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	1,250	5,375,763	4267.52000000004	106,313		160,938		106,313					54,625			0002
S&P 500 - CAPPED TA2303403		N/A	Equity/Index	BOA-	02/14/2023	02/09/2024	02/09/2024	Closing Sale	500	2,063,555	4090.46	59,795		97,150		59,795					37,355			0002
S&P 500 - CAPPED TA2305291		N/A	Equity/Index	BMO-	06/08/2023	06/06/2024	06/06/2024	Closing Sale	2,540	10,879,912	4283.85000000004	632,790		1,161,237		632,790					528,447			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2303848		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	400	1,562,328	3891.93	98,248		182,920		98,248					84,672			.0002
S&P 500 - CAPPED TA2308300		N/A	Equity/Index	BAR-	10/24/2023	10/04/2024	10/04/2024	Closing Sale	200	847,994	4263.75	21,662		36,252		21,662					14,590			.0002
S&P 500 - CAPPED TA2308970		N/A	Equity/Index	RBC-	11/30/2023	11/29/2024	11/29/2024	Closing Sale	109	500,000	4567.8	9,665		15,000		9,665					5,335			.0002
S&P 500 - CAPPED TA2307822		N/A	Equity/Index	TOCC-	09/27/2023	09/24/2024	09/24/2024	Closing Sale	800	3,418,408	4320.0600000000 04	93,580		158,320		93,580					64,740			.0002
S&P 500 - CAPPED TA2308725		N/A	Equity/Index	BMO-	11/17/2023	11/01/2024	11/01/2024	Closing Sale	118	531,681	4237.8599999999 97	37,633		55,597		37,633					17,964			.0002
S&P 500 - CAPPED TA2306270		N/A	Equity/Index	TOCC-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	700	3,164,469	4472.16	93,979		142,695		93,979					48,716			.0002
S&P 500 - CAPPED TA2305038		N/A	Equity/Index	BAR-	05/25/2023	05/03/2024	05/03/2024	Closing Sale	300	1,240,311	4090.75	34,656		52,584		34,656					17,928			.0002
S&P 500 - CAPPED TA2305807		N/A	Equity/Index	SG-	06/27/2023	01/30/2024	01/30/2024	Closing Sale	3,500	15,332,310	4252.41	176,085		233,415		176,085					57,330			.0002
S&P 500 - CAPPED TA2307914		N/A	Equity/Index	BAR-	10/02/2023	09/27/2024	09/27/2024	Closing Sale	375	1,607,209	4299.7	56,989		96,743		56,989					39,754			.0002
S&P 500 - CAPPED TA2308943		N/A	Equity/Index	TOCC-	11/29/2023	11/22/2024	11/22/2024	Closing Sale	200	914,266	4559.34	56,877		108,860		56,877					51,983			.0002
S&P 500 - CAPPED TA2308851		N/A	Equity/Index	TOCC-	11/24/2023	11/01/2024	11/01/2024	Closing Sale	100	455,609	4317.78	10,017		13,671		10,017					3,654			.0002
S&P 500 - CAPPED TA2307655		N/A	Equity/Index	BMO-	09/20/2023	08/30/2024	08/30/2024	Closing Sale	793	3,531,189	4515.7700000000 04	170,281		329,698		170,281					159,417			.0002
S&P 500 - CAPPED TA2308388		N/A	Equity/Index	TOCC-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	1,300	5,385,406	4186.7700000000 04	140,420		242,294		140,420					101,874			.0002
S&P 500 - CAPPED TA2303904		N/A	Equity/Index	TOCC-	03/21/2023	03/20/2024	03/20/2024	Closing Sale	200	796,624	3951.57	20,681		33,580		20,681					12,899			.0002
S&P 500 - CAPPED TA2306206		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	200	899,258	4135.3500000000 04	62,464		82,824		62,464					20,360			.0002
S&P 500 - CAPPED TA2306092		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Sale	4,328	19,039,002	4205.45	417,089		567,617		417,089					150,528			.0002
S&P 500 - CAPPED TA2305872		N/A	Equity/Index	BNP-	06/29/2023	01/18/2024	01/18/2024	Closing Sale	383	1,681,634	3928.86	55,715		65,616		55,715					9,901			.0002
S&P 500 - CAPPED TA2304521		N/A	Equity/Index	RBC-	04/28/2023	04/29/2024	04/29/2024	Closing Sale	216	900,000	4211.1747999999 98	79,154		195,343		79,154					116,189			.0002
S&P 500 - CAPPED TA2308257		N/A	Equity/Index	BNP-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	1,233	5,245,688	4314.6000000000 04	301,616		587,734		301,616					286,118			.0002
S&P 500 - CAPPED TA2307339		N/A	Equity/Index	BMO-	08/31/2023	08/29/2024	08/29/2024	Closing Sale	1,210	5,482,099	4497.63	297,769		509,507		297,769					211,738			.0002
S&P 500 - CAPPED TA2304026		N/A	Equity/Index	BMO-	03/28/2023	03/28/2024	03/28/2024	Closing Sale	151	600,000	3990.33	56,984		190,981		56,984					133,997			.0002
S&P 500 - CAPPED TA2309511		N/A	Equity/Index	BAR-	12/29/2023	12/13/2024	12/13/2024	Closing Sale	728	3,470,958	4727.33	301,989		963,697		301,989					661,708			.0002
S&P 500 - CAPPED TA2306807		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	1,023	4,579,592	4478.03	90,536		139,189		90,536					48,654			.0002
S&P 500 - CAPPED TA2303602		N/A	Equity/Index	TOCC-	03/02/2023	03/01/2024	03/01/2024	Closing Sale	900	3,583,215	4004.84	344,347		1,018,966		344,347					674,619			.0002
S&P 500 - CAPPED TA2309124		N/A	Equity/Index	BOA-	12/11/2023	12/05/2024	12/05/2024	Closing Sale	399	1,837,770	4568.67	165,338		601,070		165,338					435,732			.0002
S&P 500 - CAPPED TA2305196		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	230	985,520	4179.83	51,713		81,717		51,713					30,004			.0002
S&P 500 - CAPPED TA2303782		N/A	Equity/Index	TOCC-	03/14/2023	03/12/2024	03/12/2024	Closing Sale	500	1,945,020	3861.59	45,683		75,185		45,683					29,502			.0002
S&P 500 - CAPPED TA2309175		N/A	Equity/Index	BAR-	12/12/2023	12/09/2024	12/09/2024	Closing Sale	259	1,198,833	4604.37	75,240		140,616		75,240					65,377			.0002
S&P 500 - CAPPED TA2304429		N/A	Equity/Index	BAR-	04/24/2023	04/18/2024	04/18/2024	Closing Sale	776	3,204,717	4154.87	140,045		241,817		140,045					101,772			.0002
S&P 500 - CAPPED TA2303560		N/A	Equity/Index	TOCC-	02/27/2023	02/22/2024	02/22/2024	Closing Sale	300	1,195,197	3991.05	79,442		155,640		79,442					76,198			.0002
S&P 500 - CAPPED TA2400012		N/A	Equity/Index	BMO-	01/03/2024	12/30/2024	12/30/2024	Closing Sale	413	1,945,230	4769.83		114,100	246,140		114,100					132,040			.0002
S&P 500 - CAPPED TA2305925		N/A	Equity/Index	TOCC-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	200	890,076	4363.6000000000 04	88,912		219,326		88,912					130,414			.0002
S&P 500 - CAPPED TA2307162		N/A	Equity/Index	BMO-	08/25/2023	08/16/2024	08/16/2024	Closing Sale	805	3,529,088	4369.71	70,124		105,527		70,124					35,404			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2309499		N/A	Equity/Index	BNP	12/29/2023	12/26/2024	12/26/2024	Closing Sale	256	1,220,380	4774.75	54,216		94,738		54,216					40,522			.0002
S&P 500 - CAPPED TA2307306		N/A	Equity/Index	TOCC	08/30/2023	08/19/2024	08/19/2024	Closing Sale	400	1,806,048	4369.71	56,534		82,372		56,534					25,838			.0002
S&P 500 - CAPPED TA2303407		N/A	Equity/Index	BOA	02/14/2023	02/12/2024	02/12/2024	Closing Sale	500	2,063,555	4090.46	53,940		86,920		53,940					32,980			.0002
S&P 500 - CAPPED TA2306200		N/A	Equity/Index	RBC	07/13/2023	04/26/2024	04/26/2024	Closing Sale	278	1,249,969	4055.99	110,964		146,584		110,964					35,620			.0002
S&P 500 - CAPPED TA2305619		N/A	Equity/Index	TOCC	06/20/2023	06/14/2024	06/14/2024	Closing Sale	1,800	7,899,228	4409.59	329,248		555,534		329,248					226,286			.0002
S&P 500 - CAPPED TA2308951		N/A	Equity/Index	TOCC	11/29/2023	11/27/2024	11/27/2024	Closing Sale	1,200	5,485,596	4550.43	108,162		167,156		108,162					58,993			.0002
S&P 500 - CAPPED TA2303395		N/A	Equity/Index	TOCC	02/13/2023	02/09/2024	02/09/2024	Closing Sale	3,300	13,589,532	4090.46	509,307		848,496		509,307					339,189			.0002
S&P 500 - CAPPED TA2304299		N/A	Equity/Index	SG	04/14/2023	04/12/2024	04/12/2024	Closing Sale	2,700	11,189,853	4146.22	209,844		335,853		209,844					126,009			.0002
S&P 500 - CAPPED TA2305634		N/A	Equity/Index	TOCC	06/20/2023	01/10/2024	01/10/2024	Closing Sale	2,100	9,215,766	4149.7	104,760		133,229		104,760					28,469			.0002
S&P 500 - CAPPED TA2306195		N/A	Equity/Index	RBC	07/13/2023	07/11/2024	07/11/2024	Closing Sale	1,953	8,781,254	4439.26	459,932		736,945		459,932					277,014			.0002
S&P 500 - CAPPED TA2305960		N/A	Equity/Index	BMO	07/03/2023	06/28/2024	06/28/2024	Closing Sale	540	2,403,184	4396.43999999999 96	123,617		202,257		123,617					78,640			.0002
S&P 500 - CAPPED TA2305605		N/A	Equity/Index	TOCC	06/16/2023	01/03/2024	01/03/2024	Closing Sale	100	443,034	3824.14	38,211		45,886		38,211					7,675			.0002
S&P 500 - CAPPED TA2309233		N/A	Equity/Index	TOCC	12/15/2023	12/06/2024	12/06/2024	Closing Sale	200	945,538	4604.37	26,513		39,106		26,513					12,593			.0002
S&P 500 - CAPPED TA2304111		N/A	Equity/Index	BMO	04/03/2023	03/28/2024	03/28/2024	Closing Sale	500	2,054,130	4109.31000000000 04	124,535		236,285		124,535					111,750			.0002
S&P 500 - CAPPED TA2305932		N/A	Equity/Index	TOCC	06/30/2023	06/28/2024	06/28/2024	Closing Sale	100	444,238	4376.85999999997 97	31,366		55,801		31,366					24,435			.0002
S&P 500 - CAPPED TA2307502		N/A	Equity/Index	BAR	09/11/2023	09/06/2024	09/06/2024	Closing Sale	82	366,783	4451.14000000000 03	19,076		32,849		19,076					13,774			.0002
S&P 500 - CAPPED TA2308946		N/A	Equity/Index	TOCC	11/29/2023	11/25/2024	11/25/2024	Closing Sale	1,300	5,942,729	4559.34	261,892		444,483		261,892					182,591			.0002
S&P 500 - CAPPED TA2306861		N/A	Equity/Index	BAR	08/10/2023	08/08/2024	08/08/2024	Closing Sale	1,029	4,614,723	4499.38	192,938		324,094		192,938					131,156			.0002
S&P 500 - CAPPED TA2306944		N/A	Equity/Index	BAR	08/15/2023	08/12/2024	08/12/2024	Closing Sale	272	1,212,266	4464.05	33,842		53,842		33,842					20,000			.0002
S&P 500 - CAPPED TA2307841		N/A	Equity/Index	BAR	09/28/2023	09/27/2024	09/27/2024	Closing Sale	349	1,500,000	4317.76	136,303		495,524		136,303					359,221			.0002
S&P 500 - CAPPED TA2305284		N/A	Equity/Index	BMO	06/08/2023	06/07/2024	06/07/2024	Closing Sale	326	1,400,000	4289.64000000000 03	124,867		344,738		124,867					219,872			.0002
S&P 500 - CAPPED TA2305928		N/A	Equity/Index	TOCC	06/30/2023	06/28/2024	06/28/2024	Closing Sale	300	1,332,714	4376.85999999997 97	59,003		91,902		59,003					32,899			.0002
S&P 500 - CAPPED TA2303934		N/A	Equity/Index	TOCC	03/23/2023	03/22/2024	03/22/2024	Closing Sale	1,300	5,184,036	3936.97	96,675		153,491		96,675					56,816			.0002
S&P 500 - CAPPED TA2305955		N/A	Equity/Index	BMO	07/03/2023	06/07/2024	06/07/2024	Closing Sale	300	1,335,102	4267.52000000000 04	39,204		53,781		39,204					14,577			.0002
S&P 500 - CAPPED TA2309419		N/A	Equity/Index	BMO	12/27/2023	12/24/2024	12/24/2024	Closing Sale	316	1,509,216	4754.63	46,193		75,173		46,193					28,980			.0002
S&P 500 - CAPPED TA2306685		N/A	Equity/Index	TOCC	08/01/2023	07/29/2024	07/29/2024	Closing Sale	400	1,830,192	4582.22999999996 96	51,786		81,052		51,786					29,266			.0002
S&P 500 - CAPPED TA2303770		N/A	Equity/Index	TOCC	03/13/2023	03/13/2024	03/13/2024	Closing Sale	400	1,542,304	3876.97	144,843		515,286		144,843					370,443			.0002
S&P 500 - CAPPED TA2309399		N/A	Equity/Index	SG	12/22/2023	12/20/2024	12/20/2024	Closing Sale	282	1,343,014	4698.35000000000 04	85,844		157,866		85,844					72,023			.0002
S&P 500 - CAPPED TA2308307		N/A	Equity/Index	BAR	10/24/2023	10/21/2024	10/21/2024	Closing Sale	2,367	10,036,009	4224.16	189,123		301,366		189,123					112,243			.0002
S&P 500 - CAPPED TA2307085		N/A	Equity/Index	BNP	08/22/2023	08/19/2024	08/19/2024	Closing Sale	70	306,899	4369.71	16,199		27,529		16,199					11,330			.0002
S&P 500 - CAPPED TA2303586		N/A	Equity/Index	BMO	03/01/2023	03/01/2024	03/01/2024	Closing Sale	253	1,000,000	3974.7	94,800		294,170		94,800					199,370			.0002
S&P 500 - CAPPED TA2305052		N/A	Equity/Index	BAR	05/25/2023	05/22/2024	05/22/2024	Closing Sale	2,400	9,932,472	4192.63	418,488		722,256		418,488					303,768			.0002
S&P 500 - CAPPED TA2303479		N/A	Equity/Index	BNP	02/21/2023	02/21/2024	02/21/2024	Closing Sale	375	1,500,000	4017.73	146,070		361,767		146,070					215,697			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305106		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	100	420,320	4151.28	15,772		24,622		15,772					8,850			0002
S&P 500 - CAPPED TA2308218		N/A	Equity/Index	TOCC-	10/18/2023	09/27/2024	09/27/2024	Closing Sale	200	868,720	4299.7	18,237		28,110		18,237					9,873			0002
S&P 500 - CAPPED TA2303597		N/A	Equity/Index	BMO-	03/01/2023	02/07/2024	02/07/2024	Closing Sale	500	1,981,820	4164	97,845		249,840		97,845					151,995			0002
S&P 500 - CAPPED TA2305721		N/A	Equity/Index	BMO-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	200	869,916	4381.89000000003	72,614		216,546		72,614					143,932			0002
S&P 500 - CAPPED TA2303645		N/A	Equity/Index	TOCC-	03/03/2023	03/01/2024	03/01/2024	Closing Sale	400	1,607,156	3981.35	70,234		119,424		70,234					49,190			0002
S&P 500 - CAPPED TA2303408		N/A	Equity/Index	BNP-	02/14/2023	02/14/2024	02/14/2024	Closing Sale	598	2,473,830	4154.33	234,198		506,166		234,198					271,968			0002
S&P 500 - CAPPED TA2309296		N/A	Equity/Index	SG-	12/20/2023	12/17/2024	12/17/2024	Closing Sale	823	3,926,533	4719.1899999999996	115,097		178,994		115,097					63,898			0002
S&P 500 - CAPPED TA2305083		N/A	Equity/Index	RBC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	404	1,700,000	4229.84	151,302		434,507		151,302					283,205			0002
S&P 500 - CAPPED TA2400200		N/A	Equity/Index	SG-	01/11/2024	12/13/2024	12/13/2024	Closing Sale	450	2,134,728	4719.55		136,386	276,093		136,386					139,707			0002
S&P 500 - CAPPED TA2306728		N/A	Equity/Index	RBC-	08/03/2023	08/01/2024	08/01/2024	Closing Sale	766	3,454,384	4576.7299999999996	161,427		292,604		161,427					131,178			0002
S&P 500 - CAPPED TA2309007		N/A	Equity/Index	BMO-	12/04/2023	11/29/2024	11/29/2024	Closing Sale	148	676,475	4567.8	38,998		74,364		38,998					35,366			0002
S&P 500 - CAPPED TA2303558		N/A	Equity/Index	TOCC-	02/27/2023	02/22/2024	02/22/2024	Closing Sale	800	3,187,192	3991.05	135,716		239,432		135,716					103,716			0002
S&P 500 - CAPPED TA2308325		N/A	Equity/Index	SG-	10/25/2023	10/23/2024	10/23/2024	Closing Sale	1,258	5,309,100	4217.04	99,256		159,464		99,256					60,208			0002
S&P 500 - CAPPED TA2309231		N/A	Equity/Index	TOCC-	12/15/2023	12/17/2024	12/17/2024	Closing Sale	200	943,838	4729.1000000000004	76,228		264,252		76,228					188,024			0002
S&P 500 - CAPPED TA2307806		N/A	Equity/Index	BMO-	09/27/2023	09/27/2024	09/27/2024	Closing Sale	234	1,000,000	4274.51	94,327		342,409		94,327					248,082			0002
S&P 500 - CAPPED TA2309489		N/A	Equity/Index	BNP-	12/29/2023	12/20/2024	12/20/2024	Closing Sale	646	3,079,553	5087.93	73,773		183,981		73,773					110,208			0002
S&P 500 - CAPPED TA2309408		N/A	Equity/Index	TOCC-	12/26/2023	12/20/2024	12/20/2024	Closing Sale	300	1,431,300	4746.75	64,496		110,727		64,496					46,232			0002
S&P 500 - CAPPED TA2309289		N/A	Equity/Index	SG-	12/20/2023	12/16/2024	12/16/2024	Closing Sale	2,224	10,610,704	4719.1899999999996	208,923		315,385		208,923					106,463			0002
S&P 500 - CAPPED TA2307590		N/A	Equity/Index	BNP-	09/15/2023	09/13/2024	09/13/2024	Closing Sale	1,346	6,001,908	4467.4399999999996	309,849		546,409		309,849					236,560			0002
S&P 500 - CAPPED TA2307705		N/A	Equity/Index	RBC-	09/22/2023	09/23/2024	09/23/2024	Closing Sale	278	1,200,000	4320.06000000004	109,920		388,470		109,920					278,550			0002
S&P 500 - CAPPED TA2309330		N/A	Equity/Index	TOCC-	12/21/2023	12/19/2024	12/19/2024	Closing Sale	7,000	33,124,000	4768.37	1,385,688		2,511,390		1,385,688					1,125,702			0002
S&P 500 - CAPPED TA2305780		N/A	Equity/Index	SG-	06/27/2023	06/21/2024	06/21/2024	Closing Sale	1,000	4,380,660	4348.33	88,080		132,480		88,080					44,400			0002
S&P 500 - CAPPED TA2307824		N/A	Equity/Index	TOCC-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	300	1,281,903	4337.4399999999996	34,361		58,821		34,361					24,460			0002
S&P 500 - CAPPED TA2307667		N/A	Equity/Index	BMO-	09/21/2023	09/19/2024	09/19/2024	Closing Sale	2,284	9,964,521	4443.95	482,815		937,788		482,815					454,973			0002
S&P 500 - CAPPED TA2306193		N/A	Equity/Index	RBC-	07/13/2023	07/11/2024	07/11/2024	Closing Sale	987	4,437,838	4439.26	197,923		306,710		197,923					108,787			0002
S&P 500 - CAPPED TA2306842		N/A	Equity/Index	RBC-	08/09/2023	08/09/2024	08/09/2024	Closing Sale	291	1,300,000	4467.71	117,130		255,027		117,130					137,897			0002
S&P 500 - CAPPED TA2303649		N/A	Equity/Index	TOCC-	03/03/2023	01/24/2024	01/24/2024	Closing Sale	1,200	4,821,468	4016.95	205,411		361,476		205,411					156,065			0002
S&P 500 - CAPPED TA2304769		N/A	Equity/Index	RBC-	05/12/2023	05/13/2024	05/13/2024	Closing Sale	145	600,000	4160.37	52,141		154,372		52,141					102,231			0002
S&P 500 - CAPPED TA2308419		N/A	Equity/Index	SG-	10/31/2023	10/24/2024	10/24/2024	Closing Sale	100	416,780	4247.68	16,677		32,593		16,677					15,916			0002
S&P 500 - CAPPED TA2305373		N/A	Equity/Index	BMO-	06/12/2023	06/07/2024	06/07/2024	Closing Sale	811	3,527,590	4293.93	97,523		154,074		97,523					56,551			0002
S&P 500 - CAPPED TA2303685		N/A	Equity/Index	BOA-	03/07/2023	03/06/2024	03/06/2024	Closing Sale	200	801,776	4048.42	49,002		97,162		49,002					48,160			0002
S&P 500 - CAPPED TA2305039		N/A	Equity/Index	BAR-	05/25/2023	05/09/2024	05/09/2024	Closing Sale	200	826,874	4119.17	31,020		49,430		31,020					18,410			0002
S&P 500 - CAPPED TA2303903		N/A	Equity/Index	TOCC-	03/21/2023	03/20/2024	03/20/2024	Closing Sale	200	796,624	3951.57	21,825		35,556		21,825					13,731			0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306922		N/A	Equity/Index	BNP-	08/14/2023	07/29/2024	07/29/2024	Closing Sale	150	671,546	4582.2299999999996	30,422		58,490		30,422					28,068			.0002
S&P 500 - CAPPED TA2307386		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	108	486,218	4514.87	24,759		43,885		24,759					19,126			.0002
S&P 500 - CAPPED TA2400197		N/A	Equity/Index	SG-	01/11/2024	12/13/2024	12/13/2024	Closing Sale	100	474,384	4719.55		9,119	14,159		9,119					5,040			.0002
S&P 500 - CAPPED TA2307530		N/A	Equity/Index	TOCC-	09/12/2023	09/10/2024	09/10/2024	Closing Sale	100	445,865	4457.49	16,934		27,847		16,934					10,913			.0002
S&P 500 - CAPPED TA2304014		N/A	Equity/Index	TOCC-	03/28/2023	03/22/2024	03/22/2024	Closing Sale	800	3,181,016	3970.99	214,468		412,952		214,468					198,484			.0002
S&P 500 - CAPPED TA2308433		N/A	Equity/Index	SG-	10/31/2023	10/28/2024	10/28/2024	Closing Sale	1,000	4,167,800	4117.37	251,430		452,910		251,430					201,480			.0002
S&P 500 - CAPPED TA2303505		N/A	Equity/Index	TOCC-	02/22/2023	02/21/2024	02/21/2024	Closing Sale	1,700	6,794,985	3997.34	124,500		203,796		124,500					79,296			.0002
S&P 500 - CAPPED TA2307437		N/A	Equity/Index	BAR-	09/06/2023	08/30/2024	08/30/2024	Closing Sale	500	2,225,740	4515.7700000000004	42,275		70,540		42,275					28,265			.0002
S&P 500 - CAPPED TA2304721		N/A	Equity/Index	BMO-	05/11/2023	05/10/2024	05/10/2024	Closing Sale	270	1,111,217	4137.6400000000003	99,452		292,961		99,452					193,509			.0002
S&P 500 - CAPPED TA2308156		N/A	Equity/Index	BMO-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	1,547	6,778,382	4349.6099999999997	135,873		204,916		135,873					69,043			.0002
S&P 500 - CAPPED TA2306923		N/A	Equity/Index	BNP-	08/14/2023	07/31/2024	07/31/2024	Closing Sale	202	904,348	4588.96	26,341		46,349		26,341					20,008			.0002
S&P 500 - CAPPED TA2307066		N/A	Equity/Index	TOCC-	08/21/2023	07/29/2024	07/29/2024	Closing Sale	200	872,904	4582.2299999999996	22,925		45,814		22,925					22,889			.0002
S&P 500 - CAPPED TA2308208		N/A	Equity/Index	TOCC-	10/18/2023	10/02/2024	10/02/2024	Closing Sale	200	868,720	4288.3900000000003	17,055		26,051		17,055					8,996			.0002
S&P 500 - CAPPED TA2304025		N/A	Equity/Index	TOCC-	03/28/2023	03/15/2024	03/15/2024	Closing Sale	500	1,988,135	3916.64	139,108		254,480		139,108					115,372			.0002
S&P 500 - CAPPED TA2308535		N/A	Equity/Index	TOCC-	11/07/2023	11/01/2024	11/01/2024	Closing Sale	1,200	5,256,456	4358.34	101,814		158,784		101,814					56,970			.0002
S&P 500 - CAPPED TA2306327		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	50	225,702	4198.05	7,170		9,162		7,170					1,992			.0002
S&P 500 - CAPPED TA2303752		N/A	Equity/Index	RBC-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	1,800	7,006,086	3918.32	124,380		211,590		124,380					87,210			.0002
S&P 500 - CAPPED TA2306267		N/A	Equity/Index	BMO-	07/14/2023	07/11/2024	07/11/2024	Closing Sale	600	2,711,052	4439.26	261,216		687,168		261,216					425,952			.0002
S&P 500 - CAPPED TA2303392		N/A	Equity/Index	TOCC-	02/13/2023	02/08/2024	02/08/2024	Closing Sale	400	1,647,216	4117.8599999999997	110,142		214,071		110,142					103,929			.0002
S&P 500 - CAPPED TA2307653		N/A	Equity/Index	BMO-	09/20/2023	08/30/2024	08/30/2024	Closing Sale	688	3,063,630	4515.7700000000004	78,707		130,823		78,707					52,116			.0002
S&P 500 - CAPPED TA2303970		N/A	Equity/Index	TOCC-	03/24/2023	03/01/2024	03/01/2024	Closing Sale	500	1,963,120	3951.39	127,793		256,820		127,793					129,027			.0002
S&P 500 - CAPPED TA2303031		N/A	Equity/Index	BNP-	01/10/2023	01/10/2024	01/10/2024	Closing Sale	638	2,500,000	3933.36	255,775		542,255		255,775					286,480			.0002
S&P 500 - CAPPED TA2306333		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	99	446,890	4198.05	35,315		48,834		35,315					13,518			.0002
S&P 500 - CAPPED TA2303309		N/A	Equity/Index	BMO-	02/06/2023	01/31/2024	01/31/2024	Closing Sale	1,400	5,758,662	4076.6	255,402		428,050		255,402					172,648			.0002
S&P 500 - CAPPED TA2303775		N/A	Equity/Index	BAR-	03/13/2023	03/08/2024	03/08/2024	Closing Sale	585	2,272,731	3861.59	58,880		101,655		58,880					42,775			.0002
S&P 500 - CAPPED TA2307757		N/A	Equity/Index	BAR-	09/25/2023	09/19/2024	09/19/2024	Closing Sale	301	1,298,571	4443.95	95,104		382,177		95,104					287,073			.0002
S&P 500 - CAPPED TA2307843		N/A	Equity/Index	SG-	09/28/2023	09/26/2024	09/26/2024	Closing Sale	548	2,356,510	4273.53	119,875		206,421		119,875					86,546			.0002
S&P 500 - CAPPED TA2308203		N/A	Equity/Index	BMO-	10/18/2023	10/11/2024	10/11/2024	Closing Sale	200	868,520	4349.6099999999997	79,954		293,084		79,954					213,130			.0002
S&P 500 - CAPPED TA2306054		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	133	587,488	4409.59	34,124		62,461		34,124					28,337			.0002
S&P 500 - CAPPED TA2303599		N/A	Equity/Index	BMO-	03/01/2023	02/28/2024	02/28/2024	Closing Sale	350	1,387,274	3970.15	36,096		59,056		36,096					22,960			.0002
S&P 500 - CAPPED TA2307163		N/A	Equity/Index	BMO-	08/25/2023	08/16/2024	08/16/2024	Closing Sale	100	438,396	4369.71	13,194		20,756		13,194					7,562			.0002
S&P 500 - CAPPED TA2305626		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	500	2,194,230	4425.84	90,263		154,885		90,263					64,622			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307915		N/A	Equity/Index	BAR	10/02/2023	09/27/2024	09/27/2024	Closing Sale	1,598	6,848,852	4299.7	131,196		209,498		131,196					78,302			.0002
S&P 500 - CAPPED TA2308572		N/A	Equity/Index	TOCC	11/09/2023	11/07/2024	11/07/2024	Closing Sale	3,000	13,044,300	4378.38	558,556		986,700		558,556					428,144			.0002
S&P 500 - CAPPED TA2305956		N/A	Equity/Index	BMO	07/03/2023	06/26/2024	06/26/2024	Closing Sale	500	2,225,170	4328.82	136,180		216,440		136,180					80,260			.0002
S&P 500 - CAPPED TA2306158		N/A	Equity/Index	BMO	07/12/2023	07/10/2024	07/10/2024	Closing Sale	2,041	9,144,517	4409.53	197,099		282,046		197,099					84,946			.0002
S&P 500 - CAPPED TA2306959		N/A	Equity/Index	SG	08/16/2023	08/14/2024	08/14/2024	Closing Sale	1,460	6,474,122	4489.72	122,129		196,866		122,129					74,737			.0002
S&P 500 - CAPPED TA2305871		N/A	Equity/Index	BNP	06/29/2023	01/18/2024	01/18/2024	Closing Sale	1,309	5,747,413	3928.86	132,248		154,593		132,248					22,345			.0002
S&P 500 - CAPPED TA2308932		N/A	Equity/Index	TOCC	11/29/2023	11/08/2024	11/08/2024	Closing Sale	100	457,133	4347.3500000000 04	22,613		32,710		22,613					10,097			.0002
S&P 500 - CAPPED TA2308229		N/A	Equity/Index	BMO	10/19/2023	10/17/2024	10/17/2024	Closing Sale	2,005	8,665,109	4373.2	487,275		949,728		487,275					462,453			.0002
S&P 500 - CAPPED TA2309248		N/A	Equity/Index	SG	12/18/2023	12/13/2024	12/13/2024	Closing Sale	944	4,467,301	4719.55	87,008		133,718		87,008					46,709			.0002
S&P 500 - CAPPED TA2309173		N/A	Equity/Index	BAR	12/12/2023	12/09/2024	12/09/2024	Closing Sale	336	1,555,243	4604.37	45,017		71,020		45,017					26,003			.0002
S&P 500 - CAPPED TA2308139		N/A	Equity/Index	BNP	10/13/2023	10/11/2024	10/11/2024	Closing Sale	277	1,202,465	4376.95	69,901		134,517		69,901					64,616			.0002
S&P 500 - CAPPED TA2304854		N/A	Equity/Index	TOCC	05/16/2023	05/13/2024	05/13/2024	Closing Sale	300	1,234,062	4124.08	33,851		54,681		33,851					20,830			.0002
S&P 500 - CAPPED TA2304259		N/A	Equity/Index	RBC	04/13/2023	04/11/2024	04/11/2024	Closing Sale	1,700	6,984,824	4108.9399999999 96	432,293		820,760		432,293					388,467			.0002
S&P 500 - CAPPED TA2400102		N/A	Equity/Index	TOCC	01/05/2024	12/10/2024	12/10/2024	Closing Sale	300	1,408,800	4604.37		27,979	41,630		27,979					13,651			.0002
S&P 500 - CAPPED TA2304946		N/A	Equity/Index	RBC	05/19/2023	05/17/2024	05/17/2024	Closing Sale	490	2,053,982	4158.7700000000 04	123,710		216,242		123,710					92,532			.0002
S&P 500 - CAPPED TA2400100		N/A	Equity/Index	TOCC	01/05/2024	12/09/2024	12/09/2024	Closing Sale	300	1,408,800	4604.37		27,811	41,363		27,811					13,552			.0002
S&P 500 - CAPPED TA2306845		N/A	Equity/Index	BMO	08/09/2023	08/07/2024	08/07/2024	Closing Sale	1,629	7,309,665	4518.4399999999 96	302,929		515,236		302,929					212,308			.0002
S&P 500 - CAPPED TA2309129		N/A	Equity/Index	BMO	12/11/2023	12/06/2024	12/06/2024	Closing Sale	81	373,061	4549.34	10,417		15,665		10,417					5,248			.0002
S&P 500 - CAPPED TA2309163		N/A	Equity/Index	BAR	12/12/2023	12/06/2024	12/06/2024	Closing Sale	267	1,235,863	4585.59	75,099		134,680		75,099					59,581			.0002
S&P 500 - CAPPED TA2306085		N/A	Equity/Index	RBC	07/10/2023	05/29/2024	05/29/2024	Closing Sale	256	1,126,152	4205.45	35,763		49,533		35,763					13,770			.0002
S&P 500 - CAPPED TA2307334		N/A	Equity/Index	BMO	08/31/2023	08/29/2024	08/29/2024	Closing Sale	1,925	8,721,521	4497.63	178,525		262,358		178,525					83,834			.0002
S&P 500 - CAPPED TA2303352		N/A	Equity/Index	BMO	02/09/2023	02/08/2024	02/08/2024	Closing Sale	1,521	6,233,438	4117.8599999999 97	118,243		187,904		118,243					69,662			.0002
S&P 500 - CAPPED TA2308523		N/A	Equity/Index	BNP	11/06/2023	11/01/2024	11/01/2024	Closing Sale	109	475,483	4317.78	30,159		54,123		30,159					23,964			.0002
S&P 500 - CAPPED TA2306083		N/A	Equity/Index	RBC	07/10/2023	06/21/2024	06/21/2024	Closing Sale	401	1,764,011	4381.8900000000 03	76,832		124,863		76,832					48,032			.0002
S&P 500 - CAPPED TA2306552		N/A	Equity/Index	RBC	07/25/2023	07/19/2024	07/19/2024	Closing Sale	72	326,684	4536.34	15,826		25,995		15,826					10,169			.0002
S&P 500 - CAPPED TA2308791		N/A	Equity/Index	TOCC	11/21/2023	11/19/2024	11/19/2024	Closing Sale	200	905,838	4514.0200000000 04	55,533		103,814		55,533					48,281			.0002
S&P 500 - CAPPED TA2307633		N/A	Equity/Index	BNP	09/19/2023	09/16/2024	09/16/2024	Closing Sale	536	2,379,511	4450.32	124,161		218,663		124,161					94,501			.0002
S&P 500 - CAPPED TA2307816		N/A	Equity/Index	TOCC	09/27/2023	09/13/2024	09/13/2024	Closing Sale	200	854,602	4450.32	41,055		93,256		41,055					52,201			.0002
S&P 500 - CAPPED TA2305204		N/A	Equity/Index	BMO	06/02/2023	05/31/2024	05/31/2024	Closing Sale	317	1,358,304	4221.0200000000 04	41,651		63,559		41,651					21,908			.0002
S&P 500 - CAPPED TA2309504		N/A	Equity/Index	SG	12/29/2023	12/27/2024	12/27/2024	Closing Sale	2,269	10,794,768	4781.58	203,779		325,738		203,779					121,959			.0002
S&P 500 - CAPPED TA2303219		N/A	Equity/Index	TOCC	01/31/2023	01/31/2024	01/31/2024	Closing Sale	600	2,445,960	4094.94	220,577		450,376		220,577					229,799			.0002
S&P 500 - CAPPED TA2308734		N/A	Equity/Index	BMO	11/17/2023	11/15/2024	11/15/2024	Closing Sale	350	1,577,020	4502.88	95,456		185,164		95,456					89,709			.0002
S&P 500 - CAPPED TA2308069		N/A	Equity/Index	BAR	10/10/2023	10/08/2024	10/08/2024	Closing Sale	1,700	7,408,158	4308.5	143,786		221,374		143,786					77,588			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308783		N/A	Equity/Index	TOCC-	11/21/2023	11/18/2024	11/18/2024	Closing Sale	900	4,076,271	4514.02000000004	118,607		189,045		118,607					70,438			.0002
S&P 500 - CAPPED TA2308784		N/A	Equity/Index	TOCC-	11/21/2023	11/18/2024	11/18/2024	Closing Sale	200	905,838	4514.02000000004	31,899		51,904		31,899					20,005			.0002
S&P 500 - CAPPED TA2308571		N/A	Equity/Index	TOCC-	11/09/2023	11/07/2024	11/07/2024	Closing Sale	100	434,810	4378.38	12,396		20,666		12,396					8,270			.0002
S&P 500 - CAPPED TA2308573		N/A	Equity/Index	TOCC-	11/09/2023	11/07/2024	11/07/2024	Closing Sale	3,100	13,479,110	4378.38	772,010		1,485,892		772,010					713,882			.0002
S&P 500 - CAPPED TA2305041		N/A	Equity/Index	BAR-	05/25/2023	05/17/2024	05/17/2024	Closing Sale	300	1,240,311	4158.77000000004	31,836		50,295		31,836					18,459			.0002
S&P 500 - CAPPED TA2307640		N/A	Equity/Index	BNP-	09/19/2023	09/18/2024	09/18/2024	Closing Sale	391	1,737,460	4453.53	101,973		187,220		101,973					85,247			.0002
S&P 500 - CAPPED TA2304221		N/A	Equity/Index	BMO-	04/11/2023	04/11/2024	04/11/2024	Closing Sale	268	1,100,000	4128.66	100,980		286,557		100,980					185,577			.0002
S&P 500 - CAPPED TA2306032		N/A	Equity/Index	BMO-	07/07/2023	07/03/2024	07/03/2024	Closing Sale	3,021	13,344,361	4455.59	547,707		942,220		547,707					394,512			.0002
S&P 500 - CAPPED TA2305418		N/A	Equity/Index	TOCC-	06/13/2023	06/07/2024	06/07/2024	Closing Sale	400	1,726,580	4298.8599999999997	51,090		77,072		51,090					25,982			.0002
S&P 500 - CAPPED TA2308169		N/A	Equity/Index	BAR-	10/17/2023	10/11/2024	10/11/2024	Closing Sale	1,000	4,369,450	4327.78	86,750		132,980		86,750					46,230			.0002
S&P 500 - CAPPED TA2304048		N/A	Equity/Index	BMO-	03/30/2023	03/28/2024	03/28/2024	Closing Sale	1,284	5,200,000	4069.46	484,067		1,521,031		484,067					1,036,965			.0002
S&P 500 - CAPPED TA2307404		N/A	Equity/Index	BMO-	09/05/2023	08/30/2024	08/30/2024	Closing Sale	606	2,727,806	4507.66	81,452		130,151		81,452					48,698			.0002
S&P 500 - CAPPED TA2304948		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	1,207	5,059,503	4198.05	102,414		162,064		102,414					59,650			.0002
S&P 500 - CAPPED TA2306811		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	852	3,814,089	4478.03	190,022		322,669		190,022					132,648			.0002
S&P 500 - CAPPED TA2306935		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	678	3,021,751	4464.05	176,999		321,575		176,999					144,577			.0002
S&P 500 - CAPPED TA2303131		N/A	Equity/Index	TOCC-	01/20/2023	01/22/2024	01/22/2024	Closing Sale	5,700	22,643,877	3972.61	779,107		1,349,361		779,107					570,254			.0002
S&P 500 - CAPPED TA2305335		N/A	Equity/Index	RBC-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	580	2,494,354	4267.52000000004	150,417		263,291		150,417					112,874			.0002
S&P 500 - CAPPED TA2303954		N/A	Equity/Index	BMO-	03/23/2023	03/14/2024	03/14/2024	Closing Sale	312	1,238,085	3919.29	128,485		384,131		128,485					255,647			.0002
S&P 500 - CAPPED TA2304614		N/A	Equity/Index	RBC-	05/05/2023	05/01/2024	05/01/2024	Closing Sale	1,200	4,939,200	4167.87	198,384		350,100		198,384					151,716			.0002
S&P 500 - CAPPED TA2308777		N/A	Equity/Index	TOCC-	11/21/2023	11/15/2024	11/15/2024	Closing Sale	700	3,170,433	4514.02000000004	90,675		144,186		90,675					53,511			.0002
S&P 500 - CAPPED TA2303443		N/A	Equity/Index	BMO-	02/16/2023	02/15/2024	02/15/2024	Closing Sale	400	1,649,064	4147.60000000004	70,408		124,160		70,408					53,752			.0002
S&P 500 - CAPPED TA2306562		N/A	Equity/Index	RBC-	07/25/2023	07/23/2024	07/23/2024	Closing Sale	778	3,547,959	4536.34	106,764		163,725		106,764					56,961			.0002
S&P 500 - CAPPED TA2306512		N/A	Equity/Index	TOCC-	07/21/2023	06/28/2024	06/28/2024	Closing Sale	400	1,820,436	4376.8599999999997	55,434		77,512		55,434					22,078			.0002
S&P 500 - CAPPED TA2307814		N/A	Equity/Index	TOCC-	09/27/2023	09/06/2024	09/06/2024	Closing Sale	200	854,602	4465.47999999996	26,509		53,544		26,509					27,035			.0002
S&P 500 - CAPPED TA2303323		N/A	Equity/Index	TOCC-	02/07/2023	02/06/2024	02/06/2024	Closing Sale	200	821,050	4111.08	20,041		32,880		20,041					12,839			.0002
S&P 500 - CAPPED TA2304609		N/A	Equity/Index	RBC-	05/04/2023	05/02/2024	05/02/2024	Closing Sale	2,427	9,858,401	4119.58	186,199		311,190		186,199					124,991			.0002
S&P 500 - CAPPED TA2308524		N/A	Equity/Index	BNP-	11/06/2023	11/01/2024	11/01/2024	Closing Sale	638	2,783,103	4317.78	170,104		301,404		170,104					131,300			.0002
S&P 500 - CAPPED TA2303431		N/A	Equity/Index	BMO-	02/16/2023	02/16/2024	02/16/2024	Closing Sale	342	1,400,000	4110.45	130,913		306,367		130,913					175,455			.0002
S&P 500 - CAPPED TA2309275		N/A	Equity/Index	RBC-	12/19/2023	12/13/2024	12/13/2024	Closing Sale	960	4,566,624	4719.1899999999996	304,723		588,950		304,723					284,227			.0002
S&P 500 - CAPPED TA2306887		N/A	Equity/Index	BMO-	08/11/2023	08/13/2024	08/13/2024	Closing Sale	90	400,000	4489.05	35,126		84,706		35,126					49,580			.0002
S&P 500 - CAPPED TA2307382		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	1,667	7,504,867	4514.87	144,746		226,245		144,746					81,500			.0002
S&P 500 - CAPPED TA2305114		N/A	Equity/Index	TOCC-	05/30/2023	05/24/2024	05/24/2024	Closing Sale	300	1,258,791	4151.28	79,163		133,710		79,163					54,547			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307024		N/A	Equity/Index	SG-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	300	1,309,938	4370.3599999999997	122,835		355,167		122,835					232,332			.0002
S&P 500 - CAPPED TA2306543		N/A	Equity/Index	RBC-	07/25/2023	07/25/2024	07/25/2024	Closing Sale	307	1,400,000	4582.99	117,279		250,188		117,279					132,908			.0002
S&P 500 - CAPPED TA2305288		N/A	Equity/Index	BMO-	06/08/2023	06/06/2024	06/06/2024	Closing Sale	80	342,674	4283.8500000000004	21,111		39,788		21,111					18,677			.0002
S&P 500 - CAPPED TA2304000		N/A	Equity/Index	RBC-	03/27/2023	03/21/2024	03/21/2024	Closing Sale	500	1,991,265	4002.87	84,695		150,110		84,695					65,415			.0002
S&P 500 - CAPPED TA2306480		N/A	Equity/Index	BMO-	07/21/2023	07/23/2024	07/23/2024	Closing Sale	88	400,000	4536.34	34,621		89,891		34,621					55,269			.0002
S&P 500 - CAPPED TA2303477		N/A	Equity/Index	TOCC-	02/21/2023	02/14/2024	02/14/2024	Closing Sale	1,200	4,818,108	4136.13	191,275		372,204		191,275					180,929			.0002
S&P 500 - CAPPED TA2308275		N/A	Equity/Index	BAR-	10/23/2023	10/18/2024	10/18/2024	Closing Sale	1,205	5,090,269	4278	292,731		567,531		292,731					274,800			.0002
S&P 500 - CAPPED TA2308687		N/A	Equity/Index	SG-	11/15/2023	11/13/2024	11/13/2024	Closing Sale	1,525	6,884,430	4411.55	141,261		206,683		141,261					65,423			.0002
S&P 500 - CAPPED TA2306703		N/A	Equity/Index	BNP-	08/02/2023	07/31/2024	07/31/2024	Closing Sale	1,693	7,643,709	4588.96	421,388		815,755		421,388					394,367			.0002
S&P 500 - CAPPED TA2305498		N/A	Equity/Index	BMO-	06/15/2023	06/13/2024	06/13/2024	Closing Sale	1,310	5,756,258	4369.01	244,577		400,637		244,577					156,060			.0002
S&P 500 - CAPPED TA2400103		N/A	Equity/Index	TOCC-	01/05/2024	12/10/2024	12/10/2024	Closing Sale	400	1,878,400	4604.37		54,899	83,887		54,899					28,988			.0002
S&P 500 - CAPPED TA2306058		N/A	Equity/Index	BMO-	07/07/2023	06/28/2024	06/28/2024	Closing Sale	469	2,071,667	4450.38	58,555		94,231		58,555					35,677			.0002
S&P 500 - CAPPED TA2309424		N/A	Equity/Index	RBC-	12/28/2023	12/27/2024	12/27/2024	Closing Sale	125	600,000	4796.74	48,720		147,273		48,720					98,553			.0002
S&P 500 - CAPPED TA2307719		N/A	Equity/Index	SG-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	1,638	7,129,493	4402.2	358,329		665,585		358,329					307,256			.0002
S&P 500 - CAPPED TA2309264		N/A	Equity/Index	SG-	12/18/2023	11/22/2024	11/22/2024	Closing Sale	395	1,869,262	4559.34	59,929		85,802		59,929					25,873			.0002
S&P 500 - CAPPED TA2303681		N/A	Equity/Index	BOA-	03/07/2023	03/04/2024	03/04/2024	Closing Sale	2,000	8,017,760	4045.64	145,480		242,740		145,480					97,260			.0002
S&P 500 - CAPPED TA2306958		N/A	Equity/Index	SG-	08/16/2023	08/14/2024	08/14/2024	Closing Sale	2,195	9,733,354	4489.72	542,121		1,036,128		542,121					494,007			.0002
S&P 500 - CAPPED TA2308387		N/A	Equity/Index	TOCC-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	2,300	9,528,026	4186.7700000000004	171,385		288,903		171,385					117,518			.0002
S&P 500 - CAPPED TA2303212		N/A	Equity/Index	TOCC-	01/30/2023	01/30/2024	01/30/2024	Expiration	5,700	22,901,289	4017.77	777,568				777,568					(777,568)			.0002
S&P 500 - CAPPED TA2304258		N/A	Equity/Index	RBC-	04/13/2023	04/05/2024	04/05/2024	Closing Sale	300	1,232,616	4090.38	77,439		144,186		77,439					66,747			.0002
S&P 500 - CAPPED TA2305850		N/A	Equity/Index	BAR-	06/29/2023	06/27/2024	06/27/2024	Closing Sale	2,921	12,828,126	4378.41	274,311		409,057		274,311					134,746			.0002
S&P 500 - CAPPED TA2304322		N/A	Equity/Index	TOCC-	04/18/2023	04/16/2024	04/16/2024	Closing Sale	200	828,974	4137.6400000000003	24,305		39,300		24,305					14,995			.0002
S&P 500 - CAPPED TA2308157		N/A	Equity/Index	BMO-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	98	429,400	4349.6099999999997	14,655		23,445		14,655					8,790			.0002
S&P 500 - CAPPED TA2303151		N/A	Equity/Index	TOCC-	01/24/2023	01/24/2024	01/24/2024	Closing Sale	400	1,606,044	4035.83	149,099		333,038		149,099					183,939			.0002
S&P 500 - CAPPED TA2306505		N/A	Equity/Index	TOCC-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	600	2,730,654	4565.72	156,069		288,666		156,069					132,597			.0002
S&P 500 - CAPPED TA2305606		N/A	Equity/Index	TOCC-	06/16/2023	01/04/2024	01/04/2024	Closing Sale	1,300	5,759,442	4085.69	60,483		73,068		60,483					12,585			.0002
S&P 500 - CAPPED TA2308313		N/A	Equity/Index	BAR-	10/24/2023	10/22/2024	10/22/2024	Closing Sale	631	2,675,421	4224.16	73,133		119,644		73,133					46,511			.0002
S&P 500 - CAPPED TA2306057		N/A	Equity/Index	BMO-	07/07/2023	06/28/2024	06/28/2024	Closing Sale	1,156	5,106,283	4450.38	100,618		155,702		100,618					55,083			.0002
S&P 500 - CAPPED TA2306380		N/A	Equity/Index	SG-	07/18/2023	07/12/2024	07/12/2024	Closing Sale	533	2,421,275	4505.42	124,690		204,118		124,690					79,428			.0002
S&P 500 - CAPPED TA2304060		N/A	Equity/Index	TOCC-	03/31/2023	04/01/2024	04/01/2024	Closing Sale	300	1,232,793	4128.21	114,035		334,618		114,035					220,583			.0002
S&P 500 - CAPPED TA2305594		N/A	Equity/Index	TOCC-	06/16/2023	01/03/2024	01/03/2024	Closing Sale	400	1,772,136	3824.14	164,278		198,840		164,278					34,562			.0002
S&P 500 - CAPPED TA2307173		N/A	Equity/Index	BMO-	08/25/2023	08/06/2024	08/06/2024	Closing Sale	200	876,792	4478.03	22,582		38,550		22,582					15,968			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307164		N/A	Equity/Index	BMO-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	1,233	5,405,423	4436.01	104,115		164,322		104,115					60,207			.0002
S&P 500 - CAPPED TA2303702		N/A	Equity/Index	BMO-	03/08/2023	03/01/2024	03/01/2024	Closing Sale	900	3,592,134	4045.64	225,468		473,337		225,468					247,869			.0002
S&P 500 - CAPPED TA2306325		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	340	1,534,774	4191.97999999996	107,488		145,092		107,488					37,604			.0002
S&P 500 - CAPPED TA2305417		N/A	Equity/Index	TOCC-	06/13/2023	06/06/2024	06/06/2024	Closing Sale	200	863,290	4283.8500000000 04	38,597		59,874		38,597					21,277			.0002
S&P 500 - CAPPED TA2305728		N/A	Equity/Index	RBC-	06/23/2023	06/20/2024	06/20/2024	Closing Sale	2,500	10,886,650	4388.71	453,575		768,350		453,575					314,775			.0002
S&P 500 - CAPPED TA2304333		N/A	Equity/Index	TOCC-	04/18/2023	04/15/2024	04/15/2024	Closing Sale	2,300	9,533,201	4137.6400000000 03	181,092		285,407		181,092					104,315			.0002
S&P 500 - CAPPED TA2309255		N/A	Equity/Index	SG-	12/18/2023	11/21/2024	11/21/2024	Closing Sale	38	179,828	4538.18999999996	5,839		8,268		5,839					2,429			.0002
S&P 500 - CAPPED TA2309240		N/A	Equity/Index	TOCC-	12/15/2023	12/13/2024	12/13/2024	Closing Sale	300	1,418,307	4707.09	87,347		167,754		87,347					80,407			.0002
S&P 500 - CAPPED TA2309194		N/A	Equity/Index	SG-	12/14/2023	12/12/2024	12/12/2024	Closing Sale	1,081	5,108,049	4643.7	319,857		559,039		319,857					239,182			.0002
S&P 500 - CAPPED TA2306636		N/A	Equity/Index	RBC-	07/28/2023	07/12/2024	07/12/2024	Closing Sale	200	917,796	4510.04	33,578		50,182		33,578					16,604			.0002
S&P 500 - CAPPED TA2307765		N/A	Equity/Index	BNP-	09/25/2023	09/20/2024	09/20/2024	Closing Sale	37	159,459	4330	9,518		17,904		9,518					8,386			.0002
S&P 500 - CAPPED TA2305048		N/A	Equity/Index	BAR-	05/25/2023	05/23/2024	05/23/2024	Closing Sale	100	413,437	4145.58	11,500		18,135		11,500					6,635			.0002
S&P 500 - CAPPED TA2307312		N/A	Equity/Index	TOCC-	08/30/2023	08/28/2024	08/28/2024	Closing Sale	500	2,257,560	4433.3100000000 04	141,118		237,455		141,118					96,337			.0002
S&P 500 - CAPPED TA2307809		N/A	Equity/Index	TOCC-	09/27/2023	09/04/2024	09/04/2024	Closing Sale	200	854,602	4515.7700000000 04	21,513		45,058		21,513					23,545			.0002
S&P 500 - CAPPED TA2306084		N/A	Equity/Index	RBC-	07/10/2023	05/29/2024	05/29/2024	Closing Sale	2,586	11,375,892	4205.45	242,696		330,232		242,696					87,536			.0002
S&P 500 - CAPPED TA2306313		N/A	Equity/Index	BNP-	07/17/2023	07/12/2024	07/12/2024	Closing Sale	409	1,846,242	4510.04	80,336		129,121		80,336					48,786			.0002
S&P 500 - CAPPED TA2306519		N/A	Equity/Index	TOCC-	07/21/2023	03/14/2024	03/14/2024	Closing Sale	300	1,365,327	3919.29	75,506		88,159		75,506					12,653			.0002
S&P 500 - CAPPED TA2306689		N/A	Equity/Index	TOCC-	08/01/2023	07/30/2024	07/30/2024	Closing Sale	2,400	10,981,152	4582.22999999996	221,317		338,016		221,317					116,699			.0002
S&P 500 - CAPPED TA2306035		N/A	Equity/Index	BMO-	07/07/2023	07/03/2024	07/03/2024	Closing Sale	79	348,959	4455.59	22,298		45,759		22,298					23,461			.0002
S&P 500 - CAPPED TA2305499		N/A	Equity/Index	BMO-	06/15/2023	06/13/2024	06/13/2024	Closing Sale	2,244	9,860,338	4369.01	196,215		294,121		196,215					97,906			.0002
S&P 500 - CAPPED TA2306121		N/A	Equity/Index	SG-	07/11/2023	07/08/2024	07/08/2024	Closing Sale	200	879,902	4398.95	45,144		74,782		45,144					29,638			.0002
S&P 500 - CAPPED TA2305202		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	170	728,428	4221.02000000004	19,052		28,703		19,052					9,651			.0002
S&P 500 - CAPPED TA2304547		N/A	Equity/Index	BAR-	05/01/2023	04/26/2024	04/26/2024	Closing Sale	1,087	4,543,519	4055.99	212,258		330,665		212,258					118,407			.0002
S&P 500 - CAPPED TA2309328		N/A	Equity/Index	TOCC-	12/21/2023	12/19/2024	12/19/2024	Closing Sale	2,100	9,937,200	4768.37	184,517		300,804		184,517					116,287			.0002
S&P 500 - CAPPED TA2308427		N/A	Equity/Index	SG-	10/31/2023	10/25/2024	10/25/2024	Closing Sale	100	416,780	4137.22999999996	11,889		19,640		11,889					7,751			.0002
S&P 500 - CAPPED TA2307383		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	761	3,426,037	4514.87	97,058		155,921		97,058					58,863			.0002
S&P 500 - CAPPED TA2308684		N/A	Equity/Index	TOCC-	11/14/2023	11/12/2024	11/12/2024	Closing Sale	100	450,020	4415.24	20,093		32,006		20,093					11,913			.0002
S&P 500 - CAPPED TA2304227		N/A	Equity/Index	TOCC-	04/11/2023	04/05/2024	04/05/2024	Closing Sale	3,100	12,776,464	4105.02000000004	239,740		381,641		239,740					141,901			.0002
S&P 500 - CAPPED TA2303793		N/A	Equity/Index	TOCC-	03/15/2023	03/13/2024	03/13/2024	Closing Sale	2,200	8,527,046	3855.76	155,112		254,386		155,112					99,274			.0002
S&P 500 - CAPPED TA2306800		N/A	Equity/Index	BAR-	08/07/2023	07/19/2024	07/19/2024	Closing Sale	87	392,213	4534.87	12,159		19,726		12,159					7,567			.0002
S&P 500 - CAPPED TA2306557		N/A	Equity/Index	RBC-	07/25/2023	07/22/2024	07/22/2024	Closing Sale	2,056	9,378,781	4536.34	188,246		281,258		188,246					93,012			.0002
S&P 500 - CAPPED TA2307715		N/A	Equity/Index	SG-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	1,617	7,038,090	4402.2	131,527		213,945		131,527					82,418			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304520		N/A	Equity/Index	RBC-	04/28/2023	04/26/2024	04/26/2024	Closing Sale	288	1,200,000	4211.17479999998	105,074		255,801		105,074					150,728			0002
S&P 500 - CAPPED TA2307726		N/A	Equity/Index	SG-	09/22/2023	08/23/2024	08/23/2024	Closing Sale	300	1,305,768	4405.71	64,119		121,575		64,119					57,456			0002
S&P 500 - CAPPED TA2308731		N/A	Equity/Index	BMO-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	650	2,928,751	4502.88	81,920		129,974		81,920					48,055			0002
S&P 500 - CAPPED TA2306846		N/A	Equity/Index	BMO-	08/09/2023	08/07/2024	08/07/2024	Closing Sale	119	533,978	4518.43999999996	16,622		26,884		16,622					10,263			0002
S&P 500 - CAPPED TA2304438		N/A	Equity/Index	BNP-	04/25/2023	04/23/2024	04/23/2024	Closing Sale	1,627	6,637,965	4133.52000000004	122,594		201,764		122,594					79,170			0002
S&P 500 - CAPPED TA2304610		N/A	Equity/Index	BMO-	05/04/2023	05/03/2024	05/03/2024	Closing Sale	197	800,000	4090.87	47,681		90,722		47,681					43,040			0002
S&P 500 - CAPPED TA2303372		N/A	Equity/Index	BMO-	02/10/2023	02/09/2024	02/09/2024	Closing Sale	600	2,444,376	4081.5	66,744		110,202		66,744					43,458			0002
S&P 500 - CAPPED TA2308172		N/A	Equity/Index	BAR-	10/17/2023	10/11/2024	10/11/2024	Closing Sale	100	436,945	4327.78	19,560		32,458		19,560					12,898			0002
S&P 500 - CAPPED TA2304942		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	300	1,257,540	4158.77000000004	46,647		74,742		46,647					28,095			0002
S&P 500 - CAPPED TA2309287		N/A	Equity/Index	SG-	12/20/2023	12/17/2024	12/17/2024	Closing Sale	1,933	9,222,343	4719.18999999996	181,277		273,674		181,277					92,397			0002
S&P 500 - CAPPED TA2305464		N/A	Equity/Index	TOCC-	06/14/2023	06/12/2024	06/12/2024	Closing Sale	1,400	6,144,726	4338.93	374,900		648,634		374,900					273,734			0002
S&P 500 - CAPPED TA2306378		N/A	Equity/Index	SG-	07/18/2023	07/12/2024	07/12/2024	Closing Sale	819	3,720,496	4505.42	163,276		258,296		163,276					95,020			0002
S&P 500 - CAPPED TA2308170		N/A	Equity/Index	BAR-	10/17/2023	10/11/2024	10/11/2024	Closing Sale	900	3,932,505	4327.78	112,320		176,985		112,320					64,665			0002
S&P 500 - CAPPED TA2303753		N/A	Equity/Index	RBC-	03/10/2023	03/07/2024	03/07/2024	Closing Sale	800	3,113,816	3986.37	188,936		414,584		188,936					225,648			0002
S&P 500 - CAPPED TA2307384		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	173	778,849	4514.87	28,284		46,864		28,284					18,580			0002
S&P 500 - CAPPED TA2304316		N/A	Equity/Index	BMO-	04/17/2023	04/12/2024	04/12/2024	Closing Sale	600	2,479,542	4091.95	157,956		285,528		157,956					127,572			0002
S&P 500 - CAPPED TA2307732		N/A	Equity/Index	SG-	09/22/2023	08/29/2024	08/29/2024	Closing Sale	120	522,307	4497.63	25,692		58,020		25,692					32,328			0002
S&P 500 - CAPPED TA2305091		N/A	Equity/Index	TOCC-	05/26/2023	05/22/2024	05/22/2024	Closing Sale	300	1,260,960	4192.63	72,185		125,766		72,185					53,581			0002
S&P 500 - CAPPED TA2307018		N/A	Equity/Index	BAR-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	698	3,044,997	4404.33	173,362		326,476		173,362					153,113			0002
S&P 500 - CAPPED TA2308212		N/A	Equity/Index	TOCC-	10/18/2023	10/16/2024	10/16/2024	Closing Sale	700	3,040,520	4373.63	86,510		142,975		86,510					56,465			0002
S&P 500 - CAPPED TA2308111		N/A	Equity/Index	BAR-	10/12/2023	10/11/2024	10/11/2024	Closing Sale	391	1,700,000	4370.92	150,739		564,416		150,739					413,677			0002
S&P 500 - CAPPED TA2306263		N/A	Equity/Index	BMO-	07/14/2023	07/15/2024	07/15/2024	Closing Sale	133	600,000	4505.42	51,011		149,923		51,011					98,912			0002
S&P 500 - CAPPED TA2307810		N/A	Equity/Index	TOCC-	09/27/2023	09/06/2024	09/06/2024	Closing Sale	300	1,281,903	4451.14000000003	30,104		57,116		30,104					27,012			0002
S&P 500 - CAPPED TA2307811		N/A	Equity/Index	TOCC-	09/27/2023	09/06/2024	09/06/2024	Closing Sale	100	427,301	4451.14000000003	20,673		47,836		20,673					27,163			0002
S&P 500 - CAPPED TA2307059		N/A	Equity/Index	TOCC-	08/21/2023	08/02/2024	08/02/2024	Closing Sale	200	872,904	4501.89000000003	21,199		37,717		21,199					16,518			0002
S&P 500 - CAPPED TA2308642		N/A	Equity/Index	RBC-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	2,000	8,747,480	4382.78	320,700		264,100		320,700					(56,600)			0002
S&P 500 - CAPPED TA2307760		N/A	Equity/Index	BNP-	09/25/2023	09/20/2024	09/20/2024	Closing Sale	370	1,594,585	4330	69,312		120,158		69,312					50,845			0002
S&P 500 - CAPPED TA2400035		N/A	Equity/Index	TOCC-	01/04/2024	12/27/2024	12/27/2024	Closing Sale	100	471,335	4781.58		25,072	51,396		25,072					26,325			0002
S&P 500 - CAPPED TA2303344		N/A	Equity/Index	SG-	02/08/2023	02/07/2024	02/07/2024	Closing Sale	477	1,966,723	4164	83,618		148,967		83,618					65,349			0002
S&P 500 - CAPPED TA2305959		N/A	Equity/Index	BMO-	07/03/2023	06/28/2024	06/28/2024	Closing Sale	560	2,492,190	4396.43999999996	109,026		172,340		109,026					63,314			0002
S&P 500 - CAPPED TA2304004		N/A	Equity/Index	RBC-	03/27/2023	03/22/2024	03/22/2024	Closing Sale	1,000	3,982,530	3970.99	107,800		178,690		107,800					70,890			0002
S&P 500 - CAPPED TA2306858		N/A	Equity/Index	BAR-	08/10/2023	08/08/2024	08/08/2024	Closing Sale	73	327,381	4499.38	8,548		14,190		8,548					5,643			0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305954		N/A	Equity/Index	BMO-	07/03/2023	06/07/2024	06/07/2024	Closing Sale	300	1,335,102	4293.93	63,558		93,465		63,558					29,907			.0002
S&P 500 - CAPPED TA2305951		N/A	Equity/Index	BMO-	07/03/2023	06/06/2024	06/06/2024	Closing Sale	600	2,670,204	4283.8500000004	148,812		223,002		148,812					74,190			.0002
S&P 500 - CAPPED TA2308426		N/A	Equity/Index	SG-	10/31/2023	10/25/2024	10/25/2024	Closing Sale	100	416,780	4117.37	26,037		47,350		26,037					21,313			.0002
S&P 500 - CAPPED TA2303613		N/A	Equity/Index	TOCC-	03/02/2023	03/01/2024	03/01/2024	Closing Sale	300	1,183,305	3951.39	50,294		88,893		50,294					38,599			.0002
S&P 500 - CAPPED TA2308353		N/A	Equity/Index	BMO-	10/26/2023	10/11/2024	10/11/2024	Closing Sale	100	415,948	4349.6099999999 97	19,649		47,004		19,649					27,355			.0002
S&P 500 - CAPPED TA2304437		N/A	Equity/Index	BNP-	04/25/2023	04/22/2024	04/22/2024	Closing Sale	412	1,680,911	4133.5200000000 04	44,838		75,429		44,838					30,591			.0002
S&P 500 - CAPPED TA2309245		N/A	Equity/Index	TOCC-	12/18/2023	12/18/2024	12/18/2024	Closing Sale	200	948,112	4751.9399999999 96	76,798		223,994		76,798					147,196			.0002
S&P 500 - CAPPED TA2306532		N/A	Equity/Index	BMO-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	1,305	5,941,195	4534.87	132,418		196,572		132,418					64,154			.0002
S&P 500 - CAPPED TA2304895		N/A	Equity/Index	SG-	05/18/2023	05/16/2024	05/16/2024	Closing Sale	238	993,483	4109.8999999999 96	25,766		39,403		25,766					13,637			.0002
S&P 500 - CAPPED TA2309491		N/A	Equity/Index	BNP-	12/29/2023	12/20/2024	12/20/2024	Closing Sale	502	2,393,089	4754.63	66,374		106,705		66,374					40,331			.0002
S&P 500 - CAPPED TA2308836		N/A	Equity/Index	TOCC-	11/24/2023	11/25/2024	11/25/2024	Closing Sale	200	911,868	4559.34	77,808		285,602		77,808					207,794			.0002
S&P 500 - CAPPED TA2305329		N/A	Equity/Index	RBC-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	176	756,907	4267.5200000000 04	34,596		56,485		34,596					21,889			.0002
S&P 500 - CAPPED TA2309254		N/A	Equity/Index	SG-	12/18/2023	11/21/2024	11/21/2024	Closing Sale	125	591,539	4538.1899999999 96	12,461		17,213		12,461					4,751			.0002
S&P 500 - CAPPED TA2306533		N/A	Equity/Index	BMO-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	669	3,045,716	4534.87	130,482		212,367		130,482					81,886			.0002
S&P 500 - CAPPED TA2308210		N/A	Equity/Index	TOCC-	10/18/2023	10/03/2024	10/03/2024	Closing Sale	200	868,720	4229.45	51,525		83,720		51,525					32,195			.0002
S&P 500 - CAPPED TA2303670		N/A	Equity/Index	TOCC-	03/06/2023	03/01/2024	03/01/2024	Closing Sale	200	814,584	3981.35	58,077		103,508		58,077					45,431			.0002
S&P 500 - CAPPED TA2308934		N/A	Equity/Index	TOCC-	11/29/2023	11/15/2024	11/15/2024	Closing Sale	100	457,133	4502.88	28,329		49,481		28,329					21,152			.0002
S&P 500 - CAPPED TA2304725		N/A	Equity/Index	BAR-	05/11/2023	05/01/2024	05/01/2024	Closing Sale	3,000	12,376,320	4167.87	524,820		937,770		524,820					412,950			.0002
S&P 500 - CAPPED TA2304834		N/A	Equity/Index	BAR-	05/15/2023	05/10/2024	05/10/2024	Closing Sale	1,548	6,393,348	4124.08	124,103		191,519		124,103					67,415			.0002
S&P 500 - CAPPED TA2307632		N/A	Equity/Index	BNP-	09/19/2023	09/16/2024	09/16/2024	Closing Sale	259	1,149,613	4450.32	41,961		69,091		41,961					27,130			.0002
S&P 500 - CAPPED TA2303795		N/A	Equity/Index	TOCC-	03/15/2023	03/13/2024	03/13/2024	Closing Sale	2,200	8,527,046	3855.76	366,400		636,108		366,400					269,708			.0002
S&P 500 - CAPPED TA2304454		N/A	Equity/Index	SG-	04/26/2023	04/24/2024	04/24/2024	Closing Sale	646	2,616,617	4137.04	66,900		115,343		66,900					48,444			.0002
S&P 500 - CAPPED TA2305421		N/A	Equity/Index	TOCC-	06/13/2023	06/10/2024	06/10/2024	Closing Sale	2,500	10,791,125	4298.8599999999 97	222,339		328,650		222,339					106,311			.0002
S&P 500 - CAPPED TA2303476		N/A	Equity/Index	TOCC-	02/21/2023	02/16/2024	02/16/2024	Closing Sale	9,500	38,143,355	4079.09	1,383,918		2,496,125		1,383,918					1,112,207			.0002
S&P 500 - CAPPED TA2303516		N/A	Equity/Index	TOCC-	02/23/2023	02/22/2024	02/22/2024	Closing Sale	1,400	5,561,598	3991.05	148,016		251,384		148,016					103,368			.0002
S&P 500 - CAPPED TA2305828		N/A	Equity/Index	BMO-	06/28/2023	06/26/2024	06/26/2024	Closing Sale	2,364	10,370,537	4328.82	634,403		1,080,490		634,403					446,087			.0002
S&P 500 - CAPPED TA2305736		N/A	Equity/Index	RBC-	06/23/2023	01/23/2024	01/23/2024	Closing Sale	3,100	13,499,446	4263.8100000000 04	131,533		178,219		131,533					46,686			.0002
S&P 500 - CAPPED TA2303416		N/A	Equity/Index	SG-	02/15/2023	02/13/2024	02/13/2024	Closing Sale	1,090	4,499,357	4137.29	195,099		338,227		195,099					143,128			.0002
S&P 500 - CAPPED TA2303896		N/A	Equity/Index	TOCC-	03/21/2023	03/14/2024	03/14/2024	Closing Sale	400	1,593,248	3919.29	70,878		117,549		70,878					46,671			.0002
S&P 500 - CAPPED TA2308799		N/A	Equity/Index	BAR-	11/22/2023	11/20/2024	11/20/2024	Closing Sale	762	3,473,478	4547.38	207,371		386,448		207,371					179,078			.0002
S&P 500 - CAPPED TA2305735		N/A	Equity/Index	RBC-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	1,590	6,923,909	4365.6899999999 96	407,533		742,212		407,533					334,679			.0002
S&P 500 - CAPPED TA2307936		N/A	Equity/Index	TOCC-	10/03/2023	09/30/2024	09/30/2024	Closing Sale	600	2,541,720	4288.05	87,429		154,344		87,429					66,915			.0002

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S&P 500 - CAPPED TA2307537		N/A	Equity/Index	BMO-	09/13/2023	09/11/2024	09/11/2024	Closing Sale	1,498	6,696,719	4487.46	133,726		204,103		133,726					70,376			.0002
S&P 500 - CAPPED TA2309005		N/A	Equity/Index	BMO-	12/04/2023	11/29/2024	11/29/2024	Closing Sale	1,277	5,836,886	4567.8	254,046		438,930		254,046					184,884			.0002
S&P 500 - CAPPED TA2306947		N/A	Equity/Index	BAR-	08/15/2023	08/12/2024	08/12/2024	Closing Sale	699	3,115,345	4464.05	163,587		287,093		163,587					123,506			.0002
S&P 500 - CAPPED TA2309195		N/A	Equity/Index	SG-	12/14/2023	12/12/2024	12/12/2024	Closing Sale	6,063	28,649,494	4643.7	1,318,703		2,117,806		1,318,703					799,103			.0002
S&P 500 - CAPPED TA2308058		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	400	1,743,096	4308.5	63,532		103,404		63,532					39,872			.0002
S&P 500 - CAPPED TA2309047		N/A	Equity/Index	TOCC-	12/05/2023	12/02/2024	12/02/2024	Closing Sale	1,900	8,695,692	4594.63	166,735		264,879		166,735					98,144			.0002
S&P 500 - CAPPED TA2308346		N/A	Equity/Index	BMO-	10/26/2023	10/24/2024	10/24/2024	Closing Sale	114	474,181	4247.68	12,231		21,295		12,231					9,064			.0002
S&P 500 - CAPPED TA2307231		N/A	Equity/Index	TOCC-	08/29/2023	08/27/2024	08/27/2024	Closing Sale	1,400	6,247,332	4405.71	126,876		190,823		126,876					63,947			.0002
S&P 500 - CAPPED TA2305838		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Sale	212	926,198	3808.1	80,808		96,878		80,808					16,070			.0002
S&P 500 - CAPPED TA2307924		N/A	Equity/Index	BAR-	10/03/2023	10/03/2024	10/03/2024	Closing Sale	213	900,000	4247.21	84,544		309,126		84,544					224,583			.0002
S&P 500 - CAPPED TA2304001		N/A	Equity/Index	RBC-	03/27/2023	03/21/2024	03/21/2024	Closing Sale	236	939,877	4002.87	56,598		108,638		56,598					52,040			.0002
S&P 500 - CAPPED TA2304616		N/A	Equity/Index	TOCC-	05/05/2023	05/07/2024	05/07/2024	Closing Sale	200	827,250	4180.51	72,480		201,388		72,480					128,908			.0002
S&P 500 - CAPPED TA2308675		N/A	Equity/Index	TOCC-	11/14/2023	11/08/2024	11/08/2024	Closing Sale	200	900,040	4415.24	32,709		50,768		32,709					18,059			.0002
S&P 500 - CAPPED TA2306930		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	1,207	5,379,430	4464.05	103,271		163,464		103,271					60,193			.0002
S&P 500 - CAPPED TA2308948		N/A	Equity/Index	TOCC-	11/29/2023	11/25/2024	11/25/2024	Closing Sale	500	2,285,665	4559.34	149,913		296,335		149,913					146,422			.0002
S&P 500 - CAPPED TA2309486		N/A	Equity/Index	BNP-	12/29/2023	12/20/2024	12/20/2024	Closing Sale	294	1,401,530	4746.75	63,292		108,113		63,292					44,820			.0002
S&P 500 - CAPPED TA2307407		N/A	Equity/Index	BMO-	09/05/2023	08/30/2024	08/30/2024	Closing Sale	531	2,390,206	4507.66	125,550		226,466		125,550					100,917			.0002
S&P 500 - CAPPED TA2305496		N/A	Equity/Index	BMO-	06/15/2023	06/14/2024	06/14/2024	Closing Sale	203	900,000	4425.84	33,553		55,260		33,553					21,708			.0002
S&P 500 - CAPPED TA2307762		N/A	Equity/Index	BNP-	09/25/2023	09/20/2024	09/20/2024	Closing Sale	606	2,611,672	4330	135,090		242,958		135,090					107,868			.0002
S&P 500 - CAPPED TA2306112		N/A	Equity/Index	SG-	07/11/2023	07/05/2024	07/05/2024	Closing Sale	500	2,199,755	4398.95	65,595		100,235		65,595					34,640			.0002
S&P 500 - CAPPED TA2400316		N/A	Equity/Index	TOCC-	01/18/2024	12/27/2024	12/27/2024	Closing Sale	600	2,859,000	4781.78		100,545	172,502		100,545					71,957			.0002
S&P 500 - CAPPED TA2304582		N/A	Equity/Index	BAR-	05/02/2023	04/29/2024	04/29/2024	Closing Sale	352	1,446,660	4169.4799999999996	34,433		57,911		34,433					23,478			.0002
S&P 500 - CAPPED TA2307656		N/A	Equity/Index	BMO-	09/20/2023	08/30/2024	08/30/2024	Closing Sale	294	1,309,167	4515.7700000000004	45,317		79,501		45,317					34,183			.0002
S&P 500 - CAPPED TA2304824		N/A	Equity/Index	BAR-	05/15/2023	05/08/2024	05/08/2024	Closing Sale	347	1,433,134	4138.12	87,583		161,299		87,583					73,717			.0002
S&P 500 - CAPPED TA2400124		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	97	457,405	4550.58		21,558	33,109		21,558					11,551			.0002
S&P 500 - CAPPED TA2304577		N/A	Equity/Index	BAR-	05/02/2023	04/26/2024	04/26/2024	Closing Sale	936	3,846,801	4169.4799999999996	109,269		186,751		109,269					77,482			.0002
S&P 500 - CAPPED TA2400105		N/A	Equity/Index	TOCC-	01/05/2024	12/13/2024	12/13/2024	Closing Sale	300	1,408,800	4707.09		24,805	39,507		24,805					14,702			.0002
S&P 500 - CAPPED TA2303929		N/A	Equity/Index	TOCC-	03/23/2023	03/20/2024	03/20/2024	Closing Sale	300	1,196,316	3951.57	78,389		145,209		78,389					66,820			.0002
S&P 500 - CAPPED TA2308015		N/A	Equity/Index	TOCC-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	400	1,714,400	4263.75	88,746		156,264		88,746					67,518			.0002
S&P 500 - CAPPED TA2306822		N/A	Equity/Index	BAR-	08/08/2023	08/06/2024	08/06/2024	Closing Sale	966	4,324,425	4478.03	123,793		194,079		123,793					70,286			.0002
S&P 500 - CAPPED TA2303605		N/A	Equity/Index	TOCC-	03/02/2023	02/28/2024	02/28/2024	Closing Sale	1,100	4,338,785	3970.15	283,652		567,686		283,652					284,034			.0002
S&P 500 - CAPPED TA2303847		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	600	2,343,492	3948.87	80,988		143,484		80,988					62,496			.0002

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S&P 500 - CAPPED TA2305797		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Sale	200	876,132	4307.52000000004	29,226		43,972		29,226					14,746			.0002
S&P 500 - CAPPED TA2309033		N/A	Equity/Index	TOCC-	12/05/2023	11/08/2024	11/08/2024	Closing Sale	200	915,336	4415.24	18,707		26,660		18,707					7,953			.0002
S&P 500 - CAPPED TA2307827		N/A	Equity/Index	TOCC-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	200	854,602	4337.43999999996	49,101		97,130		49,101					48,029			.0002
S&P 500 - CAPPED TA2308570		N/A	Equity/Index	TOCC-	11/09/2023	11/07/2024	11/07/2024	Closing Sale	2,500	10,870,250	4378.38	205,613		332,475		205,613					126,862			.0002
S&P 500 - CAPPED TA2306331		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	137	618,423	4198.05	44,066		59,847		44,066					15,781			.0002
S&P 500 - CAPPED TA2305081		N/A	Equity/Index	RBC-	05/26/2023	05/28/2024	05/28/2024	Closing Sale	119	500,000	4229.84	44,725		127,953		44,725					83,228			.0002
S&P 500 - CAPPED TA2308947		N/A	Equity/Index	TOCC-	11/29/2023	11/25/2024	11/25/2024	Closing Sale	300	1,371,399	4559.34	85,190		162,681		85,190					77,491			.0002
S&P 500 - CAPPED TA2305289		N/A	Equity/Index	BMO-	06/08/2023	06/06/2024	06/06/2024	Closing Sale	4,827	20,676,117	4283.85000000004	886,720		1,487,247		886,720					600,527			.0002
S&P 500 - CAPPED TA2306820		N/A	Equity/Index	BAR-	08/08/2023	08/05/2024	08/05/2024	Closing Sale	441	1,974,194	4478.03	98,202		166,654		98,202					68,452			.0002
S&P 500 - CAPPED TA2305873		N/A	Equity/Index	BNP-	06/29/2023	01/18/2024	01/18/2024	Closing Sale	193	847,403	3928.86	30,513		36,018		30,513					5,504			.0002
S&P 500 - CAPPED TA2303674		N/A	Equity/Index	BOA-	03/07/2023	03/01/2024	03/01/2024	Closing Sale	300	1,202,664	3951.39	80,523		146,283		80,523					65,760			.0002
S&P 500 - CAPPED TA2308630		N/A	Equity/Index	RBC-	11/10/2023	10/18/2024	10/18/2024	Closing Sale	100	437,374	4278	26,184		46,407		26,184					20,223			.0002
S&P 500 - CAPPED TA2309198		N/A	Equity/Index	BNP-	12/14/2023	12/12/2024	12/12/2024	Closing Sale	200	942,564	4650.17262000003	27,975		42,320		27,975					14,345			.0002
S&P 500 - CAPPED TA2400122		N/A	Equity/Index	BAR-	01/08/2024	11/27/2024	11/27/2024	Closing Sale	415	1,956,941	4554.89000000003		92,205	141,963		92,205					49,759			.0002
S&P 500 - CAPPED TA2308681		N/A	Equity/Index	TOCC-	11/14/2023	11/11/2024	11/11/2024	Closing Sale	400	1,800,080	4415.24	112,914		193,744		112,914					80,830			.0002
S&P 500 - CAPPED TA2306321		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	244	1,101,426	4158.77000000004	88,199		119,233		88,199					31,034			.0002
S&P 500 - CAPPED TA2308521		N/A	Equity/Index	BNP-	11/06/2023	11/01/2024	11/01/2024	Closing Sale	1,221	5,326,283	4317.78	151,380		238,412		151,380					87,033			.0002
S&P 500 - CAPPED TA2307021		N/A	Equity/Index	SG-	08/18/2023	08/14/2024	08/14/2024	Closing Sale	100	436,646	4489.72	33,452		96,549		33,452					63,097			.0002
S&P 500 - CAPPED TA2304731		N/A	Equity/Index	BAR-	05/11/2023	05/03/2024	05/03/2024	Closing Sale	1,500	6,188,160	4136.25	387,450		729,015		387,450					341,565			.0002
S&P 500 - CAPPED TA2306823		N/A	Equity/Index	BAR-	08/08/2023	08/06/2024	08/06/2024	Closing Sale	189	846,083	4478.03	26,723		42,317		26,723					15,594			.0002
S&P 500 - CAPPED TA2305628		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	200	877,692	4425.84	42,281		75,232		42,281					32,951			.0002
S&P 500 - CAPPED TA2303783		N/A	Equity/Index	TOCC-	03/14/2023	03/12/2024	03/12/2024	Closing Sale	2,200	8,558,088	3861.59	156,674		254,782		156,674					98,108			.0002
S&P 500 - CAPPED TA2308273		N/A	Equity/Index	BAR-	10/23/2023	10/18/2024	10/18/2024	Closing Sale	871	3,679,357	4278	98,249		166,892		98,249					68,644			.0002
S&P 500 - CAPPED TA2308446		N/A	Equity/Index	BMO-	11/01/2023	11/01/2024	11/01/2024	Closing Sale	378	1,600,000	4266.68	142,351		552,023		142,351					409,672			.0002
S&P 500 - CAPPED TA2304421		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	600	2,477,874	4154.52000000004	70,260		114,948		70,260					44,688			.0002
S&P 500 - CAPPED TA2304151		N/A	Equity/Index	BMO-	04/06/2023	04/05/2024	04/05/2024	Closing Sale	950	3,900,000	4125.13	357,166		1,025,314		357,166					668,149			.0002
S&P 500 - CAPPED TA2303854		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	3,500	13,670,370	3960.28	248,045		415,835		248,045					167,790			.0002
S&P 500 - CAPPED TA2309411		N/A	Equity/Index	TOCC-	12/26/2023	12/20/2024	12/20/2024	Closing Sale	4,100	19,561,100	4754.63	804,688		1,366,366		804,688					561,678			.0002
S&P 500 - CAPPED TA2306901		N/A	Equity/Index	BNP-	08/14/2023	07/08/2024	07/08/2024	Closing Sale	165	738,700	4398.95	17,914		26,573		17,914					8,659			.0002
S&P 500 - CAPPED TA2300004		N/A	Equity/Index	RBC-	01/03/2023	01/03/2024	01/03/2024	Closing Sale	3,922	15,000,000	3824.14	514,050		945,000		514,050					430,950			.0002
S&P 500 - CAPPED TA2304985		N/A	Equity/Index	RBC-	05/23/2023	05/23/2024	05/23/2024	Closing Sale	314	1,300,000	4172.10999999997	115,636		343,610		115,636					227,974			.0002
S&P 500 - CAPPED TA2307454		N/A	Equity/Index	BMO-	09/07/2023	09/06/2024	09/06/2024	Closing Sale	100	446,548	4451.14000000003	16,687		27,328		16,687					10,641			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306572		N/A	Equity/Index	RBC-	07/26/2023	07/24/2024	07/24/2024	Closing Sale	965	4,396,781	4554.6400000000 03	187,886		305,915		187,886					118,029			0002
S&P 500 - CAPPED TA2303595		N/A	Equity/Index	BMO-	03/01/2023	02/28/2024	02/28/2024	Closing Sale	1,800	7,134,552	3970.15	135,162		214,380		135,162					79,218			0002
S&P 500 - CAPPED TA2304192		N/A	Equity/Index	TOCC-	04/10/2023	04/05/2024	04/05/2024	Closing Sale	300	1,223,208	4090.38	74,846		142,674		74,846					67,828			0002
S&P 500 - CAPPED TA2305635		N/A	Equity/Index	TOCC-	06/20/2023	01/10/2024	01/10/2024	Closing Sale	1,600	7,021,536	3919.25	158,857		188,352		158,857					29,495			0002
S&P 500 - CAPPED TA2303634		N/A	Equity/Index	BMO-	03/03/2023	03/05/2024	03/05/2024	Closing Sale	445	1,800,000	4069.91	170,459		448,812		170,459					278,353			0002
S&P 500 - CAPPED TA2309388		N/A	Equity/Index	SG-	12/22/2023	12/13/2024	12/13/2024	Closing Sale	118	561,970	4707.09	11,209		16,627		11,209					5,419			0002
S&P 500 - CAPPED TA2305789		N/A	Equity/Index	SG-	06/27/2023	06/24/2024	06/24/2024	Closing Sale	700	3,066,462	4348.33	88,501		134,932		88,501					46,431			0002
S&P 500 - CAPPED TA2304419		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	261	1,077,875	4154.5200000000 04	61,706		113,052		61,706					51,347			0002
S&P 500 - CAPPED TA2303269		N/A	Equity/Index	BOA-	02/03/2023	02/02/2024	02/02/2024	Closing Sale	1,668	6,900,000	4157.576	612,720		1,336,193		612,720					723,473			0002
S&P 500 - CAPPED TA2304778		N/A	Equity/Index	TOCC-	05/12/2023	05/08/2024	05/08/2024	Closing Sale	700	2,885,806	4138.12	179,981		340,333		179,981					160,352			0002
S&P 500 - CAPPED TA2308342		N/A	Equity/Index	BNP-	10/26/2023	10/25/2024	10/25/2024	Closing Sale	121	500,000	4137.2299999999 96	9,305		15,000		9,305					5,695			0002
S&P 500 - CAPPED TA2303829		N/A	Equity/Index	RBC-	03/17/2023	03/19/2024	03/19/2024	Closing Sale	460	1,800,000	3938.1815200000 01	176,401		570,030		176,401					393,630			0002
S&P 500 - CAPPED TA2305810		N/A	Equity/Index	SG-	06/27/2023	01/30/2024	01/30/2024	Closing Sale	300	1,314,198	4017.77	48,627		60,198		48,627					11,571			0002
S&P 500 - CAPPED TA2309288		N/A	Equity/Index	SG-	12/20/2023	12/16/2024	12/16/2024	Closing Sale	1,512	7,213,752	4719.1899999999 96	208,747		324,203		208,747					115,456			0002
S&P 500 - CAPPED TA2309385		N/A	Equity/Index	TOCC-	12/22/2023	12/24/2024	12/24/2024	Closing Sale	300	1,426,389	4768.8900000000 03	117,647		381,295		117,647					263,648			0002
S&P 500 - CAPPED TA2306866		N/A	Equity/Index	BAR-	08/10/2023	07/19/2024	07/19/2024	Closing Sale	61	273,565	4536.34	7,928		13,836		7,928					5,908			0002
S&P 500 - CAPPED TA2306817		N/A	Equity/Index	BAR-	08/08/2023	08/05/2024	08/05/2024	Closing Sale	2,249	10,067,941	4478.03	201,308		306,314		201,308					105,006			0002
S&P 500 - CAPPED TA2400133		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	377	1,777,751	4594.63		81,764	129,944		81,764					48,181			0002
S&P 500 - CAPPED TA2400109		N/A	Equity/Index	TOCC-	01/05/2024	12/19/2024	12/19/2024	Closing Sale	200	939,200	4768.37		38,381	72,656		38,381					34,275			0002
S&P 500 - CAPPED TA2309197		N/A	Equity/Index	SG-	12/14/2023	12/12/2024	12/12/2024	Closing Sale	3,144	14,856,343	4643.7	1,027,805		1,887,406		1,027,805					859,601			0002
S&P 500 - CAPPED TA2304940		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	1,477	6,191,289	4158.7700000000 04	119,430		184,271		119,430					64,840			0002
S&P 500 - CAPPED TA2306330		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	198	893,780	4198.05	48,948		64,500		48,948					15,553			0002
S&P 500 - CAPPED TA2307937		N/A	Equity/Index	TOCC-	10/03/2023	09/30/2024	09/30/2024	Closing Sale	600	2,541,720	4288.05	126,051		237,168		126,051					111,117			0002
S&P 500 - CAPPED TA2308981		N/A	Equity/Index	BOA-	12/01/2023	11/29/2024	11/29/2024	Closing Sale	961	4,411,836	4550.58	126,660		198,197		126,660					71,537			0002
S&P 500 - CAPPED TA2305855		N/A	Equity/Index	BNP-	06/29/2023	01/12/2024	01/12/2024	Closing Sale	163	715,682	4229.33	27,363		37,787		27,363					10,424			0002
S&P 500 - CAPPED TA2306081		N/A	Equity/Index	RBC-	07/10/2023	06/21/2024	06/21/2024	Closing Sale	188	827,018	4381.8900000000 03	19,452		29,527		19,452					10,075			0002
S&P 500 - CAPPED TA2305869		N/A	Equity/Index	BNP-	06/29/2023	01/17/2024	01/17/2024	Closing Sale	243	1,066,938	3990.97	95,883		126,076		95,883					30,193			0002
S&P 500 - CAPPED TA2308315		N/A	Equity/Index	BAR-	10/24/2023	10/11/2024	10/11/2024	Closing Sale	170	720,795	4376.95	33,366		68,729		33,366					35,363			0002
S&P 500 - CAPPED TA2303933		N/A	Equity/Index	TOCC-	03/23/2023	03/20/2024	03/20/2024	Closing Sale	3,900	15,552,108	3951.57	678,778		1,155,687		678,778					476,909			0002
S&P 500 - CAPPED TA2305832		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Sale	447	1,952,880	3808.1	64,104		73,397		64,104					9,292			0002
S&P 500 - CAPPED TA2307199		N/A	Equity/Index	BAR-	08/28/2023	08/23/2024	08/23/2024	Closing Sale	1,223	5,407,568	4405.71	323,740		577,488		323,740					253,748			0002
S&P 500 - CAPPED TA2308629		N/A	Equity/Index	RBC-	11/10/2023	10/18/2024	10/18/2024	Closing Sale	180	787,273	4278	38,693		33,574		38,693					(5,119)			0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308220		N/A	Equity/Index	TOCC-	10/18/2023	09/30/2024	09/30/2024	Closing Sale	200	868,720	4288.05	18,473		28,364		18,473					9,891			.0002
S&P 500 - CAPPED TA2309035		N/A	Equity/Index	TOCC-	12/05/2023	11/08/2024	11/08/2024	Closing Sale	200	915,336	4415.24	60,459		97,144		60,459					36,685			.0002
S&P 500 - CAPPED TA2307086		N/A	Equity/Index	BNP-	08/22/2023	08/16/2024	08/16/2024	Closing Sale	100	438,427	4370.35999999997	12,068		18,964		12,068					6,896			.0002
S&P 500 - CAPPED TA2304018		N/A	Equity/Index	TOCC-	03/28/2023	03/22/2024	03/22/2024	Closing Sale	2,700	10,735,929	3970.99	463,551		804,006		463,551					340,455			.0002
S&P 500 - CAPPED TA2303648		N/A	Equity/Index	TOCC-	03/03/2023	02/23/2024	02/23/2024	Closing Sale	300	1,205,367	3970.04	95,078		187,572		95,078					92,494			.0002
S&P 500 - CAPPED TA2308730		N/A	Equity/Index	BMO-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	1,389	6,258,515	4502.88	124,038		188,543		124,038					64,505			.0002
S&P 500 - CAPPED TA2305844		N/A	Equity/Index	BNP-	06/28/2023	01/09/2024	01/09/2024	Closing Sale	4,039	17,645,826	4129.89999999996	174,929		218,497		174,929					43,568			.0002
S&P 500 - CAPPED TA2307117		N/A	Equity/Index	BAR-	08/24/2023	08/22/2024	08/22/2024	Closing Sale	791	3,483,661	4387.55	123,799		199,577		123,799					75,778			.0002
S&P 500 - CAPPED TA2307507		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	179	800,660	4465.47999999996	35,506		59,949		35,506					24,442			.0002
S&P 500 - CAPPED TA2307058		N/A	Equity/Index	TOCC-	08/21/2023	08/02/2024	08/02/2024	Closing Sale	200	872,904	4501.89000000003	15,575		26,975		15,575					11,400			.0002
S&P 500 - CAPPED TA2304887		N/A	Equity/Index	BMO-	05/18/2023	05/17/2024	05/17/2024	Closing Sale	429	1,800,000	4226.18	157,376		461,824		157,376					304,448			.0002
S&P 500 - CAPPED TA2305240		N/A	Equity/Index	TOCC-	06/06/2023	05/31/2024	05/31/2024	Closing Sale	700	2,993,095	4282.37	128,811		214,760		128,811					85,949			.0002
S&P 500 - CAPPED TA2305636		N/A	Equity/Index	TOCC-	06/20/2023	01/10/2024	01/10/2024	Closing Sale	100	438,846	3919.25	13,142		15,673		13,142					2,531			.0002
S&P 500 - CAPPED TA2305972		N/A	Equity/Index	RBC-	07/05/2023	06/28/2024	06/28/2024	Closing Sale	1,125	5,001,266	4450.38	213,491		353,183		213,491					139,691			.0002
S&P 500 - CAPPED TA2307870		N/A	Equity/Index	TOCC-	09/29/2023	09/30/2024	09/30/2024	Closing Sale	200	857,610	4288.05	78,812		294,882		78,812					216,070			.0002
S&P 500 - CAPPED TA2303465		N/A	Equity/Index	TOCC-	02/17/2023	02/14/2024	02/14/2024	Closing Sale	500	2,028,170	4136.13	82,803		155,085		82,803					72,282			.0002
S&P 500 - CAPPED TA2307014		N/A	Equity/Index	BMO-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	92	400,000	4369.71	37,916		108,433		37,916					70,517			.0002
S&P 500 - CAPPED TA2303282		N/A	Equity/Index	TOCC-	02/03/2023	02/02/2024	02/02/2024	Closing Sale	200	835,396	4179.76	24,071		39,698		24,071					15,627			.0002
S&P 500 - CAPPED TA2303678		N/A	Equity/Index	BOA-	03/07/2023	03/01/2024	03/01/2024	Closing Sale	500	2,004,440	3981.35	136,620		258,790		136,620					122,170			.0002
S&P 500 - CAPPED TA2308298		N/A	Equity/Index	BAR-	10/24/2023	10/04/2024	10/04/2024	Closing Sale	180	763,195	4258.18999999996	15,219		24,896		15,219					9,677			.0002
S&P 500 - CAPPED TA2307370		N/A	Equity/Index	BMO-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	332	1,500,000	4515.77000000004	131,400		376,226		131,400					244,826			.0002
S&P 500 - CAPPED TA2304298		N/A	Equity/Index	SG-	04/14/2023	04/12/2024	04/12/2024	Closing Sale	600	2,486,634	4091.95	73,344		116,622		73,344					43,278			.0002
S&P 500 - CAPPED TA2305193		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	230	985,520	4179.83	27,724		40,857		27,724					13,133			.0002
S&P 500 - CAPPED TA2306510		N/A	Equity/Index	TOCC-	07/21/2023	06/21/2024	06/21/2024	Closing Sale	800	3,640,872	4365.68999999996	116,532		162,356		116,532					45,824			.0002
S&P 500 - CAPPED TA2305794		N/A	Equity/Index	SG-	06/27/2023	06/25/2024	06/25/2024	Closing Sale	800	3,504,528	4348.33	101,344		154,520		101,344					53,176			.0002
S&P 500 - CAPPED TA2306662		N/A	Equity/Index	TOCC-	07/31/2023	07/26/2024	07/26/2024	Closing Sale	400	1,833,084	4537.41	111,942		192,000		111,942					80,058			.0002
S&P 500 - CAPPED TA2306813		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	147	658,065	4478.03	44,954		85,575		44,954					40,621			.0002
S&P 500 - CAPPED TA2308506		N/A	Equity/Index	BAR-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	1,700	7,421,928	4237.85999999997	147,934		216,682		147,934					68,748			.0002
S&P 500 - CAPPED TA2304230		N/A	Equity/Index	TOCC-	04/11/2023	04/08/2024	04/08/2024	Closing Sale	600	2,472,864	4105.02000000004	68,199		110,814		68,199					42,615			.0002
S&P 500 - CAPPED TA2308418		N/A	Equity/Index	SG-	10/31/2023	10/24/2024	10/24/2024	Closing Sale	400	1,667,120	4247.68	27,432		50,980		27,432					23,548			.0002
S&P 500 - CAPPED TA2308432		N/A	Equity/Index	SG-	10/31/2023	10/28/2024	10/28/2024	Closing Sale	300	1,250,340	4117.37	69,795		123,522		69,795					53,727			.0002
S&P 500 - CAPPED TA2306033		N/A	Equity/Index	BMO-	07/07/2023	07/03/2024	07/03/2024	Closing Sale	164	724,421	4455.59	36,218		65,764		36,218					29,546			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304475		N/A	Equity/Index	BMO-	04/27/2023	04/24/2024	04/24/2024	Closing Sale	3,200	13,085,120	4137.04	560,800		992,896		560,800					432,096			.0002
S&P 500 - CAPPED TA2308636		N/A	Equity/Index	RBC-	11/10/2023	10/30/2024	10/30/2024	Closing Sale	300	1,312,122	4166.82	36,636		137,505		36,636					100,869			.0002
S&P 500 - CAPPED TA2303400		N/A	Equity/Index	BOA-	02/14/2023	02/09/2024	02/09/2024	Closing Sale	1,800	7,428,798	4090.46	325,512		552,204		325,512					226,692			.0002
S&P 500 - CAPPED TA2308942		N/A	Equity/Index	TOCC-	11/29/2023	11/22/2024	11/22/2024	Closing Sale	100	457,133	4559.34	26,947		50,149		26,947					23,202			.0002
S&P 500 - CAPPED TA2308463		N/A	Equity/Index	BOA-	11/02/2023	10/31/2024	10/31/2024	Closing Sale	2,991	12,868,119	4193.8	588,150		941,148		588,150					352,998			.0002
S&P 500 - CAPPED TA2309178		N/A	Equity/Index	BAR-	12/12/2023	12/10/2024	12/10/2024	Closing Sale	723	3,346,550	4604.37	97,019		153,095		97,019					56,076			.0002
S&P 500 - CAPPED TA2305926		N/A	Equity/Index	TOCC-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	1,200	5,330,856	4376.8599999999997	108,079		157,728		108,079					49,649			.0002
S&P 500 - CAPPED TA2303577		N/A	Equity/Index	BNP-	02/28/2023	02/23/2024	02/23/2024	Closing Sale	900	3,586,212	3970.04	66,654		107,190		66,654					40,536			.0002
S&P 500 - CAPPED TA2308954		N/A	Equity/Index	TOCC-	11/29/2023	11/27/2024	11/27/2024	Closing Sale	400	1,828,532	4550.43	108,798		199,903		108,798					91,104			.0002
S&P 500 - CAPPED TA2307013		N/A	Equity/Index	BMO-	08/18/2023	08/19/2024	08/19/2024	Closing Sale	92	400,000	4369.71	38,081		113,376		38,081					75,295			.0002
S&P 500 - CAPPED TA2308202		N/A	Equity/Index	BMO-	10/18/2023	10/16/2024	10/16/2024	Closing Sale	115	499,399	4373.63	44,698		168,917		44,698					124,218			.0002
S&P 500 - CAPPED TA2305672		N/A	Equity/Index	TOCC-	06/22/2023	06/20/2024	06/20/2024	Closing Sale	300	1,310,442	4388.71	72,812		131,649		72,812					58,837			.0002
S&P 500 - CAPPED TA2304436		N/A	Equity/Index	BNP-	04/25/2023	04/19/2024	04/19/2024	Closing Sale	755	3,080,309	4133.5200000000004	131,687		234,058		131,687					102,370			.0002
S&P 500 - CAPPED TA2306666		N/A	Equity/Index	TOCC-	07/31/2023	06/13/2024	06/13/2024	Closing Sale	100	458,271	4369.01	15,969		21,995		15,969					6,027			.0002
S&P 500 - CAPPED TA2400014		N/A	Equity/Index	BMO-	01/03/2024	12/27/2024	12/27/2024	Closing Sale	866	4,078,860	4783.3500000000004		74,502	124,288		74,502					49,786			.0002
S&P 500 - CAPPED TA2304380		N/A	Equity/Index	BAR-	04/20/2023	04/17/2024	04/17/2024	Closing Sale	325	1,344,132	4151.32	77,480		141,892		77,480					64,412			.0002
S&P 500 - CAPPED TA2307628		N/A	Equity/Index	BNP-	09/19/2023	09/13/2024	09/13/2024	Closing Sale	142	629,610	4467.4399999999996	22,742		37,985		22,742					15,244			.0002
S&P 500 - CAPPED TA2307443		N/A	Equity/Index	BAR-	09/06/2023	09/03/2024	09/03/2024	Closing Sale	500	2,225,740	4515.7700000000004	59,360		98,765		59,360					39,405			.0002
S&P 500 - CAPPED TA2307435		N/A	Equity/Index	BAR-	09/06/2023	08/30/2024	08/30/2024	Closing Sale	150	667,722	4507.66	21,885		37,101		21,885					15,216			.0002
S&P 500 - CAPPED TA2305813		N/A	Equity/Index	SG-	06/27/2023	01/30/2024	01/30/2024	Closing Sale	1,200	5,256,792	4017.77	457,644		626,772		457,644					169,128			.0002
S&P 500 - CAPPED TA2304980		N/A	Equity/Index	BMO-	05/22/2023	05/17/2024	05/17/2024	Closing Sale	757	3,177,227	4158.7700000000004	144,996		236,116		144,996					91,120			.0002
S&P 500 - CAPPED TA2307934		N/A	Equity/Index	TOCC-	10/03/2023	09/30/2024	09/30/2024	Closing Sale	900	3,812,580	4288.05	101,489		174,591		101,489					73,102			.0002
S&P 500 - CAPPED TA2305018		N/A	Equity/Index	TOCC-	05/24/2023	05/22/2024	05/22/2024	Closing Sale	2,500	10,273,100	4192.63	191,064		315,225		191,064					124,161			.0002
S&P 500 - CAPPED TA2309036		N/A	Equity/Index	TOCC-	12/05/2023	11/15/2024	11/15/2024	Closing Sale	100	457,668	4502.88	20,960		33,736		20,960					12,776			.0002
S&P 500 - CAPPED TA2307545		N/A	Equity/Index	TOCC-	09/14/2023	09/12/2024	09/12/2024	Closing Sale	3,100	13,783,871	4461.8999999999996	275,328		414,842		275,328					139,514			.0002
S&P 500 - CAPPED TA2305731		N/A	Equity/Index	RBC-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	700	3,048,262	4365.6899999999996	87,115		136,997		87,115					49,882			.0002
S&P 500 - CAPPED TA2304730		N/A	Equity/Index	BAR-	05/11/2023	05/03/2024	05/03/2024	Closing Sale	1,200	4,950,528	4136.25	203,532		347,448		203,532					143,916			.0002
S&P 500 - CAPPED TA2307892		N/A	Equity/Index	TOCC-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	2,200	9,476,610	4274.51	181,270		283,096		181,270					101,826			.0002
S&P 500 - CAPPED TA2305424		N/A	Equity/Index	TOCC-	06/13/2023	06/11/2024	06/11/2024	Closing Sale	3,000	12,949,350	4298.8599999999997	263,087		388,770		263,087					125,683			.0002
S&P 500 - CAPPED TA2400039		N/A	Equity/Index	TOCC-	01/04/2024	12/31/2024	12/31/2024	Closing Sale	700	3,299,345	4769.83		86,125	145,432		86,125					59,307			.0002
S&P 500 - CAPPED TA2309126		N/A	Equity/Index	BOA-	12/11/2023	12/10/2024	12/10/2024	Closing Sale	558	2,570,115	4617.22	214,679		791,071		214,679					576,392			.0002
S&P 500 - CAPPED TA2305812		N/A	Equity/Index	SG-	06/27/2023	01/30/2024	01/30/2024	Closing Sale	300	1,314,198	4017.77	107,442		144,639		107,442					37,197			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308692		N/A	Equity/Index	BMO-	11/16/2023	11/14/2024	11/14/2024	Closing Sale	1,755	7,877,888	4495.7	502,597		1,025,096		502,597					522,499			.0002
S&P 500 - CAPPED TA2303607		N/A	Equity/Index	TOCC-	03/02/2023	02/27/2024	02/27/2024	Closing Sale	300	1,183,305	3982.24	70,109		137,365		70,109					67,256			.0002
S&P 500 - CAPPED TA2303567		N/A	Equity/Index	BNP-	02/28/2023	02/23/2024	02/23/2024	Closing Sale	500	1,992,340	3970.04	135,765		258,055		135,765					122,290			.0002
S&P 500 - CAPPED TA2305740		N/A	Equity/Index	RBC-	06/23/2023	01/24/2024	01/24/2024	Closing Sale	300	1,306,398	4250.74	14,970		20,247		14,970					5,277			.0002
S&P 500 - CAPPED TA2306645		N/A	Equity/Index	RBC-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	200	917,796	4566.75	55,618		97,636		55,618					42,018			.0002
S&P 500 - CAPPED TA2309483		N/A	Equity/Index	BNP-	12/29/2023	12/12/2024	12/12/2024	Closing Sale	847	4,037,742	4643.7	188,644		295,044		188,644					106,400			.0002
S&P 500 - CAPPED TA2400022		N/A	Equity/Index	BMO-	01/03/2024	12/30/2024	12/30/2024	Closing Sale	2,767	13,032,570	4769.83		240,508	396,234		240,508					155,727			.0002
S&P 500 - CAPPED TA2306686		N/A	Equity/Index	TOCC-	08/01/2023	07/29/2024	07/29/2024	Closing Sale	200	915,096	4582.22999999996	28,951		45,814		28,951					16,863			.0002
S&P 500 - CAPPED TA2304039		N/A	Equity/Index	BMO-	03/29/2023	03/27/2024	03/27/2024	Closing Sale	740	2,965,594	3977.53	200,651		382,639		200,651					181,988			.0002
S&P 500 - CAPPED TA2306498		N/A	Equity/Index	RBC-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	250	1,135,398	4534.87	100,320		242,533		100,320					142,213			.0002
S&P 500 - CAPPED TA2305192		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	1,875	8,034,131	4179.83	162,750		235,106		162,750					72,356			.0002
S&P 500 - CAPPED TA2309053		N/A	Equity/Index	TOCC-	12/05/2023	12/03/2024	12/03/2024	Closing Sale	1,700	7,780,356	4594.63	149,184		236,997		149,184					87,813			.0002
S&P 500 - CAPPED TA2304478		N/A	Equity/Index	BMO-	04/27/2023	04/19/2024	04/19/2024	Closing Sale	800	3,271,280	4129.79	236,272		520,352		236,272					284,080			.0002
S&P 500 - CAPPED TA2305209		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	186	796,986	4221.0200000000004	49,199		84,399		49,199					35,201			.0002
S&P 500 - CAPPED TA2307890		N/A	Equity/Index	TOCC-	09/29/2023	09/16/2024	09/16/2024	Closing Sale	100	430,755	4450.32	10,772		19,794		10,772					9,022			.0002
S&P 500 - CAPPED TA2306119		N/A	Equity/Index	SG-	07/11/2023	07/08/2024	07/08/2024	Closing Sale	2,000	8,799,020	4398.95	178,180		265,260		178,180					87,080			.0002
S&P 500 - CAPPED TA2308020		N/A	Equity/Index	TOCC-	10/06/2023	09/20/2024	09/20/2024	Closing Sale	400	1,714,400	4330	47,626		81,412		47,626					33,786			.0002
S&P 500 - CAPPED TA2306080		N/A	Equity/Index	RBC-	07/10/2023	06/21/2024	06/21/2024	Closing Sale	170	747,835	4365.6899999999996	23,497		36,062		23,497					12,565			.0002
S&P 500 - CAPPED TA2304574		N/A	Equity/Index	BAR-	05/02/2023	04/26/2024	04/26/2024	Closing Sale	143	587,706	4135.3500000000004	39,112		76,877		39,112					37,765			.0002
S&P 500 - CAPPED TA2308855		N/A	Equity/Index	TOCC-	11/24/2023	11/05/2024	11/05/2024	Closing Sale	200	911,218	4358.34	18,831		26,254		18,831					7,423			.0002
S&P 500 - CAPPED TA2304847		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	700	2,879,478	4124.08	123,617		208,530		123,617					84,913			.0002
S&P 500 - CAPPED TA2304941		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	886	3,713,935	4158.7700000000004	104,158		163,396		104,158					59,238			.0002
S&P 500 - CAPPED TA2306554		N/A	Equity/Index	RBC-	07/25/2023	07/19/2024	07/19/2024	Closing Sale	71	322,442	4536.34	18,579		32,072		18,579					13,493			.0002
S&P 500 - CAPPED TA2308862		N/A	Equity/Index	TOCC-	11/24/2023	11/20/2024	11/20/2024	Closing Sale	400	1,822,436	4547.38	82,486		140,924		82,486					58,438			.0002
S&P 500 - CAPPED TA2304688		N/A	Equity/Index	SG-	05/10/2023	05/02/2024	05/02/2024	Closing Sale	705	2,917,741	4119.58	187,438		342,489		187,438					155,051			.0002
S&P 500 - CAPPED TA2307442		N/A	Equity/Index	BAR-	09/06/2023	09/03/2024	09/03/2024	Closing Sale	1,600	7,122,368	4515.7700000000004	135,312		217,824		135,312					82,512			.0002
S&P 500 - CAPPED TA2308693		N/A	Equity/Index	BMO-	11/16/2023	11/14/2024	11/14/2024	Closing Sale	4,723	21,200,720	4495.7	920,513		1,603,884		920,513					683,371			.0002
S&P 500 - CAPPED TA2306909		N/A	Equity/Index	BNP-	08/14/2023	07/15/2024	07/15/2024	Closing Sale	65	291,003	4505.42	8,949		14,643		8,949					5,693			.0002
S&P 500 - CAPPED TA2308967		N/A	Equity/Index	BMO-	11/30/2023	11/27/2024	11/27/2024	Closing Sale	195	888,186	4554.8900000000003	52,055		99,982		52,055					47,927			.0002
S&P 500 - CAPPED TA2308691		N/A	Equity/Index	BNP-	11/15/2023	11/13/2024	11/13/2024	Closing Sale	111	500,000	4402.92	23,945		37,899		23,945					13,954			.0002
S&P 500 - CAPPED TA2305022		N/A	Equity/Index	RBC-	05/24/2023	05/24/2024	05/24/2024	Closing Sale	292	1,200,000	4139.5200000000004	110,256		339,771		110,256					229,515			.0002
S&P 500 - CAPPED TA2306862		N/A	Equity/Index	BAR-	08/10/2023	08/08/2024	08/08/2024	Closing Sale	1,389	6,229,203	4499.38	326,637		576,463		326,637					249,826			.0002
S&P 500 - CAPPED TA2306099		N/A	Equity/Index	RBC-	07/10/2023	05/31/2024	05/31/2024	Closing Sale	164	721,441	4282.37	15,605		22,078		15,605					6,473			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307170		N/A	Equity/Index	BMO	08/25/2023	08/16/2024	08/16/2024	Closing Sale	420	1,841,263	4369.71	97,419		169,764		97,419					72,345			.0002
S&P 500 - CAPPED TA2309041		N/A	Equity/Index	TOCC	12/05/2023	11/29/2024	11/29/2024	Closing Sale	600	2,746,008	4594.63	77,517		126,852		77,517					49,335			.0002
S&P 500 - CAPPED TA2304729		N/A	Equity/Index	BAR	05/11/2023	05/01/2024	05/01/2024	Closing Sale	800	3,300,352	4167.87	200,856		391,776		200,856					190,920			.0002
S&P 500 - CAPPED TA2307175		N/A	Equity/Index	BMO	08/25/2023	08/08/2024	08/08/2024	Closing Sale	270	1,183,669	4499.38	55,415		112,366		55,415					56,951			.0002
S&P 500 - CAPPED TA2309290		N/A	Equity/Index	SG	12/20/2023	12/18/2024	12/18/2024	Closing Sale	271	1,292,941	4740.5600000000 04	58,913		99,563		58,913					40,650			.0002
S&P 500 - CAPPED TA2308421		N/A	Equity/Index	SG	10/31/2023	10/25/2024	10/25/2024	Closing Sale	700	2,917,460	4117.37	79,338		128,835		79,338					49,497			.0002
S&P 500 - CAPPED TA2307716		N/A	Equity/Index	SG	09/22/2023	09/20/2024	09/20/2024	Closing Sale	725	3,155,606	4402.2	85,731		143,536		85,731					57,804			.0002
S&P 500 - CAPPED TA2306640		N/A	Equity/Index	RBC	07/28/2023	07/25/2024	07/25/2024	Closing Sale	300	1,376,694	4567.46	88,704		161,004		88,704					72,300			.0002
S&P 500 - CAPPED TA2307380		N/A	Equity/Index	BAR	09/01/2023	08/28/2024	08/28/2024	Closing Sale	200	900,404	4433.3100000000 04	41,540		66,500		41,540					24,960			.0002
S&P 500 - CAPPED TA2308386		N/A	Equity/Index	TOCC	10/27/2023	10/24/2024	10/24/2024	Closing Sale	200	828,524	4247.68	43,843		91,245		43,843					47,402			.0002
S&P 500 - CAPPED TA2304226		N/A	Equity/Index	TOCC	04/11/2023	04/05/2024	04/05/2024	Closing Sale	400	1,648,576	4105.0200000000 04	104,042		192,920		104,042					88,878			.0002
S&P 500 - CAPPED TA2305263		N/A	Equity/Index	BMO	06/07/2023	06/05/2024	06/05/2024	Closing Sale	1,225	5,228,631	4273.79	303,041		557,240		303,041					254,200			.0002
S&P 500 - CAPPED TA2306043		N/A	Equity/Index	BMO	07/07/2023	06/14/2024	06/14/2024	Closing Sale	149	658,163	4372.59	18,752		28,387		18,752					9,636			.0002
S&P 500 - CAPPED TA2308072		N/A	Equity/Index	BAR	10/10/2023	10/09/2024	10/09/2024	Closing Sale	500	2,178,870	4335.66	61,835		100,135		61,835					38,300			.0002
S&P 500 - CAPPED TA2307778		N/A	Equity/Index	TOCC	09/26/2023	09/20/2024	09/20/2024	Closing Sale	300	1,287,834	4320.0600000000 04	55,520		97,188		55,520					41,668			.0002
S&P 500 - CAPPED TA2304645		N/A	Equity/Index	SG	05/08/2023	05/01/2024	05/01/2024	Closing Sale	2,200	9,093,414	4167.87	391,688		687,698		391,688					296,010			.0002
S&P 500 - CAPPED TA2306215		N/A	Equity/Index	RBC	07/13/2023	04/10/2024	04/10/2024	Closing Sale	604	2,715,759	4109.1099999999 97	220,587		294,184		220,587					73,597			.0002
S&P 500 - CAPPED TA2303600		N/A	Equity/Index	BMO	03/01/2023	02/28/2024	02/28/2024	Closing Sale	550	2,180,002	3970.15	65,676		109,181		65,676					43,505			.0002
S&P 500 - CAPPED TA2304439		N/A	Equity/Index	BNP	04/25/2023	04/23/2024	04/23/2024	Closing Sale	692	2,823,277	4133.5200000000 04	74,272		124,802		74,272					50,530			.0002
S&P 500 - CAPPED TA2303672		N/A	Equity/Index	TOCC	03/06/2023	03/01/2024	03/01/2024	Closing Sale	2,000	8,145,840	4045.64	151,751		242,660		151,751					90,909			.0002
S&P 500 - CAPPED TA2306073		N/A	Equity/Index	RBC	07/10/2023	07/05/2024	07/05/2024	Closing Sale	76	334,326	4411.59	12,829		20,955		12,829					8,126			.0002
S&P 500 - CAPPED TA2309417		N/A	Equity/Index	BMO	12/27/2023	12/24/2024	12/24/2024	Closing Sale	1,723	8,229,048	4754.63	157,827		246,199		157,827					88,373			.0002
S&P 500 - CAPPED TA2400034		N/A	Equity/Index	TOCC	01/04/2024	12/27/2024	12/27/2024	Closing Sale	800	3,770,680	4781.58		157,844	294,761		157,844					136,917			.0002
S&P 500 - CAPPED TA2308052		N/A	Equity/Index	BAR	10/10/2023	10/04/2024	10/04/2024	Closing Sale	100	435,774	4258.1899999999 96	19,837		31,937		19,837					12,100			.0002
S&P 500 - CAPPED TA2307192		N/A	Equity/Index	BAR	08/28/2023	08/23/2024	08/23/2024	Closing Sale	371	1,640,399	4376.3100000000 04	99,788		172,905		99,788					73,117			.0002
S&P 500 - CAPPED TA2305814		N/A	Equity/Index	SG	06/27/2023	01/31/2024	01/31/2024	Closing Sale	300	1,314,198	4198.93	15,840		20,388		15,840					4,548			.0002
S&P 500 - CAPPED TA2306386		N/A	Equity/Index	SG	07/18/2023	07/15/2024	07/15/2024	Closing Sale	371	1,685,353	4505.42	86,773		142,078		86,773					55,305			.0002
S&P 500 - CAPPED TA2307020		N/A	Equity/Index	BAR	08/18/2023	08/16/2024	08/16/2024	Closing Sale	531	2,316,466	4404.33	118,376		215,698		118,376					97,322			.0002
S&P 500 - CAPPED TA2309188		N/A	Equity/Index	BNP	12/13/2023	12/11/2024	12/11/2024	Closing Sale	1,181	5,496,776	4622.4399999999 96	337,683		612,006		337,683					274,323			.0002
S&P 500 - CAPPED TA2306039		N/A	Equity/Index	BMO	07/07/2023	07/05/2024	07/05/2024	Closing Sale	714	3,153,881	4446.82	130,890		223,089		130,890					92,199			.0002
S&P 500 - CAPPED TA2306641		N/A	Equity/Index	RBC	07/28/2023	07/26/2024	07/26/2024	Closing Sale	1,391	6,383,271	4566.75	127,875		190,776		127,875					62,901			.0002
S&P 500 - CAPPED TA2307970		N/A	Equity/Index	BAR	10/05/2023	10/03/2024	10/03/2024	Closing Sale	1,851	7,834,246	4229.45	146,322		234,855		146,322					88,533			.0002
S&P 500 - CAPPED TA2308306		N/A	Equity/Index	BAR	10/24/2023	10/18/2024	10/18/2024	Closing Sale	1,112	4,714,847	4224.16	281,747		516,113		281,747					234,365			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304835		N/A	Equity/Index	BAR-	05/15/2023	05/10/2024	05/10/2024	Closing Sale	508	2,098,076	4124.08	54,900		86,980		54,900					32,080			.0002
S&P 500 - CAPPED TA2306668		N/A	Equity/Index	TOCC-	07/31/2023	06/13/2024	06/13/2024	Closing Sale	100	458,271	4369.01	26,046		37,664		26,046					11,619			.0002
S&P 500 - CAPPED TA2303603		N/A	Equity/Index	TOCC-	03/02/2023	02/27/2024	02/27/2024	Closing Sale	500	1,972,175	3982.24	82,513		149,297		82,513					66,784			.0002
S&P 500 - CAPPED TA2303514		N/A	Equity/Index	TOCC-	02/23/2023	02/22/2024	02/22/2024	Closing Sale	1,300	5,164,341	3991.05	93,555		155,597		93,555					62,042			.0002
S&P 500 - CAPPED TA2306904		N/A	Equity/Index	BNP-	08/14/2023	07/12/2024	07/12/2024	Closing Sale	69	308,911	4505.42	5,338		8,389		5,338					3,051			.0002
S&P 500 - CAPPED TA2309040		N/A	Equity/Index	TOCC-	12/05/2023	11/29/2024	11/29/2024	Closing Sale	1,100	5,034,348	4594.63	96,421		153,065		96,421					56,644			.0002
S&P 500 - CAPPED TA2309050		N/A	Equity/Index	TOCC-	12/05/2023	12/02/2024	12/02/2024	Closing Sale	1,500	6,865,020	4594.63	295,958		516,840		295,958					220,882			.0002
S&P 500 - CAPPED TA2304726		N/A	Equity/Index	BAR-	05/11/2023	05/03/2024	05/03/2024	Closing Sale	400	1,650,176	4061.22	108,872		190,876		108,872					82,004			.0002
S&P 500 - CAPPED TA2303811		N/A	Equity/Index	SG-	03/16/2023	03/14/2024	03/14/2024	Closing Sale	771	3,051,364	3919.29	79,791		129,644		79,791					49,853			.0002
S&P 500 - CAPPED TA2304338		N/A	Equity/Index	TOCC-	04/18/2023	04/12/2024	04/12/2024	Closing Sale	600	2,486,922	4137.64000000000 3	157,497		291,678		157,497					134,181			.0002
S&P 500 - CAPPED TA2307931		N/A	Equity/Index	TOCC-	10/03/2023	09/27/2024	09/27/2024	Closing Sale	600	2,541,720	4288.05	141,813		276,216		141,813					134,403			.0002
S&P 500 - CAPPED TA2304383		N/A	Equity/Index	SG-	04/21/2023	04/22/2024	04/22/2024	Closing Sale	200	826,028	4164.52000000000 4	74,097		169,081		74,097					94,984			.0002
S&P 500 - CAPPED TA2307063		N/A	Equity/Index	TOCC-	08/21/2023	07/26/2024	07/26/2024	Closing Sale	300	1,309,356	4566.75	34,931		68,402		34,931					33,471			.0002
S&P 500 - CAPPED TA2303312		N/A	Equity/Index	BMO-	02/06/2023	01/10/2024	01/10/2024	Closing Sale	1,550	6,375,662	3919.25	482,081		789,725		482,081					307,644			.0002
S&P 500 - CAPPED TA2309186		N/A	Equity/Index	BNP-	12/13/2023	12/11/2024	12/11/2024	Closing Sale	496	2,308,553	4622.43999999999 96	67,952		106,794		67,952					38,842			.0002
S&P 500 - CAPPED TA2308625		N/A	Equity/Index	RBC-	11/10/2023	10/16/2024	10/16/2024	Closing Sale	180	787,273	4373.63	50,762		61,007		50,762					10,246			.0002
S&P 500 - CAPPED TA2305578		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	588	2,602,541	4372.59	112,867		179,975		112,867					67,108			.0002
S&P 500 - CAPPED TA2309034		N/A	Equity/Index	TOCC-	12/05/2023	11/08/2024	11/08/2024	Closing Sale	100	457,668	4415.24	14,496		21,100		14,496					6,604			.0002
S&P 500 - CAPPED TA2306900		N/A	Equity/Index	BNP-	08/14/2023	07/05/2024	07/05/2024	Closing Sale	97	434,266	4446.82	20,442		33,665		20,442					13,223			.0002
S&P 500 - CAPPED TA2307933		N/A	Equity/Index	TOCC-	10/03/2023	09/30/2024	09/30/2024	Closing Sale	2,900	12,284,980	4288.05	224,418		376,536		224,418					152,118			.0002
S&P 500 - CAPPED TA2304782		N/A	Equity/Index	TOCC-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	900	3,710,322	4130.62	102,533		167,256		102,533					64,723			.0002
S&P 500 - CAPPED TA2304939		N/A	Equity/Index	RBC-	05/19/2023	05/16/2024	05/16/2024	Closing Sale	88	368,878	4109.89999999996	24,874		42,496		24,874					17,622			.0002
S&P 500 - CAPPED TA2306034		N/A	Equity/Index	BMO-	07/07/2023	07/03/2024	07/03/2024	Closing Sale	2,100	9,276,120	4455.59	521,178		991,263		521,178					470,085			.0002
S&P 500 - CAPPED TA2304527		N/A	Equity/Index	SG-	04/28/2023	04/26/2024	04/26/2024	Closing Sale	870	3,609,395	4055.99	98,432		149,971		98,432					51,539			.0002
S&P 500 - CAPPED TA2305851		N/A	Equity/Index	BAR-	06/29/2023	06/27/2024	06/27/2024	Closing Sale	660	2,898,515	4378.41	174,999		309,507		174,999					134,508			.0002
S&P 500 - CAPPED TA2303594		N/A	Equity/Index	BMO-	03/01/2023	02/21/2024	02/21/2024	Closing Sale	1,000	3,963,640	3997.34	244,550		489,670		244,550					245,120			.0002
S&P 500 - CAPPED TA2304853		N/A	Equity/Index	TOCC-	05/16/2023	05/13/2024	05/13/2024	Closing Sale	3,000	12,340,620	4124.08	236,957		375,810		236,957					138,853			.0002
S&P 500 - CAPPED TA2306202		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	375	1,686,109	4135.35000000000 4	55,249		68,948		55,249					13,699			.0002
S&P 500 - CAPPED TA2305238		N/A	Equity/Index	TOCC-	06/06/2023	05/31/2024	05/31/2024	Closing Sale	1,400	5,986,190	4282.37	116,740		180,194		116,740					63,454			.0002
S&P 500 - CAPPED TA2304734		N/A	Equity/Index	BAR-	05/11/2023	05/09/2024	05/09/2024	Closing Sale	2,100	8,663,424	4119.17	165,858		259,518		165,858					93,660			.0002
S&P 500 - CAPPED TA2306117		N/A	Equity/Index	SG-	07/11/2023	07/05/2024	07/05/2024	Closing Sale	300	1,319,853	4398.95	80,226		140,226		80,226					60,000			.0002
S&P 500 - CAPPED TA2308621		N/A	Equity/Index	RBC-	11/10/2023	10/11/2024	10/11/2024	Closing Sale	130	568,586	4349.60999999997	16,117		18,490		16,117					2,373			.0002
S&P 500 - CAPPED TA2304228		N/A	Equity/Index	TOCC-	04/11/2023	04/05/2024	04/05/2024	Closing Sale	500	2,060,720	4105.02000000000 4	90,298		153,920		90,298					63,622			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306761		N/A	Equity/Index	TOCC-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	700	3,166,646	4513.3900000000 03	158,981		268,520		158,981					109,539			.0002
S&P 500 - CAPPED TA2308554		N/A	Equity/Index	BMO-	11/08/2023	11/06/2024	11/06/2024	Closing Sale	1,495	6,548,519	4365.9799999999 96	127,703		196,712		127,703					69,009			.0002
S&P 500 - CAPPED TA2305742		N/A	Equity/Index	RBC-	06/23/2023	01/24/2024	01/24/2024	Closing Sale	200	870,932	4016.95	67,734		92,390		67,734					24,656			.0002
S&P 500 - CAPPED TA2308884		N/A	Equity/Index	BMO-	11/27/2023	11/22/2024	11/22/2024	Closing Sale	166	755,662	4556.62	43,374		82,821		43,374					39,447			.0002
S&P 500 - CAPPED TA2307308		N/A	Equity/Index	TOCC-	08/30/2023	08/22/2024	08/22/2024	Closing Sale	100	451,512	4387.55	29,031		46,955		29,031					17,924			.0002
S&P 500 - CAPPED TA2303698		N/A	Equity/Index	BMO-	03/08/2023	03/08/2024	03/08/2024	Closing Sale	300	1,196,808	4015.96	113,624		332,097		113,624					218,473			.0002
S&P 500 - CAPPED TA2308304		N/A	Equity/Index	BAR-	10/24/2023	10/18/2024	10/18/2024	Closing Sale	874	3,705,734	4224.16	162,861		280,432		162,861					117,570			.0002
S&P 500 - CAPPED TA2306644		N/A	Equity/Index	RBC-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	850	3,900,633	4566.75	199,096		330,098		199,096					131,002			.0002
S&P 500 - CAPPED TA2309400		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	932	4,438,613	4698.3500000000 04	297,597		569,256		297,597					271,659			.0002
S&P 500 - CAPPED TA2308937		N/A	Equity/Index	TOCC-	11/29/2023	11/22/2024	11/22/2024	Closing Sale	200	914,266	4556.62	41,477		70,629		41,477					29,152			.0002
S&P 500 - CAPPED TA2303162		N/A	Equity/Index	BMO-	01/25/2023	01/25/2024	01/25/2024	Closing Sale	199	800,000	4036.3	73,999		170,877		73,999					96,878			.0002
S&P 500 - CAPPED TA2307176		N/A	Equity/Index	BMO-	08/25/2023	08/08/2024	08/08/2024	Closing Sale	113	495,387	4499.38	24,855		52,043		24,855					27,188			.0002
S&P 500 - CAPPED TA2305093		N/A	Equity/Index	TOCC-	05/26/2023	05/23/2024	05/23/2024	Closing Sale	100	420,320	4145.58	24,904		41,451		24,904					16,548			.0002
S&P 500 - CAPPED TA2305953		N/A	Equity/Index	BMO-	07/03/2023	06/07/2024	06/07/2024	Closing Sale	400	1,780,136	4298.8599999999 97	96,712		146,160		96,712					49,448			.0002
S&P 500 - CAPPED TA2307622		N/A	Equity/Index	BNP-	09/19/2023	09/13/2024	09/13/2024	Closing Sale	1,343	5,966,082	4450.32	116,355		182,194		116,355					65,838			.0002
S&P 500 - CAPPED TA2304376		N/A	Equity/Index	BAR-	04/20/2023	04/17/2024	04/17/2024	Closing Sale	389	1,608,822	4151.32	100,751		189,746		100,751					88,995			.0002
S&P 500 - CAPPED TA2308276		N/A	Equity/Index	BAR-	10/23/2023	10/18/2024	10/18/2024	Closing Sale	1,091	4,608,700	4278	197,176		356,059		197,176					158,882			.0002
S&P 500 - CAPPED TA2305639		N/A	Equity/Index	TOCC-	06/20/2023	01/11/2024	01/11/2024	Closing Sale	1,000	4,388,460	4203.42	49,116		63,839		49,116					14,723			.0002
S&P 500 - CAPPED TA2304340		N/A	Equity/Index	TOCC-	04/18/2023	04/12/2024	04/12/2024	Closing Sale	400	1,657,948	4137.6400000000 03	100,054		182,040		100,054					81,986			.0002
S&P 500 - CAPPED TA2307526		N/A	Equity/Index	TOCC-	09/12/2023	09/09/2024	09/09/2024	Closing Sale	200	891,730	4457.49	32,553		53,294		32,553					20,741			.0002
S&P 500 - CAPPED TA2303899		N/A	Equity/Index	TOCC-	03/21/2023	03/19/2024	03/19/2024	Closing Sale	900	3,584,808	3916.64	99,392		158,589		99,392					59,197			.0002
S&P 500 - CAPPED TA2305109		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	100	420,320	4151.28	25,887		43,820		25,887					17,933			.0002
S&P 500 - CAPPED TA2306264		N/A	Equity/Index	BMO-	07/14/2023	07/16/2024	07/16/2024	Closing Sale	244	1,100,000	4505.42	93,719		283,649		93,719					189,929			.0002
S&P 500 - CAPPED TA2304850		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	2,200	9,049,788	4130.62	389,610		661,694		389,610					272,084			.0002
S&P 500 - CAPPED TA2309487		N/A	Equity/Index	BNP-	12/29/2023	12/20/2024	12/20/2024	Closing Sale	2,107	10,044,301	5087.93	26,211		53,096		26,211					26,885			.0002
S&P 500 - CAPPED TA2305671		N/A	Equity/Index	TOCC-	06/22/2023	06/20/2024	06/20/2024	Closing Sale	100	436,814	4388.71	22,443		39,494		22,443					17,051			.0002
S&P 500 - CAPPED TA2305859		N/A	Equity/Index	BNP-	06/29/2023	01/12/2024	01/12/2024	Closing Sale	125	548,836	3999.09	44,508		57,488		44,508					12,980			.0002
S&P 500 - CAPPED TA2304832		N/A	Equity/Index	BAR-	05/15/2023	05/09/2024	05/09/2024	Closing Sale	831	3,432,088	4119.17	143,962		239,611		143,962					95,648			.0002
S&P 500 - CAPPED TA2304352		N/A	Equity/Index	TOCC-	04/19/2023	04/17/2024	04/17/2024	Closing Sale	1,100	4,573,822	4151.32	202,362		342,441		202,362					140,079			.0002
S&P 500 - CAPPED TA2309396		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	949	4,519,575	4698.3500000000 04	127,622		199,527		127,622					71,906			.0002
S&P 500 - CAPPED TA2400011		N/A	Equity/Index	BMO-	01/03/2024	12/30/2024	12/30/2024	Closing Sale	1,778	8,374,380	4769.83		343,278	636,062		343,278					292,783			.0002
S&P 500 - CAPPED TA2304932		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	406	1,700,000	4145.87	167,366		469,372		167,366					302,006			.0002
S&P 500 - CAPPED TA2309414		N/A	Equity/Index	RBC-	12/26/2023	12/26/2024	12/26/2024	Closing Sale	565	2,700,000	4789.07	222,858		706,006		222,858					483,148			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2303852		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	700	2,734,074	3960.28	71,925		124,747		71,925					52,822			.0002
S&P 500 - CAPPED TA2308619		N/A	Equity/Index	RBC-	11/10/2023	10/11/2024	10/11/2024	Closing Sale	106	463,616	4327.78	14,382		22,533		14,382					8,151			.0002
S&P 500 - CAPPED TA2306815		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	51	228,308	4501.8900000000 03	9,569		16,073		9,569					6,504			.0002
S&P 500 - CAPPED TA2303849		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	1,300	5,077,566	3891.93	94,432		151,788		94,432					57,356			.0002
S&P 500 - CAPPED TA2304580		N/A	Equity/Index	BAR-	05/02/2023	04/26/2024	04/26/2024	Closing Sale	280	1,150,752	4169.4799999999 96	66,548		129,506		66,548					62,958			.0002
S&P 500 - CAPPED TA2303528		N/A	Equity/Index	BMO-	02/24/2023	02/23/2024	02/23/2024	Closing Sale	1,612	6,400,000	3997.43	614,265		1,759,370		614,265					1,145,105			.0002
S&P 500 - CAPPED TA2308883		N/A	Equity/Index	BMO-	11/27/2023	11/22/2024	11/22/2024	Closing Sale	131	596,336	4556.62	20,784		34,323		20,784					13,539			.0002
S&P 500 - CAPPED TA2309075		N/A	Equity/Index	TOCC-	12/06/2023	12/04/2024	12/04/2024	Closing Sale	600	2,744,004	4569.78	160,185		301,200		160,185					141,015			.0002
S&P 500 - CAPPED TA2306159		N/A	Equity/Index	BMO-	07/12/2023	07/10/2024	07/10/2024	Closing Sale	184	824,395	4409.53	26,248		38,990		26,248					12,742			.0002
S&P 500 - CAPPED TA2304844		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	200	822,708	4124.08	19,541		31,314		19,541					11,773			.0002
S&P 500 - CAPPED TA2306972		N/A	Equity/Index	SG-	08/17/2023	08/15/2024	08/15/2024	Closing Sale	878	3,844,420	4437.8599999999 97	143,088		246,305		143,088					103,218			.0002
S&P 500 - CAPPED TA2308788		N/A	Equity/Index	TOCC-	11/21/2023	11/19/2024	11/19/2024	Closing Sale	2,100	9,511,299	4514.0200000000 04	184,013		285,096		184,013					101,083			.0002
S&P 500 - CAPPED TA2304061		N/A	Equity/Index	TOCC-	03/31/2023	04/02/2024	04/02/2024	Closing Sale	300	1,232,793	4128.21	114,281		323,230		114,281					208,949			.0002
S&P 500 - CAPPED TA2305110		N/A	Equity/Index	TOCC-	05/30/2023	05/24/2024	05/24/2024	Closing Sale	800	3,356,776	4151.28	147,108		232,440		147,108					85,332			.0002
S&P 500 - CAPPED TA2304040		N/A	Equity/Index	BMO-	03/29/2023	03/28/2024	03/28/2024	Closing Sale	372	1,500,000	4045.13	140,924		450,326		140,924					309,402			.0002
S&P 500 - CAPPED TA2309135		N/A	Equity/Index	BMO-	12/11/2023	12/06/2024	12/06/2024	Closing Sale	1,320	6,079,511	4585.59	269,742		456,007		269,742					186,265			.0002
S&P 500 - CAPPED TA2308797		N/A	Equity/Index	BAR-	11/22/2023	11/20/2024	11/20/2024	Closing Sale	1,979	9,021,014	4547.38	176,962		273,241		176,962					96,278			.0002
S&P 500 - CAPPED TA2304246		N/A	Equity/Index	BNP-	04/12/2023	04/10/2024	04/10/2024	Closing Sale	820	3,365,649	4109.1099999999 97	207,780		392,919		207,780					185,140			.0002
S&P 500 - CAPPED TA2304051		N/A	Equity/Index	RBC-	03/30/2023	03/28/2024	03/28/2024	Closing Sale	3,700	14,979,746	4051.32	541,014		931,327		541,014					390,313			.0002
S&P 500 - CAPPED TA2304648		N/A	Equity/Index	SG-	05/08/2023	05/03/2024	05/03/2024	Closing Sale	300	1,240,011	4061.22	35,337		54,825		35,337					19,488			.0002
S&P 500 - CAPPED TA2307329		N/A	Equity/Index	BNP-	08/31/2023	08/30/2024	08/30/2024	Closing Sale	111	500,000	4507.66	9,740		15,000		9,740					5,260			.0002
S&P 500 - CAPPED TA2303398		N/A	Equity/Index	TOCC-	02/13/2023	02/09/2024	02/09/2024	Closing Sale	200	823,608	4090.46	36,131		61,348		36,131					25,217			.0002
S&P 500 - CAPPED TA2307516		N/A	Equity/Index	TOCC-	09/12/2023	09/06/2024	09/06/2024	Closing Sale	100	445,865	4451.1400000000 03	20,638		34,872		20,638					14,234			.0002
S&P 500 - CAPPED TA2306315		N/A	Equity/Index	BNP-	07/17/2023	07/12/2024	07/12/2024	Closing Sale	731	3,299,763	4510.04	198,072		349,418		198,072					151,346			.0002
S&P 500 - CAPPED TA2304592		N/A	Equity/Index	SG-	05/03/2023	05/01/2024	05/01/2024	Closing Sale	2,282	9,394,424	4167.87	391,934		691,971		391,934					300,037			.0002
S&P 500 - CAPPED TA2305791		N/A	Equity/Index	SG-	06/27/2023	06/24/2024	06/24/2024	Closing Sale	100	438,066	4348.33	20,180		32,612		20,180					12,432			.0002
S&P 500 - CAPPED TA2306731		N/A	Equity/Index	RBC-	08/03/2023	08/01/2024	08/01/2024	Closing Sale	401	1,808,366	4576.7299999999 96	73,403		128,468		73,403					55,065			.0002
S&P 500 - CAPPED TA2305239		N/A	Equity/Index	TOCC-	06/06/2023	05/31/2024	05/31/2024	Closing Sale	1,200	5,131,020	4282.37	301,351		546,240		301,351					244,889			.0002
S&P 500 - CAPPED TA2307546		N/A	Equity/Index	TOCC-	09/14/2023	09/12/2024	09/12/2024	Closing Sale	1,100	4,891,051	4461.8999999999 96	186,181		294,437		186,181					108,256			.0002
S&P 500 - CAPPED TA2305580		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	110	486,870	4372.59	17,101		26,454		17,101					9,353			.0002
S&P 500 - CAPPED TA2303611		N/A	Equity/Index	TOCC-	03/02/2023	03/01/2024	03/01/2024	Closing Sale	500	1,972,175	3951.39	52,473		88,885		52,473					36,412			.0002
S&P 500 - CAPPED TA2307549		N/A	Equity/Index	TOCC-	09/14/2023	09/12/2024	09/12/2024	Closing Sale	1,500	6,669,615	4461.8999999999 96	365,603		619,035		365,603					253,432			.0002
S&P 500 - CAPPED TA2304474		N/A	Equity/Index	RBC-	04/27/2023	04/26/2024	04/26/2024	Closing Sale	1,016	4,200,000	4173.3952200000 03	374,010		941,047		374,010					567,037			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2303683		N/A	Equity/Index	BOA-	03/07/2023	03/05/2024	03/05/2024	Closing Sale	400	1,603,552	4045.64	40,364		68,776		40,364					28,412			0002
S&P 500 - CAPPED TA2304851		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	500	2,056,770	4137.6400000000 03	54,593		88,860		54,593					34,267			0002
S&P 500 - CAPPED TA2304420		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	470	1,941,001	4154.5200000000 04	122,228		231,428		122,228					109,200			0002
S&P 500 - CAPPED TA2307074		N/A	Equity/Index	TOCC-	08/21/2023	07/18/2024	07/18/2024	Closing Sale	200	872,904	4554.9799999999 96	35,167		77,150		35,167					41,983			0002
S&P 500 - CAPPED TA2303386		N/A	Equity/Index	BMO-	02/13/2023	02/13/2024	02/13/2024	Closing Sale	266	1,100,000	4155.91	104,225		211,971		104,225					107,746			0002
S&P 500 - CAPPED TA2309032		N/A	Equity/Index	TOCC-	12/05/2023	11/08/2024	11/08/2024	Closing Sale	200	915,336	4382.78	26,841		38,198		26,841					11,357			0002
S&P 500 - CAPPED TA2306943		N/A	Equity/Index	BAR-	08/15/2023	08/12/2024	08/12/2024	Closing Sale	1,947	8,677,506	4464.05	169,603		261,910		169,603					92,307			0002
S&P 500 - CAPPED TA2400317		N/A	Equity/Index	TOCC-	01/18/2024	12/16/2024	12/16/2024	Closing Sale	200	953,000	4719.1899999999 96		26,831	42,233		26,831					15,402			0002
S&P 500 - CAPPED TA2309166		N/A	Equity/Index	BAR-	12/12/2023	12/06/2024	12/06/2024	Closing Sale	563	2,605,958	4604.37	74,592		117,532		74,592					42,940			0002
S&P 500 - CAPPED TA2309234		N/A	Equity/Index	TOCC-	12/15/2023	12/06/2024	12/06/2024	Closing Sale	100	472,769	4604.37	30,196		50,631		30,196					20,435			0002
S&P 500 - CAPPED TA2306075		N/A	Equity/Index	RBC-	07/10/2023	07/05/2024	07/05/2024	Closing Sale	1,508	6,633,737	4411.59	327,221		562,740		327,221					235,519			0002
S&P 500 - CAPPED TA2309072		N/A	Equity/Index	TOCC-	12/06/2023	12/04/2024	12/04/2024	Closing Sale	2,000	9,146,680	4569.78	177,691		278,740		177,691					101,049			0002
S&P 500 - CAPPED TA2305923		N/A	Equity/Index	TOCC-	06/30/2023	07/01/2024	07/01/2024	Closing Sale	300	1,335,114	4450.38	115,511		307,392		115,511					191,880			0002
S&P 500 - CAPPED TA2308053		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	100	435,774	4258.1899999999 96	28,383		48,969		28,383					20,586			0002
S&P 500 - CAPPED TA2305107		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	800	3,362,560	4151.28	145,276		230,312		145,276					85,036			0002
S&P 500 - CAPPED TA2303467		N/A	Equity/Index	TOCC-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	1,200	4,867,608	4090.41	88,123		147,204		88,123					59,081			0002
S&P 500 - CAPPED TA2308726		N/A	Equity/Index	BMO-	11/17/2023	11/01/2024	11/01/2024	Closing Sale	438	1,973,527	4317.78	60,330		83,662		60,330					23,332			0002
S&P 500 - CAPPED TA2305678		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Sale	1,100	4,804,954	4209.38	51,222		67,229		51,222					16,007			0002
S&P 500 - CAPPED TA2400106		N/A	Equity/Index	TOCC-	01/05/2024	12/13/2024	12/13/2024	Closing Sale	200	939,200	4707.09		28,201	47,062		28,201					18,861			0002
S&P 500 - CAPPED TA2308031		N/A	Equity/Index	TOCC-	10/06/2023	09/06/2024	09/06/2024	Closing Sale	300	1,285,800	4457.49	32,624		63,327		32,624					30,703			0002
S&P 500 - CAPPED TA2308962		N/A	Equity/Index	BMO-	11/30/2023	11/27/2024	11/27/2024	Closing Sale	329	1,498,529	4554.8900000000 03	38,213		60,144		38,213					21,931			0002
S&P 500 - CAPPED TA2304063		N/A	Equity/Index	BAR-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	800	3,244,072	4027.81	86,568		136,944		86,568					50,376			0002
S&P 500 - CAPPED TA2308918		N/A	Equity/Index	RBC-	11/29/2023	11/29/2024	11/29/2024	Closing Sale	505	2,300,000	4567.42	188,577		740,435		188,577					551,858			0002
S&P 500 - CAPPED TA2306203		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	171	768,866	4135.3500000000 04	32,463		41,093		32,463					8,630			0002
S&P 500 - CAPPED TA2305334		N/A	Equity/Index	RBC-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	161	692,398	4267.5200000000 04	39,868		68,707		39,868					28,838			0002
S&P 500 - CAPPED TA2303349		N/A	Equity/Index	BMO-	02/09/2023	02/08/2024	02/08/2024	Closing Sale	127	520,478	4117.8599999999 97	22,290		39,223		22,290					16,933			0002
S&P 500 - CAPPED TA2303679		N/A	Equity/Index	BOA-	03/07/2023	03/01/2024	03/01/2024	Closing Sale	200	801,776	3981.35	52,304		97,530		52,304					45,226			0002
S&P 500 - CAPPED TA2306587		N/A	Equity/Index	SG-	07/27/2023	07/25/2024	07/25/2024	Closing Sale	110	500,000	4538.32	34,202		65,003		34,202					30,801			0002
S&P 500 - CAPPED TA2305802		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Sale	800	3,504,528	4307.5200000000 04	143,080		224,616		143,080					81,536			0002
S&P 500 - CAPPED TA2303703		N/A	Equity/Index	BMO-	03/08/2023	02/08/2024	02/08/2024	Closing Sale	400	1,596,504	4117.8599999999 97	81,556		189,420		81,556					107,864			0002
S&P 500 - CAPPED TA2309326		N/A	Equity/Index	BNP-	12/21/2023	12/20/2024	12/20/2024	Closing Sale	316	1,500,000	4746.75	28,425		45,001		28,425					16,576			0002
S&P 500 - CAPPED TA2305783		N/A	Equity/Index	SG-	06/27/2023	06/21/2024	06/21/2024	Closing Sale	1,500	6,570,990	4348.33	287,895		463,635		287,895					175,740			0002
S&P 500 - CAPPED TA2309171		N/A	Equity/Index	BAR-	12/12/2023	12/06/2024	12/06/2024	Closing Sale	342	1,583,015	4604.37	105,654		204,663		105,654					99,009			0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306885		N/A	Equity/Index	BMO-	08/11/2023	08/09/2024	08/09/2024	Closing Sale	224	1,000,000	4489.05	87,109		191,553		87,109					104,445			.0002
S&P 500 - CAPPED TA2306506		N/A	Equity/Index	TOCC-	07/21/2023	07/01/2024	07/01/2024	Closing Sale	300	1,365,327	4450.38	68,474		105,952		68,474					37,478			.0002
S&P 500 - CAPPED TA2304944		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	414	1,735,405	4158.7700000000004	78,706		129,131		78,706					50,425			.0002
S&P 500 - CAPPED TA2304779		N/A	Equity/Index	TOCC-	05/12/2023	05/08/2024	05/08/2024	Closing Sale	1,600	6,596,128	4138.12	271,385		463,408		271,385					192,023			.0002
S&P 500 - CAPPED TA2305049		N/A	Equity/Index	BAR-	05/25/2023	05/23/2024	05/23/2024	Closing Sale	900	3,720,933	4145.58	140,751		229,293		140,751					88,542			.0002
S&P 500 - CAPPED TA2308976		N/A	Equity/Index	TOCC-	12/01/2023	12/03/2024	12/03/2024	Closing Sale	400	1,837,852	4610.71	150,647		575,618		150,647					424,971			.0002
S&P 500 - CAPPED TA2304153		N/A	Equity/Index	BMO-	04/06/2023	04/08/2024	04/08/2024	Closing Sale	292	1,200,000	4125.13	110,533		314,915		110,533					204,383			.0002
S&P 500 - CAPPED TA2306208		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	102	458,622	4169.4799999999996	24,399		31,899		24,399					7,500			.0002
S&P 500 - CAPPED TA2307055		N/A	Equity/Index	TOCC-	08/21/2023	08/16/2024	08/16/2024	Closing Sale	400	1,745,808	4370.3599999999997	103,122		187,228		103,122					84,106			.0002
S&P 500 - CAPPED TA2305500		N/A	Equity/Index	BMO-	06/15/2023	06/13/2024	06/13/2024	Closing Sale	384	1,687,331	4369.01	84,065		142,602		84,065					58,537			.0002
S&P 500 - CAPPED TA2309251		N/A	Equity/Index	SG-	12/18/2023	12/13/2024	12/13/2024	Closing Sale	226	1,069,502	4719.55	66,315		127,995		66,315					61,680			.0002
S&P 500 - CAPPED TA2309490		N/A	Equity/Index	BNP-	12/29/2023	12/20/2024	12/20/2024	Closing Sale	157	748,436	5087.93	12,976		29,784		12,976					16,808			.0002
S&P 500 - CAPPED TA2308107		N/A	Equity/Index	BNP-	10/11/2023	10/09/2024	10/09/2024	Closing Sale	450	1,961,415	4335.66	116,316		209,691		116,316					93,375			.0002
S&P 500 - CAPPED TA2308454		N/A	Equity/Index	TOCC-	11/02/2023	11/01/2024	11/01/2024	Closing Sale	100	431,778	4317.78	8,000		12,936		8,000					4,937			.0002
S&P 500 - CAPPED TA2307405		N/A	Equity/Index	BMO-	09/05/2023	08/30/2024	08/30/2024	Closing Sale	183	823,743	4507.66	36,122		61,867		36,122					25,744			.0002
S&P 500 - CAPPED TA2306961		N/A	Equity/Index	SG-	08/16/2023	08/14/2024	08/14/2024	Closing Sale	889	3,942,119	4489.72	159,984		279,395		159,984					119,410			.0002
S&P 500 - CAPPED TA2306265		N/A	Equity/Index	BMO-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	427	1,929,365	4510.04	164,959		471,967		164,959					307,009			.0002
S&P 500 - CAPPED TA2305669		N/A	Equity/Index	TOCC-	06/22/2023	06/20/2024	06/20/2024	Closing Sale	200	873,628	4388.71	24,103		38,250		24,103					14,147			.0002
S&P 500 - CAPPED TA2304428		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	1,058	4,369,318	4129.79	285,004		529,127		285,004					244,123			.0002
S&P 500 - CAPPED TA2304935		N/A	Equity/Index	RBC-	05/19/2023	05/10/2024	05/10/2024	Closing Sale	500	2,095,900	4124.08	139,830		242,290		139,830					102,460			.0002
S&P 500 - CAPPED TA2306905		N/A	Equity/Index	BNP-	08/14/2023	07/12/2024	07/12/2024	Closing Sale	130	582,006	4505.42	27,352		48,695		27,352					21,343			.0002
S&P 500 - CAPPED TA2303612		N/A	Equity/Index	TOCC-	03/02/2023	03/01/2024	03/01/2024	Closing Sale	200	788,870	3951.39	22,085		37,530		22,085					15,445			.0002
S&P 500 - CAPPED TA2400101		N/A	Equity/Index	TOCC-	01/05/2024	12/09/2024	12/09/2024	Closing Sale	200	939,200	4604.37		28,275	43,353		28,275					15,078			.0002
S&P 500 - CAPPED TA2303578		N/A	Equity/Index	BNP-	02/28/2023	02/23/2024	02/23/2024	Closing Sale	300	1,195,404	3970.04	30,972		50,619		30,972					19,647			.0002
S&P 500 - CAPPED TA2308023		N/A	Equity/Index	TOCC-	10/06/2023	09/23/2024	09/23/2024	Closing Sale	100	428,600	4320.0600000000004	21,478		39,998		21,478					18,520			.0002
S&P 500 - CAPPED TA2304727		N/A	Equity/Index	BAR-	05/11/2023	05/03/2024	05/03/2024	Closing Sale	2,300	9,488,512	4136.25	414,115		713,506		414,115					299,391			.0002
S&P 500 - CAPPED TA2307840		N/A	Equity/Index	BNP-	09/28/2023	09/26/2024	09/26/2024	Closing Sale	140	600,000	4285.51	16,157		25,980		16,157					9,822			.0002
S&P 500 - CAPPED TA2305002		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	300	1,251,243	4191.9799999999996	78,428		147,240		78,428					68,812			.0002
S&P 500 - CAPPED TA2304351		N/A	Equity/Index	TOCC-	04/19/2023	04/18/2024	04/18/2024	Closing Sale	2,300	9,563,446	4154.87	181,644		286,595		181,644					104,951			.0002
S&P 500 - CAPPED TA2304597		N/A	Equity/Index	SG-	05/03/2023	05/01/2024	05/01/2024	Closing Sale	465	1,914,289	4167.87	49,667		83,021		49,667					33,354			.0002
S&P 500 - CAPPED TA2306934		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	525	2,339,852	4464.05	123,113		216,337		123,113					93,224			.0002
S&P 500 - CAPPED TA2306704		N/A	Equity/Index	BNP-	08/02/2023	07/31/2024	07/31/2024	Closing Sale	186	839,770	4588.96	51,632		106,693		51,632					55,062			.0002
S&P 500 - CAPPED TA2304473		N/A	Equity/Index	BNP-	04/27/2023	04/26/2024	04/26/2024	Closing Sale	242	1,000,000	4135.3500000000004	39,291		65,901		39,291					26,610			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2400125		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	218	1,027,983	4550.58		66,529	109,122		66,529					42,593			.0002
S&P 500 - CAPPED TA2307999		N/A	Equity/Index	TOCC-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	200	861,700	4308.5	82,132		288,464		82,132					206,332			.0002
S&P 500 - CAPPED TA2305770		N/A	Equity/Index	RBC-	06/26/2023	06/21/2024	06/21/2024	Closing Sale	829	3,596,467	4381.89000000003	204,299		387,922		204,299					183,624			.0002
S&P 500 - CAPPED TA2303780		N/A	Equity/Index	TOCC-	03/14/2023	03/08/2024	03/08/2024	Closing Sale	1,400	5,446,056	3861.59	234,662		405,404		234,662					170,743			.0002
S&P 500 - CAPPED TA2307307		N/A	Equity/Index	TOCC-	08/30/2023	08/22/2024	08/22/2024	Closing Sale	200	903,024	4387.55	50,323		78,909		50,323					28,586			.0002
S&P 500 - CAPPED TA2308620		N/A	Equity/Index	RBC-	11/10/2023	10/11/2024	10/11/2024	Closing Sale	100	437,374	4327.78	8,883		46,520		8,883					37,637			.0002
S&P 500 - CAPPED TA2306810		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	426	1,907,044	4478.03	81,093		133,534		81,093					52,441			.0002
S&P 500 - CAPPED TA2304801		N/A	Equity/Index	RBC-	05/15/2023	05/15/2024	05/15/2024	Closing Sale	193	800,000	4173.92	70,159		219,371		70,159					149,212			.0002
S&P 500 - CAPPED TA2308013		N/A	Equity/Index	TOCC-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	1,100	4,714,600	4263.75	168,449		281,369		168,449					112,920			.0002
S&P 500 - CAPPED TA2306726		N/A	Equity/Index	RBC-	08/03/2023	08/01/2024	08/01/2024	Closing Sale	2,541	11,458,995	4576.729999999996	218,221		349,870		218,221					131,649			.0002
S&P 500 - CAPPED TA2308782		N/A	Equity/Index	TOCC-	11/21/2023	11/18/2024	11/18/2024	Closing Sale	2,000	9,058,380	4514.020000000004	180,031		279,300		180,031					99,269			.0002
S&P 500 - CAPPED TA2307446		N/A	Equity/Index	BAR-	09/06/2023	09/04/2024	09/04/2024	Closing Sale	240	1,068,355	4515.770000000004	28,238		46,939		28,238					18,701			.0002
S&P 500 - CAPPED TA2306271		N/A	Equity/Index	TOCC-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	300	1,356,201	4472.16	59,063		93,903		59,063					34,840			.0002
S&P 500 - CAPPED TA2308060		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	100	435,774	4308.5	22,591		38,777		22,591					16,186			.0002
S&P 500 - CAPPED TA2304581		N/A	Equity/Index	BAR-	05/02/2023	04/29/2024	04/29/2024	Closing Sale	2,625	10,788,304	4169.479999999996	198,975		328,335		198,975					129,360			.0002
S&P 500 - CAPPED TA2309258		N/A	Equity/Index	SG-	12/18/2023	11/21/2024	11/21/2024	Closing Sale	262	1,239,865	4538.189999999996	94,359		154,580		94,359					60,221			.0002
S&P 500 - CAPPED TA2304994		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	600	2,502,486	4158.770000000004	106,725		174,634		106,725					67,909			.0002
S&P 500 - CAPPED TA2308544		N/A	Equity/Index	TOCC-	11/07/2023	11/05/2024	11/05/2024	Closing Sale	100	438,038	4358.34	8,413		13,124		8,413					4,711			.0002
S&P 500 - CAPPED TA2304059		N/A	Equity/Index	TOCC-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	400	1,643,724	4128.21	151,719		450,406		151,719					298,687			.0002
S&P 500 - CAPPED TA2305572		N/A	Equity/Index	RBC-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	400	1,772,336	4449.560000000004	149,936		392,816		149,936					242,880			.0002
S&P 500 - CAPPED TA2305827		N/A	Equity/Index	BMO-	06/28/2023	06/26/2024	06/26/2024	Closing Sale	2,337	10,252,092	4328.82	209,652		303,600		209,652					93,947			.0002
S&P 500 - CAPPED TA2305604		N/A	Equity/Index	TOCC-	06/16/2023	01/03/2024	01/03/2024	Closing Sale	1,800	7,974,612	3824.14	442,630		516,186		442,630					73,556			.0002
S&P 500 - CAPPED TA2304739		N/A	Equity/Index	BAR-	05/11/2023	05/06/2024	05/06/2024	Closing Sale	500	2,062,720	4136.25	79,470		134,430		79,470					54,960			.0002
S&P 500 - CAPPED TA2303931		N/A	Equity/Index	TOCC-	03/23/2023	03/21/2024	03/21/2024	Closing Sale	2,000	7,975,440	4002.87	145,691		240,100		145,691					94,409			.0002
S&P 500 - CAPPED TA2307057		N/A	Equity/Index	TOCC-	08/21/2023	08/02/2024	08/02/2024	Closing Sale	200	872,904	4478.03	19,895		34,294		19,895					14,399			.0002
S&P 500 - CAPPED TA2306799		N/A	Equity/Index	BAR-	08/07/2023	07/19/2024	07/19/2024	Closing Sale	82	369,672	4565.72	17,521		31,823		17,521					14,302			.0002
S&P 500 - CAPPED TA2305045		N/A	Equity/Index	BAR-	05/25/2023	05/22/2024	05/22/2024	Closing Sale	600	2,480,622	4192.63	143,802		268,764		143,802					124,962			.0002
S&P 500 - CAPPED TA2304005		N/A	Equity/Index	RBC-	03/27/2023	03/22/2024	03/22/2024	Closing Sale	500	1,991,265	3936.97	87,345		147,635		87,345					60,290			.0002
S&P 500 - CAPPED TA2307968		N/A	Equity/Index	BMO-	10/05/2023	10/04/2024	10/04/2024	Closing Sale	200	847,038	4263.75	77,406		297,464		77,406					220,058			.0002
S&P 500 - CAPPED TA2304183		N/A	Equity/Index	TOCC-	04/06/2023	04/04/2024	04/04/2024	Closing Sale	600	2,444,322	4100.600000000004	150,135		282,918		150,135					132,783			.0002
S&P 500 - CAPPED TA2305836		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Sale	635	2,774,226	4142.42	122,841		164,478		122,841					41,637			.0002
S&P 500 - CAPPED TA2309292		N/A	Equity/Index	SG-	12/20/2023	12/18/2024	12/18/2024	Closing Sale	570	2,719,470	4740.560000000004	75,383		118,537		75,383					43,155			.0002
S&P 500 - CAPPED TA2304737		N/A	Equity/Index	BAR-	05/11/2023	05/07/2024	05/07/2024	Closing Sale	700	2,887,808	4136.25	83,951		137,529		83,951					53,578			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304825		N/A	Equity/Index	BAR-	05/15/2023	05/08/2024	05/08/2024	Closing Sale	248	1,024,257	4138.12	60,559		110,323		60,559					49,764			.0002
S&P 500 - CAPPED TA2309262		N/A	Equity/Index	SG-	12/18/2023	11/22/2024	11/22/2024	Closing Sale	153	724,043	4556.62	51,237		83,260		51,237					32,023			.0002
S&P 500 - CAPPED TA2309127		N/A	Equity/Index	BOA-	12/11/2023	12/04/2024	12/04/2024	Closing Sale	113	520,471	4573.05	46,349		171,019		46,349					124,670			.0002
S&P 500 - CAPPED TA2308631		N/A	Equity/Index	RBC-	11/10/2023	10/18/2024	10/18/2024	Closing Sale	300	1,312,122	4314.6000000000004	87,381		129,438		87,381					42,057			.0002
S&P 500 - CAPPED TA2308019		N/A	Equity/Index	TOCC-	10/06/2023	09/26/2024	09/26/2024	Closing Sale	300	1,285,800	4273.53	65,567		116,490		65,567					50,923			.0002
S&P 500 - CAPPED TA2304332		N/A	Equity/Index	TOCC-	04/18/2023	04/15/2024	04/15/2024	Closing Sale	300	1,243,461	4137.6400000000003	34,652		55,845		34,652					21,193			.0002
S&P 500 - CAPPED TA2305095		N/A	Equity/Index	TOCC-	05/26/2023	05/23/2024	05/23/2024	Closing Sale	100	420,320	4145.58	28,219		48,706		28,219					20,488			.0002
S&P 500 - CAPPED TA2306868		N/A	Equity/Index	BAR-	08/10/2023	07/19/2024	07/19/2024	Closing Sale	77	345,319	4565.72	6,105		9,834		6,105					3,729			.0002
S&P 500 - CAPPED TA2304327		N/A	Equity/Index	TOCC-	04/18/2023	04/16/2024	04/16/2024	Closing Sale	400	1,657,948	4137.6400000000003	46,214		74,460		46,214					28,246			.0002
S&P 500 - CAPPED TA2305286		N/A	Equity/Index	BMO-	06/08/2023	06/06/2024	06/06/2024	Closing Sale	365	1,563,452	4283.8500000000004	75,821		130,966		75,821					55,144			.0002
S&P 500 - CAPPED TA2305658		N/A	Equity/Index	SG-	06/21/2023	06/18/2024	06/18/2024	Closing Sale	3,955	17,309,809	4409.59	335,226		523,761		335,226					188,535			.0002
S&P 500 - CAPPED TA2306272		N/A	Equity/Index	TOCC-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	800	3,616,536	4472.16	184,956		304,072		184,956					119,116			.0002
S&P 500 - CAPPED TA2305870		N/A	Equity/Index	BNP-	06/29/2023	01/18/2024	01/18/2024	Closing Sale	4,473	19,639,556	4144.95	281,441		351,444		281,441					70,002			.0002
S&P 500 - CAPPED TA2400111		N/A	Equity/Index	TOCC-	01/05/2024	12/20/2024	12/20/2024	Closing Sale	200	939,200	4746.75		24,184	41,066		24,184					16,882			.0002
S&P 500 - CAPPED TA2308780		N/A	Equity/Index	TOCC-	11/21/2023	11/15/2024	11/15/2024	Closing Sale	300	1,358,757	4514.0200000000004	84,764		160,005		84,764					75,241			.0002
S&P 500 - CAPPED TA2304867		N/A	Equity/Index	RBC-	05/17/2023	05/15/2024	05/15/2024	Closing Sale	400	1,663,708	4136.28	44,038		69,248		44,038					25,210			.0002
S&P 500 - CAPPED TA2309090		N/A	Equity/Index	TOCC-	12/07/2023	12/05/2024	12/05/2024	Closing Sale	200	916,618	4567.18	28,331		45,664		28,331					17,333			.0002
S&P 500 - CAPPED TA2309395		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	1,542	7,343,713	4698.3500000000004	145,395		220,814		145,395					75,419			.0002
S&P 500 - CAPPED TA2304193		N/A	Equity/Index	TOCC-	04/10/2023	04/04/2024	04/04/2024	Closing Sale	600	2,446,416	4100.6000000000004	104,559		184,506		104,559					79,947			.0002
S&P 500 - CAPPED TA2305992		N/A	Equity/Index	BNP-	07/06/2023	07/02/2024	07/02/2024	Closing Sale	2,755	12,118,115	4450.38	233,541		369,831		233,541					136,290			.0002
S&P 500 - CAPPED TA2306924		N/A	Equity/Index	BNP-	08/14/2023	07/31/2024	07/31/2024	Closing Sale	50	223,849	4588.96	8,742		16,222		8,742					7,480			.0002
S&P 500 - CAPPED TA2308678		N/A	Equity/Index	TOCC-	11/14/2023	11/11/2024	11/11/2024	Closing Sale	1,600	7,200,320	4415.24	144,073		214,784		144,073					70,711			.0002
S&P 500 - CAPPED TA2307068		N/A	Equity/Index	TOCC-	08/21/2023	07/10/2024	07/10/2024	Closing Sale	200	872,904	4409.53	26,279		44,029		26,279					17,750			.0002
S&P 500 - CAPPED TA2308541		N/A	Equity/Index	TOCC-	11/07/2023	11/04/2024	11/04/2024	Closing Sale	100	438,038	4358.34	12,579		20,076		12,579					7,497			.0002
S&P 500 - CAPPED TA2305571		N/A	Equity/Index	RBC-	06/16/2023	06/12/2024	06/12/2024	Closing Sale	320	1,417,869	4345	142,717		344,330		142,717					201,613			.0002
S&P 500 - CAPPED TA2307629		N/A	Equity/Index	BNP-	09/19/2023	09/13/2024	09/13/2024	Closing Sale	162	718,025	4467.4399999999996	31,414		54,149		31,414					22,735			.0002
S&P 500 - CAPPED TA2303475		N/A	Equity/Index	TOCC-	02/21/2023	02/16/2024	02/16/2024	Closing Sale	500	2,007,545	4090.41	82,558		153,370		82,558					70,812			.0002
S&P 500 - CAPPED TA2304412		N/A	Equity/Index	RBC-	04/24/2023	04/24/2024	04/24/2024	Closing Sale	266	1,100,000	4171.79	98,010		239,259		98,010					141,249			.0002
S&P 500 - CAPPED TA2306808		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	254	1,137,064	4478.03	31,798		49,728		31,798					17,930			.0002
S&P 500 - CAPPED TA2306683		N/A	Equity/Index	TOCC-	08/01/2023	07/26/2024	07/26/2024	Closing Sale	800	3,660,384	4582.2299999999996	215,796		391,280		215,796					175,484			.0002
S&P 500 - CAPPED TA2305146		N/A	Equity/Index	SG-	06/01/2023	05/30/2024	05/30/2024	Closing Sale	2,800	11,829,356	4205.5200000000004	518,336		850,304		518,336					331,968			.0002
S&P 500 - CAPPED TA2308434		N/A	Equity/Index	SG-	10/31/2023	10/29/2024	10/29/2024	Closing Sale	2,400	10,002,720	4117.37	187,344		297,600		187,344					110,256			.0002
S&P 500 - CAPPED TA2307327		N/A	Equity/Index	BMO-	08/31/2023	08/30/2024	08/30/2024	Closing Sale	177	800,000	4507.66	70,818		202,459		70,818					131,640			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2309503		N/A	Equity/Index	SG-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	1,173	5,580,548	4781.58	152,795		251,397		152,795					98,602			.0002
S&P 500 - CAPPED TA2303073		N/A	Equity/Index	BNP-	01/13/2023	01/16/2024	01/16/2024	Closing Sale	3,751	15,000,000	3999.09	518,100		916,483		518,100					398,383			.0002
S&P 500 - CAPPED TA2309442		N/A	Equity/Index	BMO-	12/28/2023	12/26/2024	12/26/2024	Closing Sale	1,323	6,339,657	4774.75	366,206		692,776		366,206					326,569			.0002
S&P 500 - CAPPED TA2304365		N/A	Equity/Index	RBC-	04/20/2023	04/19/2024	04/19/2024	Closing Sale	242	1,000,000	4129.79	38,549		64,199		38,549					25,650			.0002
S&P 500 - CAPPED TA2308380		N/A	Equity/Index	BAR-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	291	1,200,000	4117.37	115,502		492,769		115,502					377,267			.0002
S&P 500 - CAPPED TA2304857		N/A	Equity/Index	TOCC-	05/16/2023	05/14/2024	05/14/2024	Closing Sale	2,500	10,283,850	4124.08	197,764		310,450		197,764					112,686			.0002
S&P 500 - CAPPED TA2307772		N/A	Equity/Index	TOCC-	09/26/2023	09/19/2024	09/19/2024	Closing Sale	100	429,278	4443.95	13,939		26,607		13,939					12,668			.0002
S&P 500 - CAPPED TA2304003		N/A	Equity/Index	RBC-	03/27/2023	03/21/2024	03/21/2024	Closing Sale	450	1,792,139	4002.87	117,851		234,167		117,851					116,316			.0002
S&P 500 - CAPPED TA2307052		N/A	Equity/Index	TOCC-	08/21/2023	08/16/2024	08/16/2024	Closing Sale	100	436,452	4370.3599999999997	15,370		25,293		15,370					9,923			.0002
S&P 500 - CAPPED TA2303700		N/A	Equity/Index	BMO-	03/08/2023	02/23/2024	02/23/2024	Closing Sale	400	1,596,504	4012.32	103,060		208,640		103,060					105,580			.0002
S&P 500 - CAPPED TA2308936		N/A	Equity/Index	TOCC-	11/29/2023	11/15/2024	11/15/2024	Closing Sale	200	914,266	4514.0200000000004	42,351		69,242		42,351					26,891			.0002
S&P 500 - CAPPED TA2305720		N/A	Equity/Index	BMO-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	280	1,217,882	4398.47	98,624		298,522		98,624					199,898			.0002
S&P 500 - CAPPED TA2303898		N/A	Equity/Index	TOCC-	03/21/2023	03/18/2024	03/18/2024	Closing Sale	800	3,186,496	3916.64	88,356		140,968		88,356					52,612			.0002
S&P 500 - CAPPED TA2309389		N/A	Equity/Index	SG-	12/22/2023	12/06/2024	12/06/2024	Closing Sale	100	476,246	4549.34	33,686		53,785		33,686					20,099			.0002
S&P 500 - CAPPED TA2306796		N/A	Equity/Index	BAR-	08/07/2023	07/02/2024	07/02/2024	Closing Sale	170	766,392	4450.38	17,233		25,475		17,233					8,242			.0002
S&P 500 - CAPPED TA2305668		N/A	Equity/Index	TOCC-	06/22/2023	06/20/2024	06/20/2024	Closing Sale	100	436,814	4388.71	10,486		16,454		10,486					5,968			.0002
S&P 500 - CAPPED TA2308108		N/A	Equity/Index	BNP-	10/11/2023	10/10/2024	10/10/2024	Closing Sale	2,045	8,913,542	4358.24	168,079		269,245		168,079					101,166			.0002
S&P 500 - CAPPED TA2307340		N/A	Equity/Index	BMO-	08/31/2023	08/29/2024	08/29/2024	Closing Sale	1,995	9,038,667	4497.63	542,441		960,074		542,441					417,633			.0002
S&P 500 - CAPPED TA2304019		N/A	Equity/Index	TOCC-	03/28/2023	03/26/2024	03/26/2024	Closing Sale	500	1,988,135	3970.99	45,288		74,435		45,288					29,147			.0002
S&P 500 - CAPPED TA2308221		N/A	Equity/Index	TOCC-	10/18/2023	09/30/2024	09/30/2024	Closing Sale	300	1,303,080	4288.05	48,350		77,052		48,350					28,702			.0002
S&P 500 - CAPPED TA2306642		N/A	Equity/Index	RBC-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	384	1,762,168	4566.75	76,566		122,753		76,566					46,188			.0002
S&P 500 - CAPPED TA2307938		N/A	Equity/Index	TOCC-	10/03/2023	10/01/2024	10/01/2024	Closing Sale	2,200	9,319,640	4288.05	170,050		285,296		170,050					115,246			.0002
S&P 500 - CAPPED TA2309165		N/A	Equity/Index	BAR-	12/12/2023	12/06/2024	12/06/2024	Closing Sale	97	448,984	4549.34	17,748		27,863		17,748					10,115			.0002
S&P 500 - CAPPED TA2309500		N/A	Equity/Index	BNP-	12/29/2023	12/26/2024	12/26/2024	Closing Sale	163	777,039	4774.75	44,933		85,598		44,933					40,665			.0002
S&P 500 - CAPPED TA2400128		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	319	1,504,251	4567.8	44,931		66,630		44,931					21,698			.0002
S&P 500 - CAPPED TA2304317		N/A	Equity/Index	BMO-	04/17/2023	04/12/2024	04/12/2024	Closing Sale	907	3,748,241	4146.22	162,380		282,050		162,380					119,670			.0002
S&P 500 - CAPPED TA2303529		N/A	Equity/Index	BMO-	02/24/2023	02/26/2024	02/26/2024	Closing Sale	302	1,200,000	3997.43	115,861		324,057		115,861					208,196			.0002
S&P 500 - CAPPED TA2306115		N/A	Equity/Index	SG-	07/11/2023	07/05/2024	07/05/2024	Closing Sale	300	1,319,853	4398.95	67,746		112,173		67,746					44,427			.0002
S&P 500 - CAPPED TA2304929		N/A	Equity/Index	RBC-	05/19/2023	05/16/2024	05/16/2024	Closing Sale	143	600,000	4099.76	63,480		171,375		63,480					107,896			.0002
S&P 500 - CAPPED TA2307114		N/A	Equity/Index	BAR-	08/24/2023	08/22/2024	08/22/2024	Closing Sale	2,798	12,322,735	4387.55	241,216		368,916		241,216					127,701			.0002
S&P 500 - CAPPED TA2309397		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	1,362	6,486,471	4698.3500000000004	289,725		482,107		289,725					192,383			.0002
S&P 500 - CAPPED TA2304101		N/A	Equity/Index	TOCC-	04/03/2023	04/03/2024	04/03/2024	Closing Sale	700	2,887,157	4142.66	266,740		748,131		266,740					481,391			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306497		N/A	Equity/Index	RBC-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	200	908,318	4565.72	75,998		187,856		75,998					111,858			0002
S&P 500 - CAPPED TA2305621		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	200	877,692	4409.59	48,459		88,184		48,459					39,725			0002
S&P 500 - CAPPED TA2306423		N/A	Equity/Index	SG-	07/19/2023	07/17/2024	07/17/2024	Closing Sale	149	681,373	4522.79	20,867		31,266		20,867					10,399			0002
S&P 500 - CAPPED TA2304653		N/A	Equity/Index	SG-	05/08/2023	05/03/2024	05/03/2024	Closing Sale	800	3,306,696	4061.22	201,104		341,144		201,104					140,040			0002
S&P 500 - CAPPED TA2309496		N/A	Equity/Index	BNP-	12/29/2023	12/23/2024	12/23/2024	Closing Sale	388	1,849,639	5087.93	44,480		110,502		44,480					66,022			0002
S&P 500 - CAPPED TA2308683		N/A	Equity/Index	TOCC-	11/14/2023	11/12/2024	11/12/2024	Closing Sale	700	3,150,140	4415.24	90,108		137,214		90,108					47,106			0002
S&P 500 - CAPPED TA2306211		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	188	845,303	4169.479999999996	66,567		92,103		66,567					25,536			0002
S&P 500 - CAPPED TA2303797		N/A	Equity/Index	TOCC-	03/15/2023	03/11/2024	03/11/2024	Closing Sale	1,800	6,976,674	3861.59	126,748		208,455		126,748					81,707			0002
S&P 500 - CAPPED TA2308435		N/A	Equity/Index	SG-	10/31/2023	10/29/2024	10/29/2024	Closing Sale	800	3,334,240	4117.37	90,664		147,232		90,664					56,568			0002
S&P 500 - CAPPED TA2308569		N/A	Equity/Index	TOCC-	11/09/2023	11/05/2024	11/05/2024	Closing Sale	500	2,174,050	4358.34	59,863		98,290		59,863					38,427			0002
S&P 500 - CAPPED TA2305504		N/A	Equity/Index	BMO-	06/15/2023	06/13/2024	06/13/2024	Closing Sale	70	307,586	4369.01	19,202		35,171		19,202					15,969			0002
S&P 500 - CAPPED TA2308277		N/A	Equity/Index	BAR-	10/23/2023	10/18/2024	10/18/2024	Closing Sale	66	278,803	4278	14,895		28,235		14,895					13,340			0002
S&P 500 - CAPPED TA2306209		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	172	773,362	4169.479999999996	54,417		73,747		54,417					19,329			0002
S&P 500 - CAPPED TA2308137		N/A	Equity/Index	BNP-	10/13/2023	10/11/2024	10/11/2024	Closing Sale	958	4,158,707	4376.95	146,200		251,590		146,200					105,390			0002
S&P 500 - CAPPED TA2308181		N/A	Equity/Index	BAR-	10/17/2023	10/15/2024	10/15/2024	Closing Sale	3,000	13,108,350	4327.78	260,070		398,670		260,070					138,600			0002
S&P 500 - CAPPED TA2308103		N/A	Equity/Index	BNP-	10/11/2023	09/12/2024	09/12/2024	Closing Sale	120	523,044	4461.899999999996	17,345		32,140		17,345					14,795			0002
S&P 500 - CAPPED TA2304121		N/A	Equity/Index	TOCC-	04/04/2023	04/03/2024	04/03/2024	Closing Sale	700	2,873,220	4124.51	186,512		375,305		186,512					188,793			0002
S&P 500 - CAPPED TA2306556		N/A	Equity/Index	RBC-	07/25/2023	07/19/2024	07/19/2024	Closing Sale	190	866,535	4565.72	27,195		43,088		27,195					15,894			0002
S&P 500 - CAPPED TA2305283		N/A	Equity/Index	BMO-	06/08/2023	06/07/2024	06/07/2024	Closing Sale	256	1,100,000	4315.399999999996	93,754		264,273		93,754					170,519			0002
S&P 500 - CAPPED TA2306323		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	244	1,101,426	4191.979999999996	54,073		70,460		54,073					16,387			0002
S&P 500 - CAPPED TA2306201		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	179	804,836	4135.350000000004	16,232		19,781		16,232					3,550			0002
S&P 500 - CAPPED TA2308175		N/A	Equity/Index	BAR-	10/17/2023	10/11/2024	10/11/2024	Closing Sale	700	8,257,145	4327.78	184,562		325,647		184,562					141,085			0002
S&P 500 - CAPPED TA2305647		N/A	Equity/Index	TOCC-	06/20/2023	01/12/2024	01/12/2024	Closing Sale	1,700	7,460,382	4199.46	128,325		169,152		128,325					40,827			0002
S&P 500 - CAPPED TA2308930		N/A	Equity/Index	TOCC-	11/29/2023	11/07/2024	11/07/2024	Closing Sale	200	914,266	4378.38	19,975		27,934		19,975					7,959			0002
S&P 500 - CAPPED TA2305207		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	324	1,388,298	4221.020000000004	63,974		102,572		63,974					38,598			0002
S&P 500 - CAPPED TA2308213		N/A	Equity/Index	TOCC-	10/18/2023	10/16/2024	10/16/2024	Closing Sale	1,100	4,777,960	4373.63	213,164		372,812		213,164					159,648			0002
S&P 500 - CAPPED TA2305309		N/A	Equity/Index	RBC-	06/09/2023	06/11/2024	06/11/2024	Closing Sale	140	600,000	4328.520000000004	50,280		146,102		50,280					95,822			0002
S&P 500 - CAPPED TA2306031		N/A	Equity/Index	BMO-	07/07/2023	07/03/2024	07/03/2024	Closing Sale	64	282,701	4455.59	8,090		13,092		8,090					5,003			0002
S&P 500 - CAPPED TA2307727		N/A	Equity/Index	SG-	09/22/2023	08/26/2024	08/26/2024	Closing Sale	250	1,088,140	4405.71	27,740		46,548		27,740					18,808			0002
S&P 500 - CAPPED TA2307783		N/A	Equity/Index	TOCC-	09/26/2023	09/23/2024	09/23/2024	Closing Sale	3,300	14,166,174	4320.060000000004	266,758		433,950		266,758					167,193			0002
S&P 500 - CAPPED TA2306722		N/A	Equity/Index	BMO-	08/03/2023	08/02/2024	08/02/2024	Closing Sale	466	2,100,000	4501.890000000003	191,309		394,013		191,309					202,705			0002
S&P 500 - CAPPED TA2309169		N/A	Equity/Index	BAR-	12/12/2023	12/06/2024	12/06/2024	Closing Sale	738	3,415,981	4604.37	203,732		372,181		203,732					168,449			0002
S&P 500 - CAPPED TA2303901		N/A	Equity/Index	TOCC-	03/21/2023	03/19/2024	03/19/2024	Closing Sale	2,400	9,559,488	3916.64	180,013		281,904		180,013					101,891			0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308776		N/A	Equity/Index	TOCC-	11/21/2023	11/15/2024	11/15/2024	Closing Sale	1,700	7,699,623	4514.02000000004	152,652		236,555		152,652					83,903			.0002
S&P 500 - CAPPED TA2306122		N/A	Equity/Index	SG-	07/11/2023	07/09/2024	07/09/2024	Closing Sale	1,900	8,359,069	4398.95	168,796		251,294		168,796					82,498			.0002
S&P 500 - CAPPED TA2305183		N/A	Equity/Index	RBC-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	887	3,800,000	4304.64000000003	328,128		863,286		328,128					535,158			.0002
S&P 500 - CAPPED TA2304379		N/A	Equity/Index	BAR-	04/20/2023	04/18/2024	04/18/2024	Closing Sale	524	2,167,154	4154.87	135,501		255,817		135,501					120,316			.0002
S&P 500 - CAPPED TA2304849		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	300	1,234,062	4130.62	28,793		46,287		28,793					17,494			.0002
S&P 500 - CAPPED TA2305769		N/A	Equity/Index	RBC-	06/26/2023	06/21/2024	06/21/2024	Closing Sale	206	893,694	4381.89000000003	41,740		73,697		41,740					31,957			.0002
S&P 500 - CAPPED TA2304255		N/A	Equity/Index	RBC-	04/13/2023	04/11/2024	04/11/2024	Closing Sale	1,400	5,752,208	4108.93999999996	248,962		431,438		248,962					182,476			.0002
S&P 500 - CAPPED TA2306814		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	54	241,738	4501.89000000003	6,511		10,328		6,511					3,817			.0002
S&P 500 - CAPPED TA2304120		N/A	Equity/Index	TOCC-	04/04/2023	03/28/2024	03/28/2024	Closing Sale	500	2,052,300	4109.31000000004	55,348		92,427		55,348					37,079			.0002
S&P 500 - CAPPED TA2308123		N/A	Equity/Index	BAR-	10/12/2023	10/10/2024	10/10/2024	Closing Sale	100	434,361	4358.24	28,706		56,657		28,706					27,951			.0002
S&P 500 - CAPPED TA2302980		N/A	Equity/Index	TOCC-	01/05/2023	01/05/2024	01/05/2024	Closing Sale	2,400	9,139,440	3808.1	306,517		569,276		306,517					262,759			.0002
S&P 500 - CAPPED TA2305782		N/A	Equity/Index	SG-	06/27/2023	06/21/2024	06/21/2024	Closing Sale	100	438,066	4348.33	15,669		24,547		15,669					8,878			.0002
S&P 500 - CAPPED TA2306044		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	138	609,574	4372.59	26,328		42,240		26,328					15,913			.0002
S&P 500 - CAPPED TA2303402		N/A	Equity/Index	BOA-	02/14/2023	02/09/2024	02/09/2024	Closing Sale	2,000	8,254,220	4081.5	363,260		612,220		363,260					248,960			.0002
S&P 500 - CAPPED TA2307729		N/A	Equity/Index	SG-	09/22/2023	08/27/2024	08/27/2024	Closing Sale	200	870,512	4405.71	25,838		44,058		25,838					18,220			.0002
S&P 500 - CAPPED TA2308676		N/A	Equity/Index	TOCC-	11/14/2023	11/08/2024	11/08/2024	Closing Sale	1,200	5,400,240	4415.24	249,846		399,588		249,846					149,742			.0002
S&P 500 - CAPPED TA2303894		N/A	Equity/Index	TOCC-	03/21/2023	03/14/2024	03/14/2024	Closing Sale	400	1,593,248	3919.29	112,354		203,773		112,354					91,419			.0002
S&P 500 - CAPPED TA2305627		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	100	438,846	4425.84	19,933		34,912		19,933					14,979			.0002
S&P 500 - CAPPED TA2309046		N/A	Equity/Index	TOCC-	12/05/2023	11/29/2024	11/29/2024	Closing Sale	300	1,373,004	4594.63	87,098		179,178		87,098					92,080			.0002
S&P 500 - CAPPED TA2309507		N/A	Equity/Index	BOA-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	84	400,000	4783.18999999996	32,800		99,596		32,800					66,796			.0002
S&P 500 - CAPPED TA2308073		N/A	Equity/Index	BAR-	10/10/2023	10/09/2024	10/09/2024	Closing Sale	200	871,548	4335.66	38,088		65,034		38,088					26,946			.0002
S&P 500 - CAPPED TA2306559		N/A	Equity/Index	RBC-	07/25/2023	07/22/2024	07/22/2024	Closing Sale	74	336,763	4536.34	16,336		26,797		16,336					10,461			.0002
S&P 500 - CAPPED TA2307911		N/A	Equity/Index	BAR-	10/02/2023	09/27/2024	09/27/2024	Closing Sale	114	488,591	4299.7	21,027		36,763		21,027					15,735			.0002
S&P 500 - CAPPED TA2308724		N/A	Equity/Index	BMO-	11/17/2023	11/01/2024	11/01/2024	Closing Sale	350	1,577,020	4237.85999999997	47,530		62,993		47,530					15,463			.0002
S&P 500 - CAPPED TA2304382		N/A	Equity/Index	SG-	04/21/2023	04/23/2024	04/23/2024	Closing Sale	200	826,028	4164.52000000004	74,261		181,061		74,261					106,801			.0002
S&P 500 - CAPPED TA2309260		N/A	Equity/Index	SG-	12/18/2023	11/22/2024	11/22/2024	Closing Sale	349	1,651,576	4556.62	46,780		66,307		46,780					19,527			.0002
S&P 500 - CAPPED TA2309440		N/A	Equity/Index	BMO-	12/28/2023	12/26/2024	12/26/2024	Closing Sale	2,461	11,792,817	4774.75	524,538		910,668		524,538					386,131			.0002
S&P 500 - CAPPED TA2306049		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	419	1,850,807	4409.59	53,452		83,695		53,452					30,243			.0002
S&P 500 - CAPPED TA2303439		N/A	Equity/Index	BMO-	02/16/2023	02/08/2024	02/08/2024	Closing Sale	800	3,298,128	4117.85999999997	219,336		428,256		219,336					208,920			.0002
S&P 500 - CAPPED TA2307591		N/A	Equity/Index	BNP-	09/15/2023	09/13/2024	09/13/2024	Closing Sale	876	3,906,145	4467.43999999996	114,353		184,372		114,353					70,019			.0002
S&P 500 - CAPPED TA2306941		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	162	722,011	4468.83	37,762		66,614		37,762					28,852			.0002
S&P 500 - CAPPED TA2307501		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	1,010	4,517,690	4451.14000000003	240,360		416,352		240,360					175,993			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306585		N/A	Equity/Index	BMO-	07/27/2023	07/25/2024	07/25/2024	Closing Sale	901	4,094,513	4567.46	198,797		347,317		198,797					148,521			.0002
S&P 500 - CAPPED TA2305242		N/A	Equity/Index	TOCC-	06/06/2023	05/31/2024	05/31/2024	Closing Sale	600	2,565,510	4282.37	72,849		115,308		72,849					42,459			.0002
S&P 500 - CAPPED TA2305234		N/A	Equity/Index	RBC-	06/06/2023	06/06/2024	06/06/2024	Closing Sale	303	1,300,000	4309.55	112,061		316,639		112,061					204,578			.0002
S&P 500 - CAPPED TA2307229		N/A	Equity/Index	TOCC-	08/29/2023	08/26/2024	08/26/2024	Closing Sale	300	1,338,714	4405.71	71,870		118,941		71,870					47,071			.0002
S&P 500 - CAPPED TA2303324		N/A	Equity/Index	TOCC-	02/07/2023	02/02/2024	02/02/2024	Closing Sale	300	1,231,575	4136.4799999999996	29,735		49,626		29,735					19,891			.0002
S&P 500 - CAPPED TA2304646		N/A	Equity/Index	SG-	05/08/2023	05/03/2024	05/03/2024	Closing Sale	1,300	5,373,381	4090.75	103,272		159,536		103,272					56,264			.0002
S&P 500 - CAPPED TA2308865		N/A	Equity/Index	TOCC-	11/24/2023	11/21/2024	11/21/2024	Closing Sale	100	455,609	4538.1899999999996	13,868		22,131		13,868					8,263			.0002
S&P 500 - CAPPED TA2306040		N/A	Equity/Index	BMO-	07/07/2023	07/05/2024	07/05/2024	Closing Sale	620	2,738,664	4446.82	131,738		233,046		131,738					101,308			.0002
S&P 500 - CAPPED TA2308940		N/A	Equity/Index	TOCC-	11/29/2023	11/22/2024	11/22/2024	Closing Sale	700	3,199,931	4559.34	91,823		146,685		91,823					54,862			.0002
S&P 500 - CAPPED TA2304595		N/A	Equity/Index	SG-	05/03/2023	04/26/2024	04/26/2024	Closing Sale	445	1,831,954	4169.4799999999996	106,048		204,660		106,048					98,612			.0002
S&P 500 - CAPPED TA2303074		N/A	Equity/Index	BMO-	01/13/2023	01/12/2024	01/12/2024	Closing Sale	1,375	5,500,000	4016.69	524,806		1,055,057		524,806					530,252			.0002
S&P 500 - CAPPED TA2303149		N/A	Equity/Index	TOCC-	01/23/2023	01/23/2024	01/23/2024	Closing Sale	5,600	22,510,936	4019.81	792,710		1,366,176		792,710					573,466			.0002
S&P 500 - CAPPED TA2309128		N/A	Equity/Index	BOA-	12/11/2023	12/06/2024	12/06/2024	Closing Sale	67	308,598	4540.4799999999996	29,120		103,836		29,120					74,716			.0002
S&P 500 - CAPPED TA2304852		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	2,200	9,049,788	4137.6400000000003	390,886		668,668		390,886					277,782			.0002
S&P 500 - CAPPED TA2305004		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	100	417,081	4198.05	24,354		44,778		24,354					20,424			.0002
S&P 500 - CAPPED TA2306634		N/A	Equity/Index	RBC-	07/28/2023	07/05/2024	07/05/2024	Closing Sale	100	458,898	4398.95	25,685		37,391		25,685					11,706			.0002
S&P 500 - CAPPED TA2308857		N/A	Equity/Index	TOCC-	11/24/2023	11/07/2024	11/07/2024	Closing Sale	200	911,218	4378.38	44,399		66,208		44,399					21,809			.0002
S&P 500 - CAPPED TA2304422		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	1,331	5,496,750	4154.5200000000004	240,206		414,726		240,206					174,521			.0002
S&P 500 - CAPPED TA2304598		N/A	Equity/Index	SG-	05/03/2023	05/01/2024	05/01/2024	Closing Sale	1,517	6,245,110	4167.87	372,590		724,732		372,590					352,141			.0002
S&P 500 - CAPPED TA2308727		N/A	Equity/Index	BMO-	11/17/2023	11/01/2024	11/01/2024	Closing Sale	136	612,785	4317.78	40,835		63,974		40,835					23,139			.0002
S&P 500 - CAPPED TA2305924		N/A	Equity/Index	TOCC-	06/30/2023	07/02/2024	07/02/2024	Closing Sale	100	445,038	4450.38	38,645		105,813		38,645					67,168			.0002
S&P 500 - CAPPED TA2303438		N/A	Equity/Index	BMO-	02/16/2023	02/08/2024	02/08/2024	Closing Sale	700	2,885,862	4117.8599999999997	125,615		216,188		125,615					90,573			.0002
S&P 500 - CAPPED TA2303646		N/A	Equity/Index	TOCC-	03/03/2023	01/23/2024	01/23/2024	Closing Sale	2,200	8,839,358	4019.81	576,566		1,149,588		576,566					573,022			.0002
S&P 500 - CAPPED TA2308557		N/A	Equity/Index	BMO-	11/08/2023	11/06/2024	11/06/2024	Closing Sale	373	1,633,844	4365.9799999999996	48,016		77,308		48,016					29,292			.0002
S&P 500 - CAPPED TA2308604		N/A	Equity/Index	BMO-	11/10/2023	11/12/2024	11/12/2024	Closing Sale	226	1,000,000	4415.24	88,261		355,306		88,261					267,045			.0002
S&P 500 - CAPPED TA2304196		N/A	Equity/Index	TOCC-	04/10/2023	04/05/2024	04/05/2024	Closing Sale	300	1,223,208	4090.38	80,906		159,513		80,906					78,607			.0002
S&P 500 - CAPPED TA2305719		N/A	Equity/Index	BMO-	06/23/2023	06/18/2024	06/18/2024	Closing Sale	200	869,916	4409.59	68,632		215,488		68,632					146,856			.0002
S&P 500 - CAPPED TA2305044		N/A	Equity/Index	BAR-	05/25/2023	05/17/2024	05/17/2024	Closing Sale	500	2,067,185	4191.9799999999996	86,630		149,295		86,630					62,665			.0002
S&P 500 - CAPPED TA2309339		N/A	Equity/Index	TOCC-	12/21/2023	12/06/2024	12/06/2024	Closing Sale	300	1,419,600	4549.34	64,238		96,417		64,238					32,179			.0002
S&P 500 - CAPPED TA2303668		N/A	Equity/Index	RBC-	03/06/2023	03/06/2024	03/06/2024	Closing Sale	469	1,900,000	4072.7105200000001	177,839		484,361		177,839					306,522			.0002
S&P 500 - CAPPED TA2308162		N/A	Equity/Index	BMO-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	1,729	7,575,838	4349.6099999999997	430,020		763,198		430,020					333,178			.0002
S&P 500 - CAPPED TA2306819		N/A	Equity/Index	BAR-	08/08/2023	08/05/2024	08/05/2024	Closing Sale	110	492,429	4478.03	15,554		24,629		15,554					9,075			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304476		N/A	Equity/Index	BMO-	04/27/2023	04/25/2024	04/25/2024	Closing Sale	1,430	5,847,413	4071.63	261,047		436,679		261,047					175,633			.0002
S&P 500 - CAPPED TA2308140		N/A	Equity/Index	BNP-	10/13/2023	10/11/2024	10/11/2024	Closing Sale	112	486,195	4376.95	20,747		36,766		20,747					16,019			.0002
S&P 500 - CAPPED TA2306690		N/A	Equity/Index	TOCC-	08/01/2023	07/30/2024	07/30/2024	Closing Sale	600	2,745,288	4582.22999999996	79,353		124,464		79,353					45,111			.0002
S&P 500 - CAPPED TA2303930		N/A	Equity/Index	TOCC-	03/23/2023	03/20/2024	03/20/2024	Closing Sale	500	1,993,860	3951.57	136,498		256,830		136,498					120,332			.0002
S&P 500 - CAPPED TA2308785		N/A	Equity/Index	TOCC-	11/21/2023	11/18/2024	11/18/2024	Closing Sale	1,100	4,982,109	4514.0200000000 04	220,611		372,361		220,611					151,750			.0002
S&P 500 - CAPPED TA2304329		N/A	Equity/Index	TOCC-	04/18/2023	04/16/2024	04/16/2024	Closing Sale	200	828,974	4137.6400000000 03	20,699		33,094		20,699					12,395			.0002
S&P 500 - CAPPED TA2306664		N/A	Equity/Index	TOCC-	07/31/2023	07/26/2024	07/26/2024	Closing Sale	1,300	5,957,523	4537.41	184,529		280,436		184,529					95,907			.0002
S&P 500 - CAPPED TA2308104		N/A	Equity/Index	BNP-	10/11/2023	09/16/2024	09/16/2024	Closing Sale	200	871,740	4450.32	16,080		27,616		16,080					11,536			.0002
S&P 500 - CAPPED TA2304481		N/A	Equity/Index	BMO-	04/27/2023	04/12/2024	04/12/2024	Closing Sale	1,000	4,089,100	4146.22	258,670		539,010		258,670					280,340			.0002
S&P 500 - CAPPED TA2305108		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	300	1,260,960	4151.28	58,376		93,393		58,376					35,017			.0002
S&P 500 - CAPPED TA2307917		N/A	Equity/Index	BAR-	10/02/2023	09/27/2024	09/27/2024	Closing Sale	161	690,028	4299.7	41,097		77,866		41,097					36,769			.0002
S&P 500 - CAPPED TA2306936		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	130	579,392	4467.71	18,645		30,198		18,645					11,553			.0002
S&P 500 - CAPPED TA2303361		N/A	Equity/Index	RBC-	02/10/2023	02/12/2024	02/12/2024	Closing Sale	293	1,200,000	4108.8670700000 02	114,240		267,835		114,240					153,595			.0002
S&P 500 - CAPPED TA2306916		N/A	Equity/Index	BNP-	08/14/2023	07/23/2024	07/23/2024	Closing Sale	173	774,516	4536.34	23,390		39,240		23,390					15,850			.0002
S&P 500 - CAPPED TA2304339		N/A	Equity/Index	TOCC-	04/18/2023	04/12/2024	04/12/2024	Closing Sale	300	1,243,461	4137.6400000000 03	77,531		142,737		77,531					65,206			.0002
S&P 500 - CAPPED TA2305651		N/A	Equity/Index	TOCC-	06/20/2023	01/12/2024	01/12/2024	Closing Sale	100	438,846	3999.09	17,716		21,978		17,716					4,263			.0002
S&P 500 - CAPPED TA2307050		N/A	Equity/Index	TOCC-	08/21/2023	08/16/2024	08/16/2024	Closing Sale	1,200	5,237,424	4370.3599999999 97	108,235		171,084		108,235					62,849			.0002
S&P 500 - CAPPED TA2308555		N/A	Equity/Index	BMO-	11/08/2023	11/06/2024	11/06/2024	Closing Sale	949	4,156,886	4365.9799999999 96	185,767		321,104		185,767					135,337			.0002
S&P 500 - CAPPED TA2308228		N/A	Equity/Index	BMO-	10/19/2023	10/17/2024	10/17/2024	Closing Sale	297	1,283,560	4373.2	33,576		55,263		33,576					21,687			.0002
S&P 500 - CAPPED TA2306701		N/A	Equity/Index	BNP-	08/02/2023	07/31/2024	07/31/2024	Closing Sale	1,514	6,835,543	4588.96	128,811		208,432		128,811					79,621			.0002
S&P 500 - CAPPED TA2303749		N/A	Equity/Index	RBC-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	1,000	3,892,270	3918.32	101,320		176,320		101,320					75,000			.0002
S&P 500 - CAPPED TA2305248		N/A	Equity/Index	TOCC-	06/06/2023	06/03/2024	06/03/2024	Closing Sale	400	1,710,340	4282.37	46,214		72,876		46,214					26,662			.0002
S&P 500 - CAPPED TA2308163		N/A	Equity/Index	BMO-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	83	363,675	4349.6099999999 97	22,331		40,731		22,331					18,399			.0002
S&P 500 - CAPPED TA2306046		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	68	300,370	4372.59	17,250		29,734		17,250					12,483			.0002
S&P 500 - CAPPED TA2303130		N/A	Equity/Index	TOCC-	01/20/2023	01/19/2024	01/19/2024	Closing Sale	9,300	36,945,273	3972.61	1,271,174		2,201,589		1,271,174					930,415			.0002
S&P 500 - CAPPED TA2306950		N/A	Equity/Index	BAR-	08/15/2023	08/13/2024	08/13/2024	Closing Sale	167	744,296	4464.05	23,286		37,471		23,286					14,185			.0002
S&P 500 - CAPPED TA2305624		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	200	877,692	4425.84	22,513		36,284		22,513					13,771			.0002
S&P 500 - CAPPED TA2304123		N/A	Equity/Index	TOCC-	04/04/2023	04/03/2024	04/03/2024	Closing Sale	1,600	6,567,360	4124.51	278,617		494,880		278,617					216,263			.0002
S&P 500 - CAPPED TA2305625		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	700	3,071,922	4425.84	86,272		140,343		86,272					54,071			.0002
S&P 500 - CAPPED TA2307065		N/A	Equity/Index	TOCC-	08/21/2023	07/26/2024	07/26/2024	Closing Sale	100	436,452	4582.22999999996	11,456		22,907		11,456					11,451			.0002
S&P 500 - CAPPED TA2307728		N/A	Equity/Index	SG-	09/22/2023	08/26/2024	08/26/2024	Closing Sale	120	522,307	4405.71	18,840		33,059		18,840					14,219			.0002
S&P 500 - CAPPED TA2307755		N/A	Equity/Index	BAR-	09/25/2023	09/20/2024	09/20/2024	Closing Sale	331	1,427,997	4309.0600000000 04	132,557		461,245		132,557					328,688			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2303905		N/A	Equity/Index	TOCC-	03/21/2023	03/20/2024	03/20/2024	Closing Sale	2,000	7,966,240	3951.57	148,431		237,020		148,431					88,589			.0002
S&P 500 - CAPPED TA2308878		N/A	Equity/Index	BMO-	11/27/2023	11/19/2024	11/19/2024	Closing Sale	97	441,561	4524.72	38,932		135,049		38,932					96,117			.0002
S&P 500 - CAPPED TA2307161		N/A	Equity/Index	RBC-	08/25/2023	08/26/2024	08/26/2024	Closing Sale	91	400,000	4405.71	37,080		109,960		37,080					72,880			.0002
S&P 500 - CAPPED TA2305630		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	600	2,633,076	4425.84	149,625		283,458		149,625					133,833			.0002
S&P 500 - CAPPED TA2309338		N/A	Equity/Index	TOCC-	12/21/2023	12/06/2024	12/06/2024	Closing Sale	200	946,400	4549.34	25,301		36,384		25,301					11,083			.0002
S&P 500 - CAPPED TA2308403		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	818	3,394,757	4137.22999999999 96	147,534		258,202		147,534					110,667			.0002
S&P 500 - CAPPED TA2303471		N/A	Equity/Index	TOCC-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	500	2,028,170	4090.41	85,258		153,370		85,258					68,112			.0002
S&P 500 - CAPPED TA2308063		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	100	435,774	4308.5	27,493		49,548		27,493					22,055			.0002
S&P 500 - CAPPED TA2306157		N/A	Equity/Index	BMO-	07/12/2023	07/10/2024	07/10/2024	Closing Sale	1,854	8,306,680	4409.53	516,599		875,514		516,599					358,916			.0002
S&P 500 - CAPPED TA2304979		N/A	Equity/Index	BMO-	05/22/2023	05/17/2024	05/17/2024	Closing Sale	74	310,588	4158.77000000000 04	18,940		33,078		18,940					14,138			.0002
S&P 500 - CAPPED TA2305497		N/A	Equity/Index	BMO-	06/15/2023	06/13/2024	06/13/2024	Closing Sale	183	804,118	4369.01	22,676		35,090		22,676					12,415			.0002
S&P 500 - CAPPED TA2308164		N/A	Equity/Index	BOA-	10/17/2023	10/17/2024	10/17/2024	Closing Sale	252	1,100,000	4393.32	99,440		364,253		99,440					264,813			.0002
S&P 500 - CAPPED TA2303404		N/A	Equity/Index	BOA-	02/14/2023	02/12/2024	02/12/2024	Closing Sale	1,800	7,428,798	4090.46	139,842		220,878		139,842					81,036			.0002
S&P 500 - CAPPED TA2307106		N/A	Equity/Index	BMO-	08/23/2023	08/21/2024	08/21/2024	Closing Sale	317	1,405,185	4399.77000000000 04	46,948		73,649		46,948					26,701			.0002
S&P 500 - CAPPED TA2304828		N/A	Equity/Index	BAR-	05/15/2023	05/09/2024	05/09/2024	Closing Sale	151	623,641	4119.17	16,162		25,480		16,162					9,318			.0002
S&P 500 - CAPPED TA2306553		N/A	Equity/Index	RBC-	07/25/2023	07/19/2024	07/19/2024	Closing Sale	506	2,308,221	4536.34	117,412		195,151		117,412					77,738			.0002
S&P 500 - CAPPED TA2309006		N/A	Equity/Index	BMO-	12/04/2023	11/29/2024	11/29/2024	Closing Sale	52	237,681	4567.8	7,990		13,064		7,990					5,074			.0002
S&P 500 - CAPPED TA2308301		N/A	Equity/Index	BAR-	10/24/2023	10/04/2024	10/04/2024	Closing Sale	130	551,196	4308.5	31,381		63,343		31,381					31,962			.0002
S&P 500 - CAPPED TA2309071		N/A	Equity/Index	TOCC-	12/06/2023	11/18/2024	11/18/2024	Closing Sale	200	914,668	4514.02000000000 04	41,383		67,704		41,383					26,321			.0002
S&P 500 - CAPPED TA2305042		N/A	Equity/Index	BAR-	05/25/2023	05/09/2024	05/09/2024	Closing Sale	300	1,240,311	4119.17	80,955		143,649		80,955					62,694			.0002
S&P 500 - CAPPED TA2307774		N/A	Equity/Index	TOCC-	09/26/2023	09/20/2024	09/20/2024	Closing Sale	1,800	7,727,004	4320.06000000000 04	145,126		235,692		145,126					90,566			.0002
S&P 500 - CAPPED TA2306919		N/A	Equity/Index	BNP-	08/14/2023	07/29/2024	07/29/2024	Closing Sale	86	385,019	4582.22999999999 96	6,938		11,619		6,938					4,682			.0002
S&P 500 - CAPPED TA2305839		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Sale	377	1,647,060	3808.1	154,393		186,635		154,393					32,242			.0002
S&P 500 - CAPPED TA2307054		N/A	Equity/Index	TOCC-	08/21/2023	08/16/2024	08/16/2024	Closing Sale	500	2,182,260	4370.35999999999 97	116,318		204,880		116,318					88,562			.0002
S&P 500 - CAPPED TA2309249		N/A	Equity/Index	SG-	12/18/2023	12/13/2024	12/13/2024	Closing Sale	738	3,492,445	4719.55	97,992		155,216		97,992					57,225			.0002
S&P 500 - CAPPED TA2306047		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	32	141,350	4372.59	8,813		15,681		8,813					6,868			.0002
S&P 500 - CAPPED TA2309095		N/A	Equity/Index	TOCC-	12/07/2023	12/05/2024	12/05/2024	Closing Sale	1,400	6,416,326	4567.18	422,262		831,166		422,262					408,904			.0002
S&P 500 - CAPPED TA2309049		N/A	Equity/Index	TOCC-	12/05/2023	12/02/2024	12/02/2024	Closing Sale	300	1,373,004	4594.63	41,741		68,907		41,741					27,166			.0002
S&P 500 - CAPPED TA2305642		N/A	Equity/Index	TOCC-	06/20/2023	01/11/2024	01/11/2024	Closing Sale	400	1,755,384	4203.42	79,702		112,867		79,702					33,165			.0002
S&P 500 - CAPPED TA2306617		N/A	Equity/Index	RBC-	07/28/2023	07/29/2024	07/29/2024	Closing Sale	371	1,700,000	4582.22999999999 96	146,711		326,965		146,711					180,253			.0002
S&P 500 - CAPPED TA2308623		N/A	Equity/Index	RBC-	11/10/2023	10/11/2024	10/11/2024	Closing Sale	160	699,798	4376.95	40,197		42,014		40,197					1,818			.0002
S&P 500 - CAPPED TA2309187		N/A	Equity/Index	BNP-	12/13/2023	12/11/2024	12/11/2024	Closing Sale	929	4,323,882	4622.43999999999 96	200,162		333,845		200,162					133,683			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306727		N/A	Equity/Index	RBC-	08/03/2023	08/01/2024	08/01/2024	Closing Sale	113	509,589	4576.729999999996	13,387		22,012		13,387					8,625			.0002
S&P 500 - CAPPED TA2305377		N/A	Equity/Index	BMO-	06/12/2023	06/07/2024	06/07/2024	Closing Sale	402	1,748,571	4293.93	100,769		183,987		100,769					83,218			.0002
S&P 500 - CAPPED TA2306090		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Sale	73	321,129	4151.28	21,047		30,304		21,047					9,257			.0002
S&P 500 - CAPPED TA2304783		N/A	Equity/Index	TOCC-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	500	2,061,290	4130.62	118,953		216,840		118,953					97,887			.0002
S&P 500 - CAPPED TA2309336		N/A	Equity/Index	TOCC-	12/21/2023	12/04/2024	12/04/2024	Closing Sale	100	473,200	4569.78	14,637		21,481		14,637					6,844			.0002
S&P 500 - CAPPED TA2303405		N/A	Equity/Index	BOA-	02/14/2023	02/09/2024	02/09/2024	Closing Sale	700	2,888,977	4090.46	54,362		85,897		54,362					31,535			.0002
S&P 500 - CAPPED TA2303320		N/A	Equity/Index	TOCC-	02/07/2023	02/02/2024	02/02/2024	Closing Sale	2,400	9,852,600	4136.479999999996	418,909		744,480		418,909					325,571			.0002
S&P 500 - CAPPED TA2304998		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	100	417,081	4158.7700000000004	26,689		48,040		26,689					21,351			.0002
S&P 500 - CAPPED TA2307615		N/A	Equity/Index	BAR-	09/18/2023	09/13/2024	09/13/2024	Closing Sale	2,144	9,545,152	4505.1000000000004	184,684		295,765		184,684					111,081			.0002
S&P 500 - CAPPED TA2303532		N/A	Equity/Index	BAR-	02/24/2023	02/23/2024	02/23/2024	Closing Sale	1,017	4,020,750	4012.32	73,346		122,416		73,346					49,070			.0002
S&P 500 - CAPPED TA2307343		N/A	Equity/Index	BMO-	08/31/2023	08/12/2024	08/12/2024	Closing Sale	138	625,231	4464.05	33,629		55,443		33,629					21,814			.0002
S&P 500 - CAPPED TA2308272		N/A	Equity/Index	BAR-	10/23/2023	10/18/2024	10/18/2024	Closing Sale	1,830	7,730,451	4278	142,777		235,466		142,777					92,690			.0002
S&P 500 - CAPPED TA2305607		N/A	Equity/Index	TOCC-	06/16/2023	01/04/2024	01/04/2024	Closing Sale	1,000	4,430,340	4085.69	209,746		268,127		209,746					58,381			.0002
S&P 500 - CAPPED TA2304335		N/A	Equity/Index	TOCC-	04/18/2023	04/12/2024	04/12/2024	Closing Sale	500	2,072,435	4146.22	57,583		93,228		57,583					35,645			.0002
S&P 500 - CAPPED TA2308417		N/A	Equity/Index	TOCC-	10/31/2023	10/31/2024	10/31/2024	Closing Sale	300	1,258,140	4219.38	116,303		445,771		116,303					329,468			.0002
S&P 500 - CAPPED TA2303360		N/A	Equity/Index	RBC-	02/10/2023	02/09/2024	02/09/2024	Closing Sale	1,393	5,700,000	4090.46	556,320		1,304,512		556,320					748,192			.0002
S&P 500 - CAPPED TA2308961		N/A	Equity/Index	RBC-	11/30/2023	11/08/2024	11/08/2024	Closing Sale	258	1,173,139	4421.8100000000004	118,551		406,022		118,551					287,471			.0002
S&P 500 - CAPPED TA2307480		N/A	Equity/Index	BAR-	09/08/2023	09/06/2024	09/06/2024	Closing Sale	292	1,300,000	4468.63	112,970		274,080		112,970					161,111			.0002
S&P 500 - CAPPED TA2308963		N/A	Equity/Index	BMO-	11/30/2023	11/27/2024	11/27/2024	Closing Sale	165	751,542	4550.43	43,466		82,317		43,466					38,851			.0002
S&P 500 - CAPPED TA2303937		N/A	Equity/Index	TOCC-	03/23/2023	03/08/2024	03/08/2024	Closing Sale	600	2,392,632	3918.32	105,981		176,285		105,981					70,303			.0002
S&P 500 - CAPPED TA2308695		N/A	Equity/Index	BMO-	11/16/2023	11/14/2024	11/14/2024	Closing Sale	3,042	13,655,006	4495.7	266,875		410,275		266,875					143,400			.0002
S&P 500 - CAPPED TA2304015		N/A	Equity/Index	TOCC-	03/28/2023	03/26/2024	03/26/2024	Closing Sale	3,000	11,928,810	3970.99	219,227		357,270		219,227					138,043			.0002
S&P 500 - CAPPED TA2303593		N/A	Equity/Index	BMO-	03/01/2023	02/27/2024	02/27/2024	Closing Sale	1,700	6,738,188	3982.24	287,249		507,739		287,249					220,490			.0002
S&P 500 - CAPPED TA2307214		N/A	Equity/Index	BMO-	08/29/2023	08/29/2024	08/29/2024	Closing Sale	289	1,300,000	4497.63	118,038		316,305		118,038					198,267			.0002
S&P 500 - CAPPED TA2400023		N/A	Equity/Index	BMO-	01/03/2024	12/30/2024	12/30/2024	Closing Sale	1,284	6,047,640	4769.83		160,025	273,852		160,025					113,827			.0002
S&P 500 - CAPPED TA2308733		N/A	Equity/Index	BMO-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	102	459,589	4502.88	26,633		50,523		26,633					23,889			.0002
S&P 500 - CAPPED TA2309038		N/A	Equity/Index	TOCC-	12/05/2023	11/22/2024	11/22/2024	Closing Sale	200	915,336	4556.62	25,791		40,923		25,791					15,132			.0002
S&P 500 - CAPPED TA2306661		N/A	Equity/Index	TOCC-	07/31/2023	07/26/2024	07/26/2024	Closing Sale	800	3,666,168	4537.41	160,436		254,064		160,436					93,628			.0002
S&P 500 - CAPPED TA2306161		N/A	Equity/Index	BMO-	07/12/2023	07/10/2024	07/10/2024	Closing Sale	1,517	6,796,782	4409.53	301,094		468,252		301,094					167,158			.0002
S&P 500 - CAPPED TA2307023		N/A	Equity/Index	SG-	08/18/2023	08/09/2024	08/09/2024	Closing Sale	207	903,857	4464.05	71,413		182,183		71,413					110,770			.0002
S&P 500 - CAPPED TA2307929		N/A	Equity/Index	TOCC-	10/03/2023	09/27/2024	09/27/2024	Closing Sale	400	1,694,480	4288.05	70,858		128,624		70,858					57,766			.0002
S&P 500 - CAPPED TA2307969		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	10/03/2024	Closing Sale	128	541,752	4229.45	12,383		20,192		12,383					7,809			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305962		N/A	Equity/Index	BMO	07/03/2023	06/28/2024	06/28/2024	Closing Sale	380	1,691,129	4396.43999999996	103,356		178,288		103,356					74,932			.0002
S&P 500 - CAPPED TA2304524		N/A	Equity/Index	SG	04/28/2023	04/26/2024	04/26/2024	Closing Sale	1,410	5,849,709	4055.99	114,563		171,569		114,563					57,006			.0002
S&P 500 - CAPPED TA2304943		N/A	Equity/Index	RBC	05/19/2023	05/17/2024	05/17/2024	Closing Sale	680	2,850,424	4158.77000000004	119,211		193,664		119,211					74,453			.0002
S&P 500 - CAPPED TA2308391		N/A	Equity/Index	TOCC	10/27/2023	10/25/2024	10/25/2024	Closing Sale	1,700	7,042,454	4186.77000000004	401,056		786,148		401,056					385,092			.0002
S&P 500 - CAPPED TA2306573		N/A	Equity/Index	RBC	07/26/2023	07/24/2024	07/24/2024	Closing Sale	996	4,538,025	4554.64000000003	269,478		480,958		269,478					211,481			.0002
S&P 500 - CAPPED TA2309506		N/A	Equity/Index	BOA	12/29/2023	12/31/2024	12/31/2024	Closing Sale	629	3,000,000	4783.18999999996	247,618		690,864		247,618					443,246			.0002
S&P 500 - CAPPED TA2307736		N/A	Equity/Index	SG	09/22/2023	08/09/2024	08/09/2024	Closing Sale	250	1,088,140	4468.83	26,538		47,510		26,538					20,973			.0002
S&P 500 - CAPPED TA2400205		N/A	Equity/Index	SG	01/11/2024	12/26/2024	12/26/2024	Closing Sale	132	626,187	4774.75		26,818	48,847		26,818					22,028			.0002
S&P 500 - CAPPED TA2308673		N/A	Equity/Index	TOCC	11/14/2023	11/08/2024	11/08/2024	Closing Sale	1,700	7,650,340	4415.24	153,366		228,514		153,366					75,148			.0002
S&P 500 - CAPPED TA2306118		N/A	Equity/Index	SG	07/11/2023	07/05/2024	07/05/2024	Closing Sale	200	879,902	4411.59	22,784		34,738		22,784					11,954			.0002
S&P 500 - CAPPED TA2304780		N/A	Equity/Index	TOCC	05/12/2023	05/10/2024	05/10/2024	Closing Sale	800	3,298,064	4137.64000000003	127,108		215,128		127,108					88,020			.0002
S&P 500 - CAPPED TA2309236		N/A	Equity/Index	TOCC	12/15/2023	12/13/2024	12/13/2024	Closing Sale	1,500	7,091,535	4707.09	138,038		213,405		138,038					75,367			.0002
S&P 500 - CAPPED TA2303846		N/A	Equity/Index	BAR	03/17/2023	03/15/2024	03/15/2024	Closing Sale	1,300	5,077,566	3891.93	345,111		657,735		345,111					312,624			.0002
S&P 500 - CAPPED TA2305689		N/A	Equity/Index	TOCC	06/22/2023	01/19/2024	01/19/2024	Closing Sale	200	873,628	4209.38	38,845		55,922		38,845					17,076			.0002
S&P 500 - CAPPED TA2303285		N/A	Equity/Index	TOCC	02/03/2023	02/02/2024	02/02/2024	Closing Sale	400	1,670,792	4179.76	45,810		75,216		45,810					29,406			.0002
S&P 500 - CAPPED TA2303350		N/A	Equity/Index	BMO	02/09/2023	02/06/2024	02/06/2024	Closing Sale	2,936	12,032,462	4111.08	517,353		905,257		517,353					387,904			.0002
S&P 500 - CAPPED TA2308880		N/A	Equity/Index	BMO	11/27/2023	11/21/2024	11/21/2024	Closing Sale	142	646,410	4538.18999999996	29,201		49,943		29,201					20,742			.0002
S&P 500 - CAPPED TA2306911		N/A	Equity/Index	BNP	08/14/2023	07/18/2024	07/18/2024	Closing Sale	230	1,029,703	4554.97999999996	19,522		32,060		19,522					12,537			.0002
S&P 500 - CAPPED TA2305976		N/A	Equity/Index	RBC	07/05/2023	07/01/2024	07/01/2024	Closing Sale	702	3,120,790	4450.38	99,537		157,543		99,537					58,006			.0002
S&P 500 - CAPPED TA2306849		N/A	Equity/Index	BMO	08/09/2023	08/07/2024	08/07/2024	Closing Sale	1,755	7,875,054	4518.43999999996	155,581		238,347		155,581					82,766			.0002
S&P 500 - CAPPED TA2306973		N/A	Equity/Index	SG	08/17/2023	08/15/2024	08/15/2024	Closing Sale	805	3,524,781	4437.85999999997	178,654		329,181		178,654					150,527			.0002
S&P 500 - CAPPED TA2309293		N/A	Equity/Index	SG	12/20/2023	12/18/2024	12/18/2024	Closing Sale	150	715,650	4740.56000000004	42,755		78,840		42,755					36,086			.0002
S&P 500 - CAPPED TA2304241		N/A	Equity/Index	BNP	04/12/2023	04/11/2024	04/11/2024	Closing Sale	1,560	6,402,942	4108.93999999996	277,321		480,745		277,321					203,424			.0002
S&P 500 - CAPPED TA2308928		N/A	Equity/Index	TOCC	11/29/2023	11/01/2024	11/01/2024	Closing Sale	100	457,133	4317.78	9,974		13,534		9,974					3,561			.0002
S&P 500 - CAPPED TA2309043		N/A	Equity/Index	TOCC	12/05/2023	11/29/2024	11/29/2024	Closing Sale	1,200	5,492,016	4594.63	237,162		414,168		237,162					177,006			.0002
S&P 500 - CAPPED TA2303747		N/A	Equity/Index	TOCC	03/10/2023	03/11/2024	03/11/2024	Closing Sale	300	1,158,477	3882.83	108,716		370,483		108,716					261,767			.0002
S&P 500 - CAPPED TA2308779		N/A	Equity/Index	TOCC	11/21/2023	11/15/2024	11/15/2024	Closing Sale	300	1,358,757	4514.02000000004	80,795		148,950		80,795					68,155			.0002
S&P 500 - CAPPED TA2305375		N/A	Equity/Index	BMO	06/12/2023	06/07/2024	06/07/2024	Closing Sale	413	1,796,418	4293.93	76,591		128,612		76,591					52,021			.0002
S&P 500 - CAPPED TA2306411		N/A	Equity/Index	SG	07/19/2023	07/17/2024	07/17/2024	Closing Sale	2,342	10,709,896	4522.79	473,271		741,477		473,271					268,206			.0002
S&P 500 - CAPPED TA2303976		N/A	Equity/Index	BMO	03/24/2023	03/25/2024	03/25/2024	Closing Sale	453	1,800,000	3991.24	174,667		556,152		174,667					381,485			.0002
S&P 500 - CAPPED TA2307972		N/A	Equity/Index	BAR	10/05/2023	10/03/2024	10/03/2024	Closing Sale	1,085	4,592,197	4229.45	162,023		275,340		162,023					113,317			.0002
S&P 500 - CAPPED TA2308347		N/A	Equity/Index	BMO	10/26/2023	10/24/2024	10/24/2024	Closing Sale	1,623	6,750,836	4247.68	274,579		518,029		274,579					243,450			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305738		N/A	Equity/Index	RBC-	06/23/2023	01/23/2024	01/23/2024	Closing Sale	200	870,932	4263.81000000004	31,882		47,676		31,882					15,794			0002
S&P 500 - CAPPED TA2400019		N/A	Equity/Index	BMO-	01/03/2024	12/27/2024	12/27/2024	Closing Sale	523	2,463,330	4769.83		63,654	108,737		63,654					45,083			0002
S&P 500 - CAPPED TA2306120		N/A	Equity/Index	SG-	07/11/2023	07/08/2024	07/08/2024	Closing Sale	400	1,759,804	4398.95	54,648		83,896		54,648					29,248			0002
S&P 500 - CAPPED TA2308422		N/A	Equity/Index	SG-	10/31/2023	10/25/2024	10/25/2024	Closing Sale	100	416,780	4117.37	14,306		23,675		14,306					9,369			0002
S&P 500 - CAPPED TA2304232		N/A	Equity/Index	TOCC-	04/11/2023	04/09/2024	04/09/2024	Closing Sale	2,400	9,891,456	4105.02000000004	185,461		295,464		185,461					110,003			0002
S&P 500 - CAPPED TA2304525		N/A	Equity/Index	SG-	04/28/2023	04/25/2024	04/25/2024	Closing Sale	400	1,659,492	4071.63	120,196		211,724		120,196					91,528			0002
S&P 500 - CAPPED TA2304777		N/A	Equity/Index	TOCC-	05/12/2023	05/09/2024	05/09/2024	Closing Sale	500	2,061,290	4119.17	91,048		154,370		91,048					63,322			0002
S&P 500 - CAPPED TA2307820		N/A	Equity/Index	TOCC-	09/27/2023	09/16/2024	09/16/2024	Closing Sale	100	427,301	4450.32	13,510		26,682		13,510					13,172			0002
S&P 500 - CAPPED TA2308465		N/A	Equity/Index	BOA-	11/02/2023	10/31/2024	10/31/2024	Closing Sale	3,239	13,935,085	4193.8	275,218		411,547		275,218					136,330			0002
S&P 500 - CAPPED TA2306036		N/A	Equity/Index	BMO-	07/07/2023	07/05/2024	07/05/2024	Closing Sale	2,081	9,192,193	4446.82	180,277		277,668		180,277					97,391			0002
S&P 500 - CAPPED TA2307338		N/A	Equity/Index	BMO-	08/31/2023	08/29/2024	08/29/2024	Closing Sale	242	1,096,420	4497.63	57,770		97,959		57,770					40,189			0002
S&P 500 - CAPPED TA2308066		N/A	Equity/Index	BAR-	10/10/2023	10/07/2024	10/07/2024	Closing Sale	500	2,178,870	4308.5	79,235		128,975		79,235					49,740			0002
S&P 500 - CAPPED TA2305629		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	100	438,846	4425.84	23,833		44,254		23,833					20,421			0002
S&P 500 - CAPPED TA2308352		N/A	Equity/Index	BMO-	10/26/2023	10/11/2024	10/11/2024	Closing Sale	200	831,896	4349.60999999997	20,140		39,280		20,140					19,140			0002
S&P 500 - CAPPED TA2308509		N/A	Equity/Index	BAR-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	400	1,746,336	4237.85999999997	80,668		127,136		80,668					46,468			0002
S&P 500 - CAPPED TA2308860		N/A	Equity/Index	TOCC-	11/24/2023	11/08/2024	11/08/2024	Closing Sale	100	455,609	4382.78	22,205		33,244		22,205					11,039			0002
S&P 500 - CAPPED TA2304859		N/A	Equity/Index	TOCC-	05/16/2023	05/14/2024	05/14/2024	Closing Sale	100	411,354	4124.08	15,025		24,740		15,025					9,715			0002
S&P 500 - CAPPED TA2308158		N/A	Equity/Index	BMO-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	362	1,586,150	4349.60999999997	58,423		94,475		58,423					36,052			0002
S&P 500 - CAPPED TA2308639		N/A	Equity/Index	RBC-	11/10/2023	11/01/2024	11/01/2024	Closing Sale	130	568,586	4237.85999999997	32,475		60,624		32,475					28,149			0002
S&P 500 - CAPPED TA2305425		N/A	Equity/Index	TOCC-	06/13/2023	06/10/2024	06/10/2024	Closing Sale	400	1,726,580	4298.85999999997	53,150		80,440		53,150					27,290			0002
S&P 500 - CAPPED TA2306918		N/A	Equity/Index	BNP-	08/14/2023	07/25/2024	07/25/2024	Closing Sale	155	693,930	4567.46	37,220		75,212		37,220					37,992			0002
S&P 500 - CAPPED TA2304588		N/A	Equity/Index	BAR-	05/02/2023	04/30/2024	04/30/2024	Closing Sale	185	760,319	4169.47999999996	21,453		36,639		21,453					15,187			0002
S&P 500 - CAPPED TA2304020		N/A	Equity/Index	TOCC-	03/28/2023	03/26/2024	03/26/2024	Closing Sale	300	1,192,881	3970.99	33,956		56,574		33,956					22,618			0002
S&P 500 - CAPPED TA2303687		N/A	Equity/Index	BOA-	03/07/2023	03/06/2024	03/06/2024	Closing Sale	2,500	10,022,200	4048.42	181,625		303,625		181,625					122,000			0002
S&P 500 - CAPPED TA2305098		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	1,100	4,623,520	4115.24	133,326		199,595		133,326					66,269			0002
S&P 500 - CAPPED TA2309401		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	508	2,419,330	4746.75	47,285		73,599		47,285					26,314			0002
S&P 500 - CAPPED TA2303023		N/A	Equity/Index	TOCC-	01/09/2023	01/09/2024	01/09/2024	Closing Sale	5,200	20,238,868	3892.09	681,904		1,236,404		681,904					554,500			0002
S&P 500 - CAPPED TA2307439		N/A	Equity/Index	BAR-	09/06/2023	08/30/2024	08/30/2024	Closing Sale	330	1,468,988	4515.77000000004	44,157		74,511		44,157					30,353			0002
S&P 500 - CAPPED TA2308102		N/A	Equity/Index	BNP-	10/11/2023	09/09/2024	09/09/2024	Closing Sale	148	645,088	4457.49	16,783		29,980		16,783					13,197			0002
S&P 500 - CAPPED TA2309044		N/A	Equity/Index	TOCC-	12/05/2023	11/29/2024	11/29/2024	Closing Sale	1,100	5,034,348	4594.63	289,097		557,766		289,097					268,669			0002
S&P 500 - CAPPED TA2303902		N/A	Equity/Index	TOCC-	03/21/2023	03/20/2024	03/20/2024	Closing Sale	200	796,624	3951.57	48,351		86,926		48,351					38,575			0002
S&P 500 - CAPPED TA2308968		N/A	Equity/Index	BMO-	11/30/2023	11/27/2024	11/27/2024	Closing Sale	1,372	6,249,186	4554.89000000003	401,077		812,416		401,077					411,339			0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305201		N/A	Equity/Index	BMO	06/02/2023	05/31/2024	05/31/2024	Closing Sale	240	1,028,369	4179.83	69,972		117,871		69,972					47,899			.0002
S&P 500 - CAPPED TA2306089		N/A	Equity/Index	RBC	07/10/2023	05/24/2024	05/24/2024	Closing Sale	194	853,412	4151.28	18,166		24,167		18,166					6,000			.0002
S&P 500 - CAPPED TA2307819		N/A	Equity/Index	TOCC	09/27/2023	09/13/2024	09/13/2024	Closing Sale	100	427,301	4505.1000000000 04	19,279		48,416		19,279					29,137			.0002
S&P 500 - CAPPED TA2307072		N/A	Equity/Index	TOCC	08/21/2023	07/16/2024	07/16/2024	Closing Sale	200	872,904	4505.42	24,583		45,112		24,583					20,529			.0002
S&P 500 - CAPPED TA2308545		N/A	Equity/Index	TOCC	11/07/2023	11/05/2024	11/05/2024	Closing Sale	100	438,038	4358.34	12,319		19,658		12,319					7,339			.0002
S&P 500 - CAPPED TA2308173		N/A	Equity/Index	BAR	10/17/2023	10/11/2024	10/11/2024	Closing Sale	200	873,890	4327.78	45,686		77,900		45,686					32,214			.0002
S&P 500 - CAPPED TA2308881		N/A	Equity/Index	BMO	11/27/2023	11/22/2024	11/22/2024	Closing Sale	2,202	10,023,900	4556.62	201,307		307,774		201,307					106,467			.0002
S&P 500 - CAPPED TA2305241		N/A	Equity/Index	TOCC	06/06/2023	05/31/2024	05/31/2024	Closing Sale	100	427,585	4282.37	26,720		49,798		26,720					23,078			.0002
S&P 500 - CAPPED TA2306517		N/A	Equity/Index	TOCC	07/21/2023	03/08/2024	03/08/2024	Closing Sale	1,000	4,551,090	3918.32	251,656		292,918		251,656					41,262			.0002
S&P 500 - CAPPED TA2305308		N/A	Equity/Index	RBC	06/09/2023	06/10/2024	06/10/2024	Closing Sale	140	2,597,112,000	4328.5200000000 04	50,160		144,074		50,160					93,914			.0002
S&P 500 - CAPPED TA2303101		N/A	Equity/Index	TOCC	01/18/2023	01/18/2024	01/18/2024	Closing Sale	4,500	17,679,870	3928.86	561,669		972,225		561,669					410,556			.0002
S&P 500 - CAPPED TA2306443		N/A	Equity/Index	RBC	07/20/2023	07/18/2024	07/18/2024	Closing Sale	1,188	5,403,464	4554.9799999999 96	229,652		378,794		229,652					149,142			.0002
S&P 500 - CAPPED TA2307651		N/A	Equity/Index	BMO	09/20/2023	08/30/2024	08/30/2024	Closing Sale	1,679	7,476,503	4515.7700000000 04	141,137		224,902		141,137					83,765			.0002
S&P 500 - CAPPED TA2305957		N/A	Equity/Index	BMO	07/03/2023	06/28/2024	06/28/2024	Closing Sale	1,430	6,363,986	4396.4399999999 96	135,550		196,654		135,550					61,104			.0002
S&P 500 - CAPPED TA2303851		N/A	Equity/Index	BAR	03/17/2023	03/15/2024	03/15/2024	Closing Sale	300	1,171,746	3891.93	76,119		143,028		76,119					66,909			.0002
S&P 500 - CAPPED TA2304118		N/A	Equity/Index	TOCC	04/04/2023	04/01/2024	04/01/2024	Closing Sale	500	2,052,300	4109.3100000000 04	55,353		92,440		55,353					37,087			.0002
S&P 500 - CAPPED TA2304016		N/A	Equity/Index	TOCC	03/28/2023	03/25/2024	03/25/2024	Closing Sale	1,100	4,373,897	3970.99	118,311		196,515		118,311					78,204			.0002
S&P 500 - CAPPED TA2303173		N/A	Equity/Index	TOCC	01/26/2023	01/26/2024	01/26/2024	Closing Sale	6,200	25,174,666	4060.43	893,825		1,530,346		893,825					636,521			.0002
S&P 500 - CAPPED TA2308835		N/A	Equity/Index	TOCC	11/24/2023	11/22/2024	11/22/2024	Closing Sale	200	911,868	4559.34	17,497		27,348		17,497					9,851			.0002
S&P 500 - CAPPED TA2304112		N/A	Equity/Index	BMO	04/03/2023	03/28/2024	03/28/2024	Closing Sale	610	2,506,039	4109.3100000000 04	159,131		322,501		159,131					163,370			.0002
S&P 500 - CAPPED TA2307639		N/A	Equity/Index	BNP	09/19/2023	09/18/2024	09/18/2024	Closing Sale	227	1,009,971	4453.53	54,068		96,177		54,068					42,109			.0002
S&P 500 - CAPPED TA2306791		N/A	Equity/Index	BAR	08/07/2023	08/02/2024	08/02/2024	Closing Sale	644	2,903,274	4501.8900000000 03	78,781		122,605		78,781					43,824			.0002
S&P 500 - CAPPED TA2306383		N/A	Equity/Index	SG	07/18/2023	07/12/2024	07/12/2024	Closing Sale	356	1,617,212	4510.04	42,428		63,475		42,428					21,047			.0002
S&P 500 - CAPPED TA2304654		N/A	Equity/Index	SG	05/08/2023	05/03/2024	05/03/2024	Closing Sale	800	3,306,696	4090.75	139,976		229,080		139,976					89,104			.0002
S&P 500 - CAPPED TA2306549		N/A	Equity/Index	RBC	07/25/2023	07/19/2024	07/19/2024	Closing Sale	1,451	6,616,632	4536.34	136,171		203,851		136,171					67,679			.0002
S&P 500 - CAPPED TA2303308		N/A	Equity/Index	BMO	02/06/2023	02/02/2024	02/02/2024	Closing Sale	566	2,328,145	4136.4799999999 96	70,110		117,060		70,110					46,950			.0002
S&P 500 - CAPPED TA2303910		N/A	Equity/Index	BAR	03/22/2023	03/15/2024	03/15/2024	Closing Sale	2,357	9,452,678	3916.64	427,112		692,369		427,112					265,257			.0002
S&P 500 - CAPPED TA2304768		N/A	Equity/Index	RBC	05/12/2023	05/14/2024	05/14/2024	Closing Sale	97	400,000	4160.37	34,759		105,361		34,759					70,602			.0002
S&P 500 - CAPPED TA2308255		N/A	Equity/Index	BNP	10/20/2023	10/18/2024	10/18/2024	Closing Sale	487	2,071,898	4314.6000000000 04	58,747		100,453		58,747					41,707			.0002
S&P 500 - CAPPED TA2304312		N/A	Equity/Index	BMO	04/17/2023	04/17/2024	04/17/2024	Closing Sale	434	1,800,000	4176.2299999999 96	162,539		366,817		162,539					204,278			.0002
S&P 500 - CAPPED TA2307369		N/A	Equity/Index	BMO	09/01/2023	09/04/2024	09/04/2024	Closing Sale	111	500,000	4515.7700000000 04	44,249		111,196						(30,026)	111,196			.0002
S&P 500 - CAPPED TA2307406		N/A	Equity/Index	BMO	09/05/2023	08/30/2024	08/30/2024	Closing Sale	184	828,245	4507.66	41,906		74,647		41,906					32,741			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304137		N/A	Equity/Index	SG-	04/05/2023	04/03/2024	04/03/2024	Closing Sale	524	2,137,595	4124.51	135,706		280,964		135,706					145,258			.0002
S&P 500 - CAPPED TA2308407		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	58	240,704	4186.7700000000 04	7,643		13,356		7,643					5,713			.0002
S&P 500 - CAPPED TA2304119		N/A	Equity/Index	TOCC-	04/04/2023	04/01/2024	04/01/2024	Closing Sale	2,500	10,261,500	4109.3100000000 04	188,764		308,100		188,764					119,336			.0002
S&P 500 - CAPPED TA2308503		N/A	Equity/Index	TOCC-	11/03/2023	11/05/2024	11/05/2024	Closing Sale	100	435,834	4384.05	37,153		139,821		37,153					102,668			.0002
S&P 500 - CAPPED TA2305922		N/A	Equity/Index	TOCC-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	300	1,335,114	4339.12	138,626		336,358		138,626					197,732			.0002
S&P 500 - CAPPED TA2307230		N/A	Equity/Index	TOCC-	08/29/2023	08/26/2024	08/26/2024	Closing Sale	300	1,338,714	4405.71	73,523		122,247		73,523					48,724			.0002
S&P 500 - CAPPED TA2303644		N/A	Equity/Index	TOCC-	03/03/2023	03/01/2024	03/01/2024	Closing Sale	2,200	8,839,358	3981.35	164,154		262,680		164,154					98,526			.0002
S&P 500 - CAPPED TA2400040		N/A	Equity/Index	TOCC-	01/04/2024	12/31/2024	12/31/2024	Closing Sale	300	1,414,005	4769.83		41,660	71,535		41,660					29,875			.0002
S&P 500 - CAPPED TA2303247		N/A	Equity/Index	RBC-	02/02/2023	02/02/2024	02/02/2024	Closing Sale	200	835,510	4201.9126999999 99	73,475		151,259		73,475					77,784			.0002
S&P 500 - CAPPED TA2308850		N/A	Equity/Index	TOCC-	11/24/2023	11/01/2024	11/01/2024	Closing Sale	100	455,609	4237.8599999999 97	9,615		12,663		9,615					3,048			.0002
S&P 500 - CAPPED TA2306060		N/A	Equity/Index	BMO-	07/07/2023	06/28/2024	06/28/2024	Closing Sale	455	2,009,826	4450.38	95,805		170,580		95,805					74,775			.0002
S&P 500 - CAPPED TA2309403		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	1,288	6,134,048	4746.75	264,246		458,863		264,246					194,617			.0002
S&P 500 - CAPPED TA2305659		N/A	Equity/Index	SG-	06/21/2023	06/18/2024	06/18/2024	Closing Sale	634	2,774,821	4409.59	80,873		130,674		80,873					49,801			.0002
S&P 500 - CAPPED TA2304297		N/A	Equity/Index	BMO-	04/14/2023	04/16/2024	04/16/2024	Closing Sale	242	1,000,000	4159.57	90,649		215,540		90,649					124,891			.0002
S&P 500 - CAPPED TA2305748		N/A	Equity/Index	RBC-	06/23/2023	01/25/2024	01/25/2024	Closing Sale	300	1,306,398	4248.76	57,249		86,871		57,249					29,622			.0002
S&P 500 - CAPPED TA2305793		N/A	Equity/Index	SG-	06/27/2023	06/25/2024	06/25/2024	Closing Sale	2,500	10,951,650	4348.33	219,775		327,000		219,775					107,225			.0002
S&P 500 - CAPPED TA2304717		N/A	Equity/Index	RBC-	05/11/2023	05/10/2024	05/10/2024	Closing Sale	242	1,000,000	4130.62	39,499		66,199		39,499					26,699			.0002
S&P 500 - CAPPED TA2308854		N/A	Equity/Index	TOCC-	11/24/2023	11/04/2024	11/04/2024	Closing Sale	300	1,366,827	4358.34	66,754		98,052		66,754					31,298			.0002
S&P 500 - CAPPED TA2308017		N/A	Equity/Index	TOCC-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	100	428,600	4263.75	25,972		47,648		25,972					21,676			.0002
S&P 500 - CAPPED TA2304846		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	200	822,708	4124.08	46,319		82,474		46,319					36,155			.0002
S&P 500 - CAPPED TA2303281		N/A	Equity/Index	TOCC-	02/03/2023	02/01/2024	02/01/2024	Closing Sale	1,500	6,265,470	4119.21	435,668		803,175		435,668					367,507			.0002
S&P 500 - CAPPED TA2306444		N/A	Equity/Index	RBC-	07/20/2023	07/18/2024	07/18/2024	Closing Sale	1,406	6,395,008	4554.9799999999 96	374,221		681,615		374,221					307,394			.0002
S&P 500 - CAPPED TA2307733		N/A	Equity/Index	SG-	09/22/2023	08/30/2024	08/30/2024	Closing Sale	200	870,512	4507.66	42,234		96,914		42,234					54,680			.0002
S&P 500 - CAPPED TA2307826		N/A	Equity/Index	TOCC-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	1,100	4,700,311	4337.4399999999 96	261,751		511,324		261,751					249,573			.0002
S&P 500 - CAPPED TA2307595		N/A	Equity/Index	BNP-	09/15/2023	09/17/2024	09/17/2024	Closing Sale	67	300,000	4465.01	26,040		78,841		26,040					52,801			.0002
S&P 500 - CAPPED TA2303964		N/A	Equity/Index	TOCC-	03/24/2023	03/22/2024	03/22/2024	Closing Sale	1,200	4,711,488	3948.72	124,579		213,180		124,579					88,601			.0002
S&P 500 - CAPPED TA2307891		N/A	Equity/Index	TOCC-	09/29/2023	09/16/2024	09/16/2024	Closing Sale	100	430,755	4450.32	19,532		41,145		19,532					21,613			.0002
S&P 500 - CAPPED TA2307191		N/A	Equity/Index	BAR-	08/28/2023	08/23/2024	08/23/2024	Closing Sale	377	1,666,928	4376.3100000000 04	91,735		154,917		91,735					63,181			.0002
S&P 500 - CAPPED TA2308935		N/A	Equity/Index	TOCC-	11/29/2023	11/15/2024	11/15/2024	Closing Sale	100	457,133	4514.0200000000 04	12,637		19,403		12,637					6,766			.0002
S&P 500 - CAPPED TA2307064		N/A	Equity/Index	TOCC-	08/21/2023	07/26/2024	07/26/2024	Closing Sale	200	872,904	4582.2299999999 96	34,465		78,152		34,465					43,687			.0002
S&P 500 - CAPPED TA2304977		N/A	Equity/Index	BMO-	05/22/2023	05/17/2024	05/17/2024	Closing Sale	471	1,976,848	4158.7700000000 04	85,048		137,108		85,048					52,060			.0002
S&P 500 - CAPPED TA2304856		N/A	Equity/Index	TOCC-	05/16/2023	05/13/2024	05/13/2024	Closing Sale	200	822,708	4124.08	32,177		53,606		32,177					21,429			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308539		N/A	Equity/Index	TOCC-	11/07/2023	11/01/2024	11/01/2024	Closing Sale	600	2,628,228	4358.34	163,413		300,702		163,413					137,289			.0002
S&P 500 - CAPPED TA2305792		N/A	Equity/Index	SG-	06/27/2023	06/24/2024	06/24/2024	Closing Sale	300	1,314,198	4348.33	66,219		109,032		66,219					42,813			.0002
S&P 500 - CAPPED TA2307107		N/A	Equity/Index	BMO-	08/23/2023	08/21/2024	08/21/2024	Closing Sale	1,548	6,861,912	4399.7700000000004	310,823		510,809		310,823					199,986			.0002
S&P 500 - CAPPED TA2308182		N/A	Equity/Index	BAR-	10/17/2023	10/15/2024	10/15/2024	Closing Sale	600	2,621,670	4327.78	74,130		116,784		74,130					42,654			.0002
S&P 500 - CAPPED TA2400036		N/A	Equity/Index	TOCC-	01/04/2024	12/27/2024	12/27/2024	Closing Sale	200	942,670	4781.58		42,421	81,002		42,421					38,581			.0002
S&P 500 - CAPPED TA2306762		N/A	Equity/Index	TOCC-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	200	904,756	4513.3900000000003	38,625		63,180		38,625					24,555			.0002
S&P 500 - CAPPED TA2308952		N/A	Equity/Index	TOCC-	11/29/2023	11/27/2024	11/27/2024	Closing Sale	400	1,828,532	4550.43	55,658		88,767		55,658					33,108			.0002
S&P 500 - CAPPED TA2304593		N/A	Equity/Index	SG-	05/03/2023	05/01/2024	05/01/2024	Closing Sale	1,800	7,410,150	4167.87	137,628		225,072		137,628					87,444			.0002
S&P 500 - CAPPED TA2309384		N/A	Equity/Index	TOCC-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	300	1,426,389	4768.8900000000003	116,981		348,538		116,981					231,557			.0002
S&P 500 - CAPPED TA2305195		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	823	3,526,448	4221.0200000000004	70,408		104,216		70,408					33,809			.0002
S&P 500 - CAPPED TA2308564		N/A	Equity/Index	TOCC-	11/09/2023	11/04/2024	11/04/2024	Closing Sale	2,600	11,305,060	4358.34	217,218		346,320		217,218					129,102			.0002
S&P 500 - CAPPED TA2304139		N/A	Equity/Index	SG-	04/05/2023	04/03/2024	04/03/2024	Closing Sale	2,516	10,263,720	4124.51	428,651		778,299		428,651					349,649			.0002
S&P 500 - CAPPED TA2309232		N/A	Equity/Index	TOCC-	12/15/2023	12/05/2024	12/05/2024	Closing Sale	200	945,538	4567.18	45,443		68,948		45,443					23,505			.0002
S&P 500 - CAPPED TA2304870		N/A	Equity/Index	RBC-	05/17/2023	05/10/2024	05/10/2024	Closing Sale	700	2,911,489	4124.08	180,521		317,044		180,521					136,523			.0002
S&P 500 - CAPPED TA2306513		N/A	Equity/Index	TOCC-	07/21/2023	06/28/2024	06/28/2024	Closing Sale	200	910,218	4396.4399999999996	29,551		41,842		29,551					12,291			.0002
S&P 500 - CAPPED TA2304733		N/A	Equity/Index	BAR-	05/11/2023	05/03/2024	05/03/2024	Closing Sale	400	1,650,176	4090.75	99,700		175,904		99,700					76,204			.0002
S&P 500 - CAPPED TA2303809		N/A	Equity/Index	SG-	03/16/2023	03/13/2024	03/13/2024	Closing Sale	213	842,984	3855.76	52,999		91,077		52,999					38,078			.0002
S&P 500 - CAPPED TA2303571		N/A	Equity/Index	BNP-	02/28/2023	02/26/2024	02/26/2024	Closing Sale	300	1,195,404	3970.04	34,383		56,574		34,383					22,191			.0002
S&P 500 - CAPPED TA2307171		N/A	Equity/Index	BMO-	08/25/2023	08/16/2024	08/16/2024	Closing Sale	220	964,471	4369.71	56,184		100,940		56,184					44,757			.0002
S&P 500 - CAPPED TA2307528		N/A	Equity/Index	TOCC-	09/12/2023	09/10/2024	09/10/2024	Closing Sale	2,200	9,809,030	4457.49	188,992		293,634		188,992					104,642			.0002
S&P 500 - CAPPED TA2309394		N/A	Equity/Index	SG-	12/22/2023	12/19/2024	12/19/2024	Closing Sale	100	476,246	4768.37	28,608		57,222		28,608					28,614			.0002
S&P 500 - CAPPED TA2308618		N/A	Equity/Index	RBC-	11/10/2023	10/11/2024	10/11/2024	Closing Sale	107	467,990	4327.78	9,335		14,108		9,335					4,773			.0002
S&P 500 - CAPPED TA2308401		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	1,225	5,083,836	4137.2299999999996	135,032		223,122		135,032					88,090			.0002
S&P 500 - CAPPED TA2309174		N/A	Equity/Index	BAR-	12/12/2023	12/09/2024	12/09/2024	Closing Sale	1,907	8,826,931	4604.37	393,414		658,544		393,414					265,130			.0002
S&P 500 - CAPPED TA2305203		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	980	4,199,173	4221.0200000000004	122,510		186,151		122,510					63,641			.0002
S&P 500 - CAPPED TA2308064		N/A	Equity/Index	BAR-	10/10/2023	10/07/2024	10/07/2024	Closing Sale	2,200	9,587,028	4308.5	187,902		289,388		187,902					101,486			.0002
S&P 500 - CAPPED TA2307177		N/A	Equity/Index	BMO-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	1,156	5,067,858	4436.01	253,476		471,347		253,476					217,871			.0002
S&P 500 - CAPPED TA2303953		N/A	Equity/Index	BMO-	03/23/2023	03/08/2024	03/08/2024	Closing Sale	356	1,412,686	4028.27	121,257		389,970		121,257					268,712			.0002
S&P 500 - CAPPED TA2308886		N/A	Equity/Index	BMO-	11/27/2023	11/22/2024	11/22/2024	Closing Sale	548	2,494,595	4556.62	150,738		295,843		150,738					145,105			.0002
S&P 500 - CAPPED TA2303746		N/A	Equity/Index	TOCC-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	500	1,930,795	3893.26	177,539		615,165		177,539					437,626			.0002
S&P 500 - CAPPED TA2308404		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	136	564,410	4137.2299999999996	19,107		32,353		19,107					13,246			.0002
S&P 500 - CAPPED TA2306925		N/A	Equity/Index	RBC-	08/15/2023	08/15/2024	08/15/2024	Closing Sale	248	1,100,000	4462.71	96,690		267,823		96,690					171,133			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308837		N/A	Equity/Index	TOCC-	11/24/2023	11/26/2024	11/26/2024	Closing Sale	200	911,868	4559.34	77,988		292,454		77,988					214,466			.0002
S&P 500 - CAPPED TA2309119		N/A	Equity/Index	BOA-	12/08/2023	12/06/2024	12/06/2024	Closing Sale	489	2,247,625	4549.34	66,191		102,685		66,191					36,494			.0002
S&P 500 - CAPPED TA2309125		N/A	Equity/Index	BOA-	12/11/2023	12/09/2024	12/09/2024	Closing Sale	235	1,082,396	4617.22	90,181		337,373		90,181					247,192			.0002
S&P 500 - CAPPED TA2308024		N/A	Equity/Index	TOCC-	10/06/2023	09/11/2024	09/11/2024	Closing Sale	200	857,200	4487.46	20,261		40,220		20,261					19,959			.0002
S&P 500 - CAPPED TA2307976		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	10/03/2024	Closing Sale	1,251	5,294,782	4229.45	306,933		569,605		306,933					262,672			.0002
S&P 500 - CAPPED TA2303437		N/A	Equity/Index	BMO-	02/16/2023	02/09/2024	02/09/2024	Closing Sale	1,000	4,122,660	4090.46	280,820		531,760		280,820					250,940			.0002
S&P 500 - CAPPED TA2305099		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	400	1,681,280	4115.24	62,850		95,796		62,850					32,946			.0002
S&P 500 - CAPPED TA2306921		N/A	Equity/Index	BNP-	08/14/2023	07/29/2024	07/29/2024	Closing Sale	110	492,467	4582.2299999999 96	13,772		23,955		13,772					10,183			.0002
S&P 500 - CAPPED TA2305001		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	1,200	5,004,972	4191.9799999999 96	292,375		533,040		292,375					240,665			.0002
S&P 500 - CAPPED TA2304067		N/A	Equity/Index	BAR-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	300	1,216,527	3971.27	33,096		50,634		33,096					17,538			.0002
S&P 500 - CAPPED TA2303872		N/A	Equity/Index	BNP-	03/20/2023	03/15/2024	03/15/2024	Closing Sale	235	924,683	3960.28	56,475		109,353		56,475					52,877			.0002
S&P 500 - CAPPED TA2305415		N/A	Equity/Index	TOCC-	06/13/2023	06/07/2024	06/07/2024	Closing Sale	200	863,290	4267.5200000000 04	47,923		75,996		47,923					28,073			.0002
S&P 500 - CAPPED TA2308864		N/A	Equity/Index	TOCC-	11/24/2023	11/21/2024	11/21/2024	Closing Sale	2,900	13,212,661	4538.1899999999 96	259,247		400,519		259,247					141,272			.0002
S&P 500 - CAPPED TA2308311		N/A	Equity/Index	BAR-	10/24/2023	10/21/2024	10/21/2024	Closing Sale	847	3,591,255	4224.16	214,867		393,567		214,867					178,700			.0002
S&P 500 - CAPPED TA2307775		N/A	Equity/Index	TOCC-	09/26/2023	09/20/2024	09/20/2024	Closing Sale	800	3,434,224	4320.0600000000 04	95,812		159,320		95,812					63,508			.0002
S&P 500 - CAPPED TA2305208		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	295	1,264,037	4221.0200000000 04	64,732		105,843		64,732					41,111			.0002
S&P 500 - CAPPED TA2303614		N/A	Equity/Index	TOCC-	03/02/2023	03/01/2024	03/01/2024	Closing Sale	300	1,183,305	3951.39	78,674		154,092		78,674					75,418			.0002
S&P 500 - CAPPED TA2305237		N/A	Equity/Index	TOCC-	06/06/2023	05/31/2024	05/31/2024	Closing Sale	100	427,585	4282.37	22,622		39,552		22,622					16,930			.0002
S&P 500 - CAPPED TA2306659		N/A	Equity/Index	TOCC-	07/31/2023	07/26/2024	07/26/2024	Closing Sale	1,900	8,707,149	4537.41	180,967		267,672		180,967					86,705			.0002
S&P 500 - CAPPED TA2306951		N/A	Equity/Index	BAR-	08/15/2023	08/13/2024	08/13/2024	Closing Sale	70	311,980	4464.05	11,428		18,749		11,428					7,321			.0002
S&P 500 - CAPPED TA2305618		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	1,600	7,021,536	4409.59	251,209		414,080		251,209					162,871			.0002
S&P 500 - CAPPED TA2303469		N/A	Equity/Index	TOCC-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	1,000	4,056,340	4090.41	107,656		184,030		107,656					76,374			.0002
S&P 500 - CAPPED TA2307387		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	628	2,827,269	4514.87	147,260		262,768		147,260					115,508			.0002
S&P 500 - CAPPED TA2303441		N/A	Equity/Index	BMO-	02/16/2023	02/14/2024	02/14/2024	Closing Sale	2,200	9,069,852	4136.13	391,116		682,462		391,116					291,346			.0002
S&P 500 - CAPPED TA2304613		N/A	Equity/Index	RBC-	05/05/2023	05/01/2024	05/01/2024	Closing Sale	300	1,234,800	4167.87	69,897		134,415		69,897					64,518			.0002
S&P 500 - CAPPED TA2308018		N/A	Equity/Index	TOCC-	10/06/2023	09/26/2024	09/26/2024	Closing Sale	100	428,600	4273.53	11,356		18,587		11,356					7,231			.0002
S&P 500 - CAPPED TA2308728		N/A	Equity/Index	BMO-	11/17/2023	11/04/2024	11/04/2024	Closing Sale	150	675,866	4358.34	32,448		49,023		32,448					16,575			.0002
S&P 500 - CAPPED TA2305608		N/A	Equity/Index	TOCC-	06/16/2023	01/05/2024	01/05/2024	Closing Sale	900	3,987,306	4142.42	32,720		40,211		32,720					7,491			.0002
S&P 500 - CAPPED TA2308538		N/A	Equity/Index	TOCC-	11/07/2023	11/01/2024	11/01/2024	Closing Sale	900	3,942,342	4358.34	236,975		430,254		236,975					193,279			.0002
S&P 500 - CAPPED TA2303342		N/A	Equity/Index	SG-	02/08/2023	02/07/2024	02/07/2024	Closing Sale	600	2,473,866	4164	67,836		114,420		67,836					46,584			.0002
S&P 500 - CAPPED TA2305670		N/A	Equity/Index	TOCC-	06/22/2023	06/20/2024	06/20/2024	Closing Sale	200	873,628	4388.71	38,819		65,822		38,819					27,003			.0002
S&P 500 - CAPPED TA2305583		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	550	2,434,350	4372.59	124,174		204,419		124,174					80,245			.0002
S&P 500 - CAPPED TA2309494		N/A	Equity/Index	BNP-	12/29/2023	12/23/2024	12/23/2024	Closing Sale	1,551	7,393,788	5087.93	17,899		36,138		17,899					18,240			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305826		N/A	Equity/Index	BMO-	06/28/2023	06/26/2024	06/26/2024	Closing Sale	2,061	9,041,318	4328.82	397,237		624,524		397,237					227,287			.0002
S&P 500 - CAPPED TA2305003		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	800	3,336,648	4198.05	142,508		241,855		142,508					99,347			.0002
S&P 500 - CAPPED TA2304453		N/A	Equity/Index	SG-	04/26/2023	04/24/2024	04/24/2024	Closing Sale	2,118	8,578,938	4137.04	156,414		263,373		156,414					106,959			.0002
S&P 500 - CAPPED TA2305117		N/A	Equity/Index	TOCC-	05/30/2023	05/28/2024	05/28/2024	Closing Sale	3,200	13,427,104	4205.45	506,066		819,424		506,066					313,358			.0002
S&P 500 - CAPPED TA2309002		N/A	Equity/Index	BMO-	12/04/2023	11/29/2024	11/29/2024	Closing Sale	310	1,416,942	4567.8	85,018		165,509		85,018					80,492			.0002
S&P 500 - CAPPED TA2307842		N/A	Equity/Index	SG-	09/28/2023	09/26/2024	09/26/2024	Closing Sale	2,463	10,591,393	4273.53	560,185		973,624		560,185					413,439			.0002
S&P 500 - CAPPED TA2306019		N/A	Equity/Index	TOCC-	07/07/2023	07/05/2024	07/05/2024	Closing Sale	200	879,790	4419.189999999996	74,914		229,550		74,914					154,636			.0002
S&P 500 - CAPPED TA2309337		N/A	Equity/Index	TOCC-	12/21/2023	12/05/2024	12/05/2024	Closing Sale	300	1,419,600	4567.18	67,334		102,882		67,334					35,548			.0002
S&P 500 - CAPPED TA2309332		N/A	Equity/Index	TOCC-	12/21/2023	12/19/2024	12/19/2024	Closing Sale	200	946,400	4768.37	55,189		114,432		55,189					59,243			.0002
S&P 500 - CAPPED TA2307228		N/A	Equity/Index	TOCC-	08/29/2023	08/26/2024	08/26/2024	Closing Sale	200	892,476	4405.71	33,563		52,636		33,563					19,073			.0002
S&P 500 - CAPPED TA2307447		N/A	Equity/Index	BAR-	09/06/2023	09/04/2024	09/04/2024	Closing Sale	150	667,722	4515.770000000004	20,076		33,869		20,076					13,793			.0002
S&P 500 - CAPPED TA2304457		N/A	Equity/Index	SG-	04/26/2023	04/24/2024	04/24/2024	Closing Sale	5,288	21,418,991	4137.04	894,148		1,640,761		894,148					746,613			.0002
S&P 500 - CAPPED TA2309407		N/A	Equity/Index	TOCC-	12/26/2023	12/20/2024	12/20/2024	Closing Sale	100	477,100	4698.350000000004	30,813		55,760		30,813					24,947			.0002
S&P 500 - CAPPED TA2308732		N/A	Equity/Index	BMO-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	1,700	7,659,809	4502.88	334,730		576,419		334,730					241,689			.0002
S&P 500 - CAPPED TA2307060		N/A	Equity/Index	TOCC-	08/21/2023	08/02/2024	08/02/2024	Closing Sale	200	872,904	4501.890000000003	38,275		76,499		38,275					38,224			.0002
S&P 500 - CAPPED TA2303810		N/A	Equity/Index	SG-	03/16/2023	03/13/2024	03/13/2024	Closing Sale	1,175	4,650,262	3855.76	332,419		588,969		332,419					256,550			.0002
S&P 500 - CAPPED TA2304528		N/A	Equity/Index	SG-	04/28/2023	04/26/2024	04/26/2024	Closing Sale	750	3,111,548	4055.99	143,588		228,150		143,588					84,563			.0002
S&P 500 - CAPPED TA2306071		N/A	Equity/Index	RBC-	07/10/2023	07/05/2024	07/05/2024	Closing Sale	1,053	4,632,179	4411.59	128,940		202,703		128,940					73,763			.0002
S&P 500 - CAPPED TA2308526		N/A	Equity/Index	BNP-	11/06/2023	11/01/2024	11/01/2024	Closing Sale	78	340,254	4317.78	11,691		18,708		11,691					7,018			.0002
S&P 500 - CAPPED TA2306558		N/A	Equity/Index	RBC-	07/25/2023	07/22/2024	07/22/2024	Closing Sale	650	2,963,413	4536.34	91,267		140,253		91,267					48,986			.0002
S&P 500 - CAPPED TA2305585		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	270	1,195,044	4372.59	71,917		123,962		71,917					52,045			.0002
S&P 500 - CAPPED TA2308677		N/A	Equity/Index	TOCC-	11/14/2023	11/08/2024	11/08/2024	Closing Sale	1,600	7,200,320	4415.24	451,929		775,408		451,929					323,479			.0002
S&P 500 - CAPPED TA2305684		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Sale	100	436,814	4126.18	16,671		22,099		16,671					5,428			.0002
S&P 500 - CAPPED TA2306865		N/A	Equity/Index	BAR-	08/10/2023	07/19/2024	07/19/2024	Closing Sale	484	2,170,579	4681.72	22,583		39,417		22,583					16,834			.0002
S&P 500 - CAPPED TA2303713		N/A	Equity/Index	SG-	03/09/2023	03/07/2024	03/07/2024	Closing Sale	494	1,960,721	3986.37	121,168		236,310		121,168					115,142			.0002
S&P 500 - CAPPED TA2305927		N/A	Equity/Index	TOCC-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	800	3,553,904	4376.859999999997	104,772		156,344		104,772					51,572			.0002
S&P 500 - CAPPED TA2306665		N/A	Equity/Index	TOCC-	07/31/2023	06/13/2024	06/13/2024	Closing Sale	300	1,374,813	4369.01	31,541		42,568		31,541					11,027			.0002
S&P 500 - CAPPED TA2308768		N/A	Equity/Index	RBC-	11/20/2023	11/15/2024	11/15/2024	Closing Sale	531	2,403,110	4508.24	143,800		263,227		143,800					119,427			.0002
S&P 500 - CAPPED TA2307232		N/A	Equity/Index	TOCC-	08/29/2023	08/27/2024	08/27/2024	Closing Sale	700	3,123,666	4405.71	93,937		144,433		93,937					50,496			.0002
S&P 500 - CAPPED TA2306908		N/A	Equity/Index	BNP-	08/14/2023	07/15/2024	07/15/2024	Closing Sale	144	644,684	4505.42	12,498		19,750		12,498					7,252			.0002
S&P 500 - CAPPED TA2307336		N/A	Equity/Index	BMO-	08/31/2023	08/29/2024	08/29/2024	Closing Sale	487	2,206,431	4497.63	83,136		131,422		83,136					48,286			.0002
S&P 500 - CAPPED TA2304549		N/A	Equity/Index	BAR-	05/01/2023	04/26/2024	04/26/2024	Closing Sale	307	1,283,220	4055.99	79,270		128,811		79,270					49,541			.0002
S&P 500 - CAPPED TA2306318		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	127	573,283	4158.770000000004	28,503		36,660		28,503					8,157			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307421		N/A	Equity/Index	RBC-	09/06/2023	09/06/2024	09/06/2024	Closing Sale	269	1,200,000	4478.43	105,240		249,914		105,240					144,674			.0002
S&P 500 - CAPPED TA2304375		N/A	Equity/Index	BAR-	04/20/2023	04/18/2024	04/18/2024	Closing Sale	447	1,848,698	4154.87	58,477		96,798		58,477					38,321			.0002
S&P 500 - CAPPED TA2309512		N/A	Equity/Index	BAR-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	670	3,194,426	4795.60000000004	254,345		787,411		254,345					533,065			.0002
S&P 500 - CAPPED TA2308161		N/A	Equity/Index	BMO-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	424	1,857,811	4349.60999999997	82,786		138,317		82,786					55,531			.0002
S&P 500 - CAPPED TA2306914		N/A	Equity/Index	BNP-	08/14/2023	07/22/2024	07/22/2024	Closing Sale	55	246,233	4536.34	7,433		12,475		7,433					5,042			.0002
S&P 500 - CAPPED TA2305835		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Sale	972	4,246,532	4045.34	198,502		250,594		198,502					52,092			.0002
S&P 500 - CAPPED TA2304152		N/A	Equity/Index	BMO-	04/06/2023	04/09/2024	04/09/2024	Closing Sale	268	1,100,000	4125.13	101,506		290,678						(27,607)	290,678			.0002
S&P 500 - CAPPED TA2304690		N/A	Equity/Index	SG-	05/10/2023	05/08/2024	05/08/2024	Closing Sale	1,742	7,209,511	4138.12	137,183		216,304		137,183					79,122			.0002
S&P 500 - CAPPED TA2308735		N/A	Equity/Index	BMO-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	1,218	5,488,028	4502.88	353,756		712,981		353,756					359,225			.0002
S&P 500 - CAPPED TA2304829		N/A	Equity/Index	BAR-	05/15/2023	05/08/2024	05/08/2024	Closing Sale	1,228	5,071,726	4138.12	223,594		381,122		223,594					157,528			.0002
S&P 500 - CAPPED TA2304951		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	200	838,360	4198.05	48,864		88,790		48,864					39,926			.0002
S&P 500 - CAPPED TA2309294		N/A	Equity/Index	SG-	12/20/2023	12/16/2024	12/16/2024	Closing Sale	337	1,607,827	4719.18999999996	101,137		185,188		101,137					84,051			.0002
S&P 500 - CAPPED TA2306571		N/A	Equity/Index	RBC-	07/26/2023	07/24/2024	07/24/2024	Closing Sale	2,096	9,549,900	4554.64000000003	197,862		299,183		197,862					101,321			.0002
S&P 500 - CAPPED TA2308626		N/A	Equity/Index	RBC-	11/10/2023	10/17/2024	10/17/2024	Closing Sale	120	524,849	4373.2	15,516		15,536		15,516					20			.0002
S&P 500 - CAPPED TA2307506		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	671	3,001,356	4465.47999999996	109,809		179,781		109,809					69,972			.0002
S&P 500 - CAPPED TA2306377		N/A	Equity/Index	SG-	07/18/2023	07/12/2024	07/12/2024	Closing Sale	645	2,930,061	4505.42	91,738		138,862		91,738					47,124			.0002
S&P 500 - CAPPED TA2307016		N/A	Equity/Index	BAR-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	801	3,494,330	4404.33	95,647		157,645		95,647					61,997			.0002
S&P 500 - CAPPED TA2306848		N/A	Equity/Index	BMO-	08/09/2023	08/07/2024	08/07/2024	Closing Sale	1,659	7,444,281	4518.43999999996	424,704		796,619		424,704					371,915			.0002
S&P 500 - CAPPED TA2309074		N/A	Equity/Index	TOCC-	12/06/2023	12/04/2024	12/04/2024	Closing Sale	700	3,201,338	4569.78	143,539		247,884		143,539					104,345			.0002
S&P 500 - CAPPED TA2303303		N/A	Equity/Index	BMO-	02/06/2023	02/02/2024	02/02/2024	Closing Sale	2,571	10,575,371	4136.47999999996	201,104		319,035		201,104					117,932			.0002
S&P 500 - CAPPED TA2305764		N/A	Equity/Index	RBC-	06/26/2023	06/21/2024	06/21/2024	Closing Sale	1,136	4,928,332	4381.89000000003	95,560		150,543		95,560					54,982			.0002
S&P 500 - CAPPED TA2303850		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	300	1,171,746	3960.28	32,367		56,433		32,367					24,066			.0002
S&P 500 - CAPPED TA2305420		N/A	Equity/Index	TOCC-	06/13/2023	06/07/2024	06/07/2024	Closing Sale	600	2,589,870	4298.85999999997	123,333		195,876		123,333					72,543			.0002
S&P 500 - CAPPED TA2304136		N/A	Equity/Index	SG-	04/05/2023	04/04/2024	04/04/2024	Closing Sale	2,000	8,158,760	4100.60000000004	149,720		246,040		149,720					96,320			.0002
S&P 500 - CAPPED TA2304381		N/A	Equity/Index	SG-	04/21/2023	04/19/2024	04/19/2024	Closing Sale	300	1,239,042	4164.52000000004	110,647		240,620		110,647					129,973			.0002
S&P 500 - CAPPED TA2303609		N/A	Equity/Index	TOCC-	03/02/2023	03/01/2024	03/01/2024	Closing Sale	2,200	8,677,570	3951.39	156,938		260,700		156,938					103,762			.0002
S&P 500 - CAPPED TA2307665		N/A	Equity/Index	BMO-	09/21/2023	09/19/2024	09/19/2024	Closing Sale	1,068	4,659,417	4443.95	161,086		284,772		161,086					123,685			.0002
S&P 500 - CAPPED TA2306038		N/A	Equity/Index	BMO-	07/07/2023	07/05/2024	07/05/2024	Closing Sale	77	340,124	4446.82	10,562		17,120		10,562					6,558			.0002
S&P 500 - CAPPED TA2303470		N/A	Equity/Index	TOCC-	02/17/2023	02/13/2024	02/13/2024	Closing Sale	300	1,216,902	4137.29	75,299		161,322		75,299					86,023			.0002
S&P 500 - CAPPED TA2308949		N/A	Equity/Index	TOCC-	11/29/2023	11/26/2024	11/26/2024	Closing Sale	1,900	8,685,527	4559.34	171,238		266,228		171,238					94,990			.0002
S&P 500 - CAPPED TA2307195		N/A	Equity/Index	BAR-	08/28/2023	08/23/2024	08/23/2024	Closing Sale	165	729,557	4376.31000000004	27,329		43,326		27,329					15,997			.0002
S&P 500 - CAPPED TA2305576		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	1,180	5,222,786	4372.59	105,409		154,792		105,409					49,383			.0002
S&P 500 - CAPPED TA2304325		N/A	Equity/Index	TOCC-	04/18/2023	04/17/2024	04/17/2024	Closing Sale	500	2,072,435	4151.32	129,998		243,870		129,998					113,872			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305602		N/A	Equity/Index	TOCC-	06/16/2023	01/03/2024	01/03/2024	Closing Sale	200	886,068	3824.14	32,481		37,352		32,481					4,871			0002
S&P 500 - CAPPED TA2309327		N/A	Equity/Index	TOCC-	12/21/2023	12/20/2024	12/20/2024	Closing Sale	300	1,424,025	4746.75	119,672		355,218		119,672					235,546			0002
S&P 500 - CAPPED TA2305104		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	800	3,362,560	4151.28	66,532		99,728		66,532					33,196			0002
S&P 500 - CAPPED TA2308436		N/A	Equity/Index	SG-	10/31/2023	10/29/2024	10/29/2024	Closing Sale	100	416,780	4117.37	14,307		23,675		14,307					9,368			0002
S&P 500 - CAPPED TA2305205		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	141	604,167	4221.0200000000 04	19,414		29,758		19,414					10,344			0002
S&P 500 - CAPPED TA2305148		N/A	Equity/Index	SG-	06/01/2023	05/30/2024	05/30/2024	Closing Sale	1,200	5,069,724	4205.5200000000 04	303,420		534,480		303,420					231,060			0002
S&P 500 - CAPPED TA2308171		N/A	Equity/Index	BAR-	10/17/2023	10/11/2024	10/11/2024	Closing Sale	500	2,184,725	4327.78	80,305		129,835		80,305					49,530			0002
S&P 500 - CAPPED TA2304945		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	423	1,773,131	4158.7700000000 04	102,023		175,917		102,023					73,894			0002
S&P 500 - CAPPED TA2304996		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	400	1,668,324	4191.9799999999 96	45,974		73,784		45,974					27,810			0002
S&P 500 - CAPPED TA2309196		N/A	Equity/Index	SG-	12/14/2023	12/12/2024	12/12/2024	Closing Sale	3,160	14,931,948	4643.7	298,652		441,041		298,652					142,390			0002
S&P 500 - CAPPED TA2306479		N/A	Equity/Index	BMO-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	132	600,000	4536.34	51,560		128,125		51,560					76,564			0002
S&P 500 - CAPPED TA2307508		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	231	1,033,254	4465.4799999999 96	60,626		110,048		60,626					49,422			0002
S&P 500 - CAPPED TA2303748		N/A	Equity/Index	RBC-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	500	1,946,135	3992.01	117,405		259,480		117,405					142,075			0002
S&P 500 - CAPPED TA2308882		N/A	Equity/Index	BMO-	11/27/2023	11/22/2024	11/22/2024	Closing Sale	2,312	10,524,640	4556.62	298,364		476,573		298,364					178,209			0002
S&P 500 - CAPPED TA2307015		N/A	Equity/Index	BAR-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	1,354	5,906,771	4404.33	110,405		179,243		110,405					68,837			0002
S&P 500 - CAPPED TA2303152		N/A	Equity/Index	TOCC-	01/24/2023	01/24/2024	01/24/2024	Closing Sale	2,500	10,037,775	4016.95	342,813		584,375		342,813					241,562			0002
S&P 500 - CAPPED TA2306094		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Sale	60	263,942	4205.45	10,753		15,140		10,753					4,387			0002
S&P 500 - CAPPED TA2304523		N/A	Equity/Index	SG-	04/28/2023	04/25/2024	04/25/2024	Closing Sale	1,080	4,480,628	4071.63	299,560		516,694		299,560					217,134			0002
S&P 500 - CAPPED TA2306214		N/A	Equity/Index	RBC-	07/13/2023	04/10/2024	04/10/2024	Closing Sale	267	1,200,509	4109.1099999999 97	64,902		82,297		64,902					17,395			0002
S&P 500 - CAPPED TA2306087		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Sale	138	607,066	4115.24	18,074		24,008		18,074					5,934			0002
S&P 500 - CAPPED TA2307529		N/A	Equity/Index	TOCC-	09/12/2023	09/10/2024	09/10/2024	Closing Sale	500	2,229,325	4457.49	63,478		101,235		63,478					37,757			0002
S&P 500 - CAPPED TA2305765		N/A	Equity/Index	RBC-	06/26/2023	06/21/2024	06/21/2024	Closing Sale	68	295,006	4365.6899999999 96	19,270		38,593		19,270					19,323			0002
S&P 500 - CAPPED TA2306536		N/A	Equity/Index	BMO-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	185	842,238	4534.87	42,165		71,310		42,165					29,145			0002
S&P 500 - CAPPED TA2307974		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	10/03/2024	Closing Sale	141	596,774	4229.45	29,923		53,672		29,923					23,749			0002
S&P 500 - CAPPED TA2304722		N/A	Equity/Index	BMO-	05/11/2023	05/03/2024	05/03/2024	Closing Sale	700	2,880,934	4061.22	290,409		746,599		290,409					456,190			0002
S&P 500 - CAPPED TA2306702		N/A	Equity/Index	BNP-	08/02/2023	07/31/2024	07/31/2024	Closing Sale	625	2,821,806	4588.96	73,569		121,894		73,569					48,325			0002
S&P 500 - CAPPED TA2308204		N/A	Equity/Index	BMO-	10/18/2023	10/14/2024	10/14/2024	Closing Sale	300	1,302,780	4327.78	125,013		459,621		125,013					334,608			0002
S&P 500 - CAPPED TA2307521		N/A	Equity/Index	TOCC-	09/12/2023	09/06/2024	09/06/2024	Closing Sale	100	445,865	4457.49	22,943		40,047		22,943					17,104			0002
S&P 500 - CAPPED TA2202992		N/A	Equity/Index	BOA-	12/30/2022	01/02/2024	01/02/2024	Closing Sale	495	1,900,000	3849.4827	208,582		442,078		208,582					233,496			0002
S&P 500 - CAPPED TA2304036		N/A	Equity/Index	BMO-	03/29/2023	03/27/2024	03/27/2024	Closing Sale	700	2,805,292	3977.53	172,669		318,353		172,669					145,684			0002
S&P 500 - CAPPED TA2303113		N/A	Equity/Index	BMO-	01/19/2023	01/19/2024	01/19/2024	Closing Sale	256	1,000,000	3913.28	98,580		237,642		98,580					139,061			0002
S&P 500 - CAPPED TA2306072		N/A	Equity/Index	RBC-	07/10/2023	07/05/2024	07/05/2024	Closing Sale	642	2,824,177	4411.59	89,219		142,068		89,219					52,849			0002
S&P 500 - CAPPED TA2303468		N/A	Equity/Index	TOCC-	02/17/2023	02/13/2024	02/13/2024	Closing Sale	600	2,433,804	4137.29	99,321		186,113		99,321					86,792			0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2303794		N/A	Equity/Index	TOCC-	03/15/2023	03/13/2024	03/13/2024	Closing Sale	500	1,937,965	3855.76	47,033		78,100		47,033					31,067			.0002
S&P 500 - CAPPED TA2305581		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	411	1,819,123	4372.59	56,459		86,096		56,459					29,637			.0002
S&P 500 - CAPPED TA2307894		N/A	Equity/Index	TOCC-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	200	861,510	4274.51	38,333		64,110		38,333					25,777			.0002
S&P 500 - CAPPED TA2305600		N/A	Equity/Index	TOCC-	06/16/2023	01/03/2024	01/03/2024	Closing Sale	100	443,034	3824.14	13,362		15,293		13,362					1,931			.0002
S&P 500 - CAPPED TA2307764		N/A	Equity/Index	BNP-	09/25/2023	09/20/2024	09/20/2024	Closing Sale	442	1,904,883	4330	110,456		205,574		110,456					95,118			.0002
S&P 500 - CAPPED TA2303566		N/A	Equity/Index	BNP-	02/28/2023	02/27/2024	02/27/2024	Closing Sale	1,300	5,180,084	3982.24	224,380		388,271		224,380					163,891			.0002
S&P 500 - CAPPED TA2303716		N/A	Equity/Index	SG-	03/09/2023	03/08/2024	03/08/2024	Closing Sale	1,066	4,231,029	3992.01	77,072		127,664		77,072					50,592			.0002
S&P 500 - CAPPED TA2308135		N/A	Equity/Index	BNP-	10/13/2023	10/11/2024	10/11/2024	Closing Sale	2,058	8,933,840	4376.95	167,110		273,282		167,110					106,172			.0002
S&P 500 - CAPPED TA2305253		N/A	Equity/Index	TOCC-	06/06/2023	06/04/2024	06/04/2024	Closing Sale	300	1,282,755	4282.37	45,590		73,860		45,590					28,270			.0002
S&P 500 - CAPPED TA2307975		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	10/03/2024	Closing Sale	1,758	7,440,630	4229.45	403,830		736,954		403,830					333,123			.0002
S&P 500 - CAPPED TA2308983		N/A	Equity/Index	BOA-	12/01/2023	11/29/2024	11/29/2024	Closing Sale	1,429	6,560,368	4550.58	128,824		195,230		128,824					66,406			.0002
S&P 500 - CAPPED TA2304978		N/A	Equity/Index	BMO-	05/22/2023	05/17/2024	05/17/2024	Closing Sale	975	4,092,202	4198.05	171,766		286,231		171,766					114,465			.0002
S&P 500 - CAPPED TA2307721		N/A	Equity/Index	SG-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	110	478,782	4402.2	28,160		55,688		28,160					27,528			.0002
S&P 500 - CAPPED TA2305008		N/A	Equity/Index	TOCC-	05/23/2023	05/21/2024	05/21/2024	Closing Sale	2,000	8,341,620	4191.97999999996	162,911		255,880		162,911					92,969			.0002
S&P 500 - CAPPED TA2304269		N/A	Equity/Index	BMO-	04/13/2023	04/12/2024	04/12/2024	Closing Sale	1,278	5,300,000	4158.66	485,538		1,233,211		485,538					747,673			.0002
S&P 500 - CAPPED TA2304138		N/A	Equity/Index	SG-	04/05/2023	04/03/2024	04/03/2024	Closing Sale	723	2,949,392	4124.51	176,159		353,793		176,159					177,634			.0002
S&P 500 - CAPPED TA2308696		N/A	Equity/Index	BMO-	11/16/2023	11/14/2024	11/14/2024	Closing Sale	170	763,100	4495.7	20,951		33,578		20,951					12,628			.0002
S&P 500 - CAPPED TA2308177		N/A	Equity/Index	BAR-	10/17/2023	10/14/2024	10/14/2024	Closing Sale	800	3,495,560	4327.78	100,336		158,192		100,336					57,856			.0002
S&P 500 - CAPPED TA2304062		N/A	Equity/Index	BAR-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	1,500	6,082,635	3971.27	440,250		774,405		440,250					334,155			.0002
S&P 500 - CAPPED TA2305876		N/A	Equity/Index	BNP-	06/29/2023	01/31/2024	01/31/2024	Closing Sale	253	1,110,845	4076.6	89,666		123,765		89,666					34,099			.0002
S&P 500 - CAPPED TA2306189		N/A	Equity/Index	BMO-	07/13/2023	07/12/2024	07/12/2024	Closing Sale	222	1,000,000	4510.04	36,319		58,601		36,319					22,282			.0002
S&P 500 - CAPPED TA2309342		N/A	Equity/Index	TOCC-	12/21/2023	12/09/2024	12/09/2024	Closing Sale	200	946,400	4604.37	43,985		69,029		43,985					25,044			.0002
S&P 500 - CAPPED TA2303211		N/A	Equity/Index	BMO-	01/30/2023	01/30/2024	01/30/2024	Closing Sale	448	1,800,000	4037.86	160,110		397,434		160,110					237,324			.0002
S&P 500 - CAPPED TA2303744		N/A	Equity/Index	TOCC-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	800	3,089,272	3882.83	289,206		992,638		289,206					703,432			.0002
S&P 500 - CAPPED TA2304575		N/A	Equity/Index	BAR-	05/02/2023	04/26/2024	04/26/2024	Closing Sale	446	1,832,984	4135.3500000000004	113,636		216,711		113,636					103,075			.0002
S&P 500 - CAPPED TA2306859		N/A	Equity/Index	BAR-	08/10/2023	08/08/2024	08/08/2024	Closing Sale	376	1,686,235	4499.38	61,442		101,505		61,442					40,063			.0002
S&P 500 - CAPPED TA2304323		N/A	Equity/Index	TOCC-	04/18/2023	04/17/2024	04/17/2024	Closing Sale	1,500	6,217,305	4151.32	272,663		466,965		272,663					194,302			.0002
S&P 500 - CAPPED TA2306680		N/A	Equity/Index	TOCC-	08/01/2023	07/26/2024	07/26/2024	Closing Sale	100	457,548	4582.2299999999996	14,475		22,907		14,475					8,432			.0002
S&P 500 - CAPPED TA2307949		N/A	Equity/Index	BAR-	10/04/2023	10/02/2024	10/02/2024	Closing Sale	224	949,760	4288.3900000000003	39,641		72,045		39,641					32,404			.0002
S&P 500 - CAPPED TA2304643		N/A	Equity/Index	BAR-	05/08/2023	05/08/2024	05/08/2024	Closing Sale	200	825,658	4183.6400000000003	72,218		200,324		72,218					128,106			.0002
S&P 500 - CAPPED TA2305846		N/A	Equity/Index	BNP-	06/28/2023	01/09/2024	01/09/2024	Closing Sale	1,890	32,137,553,040	3892.09	189,794		220,735		189,794					30,941			.0002
S&P 500 - CAPPED TA2307786		N/A	Equity/Index	TOCC-	09/26/2023	09/23/2024	09/23/2024	Closing Sale	600	2,575,668	4320.0600000000004	131,637		238,890		131,637					107,253			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2309501		N/A	Equity/Index	SG-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	2,198	10,456,985	4781.58	650,740		1,366,299		650,740					715,559			.0002
S&P 500 - CAPPED TA2303601		N/A	Equity/Index	BMO-	03/01/2023	02/28/2024	02/28/2024	Closing Sale	120	475,637	3970.15	20,429		35,731		20,429					15,302			.0002
S&P 500 - CAPPED TA2307115		N/A	Equity/Index	BAR-	08/24/2023	08/22/2024	08/22/2024	Closing Sale	1,852	8,156,435	4387.55	436,090		750,930		436,090					314,840			.0002
S&P 500 - CAPPED TA2306273		N/A	Equity/Index	TOCC-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	600	2,712,402	4472.16	164,889		287,130		164,889					122,241			.0002
S&P 500 - CAPPED TA2307012		N/A	Equity/Index	BMO-	08/18/2023	08/20/2024	08/20/2024	Closing Sale	69	300,000	4369.71	28,618		84,262		28,618					55,644			.0002
S&P 500 - CAPPED TA2304736		N/A	Equity/Index	BAR-	05/11/2023	05/07/2024	05/07/2024	Closing Sale	1,900	7,838,336	4136.25	149,169		235,771		149,169					86,602			.0002
S&P 500 - CAPPED TA2304427		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	1,444	5,963,417	4129.79	264,108		447,250		264,108					183,143			.0002
S&P 500 - CAPPED TA2307479		N/A	Equity/Index	BAR-	09/08/2023	09/09/2024	09/09/2024	Closing Sale	202	900,000	4468.63	78,428		202,399		78,428					123,971			.0002
S&P 500 - CAPPED TA2306262		N/A	Equity/Index	BMO-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	311	1,400,000	4505.42	118,274		344,900		118,274					226,626			.0002
S&P 500 - CAPPED TA2308938		N/A	Equity/Index	TOCC-	11/29/2023	11/22/2024	11/22/2024	Closing Sale	300	1,371,399	4556.62	81,056		150,326		81,056					69,271			.0002
S&P 500 - CAPPED TA2303397		N/A	Equity/Index	TOCC-	02/13/2023	02/09/2024	02/09/2024	Closing Sale	400	1,647,216	4090.46	50,006		81,792		50,006					31,786			.0002
S&P 500 - CAPPED TA2308408		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	40	166,003	4186.7700000000004	9,829		19,404		9,829					9,575			.0002
S&P 500 - CAPPED TA2304651		N/A	Equity/Index	SG-	05/08/2023	05/03/2024	05/03/2024	Closing Sale	500	2,066,685	4136.25	51,345		82,725		51,345					31,380			.0002
S&P 500 - CAPPED TA2306076		N/A	Equity/Index	RBC-	07/10/2023	07/05/2024	07/05/2024	Closing Sale	593	2,608,625	4411.59	152,555		278,514		152,555					125,959			.0002
S&P 500 - CAPPED TA2307627		N/A	Equity/Index	BNP-	09/19/2023	09/13/2024	09/13/2024	Closing Sale	663	2,945,232	4450.32	172,792		316,588		172,792					143,796			.0002
S&P 500 - CAPPED TA2309235		N/A	Equity/Index	TOCC-	12/15/2023	12/12/2024	12/12/2024	Closing Sale	200	945,538	4643.7	28,519		43,424		28,519					14,905			.0002
S&P 500 - CAPPED TA2306793		N/A	Equity/Index	BAR-	08/07/2023	08/02/2024	08/02/2024	Closing Sale	401	1,807,784	4501.8900000000003	106,253		188,454		106,253					82,201			.0002
S&P 500 - CAPPED TA2306114		N/A	Equity/Index	SG-	07/11/2023	07/05/2024	07/05/2024	Closing Sale	100	439,951	4398.95	20,381		32,992		20,381					12,611			.0002
S&P 500 - CAPPED TA2309094		N/A	Equity/Index	TOCC-	12/07/2023	12/05/2024	12/05/2024	Closing Sale	300	1,374,927	4567.18	86,129		164,406		86,129					78,277			.0002
S&P 500 - CAPPED TA2307169		N/A	Equity/Index	BMO-	08/25/2023	08/16/2024	08/16/2024	Closing Sale	530	2,323,499	4369.71	97,976		162,116		97,976					64,141			.0002
S&P 500 - CAPPED TA2308211		N/A	Equity/Index	TOCC-	10/18/2023	10/16/2024	10/16/2024	Closing Sale	1,600	6,949,760	4373.63	130,713		210,576		130,713					79,863			.0002
S&P 500 - CAPPED TA2306381		N/A	Equity/Index	SG-	07/18/2023	07/12/2024	07/12/2024	Closing Sale	130	590,555	4505.42	34,432		58,570		34,432					24,138			.0002
S&P 500 - CAPPED TA2304723		N/A	Equity/Index	BMO-	05/11/2023	05/01/2024	05/01/2024	Closing Sale	140	576,187	4167.87	48,252		119,073		48,252					70,820			.0002
S&P 500 - CAPPED TA2308525		N/A	Equity/Index	BNP-	11/06/2023	11/01/2024	11/01/2024	Closing Sale	853	3,720,982	4317.78	169,005		279,963		169,005					110,958			.0002
S&P 500 - CAPPED TA2308062		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	600	2,614,644	4308.5	156,402		277,494		156,402					121,092			.0002
S&P 500 - CAPPED TA2307070		N/A	Equity/Index	TOCC-	08/21/2023	07/11/2024	07/11/2024	Closing Sale	100	436,452	4439.26	11,552		19,543		11,552					7,991			.0002
S&P 500 - CAPPED TA2308120		N/A	Equity/Index	BAR-	10/12/2023	10/10/2024	10/10/2024	Closing Sale	1,000	4,343,610	4358.24	187,610		326,870		187,610					139,260			.0002
S&P 500 - CAPPED TA2308016		N/A	Equity/Index	TOCC-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	800	3,428,800	4263.75	194,924		351,176		194,924					156,252			.0002
S&P 500 - CAPPED TA2306096		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Sale	71	312,331	4205.45	20,021		29,859		20,021					9,838			.0002
S&P 500 - CAPPED TA2302998		N/A	Equity/Index	BMO-	01/06/2023	01/08/2024	01/08/2024	Closing Sale	257	1,000,000	3895.08	104,629		222,963		104,629					118,334			.0002
S&P 500 - CAPPED TA2306361		N/A	Equity/Index	RBC-	07/18/2023	07/18/2024	07/18/2024	Closing Sale	439	2,000,000	4576.84	163,399		424,920		163,399					261,520			.0002
S&P 500 - CAPPED TA2306555		N/A	Equity/Index	RBC-	07/25/2023	07/19/2024	07/19/2024	Closing Sale	946	4,315,344	4536.34	261,426		460,818		261,426					199,393			.0002
S&P 500 - CAPPED TA2304374		N/A	Equity/Index	BAR-	04/20/2023	04/18/2024	04/18/2024	Closing Sale	370	1,530,242	4154.87	94,195		176,790		94,195					82,595			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304122		N/A	Equity/Index	TOCC-	04/04/2023	04/03/2024	04/03/2024	Closing Sale	300	1,231,380	4124.51	73,439		142,284		73,439					68,845			.0002
S&P 500 - CAPPED TA2306960		N/A	Equity/Index	SG-	08/16/2023	08/14/2024	08/14/2024	Closing Sale	327	1,450,026	4489.72	42,075		70,259		42,075					28,184			.0002
S&P 500 - CAPPED TA2308765		N/A	Equity/Index	RBC-	11/20/2023	11/15/2024	11/15/2024	Closing Sale	164	742,203	4508.24	49,487		96,115		49,487					46,628			.0002
S&P 500 - CAPPED TA2308121		N/A	Equity/Index	BAR-	10/12/2023	10/10/2024	10/10/2024	Closing Sale	1,400	6,081,054	4358.24	341,642		632,716		341,642					291,074			.0002
S&P 500 - CAPPED TA2308643		N/A	Equity/Index	RBC-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	783	3,424,638	4382.78	123,487		154,689		123,487					31,203			.0002
S&P 500 - CAPPED TA2303418		N/A	Equity/Index	SG-	02/15/2023	02/14/2024	02/14/2024	Closing Sale	756	3,120,655	4136.13	85,549		140,714		85,549					55,165			.0002
S&P 500 - CAPPED TA2303671		N/A	Equity/Index	TOCC-	03/06/2023	03/01/2024	03/01/2024	Closing Sale	800	3,258,336	4045.64	89,204		145,608		89,204					56,404			.0002
S&P 500 - CAPPED TA2305874		N/A	Equity/Index	BNP-	06/29/2023	01/18/2024	01/18/2024	Closing Sale	501	2,199,736	3928.86	122,820		147,625		122,820					24,805			.0002
S&P 500 - CAPPED TA2304242		N/A	Equity/Index	BNP-	04/12/2023	04/11/2024	04/11/2024	Closing Sale	1,660	6,813,387	4108.93999999996	126,658		204,628		126,658					77,970			.0002
S&P 500 - CAPPED TA2304195		N/A	Equity/Index	TOCC-	04/10/2023	04/05/2024	04/05/2024	Closing Sale	500	2,038,680	4090.38	81,603		141,290		81,603					59,687			.0002
S&P 500 - CAPPED TA2400131		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	71	334,802	4594.63		6,815	10,019		6,815					3,204			.0002
S&P 500 - CAPPED TA2306907		N/A	Equity/Index	BNP-	08/14/2023	07/12/2024	07/12/2024	Closing Sale	109	487,990	4510.04	22,079		38,691		22,079					16,612			.0002
S&P 500 - CAPPED TA2309052		N/A	Equity/Index	TOCC-	12/05/2023	12/02/2024	12/02/2024	Closing Sale	800	3,661,344	4594.63	232,316		477,808		232,316					245,492			.0002
S&P 500 - CAPPED TA2304425		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	469	1,936,872	4129.79	60,027		97,313		60,027					37,286			.0002
S&P 500 - CAPPED TA2305047		N/A	Equity/Index	BAR-	05/25/2023	05/23/2024	05/23/2024	Closing Sale	1,800	7,441,866	4145.58	146,574		224,622		146,574					78,048			.0002
S&P 500 - CAPPED TA2307763		N/A	Equity/Index	BNP-	09/25/2023	09/20/2024	09/20/2024	Closing Sale	1,305	5,624,145	4330	107,545		172,638		107,545					65,093			.0002
S&P 500 - CAPPED TA2307527		N/A	Equity/Index	TOCC-	09/12/2023	09/09/2024	09/09/2024	Closing Sale	500	2,229,325	4457.49	117,213		205,735		117,213					88,522			.0002
S&P 500 - CAPPED TA2304586		N/A	Equity/Index	BAR-	05/02/2023	04/30/2024	04/30/2024	Closing Sale	360	1,479,539	4169.47999999996	35,471		59,695		35,471					24,224			.0002
S&P 500 - CAPPED TA2400037		N/A	Equity/Index	TOCC-	01/04/2024	12/27/2024	12/27/2024	Closing Sale	400	1,885,340	4781.58		107,278	229,492		107,278					122,214			.0002
S&P 500 - CAPPED TA2304650		N/A	Equity/Index	SG-	05/08/2023	05/03/2024	05/03/2024	Closing Sale	500	2,066,685	4090.75	58,330		92,040		58,330					33,710			.0002
S&P 500 - CAPPED TA2308406		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	431	1,788,680	4137.22999999996	97,634		178,313		97,634					80,679			.0002
S&P 500 - CAPPED TA2307761		N/A	Equity/Index	BNP-	09/25/2023	09/20/2024	09/20/2024	Closing Sale	869	3,745,121	4330	105,123		172,905		105,123					67,782			.0002
S&P 500 - CAPPED TA2400132		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	196	924,242	4594.63		28,398	42,910		28,398					14,512			.0002
S&P 500 - CAPPED TA2309406		N/A	Equity/Index	TOCC-	12/26/2023	12/19/2024	12/19/2024	Closing Sale	100	477,100	4768.37	27,358		52,377		27,358					25,019			.0002
S&P 500 - CAPPED TA2303575		N/A	Equity/Index	BNP-	02/28/2023	02/26/2024	02/26/2024	Closing Sale	2,000	7,969,360	3970.04	148,120		238,200		148,120					90,080			.0002
S&P 500 - CAPPED TA2309084		N/A	Equity/Index	RBC-	12/07/2023	12/06/2024	12/06/2024	Closing Sale	196	900,000	4598.89000000003	75,177		292,709		75,177					217,532			.0002
S&P 500 - CAPPED TA2308666		N/A	Equity/Index	BOA-	11/13/2023	11/08/2024	11/08/2024	Closing Sale	569	2,502,633	4347.35000000004	73,896		115,621		73,896					41,725			.0002
S&P 500 - CAPPED TA2306448		N/A	Equity/Index	RBC-	07/20/2023	07/18/2024	07/18/2024	Closing Sale	364	1,655,607	4554.97999999996	52,532		82,890		52,532					30,358			.0002
S&P 500 - CAPPED TA2307638		N/A	Equity/Index	BNP-	09/19/2023	09/18/2024	09/18/2024	Closing Sale	352	1,563,963	4453.53	69,156		117,575		69,156					48,419			.0002
S&P 500 - CAPPED TA2309120		N/A	Equity/Index	BOA-	12/08/2023	12/06/2024	12/06/2024	Closing Sale	1,399	6,430,322	4549.34	429,563		802,117		429,563					372,554			.0002
S&P 500 - CAPPED TA2307385		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	426	1,917,861	4514.87	84,267		144,252		84,267					59,985			.0002
S&P 500 - CAPPED TA2308205		N/A	Equity/Index	BMO-	10/18/2023	10/09/2024	10/09/2024	Closing Sale	138	599,279	4335.66	56,257		200,980		56,257					144,723			.0002
S&P 500 - CAPPED TA2304424		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	1,689	6,975,215	4129.79	134,292		209,250		134,292					74,958			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305290		N/A	Equity/Index	BMO-	06/08/2023	06/06/2024	06/06/2024	Closing Sale	2,385	10,215,981	4283.85000000004	203,083		307,570		203,083					104,487			0002
S&P 500 - CAPPED TA2303463		N/A	Equity/Index	BNP-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	1,569	6,400,000	4098.67	614,209		1,422,908		614,209					808,699			0002
S&P 500 - CAPPED TA2308461		N/A	Equity/Index	BOA-	11/02/2023	10/31/2024	10/31/2024	Closing Sale	163	701,272	4193.8	45,942		78,613		45,942					32,672			0002
S&P 500 - CAPPED TA2308965		N/A	Equity/Index	BMO-	11/30/2023	11/27/2024	11/27/2024	Closing Sale	3,671	16,720,671	4554.89000000003	726,858		1,256,547		726,858					529,689			0002
S&P 500 - CAPPED TA2306091		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Sale	60	263,942	4151.28	19,811		29,267		19,811					9,455			0002
S&P 500 - CAPPED TA2308929		N/A	Equity/Index	TOCC-	11/29/2023	11/01/2024	11/01/2024	Closing Sale	300	1,371,399	4317.78	41,219		56,599		41,219					15,380			0002
S&P 500 - CAPPED TA2305579		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	150	663,914	4372.59	24,260		37,713		24,260					13,454			0002
S&P 500 - CAPPED TA2306899		N/A	Equity/Index	BNP-	08/14/2023	07/05/2024	07/05/2024	Closing Sale	221	989,410	4411.59	21,848		32,500		21,848					10,652			0002
S&P 500 - CAPPED TA2305986		N/A	Equity/Index	BNP-	07/06/2023	07/05/2024	07/05/2024	Closing Sale	227	1,000,000	4411.59	19,680		30,001		19,680					10,321			0002
S&P 500 - CAPPED TA2305040		N/A	Equity/Index	BAR-	05/25/2023	05/09/2024	05/09/2024	Closing Sale	200	826,874	4119.17	39,008		64,166		39,008					25,158			0002
S&P 500 - CAPPED TA2306700		N/A	Equity/Index	BNP-	08/02/2023	07/31/2024	07/31/2024	Closing Sale	1,990	8,984,631	4588.96	363,573		639,248		363,573					275,675			0002
S&P 500 - CAPPED TA2305333		N/A	Equity/Index	RBC-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	160	688,098	4267.52000000004	34,842		58,038		34,842					23,197			0002
S&P 500 - CAPPED TA2307504		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	2,343	10,480,145	4465.47999999996	204,614		315,040		204,614					110,426			0002
S&P 500 - CAPPED TA2304930		N/A	Equity/Index	RBC-	05/19/2023	05/20/2024	05/20/2024	Closing Sale	239	1,000,000	4219.22999999996	87,149		259,757		87,149					172,608			0002
S&P 500 - CAPPED TA2306679		N/A	Equity/Index	TOCC-	08/01/2023	07/26/2024	07/26/2024	Closing Sale	900	4,117,932	4582.22999999996	112,802		176,058		112,802					63,256			0002
S&P 500 - CAPPED TA2305848		N/A	Equity/Index	BNP-	06/28/2023	01/09/2024	01/09/2024	Closing Sale	161	703,386	3892.09	58,187		72,062		58,187					13,875			0002
S&P 500 - CAPPED TA2309443		N/A	Equity/Index	BMO-	12/28/2023	12/26/2024	12/26/2024	Closing Sale	255	1,221,929	4774.75	35,121		56,676		35,121					21,555			0002
S&P 500 - CAPPED TA2307776		N/A	Equity/Index	TOCC-	09/26/2023	09/20/2024	09/20/2024	Closing Sale	100	429,278	4320.06000000004	14,648		24,836		14,648					10,188			0002
S&P 500 - CAPPED TA2303351		N/A	Equity/Index	BMO-	02/09/2023	02/06/2024	02/06/2024	Closing Sale	777	3,184,340	4111.08	209,370		415,260		209,370					205,889			0002
S&P 500 - CAPPED TA2306643		N/A	Equity/Index	RBC-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	1,565	7,181,754	4566.75	212,777		325,144		212,777					112,367			0002
S&P 500 - CAPPED TA2307194		N/A	Equity/Index	BAR-	08/28/2023	08/23/2024	08/23/2024	Closing Sale	489	2,162,143	4376.31000000004	64,656		100,137		64,656					35,482			0002
S&P 500 - CAPPED TA2308119		N/A	Equity/Index	BAR-	10/12/2023	10/10/2024	10/10/2024	Closing Sale	200	868,722	4358.24	23,362		38,252		23,362					14,890			0002
S&P 500 - CAPPED TA2304583		N/A	Equity/Index	BAR-	05/02/2023	04/29/2024	04/29/2024	Closing Sale	610	2,506,996	4169.47999999996	67,314		114,454		67,314					47,141			0002
S&P 500 - CAPPED TA2307088		N/A	Equity/Index	BNP-	08/22/2023	08/20/2024	08/20/2024	Closing Sale	1,760	7,716,315	4369.71	150,515		232,162		150,515					81,646			0002
S&P 500 - CAPPED TA2308624		N/A	Equity/Index	RBC-	11/10/2023	10/16/2024	10/16/2024	Closing Sale	160	699,798	4373.63	19,744		33,330		19,744					13,586			0002
S&P 500 - CAPPED TA2304691		N/A	Equity/Index	SG-	05/10/2023	05/02/2024	05/02/2024	Closing Sale	1,351	5,591,303	4119.58	249,543		417,418		249,543					167,875			0002
S&P 500 - CAPPED TA2303190		N/A	Equity/Index	BMO-	01/27/2023	01/29/2024	01/29/2024	Closing Sale	246	1,000,000	4092.54	89,081		205,227		89,081					116,146			0002
S&P 500 - CAPPED TA2309189		N/A	Equity/Index	BNP-	12/13/2023	12/11/2024	12/11/2024	Closing Sale	1,105	5,143,046	4622.43999999996	104,511		159,407		104,511					54,896			0002
S&P 500 - CAPPED TA2303774		N/A	Equity/Index	BAR-	03/13/2023	03/08/2024	03/08/2024	Closing Sale	2,050	7,964,271	3861.59	142,250		237,493		142,250					95,243			0002
S&P 500 - CAPPED TA2308462		N/A	Equity/Index	BOA-	11/02/2023	10/31/2024	10/31/2024	Closing Sale	2,037	8,763,744	4193.8	553,208		937,489		553,208					384,280			0002
S&P 500 - CAPPED TA2400202		N/A	Equity/Index	SG-	01/11/2024	12/27/2024	12/27/2024	Closing Sale	258	1,223,911	4783.35000000004		51,564	94,511		51,564					42,947			0002
S&P 500 - CAPPED TA2307669		N/A	Equity/Index	BMO-	09/21/2023	09/18/2024	09/18/2024	Closing Sale	115	500,000	4423.96	27,499		57,848		27,499					30,349			0002
S&P 500 - CAPPED TA2307895		N/A	Equity/Index	TOCC-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	900	3,876,795	4274.51	206,168		355,887		206,168					149,719			0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2303942		N/A	Equity/Index	BMO-	03/23/2023	03/22/2024	03/22/2024	Closing Sale	1,494	5,900,000	3969.65	548,459		1,889,404		548,459					1,340,944			.0002
S&P 500 - CAPPED TA2303374		N/A	Equity/Index	BMO-	02/10/2023	02/09/2024	02/09/2024	Closing Sale	1,300	5,296,148	4081.5	100,334		159,172		100,334					58,838			.0002
S&P 500 - CAPPED TA2305046		N/A	Equity/Index	BAR-	05/25/2023	05/22/2024	05/22/2024	Closing Sale	200	826,874	4192.63	50,906		97,468		50,906					46,562			.0002
S&P 500 - CAPPED TA2309410		N/A	Equity/Index	TOCC-	12/26/2023	12/20/2024	12/20/2024	Closing Sale	100	477,100	4746.75	29,444		56,259		29,444					26,816			.0002
S&P 500 - CAPPED TA2307978		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	10/03/2024	Closing Sale	83	351,293	4229.45	22,845		44,002		22,845					21,158			.0002
S&P 500 - CAPPED TA2305092		N/A	Equity/Index	TOCC-	05/26/2023	05/23/2024	05/23/2024	Closing Sale	700	2,942,240	4145.58	111,906		174,079		111,906					62,173			.0002
S&P 500 - CAPPED TA2303348		N/A	Equity/Index	BMO-	02/09/2023	02/08/2024	02/08/2024	Closing Sale	860	3,524,495	4117.859999999997	94,987		156,468		94,987					61,481			.0002
S&P 500 - CAPPED TA2304479		N/A	Equity/Index	BMO-	04/27/2023	04/25/2024	04/25/2024	Closing Sale	1,820	7,442,162	4071.63	146,237		222,313		146,237					76,076			.0002
S&P 500 - CAPPED TA2308438		N/A	Equity/Index	SG-	10/31/2023	10/30/2024	10/30/2024	Closing Sale	400	1,667,120	4166.82	43,776		73,384		43,776					29,608			.0002
S&P 500 - CAPPED TA2304993		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	900	3,753,729	4158.770000000004	169,943		280,663		169,943					110,720			.0002
S&P 500 - CAPPED TA2304872		N/A	Equity/Index	RBC-	05/17/2023	05/15/2024	05/15/2024	Closing Sale	200	831,854	4136.28	53,371		96,686		53,371					43,315			.0002
S&P 500 - CAPPED TA2307525		N/A	Equity/Index	TOCC-	09/12/2023	09/09/2024	09/09/2024	Closing Sale	300	1,337,595	4457.49	38,438		61,341		38,438					22,903			.0002
S&P 500 - CAPPED TA2308217		N/A	Equity/Index	TOCC-	10/18/2023	09/27/2024	09/27/2024	Closing Sale	200	868,720	4288.05	26,039		40,774		26,039					14,735			.0002
S&P 500 - CAPPED TA2307172		N/A	Equity/Index	BMO-	08/25/2023	08/16/2024	08/16/2024	Closing Sale	560	2,455,018	4369.71	145,494		263,054		145,494					117,561			.0002
S&P 500 - CAPPED TA2308534		N/A	Equity/Index	RBC-	11/07/2023	11/07/2024	11/07/2024	Closing Sale	228	1,000,000	4405.09	84,570		358,126		84,570					273,556			.0002
S&P 500 - CAPPED TA2303643		N/A	Equity/Index	TOCC-	03/03/2023	03/01/2024	03/01/2024	Closing Sale	900	3,616,101	3981.35	98,834		161,208		98,834					62,374			.0002
S&P 500 - CAPPED TA2306891		N/A	Equity/Index	TOCC-	08/11/2023	08/09/2024	08/09/2024	Closing Sale	600	2,681,880	4467.71	76,239		120,534		76,239					44,295			.0002
S&P 500 - CAPPED TA2308310		N/A	Equity/Index	BAR-	10/24/2023	10/21/2024	10/21/2024	Closing Sale	213	903,114	4224.16	50,072		89,975		50,072					39,903			.0002
S&P 500 - CAPPED TA2305858		N/A	Equity/Index	BNP-	06/29/2023	01/12/2024	01/12/2024	Closing Sale	1,095	4,807,806	4199.46	249,036		349,863		249,036					100,828			.0002
S&P 500 - CAPPED TA2303464		N/A	Equity/Index	BNP-	02/17/2023	02/20/2024	02/20/2024	Closing Sale	245	1,000,000	4098.67	96,240		214,957		96,240					118,717			.0002
S&P 500 - CAPPED TA2305837		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Sale	4,051	17,698,252	3808.1	994,480		1,156,996		994,480					162,516			.0002
S&P 500 - CAPPED TA2309398		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	760	3,619,470	4698.350000000004	216,463		390,678		216,463					174,215			.0002
S&P 500 - CAPPED TA2307409		N/A	Equity/Index	BMO-	09/05/2023	08/30/2024	08/30/2024	Closing Sale	112	504,149	4507.66	32,835		65,632		32,835					32,797			.0002
S&P 500 - CAPPED TA2306205		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	490	2,203,182	4135.350000000004	117,987		151,974		117,987					33,986			.0002
S&P 500 - CAPPED TA2305868		N/A	Equity/Index	BNP-	06/29/2023	01/17/2024	01/17/2024	Closing Sale	115	504,929	3990.97	42,518		55,076		42,518					12,558			.0002
S&P 500 - CAPPED TA2306584		N/A	Equity/Index	BMO-	07/27/2023	07/25/2024	07/25/2024	Closing Sale	1,862	8,461,691	4567.46	486,652		906,291		486,652					419,639			.0002
S&P 500 - CAPPED TA2307062		N/A	Equity/Index	TOCC-	08/21/2023	07/19/2024	07/19/2024	Closing Sale	300	1,309,356	4534.87	63,248		146,150		63,248					82,902			.0002
S&P 500 - CAPPED TA2307082		N/A	Equity/Index	BNP-	08/22/2023	08/19/2024	08/19/2024	Closing Sale	1,900	8,330,113	4369.71	166,497		257,089		166,497					90,592			.0002
S&P 500 - CAPPED TA2306515		N/A	Equity/Index	TOCC-	07/21/2023	06/24/2024	06/24/2024	Closing Sale	100	455,109	4348.33	23,731		34,048		23,731					10,317			.0002
S&P 500 - CAPPED TA2307084		N/A	Equity/Index	BNP-	08/22/2023	08/16/2024	08/16/2024	Closing Sale	260	1,139,910	4369.71	68,767		120,960		68,767					52,192			.0002
S&P 500 - CAPPED TA2306560		N/A	Equity/Index	RBC-	07/25/2023	07/22/2024	07/22/2024	Closing Sale	1,079	4,919,820	4536.34	250,624		415,951		250,624					165,328			.0002
S&P 500 - CAPPED TA2304066		N/A	Equity/Index	BAR-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	600	2,433,054	4027.81	47,130		72,498		47,130					25,368			.0002
S&P 500 - CAPPED TA2303751		N/A	Equity/Index	RBC-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	4,500	17,515,215	3992.01	692,910		1,347,300		692,910					654,390			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306638		N/A	Equity/Index	RBC-	07/28/2023	07/11/2024	07/11/2024	Closing Sale	300	1,376,694	4439.26	75,933		113,529		75,933					37,596			.0002
S&P 500 - CAPPED TA2305601		N/A	Equity/Index	TOCC-	06/16/2023	01/03/2024	01/03/2024	Closing Sale	600	2,658,204	3824.14	87,735		100,662		87,735					12,927			.0002
S&P 500 - CAPPED TA2308635		N/A	Equity/Index	RBC-	11/10/2023	10/25/2024	10/25/2024	Closing Sale	170	743,536	4186.7700000000004	14,304		81,705		14,304					67,402			.0002
S&P 500 - CAPPED TA2308274		N/A	Equity/Index	BAR-	10/23/2023	10/18/2024	10/18/2024	Closing Sale	43	181,644	4278	6,075		10,578		6,075					4,502			.0002
S&P 500 - CAPPED TA2303093		N/A	Equity/Index	BOA-	01/17/2023	01/17/2024	01/17/2024	Closing Sale	3,132	12,500,000	3990.97	414,375		723,750		414,375					309,375			.0002
S&P 500 - CAPPED TA2306534		N/A	Equity/Index	BMO-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	82	373,316	4534.87	21,114		37,186		21,114					16,072			.0002
S&P 500 - CAPPED TA2309335		N/A	Equity/Index	TOCC-	12/21/2023	12/03/2024	12/03/2024	Closing Sale	100	473,200	4594.63	14,227		21,146		14,227					6,919			.0002
S&P 500 - CAPPED TA2303673		N/A	Equity/Index	RBC-	03/07/2023	03/07/2024	03/07/2024	Closing Sale	202	804,436	4008.6936700000001	76,261		231,797		76,261					155,536			.0002
S&P 500 - CAPPED TA2307049		N/A	Equity/Index	TOCC-	08/21/2023	08/21/2024	08/21/2024	Closing Sale	200	879,954	4399.7700000000004	82,418		244,166		82,418					161,748			.0002
S&P 500 - CAPPED TA2307664		N/A	Equity/Index	BMO-	09/21/2023	09/19/2024	09/19/2024	Closing Sale	2,725	11,888,494	4443.95	227,919		366,676		227,919					138,757			.0002
S&P 500 - CAPPED TA2307812		N/A	Equity/Index	TOCC-	09/27/2023	09/06/2024	09/06/2024	Closing Sale	300	1,281,903	4457.49	61,478		143,742		61,478					82,264			.0002
S&P 500 - CAPPED TA2307499		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	680	3,041,613	4451.1400000000003	85,496		134,300		85,496					48,804			.0002
S&P 500 - CAPPED TA2305722		N/A	Equity/Index	BMO-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	583	2,535,805	4365.6899999999996	217,890		640,676		217,890					422,786			.0002
S&P 500 - CAPPED TA2304738		N/A	Equity/Index	BAR-	05/11/2023	05/06/2024	05/06/2024	Closing Sale	2,100	8,663,424	4136.25	164,892		260,589		164,892					95,697			.0002
S&P 500 - CAPPED TA2400021		N/A	Equity/Index	BMO-	01/03/2024	12/27/2024	12/27/2024	Closing Sale	654	3,080,340	4769.83		184,284	405,532		184,284					221,248			.0002
S&P 500 - CAPPED TA2308974		N/A	Equity/Index	TOCC-	12/01/2023	11/29/2024	11/29/2024	Closing Sale	200	918,926	4610.71	74,910		284,284		74,910					209,374			.0002
S&P 500 - CAPPED TA2304530		N/A	Equity/Index	SG-	04/28/2023	04/03/2024	04/03/2024	Closing Sale	500	2,074,365	4124.51	142,730		268,095		142,730					125,365			.0002
S&P 500 - CAPPED TA2306681		N/A	Equity/Index	TOCC-	08/01/2023	07/26/2024	07/26/2024	Closing Sale	700	3,202,836	4582.2299999999996	136,056		224,504		136,056					88,448			.0002
S&P 500 - CAPPED TA2305194		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	2,770	11,869,090	4179.83	526,439		810,474		526,439					284,036			.0002
S&P 500 - CAPPED TA2308540		N/A	Equity/Index	TOCC-	11/07/2023	11/04/2024	11/04/2024	Closing Sale	100	438,038	4358.34	8,536		13,320		8,536					4,784			.0002
S&P 500 - CAPPED TA2303236		N/A	Equity/Index	RBC-	02/01/2023	01/31/2024	01/31/2024	Closing Sale	1,400	5,660,858	4076.6	103,978		171,220		103,978					67,242			.0002
S&P 500 - CAPPED TA2306902		N/A	Equity/Index	BNP-	08/14/2023	07/08/2024	07/08/2024	Closing Sale	90	402,927	4398.95	20,624		32,945		20,624					12,321			.0002
S&P 500 - CAPPED TA2309131		N/A	Equity/Index	BMO-	12/11/2023	12/06/2024	12/06/2024	Closing Sale	99	455,963	4549.34	11,206		16,575		11,206					5,369			.0002
S&P 500 - CAPPED TA2308299		N/A	Equity/Index	BAR-	10/24/2023	10/04/2024	10/04/2024	Closing Sale	170	720,795	4258.1899999999996	24,755		42,503		24,755					17,748			.0002
S&P 500 - CAPPED TA2305249		N/A	Equity/Index	TOCC-	06/06/2023	06/03/2024	06/03/2024	Closing Sale	100	427,585	4282.37	13,398		21,408		13,398					8,010			.0002
S&P 500 - CAPPED TA2306863		N/A	Equity/Index	BAR-	08/10/2023	08/08/2024	08/08/2024	Closing Sale	2,108	9,453,679	4499.38	185,841		287,215		185,841					101,374			.0002
S&P 500 - CAPPED TA2400121		N/A	Equity/Index	BAR-	01/08/2024	11/27/2024	11/27/2024	Closing Sale	173	815,785	4550.43		39,461	60,884		39,461					21,423			.0002
S&P 500 - CAPPED TA2306123		N/A	Equity/Index	SG-	07/11/2023	07/09/2024	07/09/2024	Closing Sale	400	1,759,804	4398.95	51,604		78,816		51,604					27,212			.0002
S&P 500 - CAPPED TA2306633		N/A	Equity/Index	RBC-	07/28/2023	07/12/2024	07/12/2024	Closing Sale	200	917,796	4472.16	49,638		76,032		49,638					26,394			.0002
S&P 500 - CAPPED TA2308351		N/A	Equity/Index	BMO-	10/26/2023	10/18/2024	10/18/2024	Closing Sale	100	415,948	4314.6000000000004	21,208		48,444		21,208					27,236			.0002
S&P 500 - CAPPED TA2303283		N/A	Equity/Index	TOCC-	02/03/2023	02/01/2024	02/01/2024	Closing Sale	500	2,088,490	4119.21	93,543		154,445		93,543					60,902			.0002
S&P 500 - CAPPED TA2309055		N/A	Equity/Index	TOCC-	12/05/2023	12/03/2024	12/03/2024	Closing Sale	100	457,668	4594.63	14,153		23,414		14,153					9,261			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305632		N/A	Equity/Index	TOCC-	06/20/2023	01/09/2024	01/09/2024	Closing Sale	100	438,846	3892.09	37,161		46,701		37,161					9,540			.0002
S&P 500 - CAPPED TA2306535		N/A	Equity/Index	BMO-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	146	664,685	4534.87	31,730		52,967		31,730					21,237			.0002
S&P 500 - CAPPED TA2308216		N/A	Equity/Index	TOCC-	10/18/2023	09/27/2024	09/27/2024	Closing Sale	200	868,720	4274.51	23,373		36,032		23,373					12,659			.0002
S&P 500 - CAPPED TA2305961		N/A	Equity/Index	BMO-	07/03/2023	06/28/2024	06/28/2024	Closing Sale	260	1,157,088	4396.43999999996	67,402		114,306		67,402					46,904			.0002
S&P 500 - CAPPED TA2309413		N/A	Equity/Index	TOCC-	12/26/2023	12/23/2024	12/23/2024	Closing Sale	5,700	27,194,700	4754.63	1,117,801		1,899,582		1,117,801					781,781			.0002
S&P 500 - CAPPED TA2304732		N/A	Equity/Index	BAR-	05/11/2023	05/03/2024	05/03/2024	Closing Sale	700	2,887,808	4090.75	121,429		200,445		121,429					79,016			.0002
S&P 500 - CAPPED TA2303373		N/A	Equity/Index	BMO-	02/10/2023	02/09/2024	02/09/2024	Closing Sale	600	2,444,376	4081.5	104,208		183,666		104,208					79,458			.0002
S&P 500 - CAPPED TA2307735		N/A	Equity/Index	SG-	09/22/2023	08/09/2024	08/09/2024	Closing Sale	150	652,884	4467.71	24,225		46,911		24,225					22,686			.0002
S&P 500 - CAPPED TA2303390		N/A	Equity/Index	TOCC-	02/13/2023	02/08/2024	02/08/2024	Closing Sale	300	1,235,412	4117.8599999997	53,450		92,609		53,450					39,159			.0002
S&P 500 - CAPPED TA2308176		N/A	Equity/Index	BAR-	10/17/2023	10/14/2024	10/14/2024	Closing Sale	2,300	10,049,735	4327.78	197,133		301,944		197,133					104,811			.0002
S&P 500 - CAPPED TA2400038		N/A	Equity/Index	TOCC-	01/04/2024	12/31/2024	12/31/2024	Closing Sale	2,300	10,840,705	4769.83		200,205	329,452		200,205					129,247			.0002
S&P 500 - CAPPED TA2307090		N/A	Equity/Index	RBC-	08/22/2023	08/22/2024	08/22/2024	Closing Sale	410	1,800,000	4405.1000000000004	163,080		478,165		163,080					315,085			.0002
S&P 500 - CAPPED TA2309162		N/A	Equity/Index	RBC-	12/12/2023	12/12/2024	12/12/2024	Closing Sale	495	2,300,000	4655.7700000000004	190,210		691,174		190,210					500,964			.0002
S&P 500 - CAPPED TA2306812		N/A	Equity/Index	BAR-	08/08/2023	08/02/2024	08/02/2024	Closing Sale	732	3,276,893	4478.03	195,129		348,666		195,129					153,537			.0002
S&P 500 - CAPPED TA2307657		N/A	Equity/Index	BMO-	09/20/2023	08/30/2024	08/30/2024	Closing Sale	557	2,480,293	4515.7700000000004	131,285		265,678		131,285					134,393			.0002
S&P 500 - CAPPED TA2303406		N/A	Equity/Index	BOA-	02/14/2023	02/13/2024	02/13/2024	Closing Sale	800	3,301,688	4137.29	61,056		99,296		61,056					38,240			.0002
S&P 500 - CAPPED TA2306516		N/A	Equity/Index	TOCC-	07/21/2023	06/10/2024	06/10/2024	Closing Sale	300	1,365,327	4298.8599999997	77,936		109,608		77,936					31,672			.0002
S&P 500 - CAPPED TA2304256		N/A	Equity/Index	RBC-	04/13/2023	04/05/2024	04/05/2024	Closing Sale	500	2,054,360	4090.38	68,150		112,485		68,150					44,335			.0002
S&P 500 - CAPPED TA2305582		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	216	956,035	4372.59	43,958		70,835		43,958					26,877			.0002
S&P 500 - CAPPED TA2309037		N/A	Equity/Index	TOCC-	12/05/2023	11/15/2024	11/15/2024	Closing Sale	200	915,336	4508.24	25,021		38,136		25,021					13,115			.0002
S&P 500 - CAPPED TA2303503		N/A	Equity/Index	TOCC-	02/22/2023	02/21/2024	02/21/2024	Closing Sale	3,400	13,589,970	3997.34	584,343		1,019,184		584,343					434,841			.0002
S&P 500 - CAPPED TA2307113		N/A	Equity/Index	BAR-	08/24/2023	08/22/2024	08/22/2024	Closing Sale	515	2,268,123	4387.55	101,826		169,471		101,826					67,645			.0002
S&P 500 - CAPPED TA2303237		N/A	Equity/Index	RBC-	02/01/2023	01/31/2024	01/31/2024	Closing Sale	450	1,819,562	4076.6	45,639		76,860		45,639					31,221			.0002
S&P 500 - CAPPED TA2308794		N/A	Equity/Index	TOCC-	11/22/2023	11/22/2024	11/22/2024	Closing Sale	700	3,189,634	4581.2299999999996	259,138		971,627		259,138					712,489			.0002
S&P 500 - CAPPED TA2306688		N/A	Equity/Index	TOCC-	08/01/2023	07/29/2024	07/29/2024	Closing Sale	400	1,830,192	4582.2299999999996	90,802		155,008		90,802					64,206			.0002
S&P 500 - CAPPED TA2303855		N/A	Equity/Index	BAR-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	500	1,952,910	3891.93	52,810		87,570		52,810					34,760			.0002
S&P 500 - CAPPED TA2306328		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	97	437,862	4198.05	18,212		23,551		18,212					5,339			.0002
S&P 500 - CAPPED TA2306920		N/A	Equity/Index	BNP-	08/14/2023	07/29/2024	07/29/2024	Closing Sale	96	429,789	4582.2299999999996	10,894		18,742		10,894					7,848			.0002
S&P 500 - CAPPED TA2305419		N/A	Equity/Index	TOCC-	06/13/2023	06/07/2024	06/07/2024	Closing Sale	1,600	6,906,320	4298.8599999997	304,889		478,560		304,889					173,671			.0002
S&P 500 - CAPPED TA2308767		N/A	Equity/Index	RBC-	11/20/2023	11/15/2024	11/15/2024	Closing Sale	789	3,570,722	4508.24	103,178		162,857		103,178					59,680			.0002
S&P 500 - CAPPED TA2303145		N/A	Equity/Index	BAR-	01/23/2023	01/23/2024	01/23/2024	Closing Sale	448	1,800,000	4037.5	170,801		370,359		170,801					199,558			.0002
S&P 500 - CAPPED TA2305623		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	1,600	7,021,536	4425.84	134,457		212,384		134,457					77,927			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2303773		N/A	Equity/Index	BAR	03/13/2023	03/08/2024	03/08/2024	Closing Sale	260	1,010,103	3992.01	25,683		49,301		25,683					23,618			.0002
S&P 500 - CAPPED TA2307071		N/A	Equity/Index	TOCC	08/21/2023	07/01/2024	07/01/2024	Closing Sale	100	436,452	4450.38	12,763		22,231		12,763					9,469			.0002
S&P 500 - CAPPED TA2305991		N/A	Equity/Index	BNP	07/06/2023	07/02/2024	07/02/2024	Closing Sale	133	585,012	4450.38	15,915		25,810		15,915					9,895			.0002
S&P 500 - CAPPED TA2303608		N/A	Equity/Index	TOCC	03/02/2023	02/28/2024	02/28/2024	Closing Sale	1,300	5,127,655	3970.15	215,950		387,034		215,950					171,084			.0002
S&P 500 - CAPPED TA2306413		N/A	Equity/Index	SG	07/19/2023	07/17/2024	07/17/2024	Closing Sale	1,698	7,764,903	4522.79	161,751		235,971		161,751					74,220			.0002
S&P 500 - CAPPED TA2308966		N/A	Equity/Index	BMO	11/30/2023	11/27/2024	11/27/2024	Closing Sale	277	1,261,680	4554.8900000000 03	77,089		151,405		77,089					74,316			.0002
S&P 500 - CAPPED TA2306070		N/A	Equity/Index	RBC	07/10/2023	07/05/2024	07/05/2024	Closing Sale	1,231	5,415,206	4411.59	108,279		166,062		108,279					57,783			.0002
S&P 500 - CAPPED TA2305020		N/A	Equity/Index	TOCC	05/24/2023	05/22/2024	05/22/2024	Closing Sale	400	1,643,696	4192.63	41,666		70,200		41,666					28,534			.0002
S&P 500 - CAPPED TA2308014		N/A	Equity/Index	TOCC	10/06/2023	10/04/2024	10/04/2024	Closing Sale	200	857,200	4263.75	37,403		63,948		37,403					26,545			.0002
S&P 500 - CAPPED TA2302971		N/A	Equity/Index	RBC	01/04/2023	01/04/2024	01/04/2024	Closing Sale	4,672	18,000,000	3852.97	594,000		1,087,200		594,000					493,200			.0002
S&P 500 - CAPPED TA2308876		N/A	Equity/Index	BMO	11/27/2023	11/14/2024	11/14/2024	Closing Sale	255	1,160,806	4505.58	104,675		368,115		104,675					263,441			.0002
S&P 500 - CAPPED TA2303707		N/A	Equity/Index	BMO	03/08/2023	03/07/2024	03/07/2024	Closing Sale	2,000	7,982,520	3986.37	152,400		239,180		152,400					86,780			.0002
S&P 500 - CAPPED TA2308504		N/A	Equity/Index	TOCC	11/03/2023	11/01/2024	11/01/2024	Closing Sale	300	1,307,502	4384.05	110,765		403,375		110,765					292,610			.0002
S&P 500 - CAPPED TA2304981		N/A	Equity/Index	BMO	05/22/2023	05/17/2024	05/17/2024	Closing Sale	169	709,315	4198.05	40,254		72,269		40,254					32,015			.0002
S&P 500 - CAPPED TA2306759		N/A	Equity/Index	BAR	08/04/2023	08/06/2024	08/06/2024	Closing Sale	134	600,000	4478.03	53,954		102,100		53,954					48,147			.0002
S&P 500 - CAPPED TA2305101		N/A	Equity/Index	TOCC	05/26/2023	05/24/2024	05/24/2024	Closing Sale	400	1,681,280	4115.24	79,106		123,440		79,106					44,334			.0002
S&P 500 - CAPPED TA2308950		N/A	Equity/Index	TOCC	11/29/2023	11/26/2024	11/26/2024	Closing Sale	800	3,657,064	4559.34	105,668		168,904		105,668					63,236			.0002
S&P 500 - CAPPED TA2309039		N/A	Equity/Index	TOCC	12/05/2023	11/22/2024	11/22/2024	Closing Sale	200	915,336	4559.34	54,145		100,298		54,145					46,153			.0002
S&P 500 - CAPPED TA2304735		N/A	Equity/Index	BAR	05/11/2023	05/08/2024	05/08/2024	Closing Sale	1,100	4,537,984	4138.12	197,824		341,396		197,824					143,572			.0002
S&P 500 - CAPPED TA2308044		N/A	Equity/Index	BNP	10/09/2023	10/04/2024	10/04/2024	Closing Sale	100	431,716	4258.1899999999 96	27,555		48,969		27,555					21,414			.0002
S&P 500 - CAPPED TA2309009		N/A	Equity/Index	BMO	12/04/2023	11/27/2024	11/27/2024	Closing Sale	685	3,130,984	4554.8900000000 03	182,655		343,212		182,655					160,557			.0002
S&P 500 - CAPPED TA2303874		N/A	Equity/Index	BNP	03/20/2023	03/15/2024	03/15/2024	Closing Sale	720	2,833,070	3960.28	186,278		370,685		186,278					184,406			.0002
S&P 500 - CAPPED TA2306191		N/A	Equity/Index	RBC	07/13/2023	07/11/2024	07/11/2024	Closing Sale	120	539,555	4439.26	13,321		19,285		13,321					5,964			.0002
S&P 500 - CAPPED TA2305987		N/A	Equity/Index	BMO	07/06/2023	07/05/2024	07/05/2024	Closing Sale	929	4,100,000	4411.59	367,278		1,073,980		367,278					706,702			.0002
S&P 500 - CAPPED TA2305785		N/A	Equity/Index	SG	06/27/2023	06/21/2024	06/21/2024	Closing Sale	700	3,066,462	4348.33	185,045		323,393		185,045					138,348			.0002
S&P 500 - CAPPED TA2308556		N/A	Equity/Index	BMO	11/08/2023	11/06/2024	11/06/2024	Closing Sale	839	3,675,055	4365.9799999999 96	215,355		404,927		215,355					189,572			.0002
S&P 500 - CAPPED TA2306213		N/A	Equity/Index	RBC	07/13/2023	04/10/2024	04/10/2024	Closing Sale	203	912,747	4109.1099999999 97	30,878		38,020		30,878					7,142			.0002
S&P 500 - CAPPED TA2307445		N/A	Equity/Index	BAR	09/06/2023	09/04/2024	09/04/2024	Closing Sale	1,450	6,454,646	4515.7700000000 04	124,570		200,796		124,570					76,227			.0002
S&P 500 - CAPPED TA2303559		N/A	Equity/Index	TOCC	02/27/2023	02/23/2024	02/23/2024	Closing Sale	2,700	10,756,773	3970.04	196,980		321,462		196,980					124,482			.0002
S&P 500 - CAPPED TA2308955		N/A	Equity/Index	TOCC	11/29/2023	11/27/2024	11/27/2024	Closing Sale	200	914,266	4550.43	57,585		108,803		57,585					51,218			.0002
S&P 500 - CAPPED TA2303745		N/A	Equity/Index	TOCC	03/10/2023	03/12/2024	03/12/2024	Closing Sale	400	1,544,636	3882.83	145,259		516,926		145,259					371,667			.0002
S&P 500 - CAPPED TA2305673		N/A	Equity/Index	TOCC	06/22/2023	06/20/2024	06/20/2024	Closing Sale	1,500	6,552,210	4388.71	381,143		702,420		381,143					321,277			.0002
S&P 500 - CAPPED TA2304302		N/A	Equity/Index	SG	04/14/2023	04/11/2024	04/11/2024	Closing Sale	800	3,315,512	4108.9399999999 96	218,608		402,680		218,608					184,072			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304938		N/A	Equity/Index	RBC-	05/19/2023	05/10/2024	05/10/2024	Closing Sale	210	880,278	4137.64000000003	57,611		100,571		57,611					42,960			.0002
S&P 500 - CAPPED TA2307523		N/A	Equity/Index	TOCC-	09/12/2023	09/06/2024	09/06/2024	Closing Sale	400	1,783,460	4457.49	104,418		190,188		104,418					85,770			.0002
S&P 500 - CAPPED TA2309164		N/A	Equity/Index	BAR-	12/12/2023	12/06/2024	12/06/2024	Closing Sale	196	907,225	4585.59	42,073		69,717		42,073					27,644			.0002
S&P 500 - CAPPED TA2303828		N/A	Equity/Index	RBC-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	511	2,000,000	3938.1815200000001	195,200		602,000		195,200					406,800			.0002
S&P 500 - CAPPED TA2307616		N/A	Equity/Index	BAR-	09/18/2023	09/13/2024	09/13/2024	Closing Sale	290	1,291,089	4505.1000000000004	71,726		138,176		71,726					66,451			.0002
S&P 500 - CAPPED TA2309250		N/A	Equity/Index	SG-	12/18/2023	12/13/2024	12/13/2024	Closing Sale	399	1,888,192	4719.55	111,333		208,825		111,333					97,492			.0002
S&P 500 - CAPPED TA2304301		N/A	Equity/Index	SG-	04/14/2023	04/12/2024	04/12/2024	Closing Sale	100	414,439	4091.95	26,825		48,080		26,825					21,255			.0002
S&P 500 - CAPPED TA2308798		N/A	Equity/Index	BAR-	11/22/2023	11/20/2024	11/20/2024	Closing Sale	475	2,165,226	4547.38	63,508		101,365		63,508					37,858			.0002
S&P 500 - CAPPED TA2306509		N/A	Equity/Index	TOCC-	07/21/2023	07/08/2024	07/08/2024	Closing Sale	200	910,218	4398.95	50,757		76,488		50,757					25,731			.0002
S&P 500 - CAPPED TA2307869		N/A	Equity/Index	TOCC-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	200	857,610	4288.05	78,400		290,020		78,400					211,620			.0002
S&P 500 - CAPPED TA2307818		N/A	Equity/Index	TOCC-	09/27/2023	09/13/2024	09/13/2024	Closing Sale	300	1,281,903	4505.1000000000004	30,539		62,006		30,539					31,467			.0002
S&P 500 - CAPPED TA2308868		N/A	Equity/Index	TOCC-	11/24/2023	11/21/2024	11/21/2024	Closing Sale	1,900	8,656,571	4538.1899999999996	574,532		1,120,848		574,532					546,316			.0002
S&P 500 - CAPPED TA2309177		N/A	Equity/Index	BAR-	12/12/2023	12/10/2024	12/10/2024	Closing Sale	2,919	13,511,175	4604.37	269,336		413,506		269,336					144,169			.0002
S&P 500 - CAPPED TA2309045		N/A	Equity/Index	TOCC-	12/05/2023	11/29/2024	11/29/2024	Closing Sale	200	915,336	4594.63	55,415		110,264		55,415					54,849			.0002
S&P 500 - CAPPED TA2309508		N/A	Equity/Index	BOA-	12/29/2023	12/30/2024	12/30/2024	Closing Sale	482	2,300,000	4783.1899999999996	189,360		541,872		189,360					352,512			.0002
S&P 500 - CAPPED TA2304052		N/A	Equity/Index	RBC-	03/30/2023	03/28/2024	03/28/2024	Closing Sale	1,860	7,530,359	3971.27	333,889		554,001		333,889					220,112			.0002
S&P 500 - CAPPED TA2304999		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	200	834,162	4191.9799999999996	30,983		51,228		30,983					20,245			.0002
S&P 500 - CAPPED TA2308682		N/A	Equity/Index	TOCC-	11/14/2023	11/12/2024	11/12/2024	Closing Sale	3,000	13,500,600	4415.24	267,856		399,390		267,856					131,534			.0002
S&P 500 - CAPPED TA2307226		N/A	Equity/Index	TOCC-	08/29/2023	08/26/2024	08/26/2024	Closing Sale	2,500	11,155,950	4405.71	221,839		333,050		221,839					111,211			.0002
S&P 500 - CAPPED TA2303563		N/A	Equity/Index	TOCC-	02/28/2023	02/28/2024	02/28/2024	Closing Sale	800	3,176,120	3993.57	304,678		860,902		304,678					556,224			.0002
S&P 500 - CAPPED TA2308138		N/A	Equity/Index	BNP-	10/13/2023	10/11/2024	10/11/2024	Closing Sale	1,547	6,715,573	4376.95	358,780		670,501		358,780					311,721			.0002
S&P 500 - CAPPED TA2306412		N/A	Equity/Index	SG-	07/19/2023	07/17/2024	07/17/2024	Closing Sale	2,238	10,234,307	4522.79	632,884		1,082,543		632,884					449,659			.0002
S&P 500 - CAPPED TA2305105		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	400	1,681,280	4151.28	47,730		72,900		47,730					25,170			.0002
S&P 500 - CAPPED TA2304950		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	400	1,676,720	4198.05	73,092		123,776		73,092					50,684			.0002
S&P 500 - CAPPED TA2307815		N/A	Equity/Index	TOCC-	09/27/2023	09/06/2024	09/06/2024	Closing Sale	200	854,602	4465.4799999999996	36,799		82,570		36,799					45,771			.0002
S&P 500 - CAPPED TA2304868		N/A	Equity/Index	RBC-	05/17/2023	05/10/2024	05/10/2024	Closing Sale	400	1,663,708	4130.62	107,420		193,808		107,420					86,388			.0002
S&P 500 - CAPPED TA2304652		N/A	Equity/Index	SG-	05/08/2023	05/03/2024	05/03/2024	Closing Sale	800	3,306,696	4136.25	91,704		148,904		91,704					57,200			.0002
S&P 500 - CAPPED TA2307912		N/A	Equity/Index	BAR-	10/02/2023	09/27/2024	09/27/2024	Closing Sale	1,433	6,141,680	4299.7	171,430		283,232		171,430					111,803			.0002
S&P 500 - CAPPED TA2307930		N/A	Equity/Index	TOCC-	10/03/2023	09/27/2024	09/27/2024	Closing Sale	1,200	5,083,440	4288.05	252,270		474,672		252,270					222,402			.0002
S&P 500 - CAPPED TA2309168		N/A	Equity/Index	BAR-	12/12/2023	12/06/2024	12/06/2024	Closing Sale	1,169	5,410,950	4604.37	107,560		165,086		107,560					57,526			.0002
S&P 500 - CAPPED TA2303830		N/A	Equity/Index	RBC-	03/17/2023	03/18/2024	03/18/2024	Closing Sale	409	1,600,000	3938.1815200000001	156,800		494,807		156,800					338,007			.0002
S&P 500 - CAPPED TA2307105		N/A	Equity/Index	BMO-	08/23/2023	08/21/2024	08/21/2024	Closing Sale	1,264	5,603,009	4399.7700000000004	113,621		169,389		113,621					55,768			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304114		N/A	Equity/Index	BMO-	04/03/2023	03/28/2024	03/28/2024	Closing Sale	1,470	6,039,142	4109.3100000000 04	261,440		453,054		261,440					191,615			.0002
S&P 500 - CAPPED TA2304341		N/A	Equity/Index	TOCC-	04/18/2023	04/12/2024	04/12/2024	Closing Sale	2,000	8,289,740	4137.6400000000 03	366,731		620,560		366,731					253,829			.0002
S&P 500 - CAPPED TA2306940		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	186	828,976	4468.83	34,616		58,185		34,616					23,568			.0002
S&P 500 - CAPPED TA2304896		N/A	Equity/Index	SG-	05/18/2023	05/15/2024	05/15/2024	Closing Sale	276	1,152,107	4136.28	71,680		125,395		71,680					53,715			.0002
S&P 500 - CAPPED TA2308256		N/A	Equity/Index	BNP-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	469	1,995,318	4314.6000000000 04	84,880		152,871		84,880					67,991			.0002
S&P 500 - CAPPED TA2309445		N/A	Equity/Index	BMO-	12/28/2023	12/26/2024	12/26/2024	Closing Sale	67	321,056	4774.75	21,166		43,188		21,166					22,022			.0002
S&P 500 - CAPPED TA2308856		N/A	Equity/Index	TOCC-	11/24/2023	11/05/2024	11/05/2024	Closing Sale	100	455,609	4358.34	13,657		19,360		13,657					5,703			.0002
S&P 500 - CAPPED TA2306684		N/A	Equity/Index	TOCC-	08/01/2023	07/29/2024	07/29/2024	Closing Sale	3,100	14,183,988	4582.2299999999 96	287,015		438,340		287,015					151,325			.0002
S&P 500 - CAPPED TA2308665		N/A	Equity/Index	BOA-	11/13/2023	11/08/2024	11/08/2024	Closing Sale	859	3,778,140	4347.3500000000 04	231,930		409,726		231,930					177,796			.0002
S&P 500 - CAPPED TA2309343		N/A	Equity/Index	TOCC-	12/21/2023	12/11/2024	12/11/2024	Closing Sale	100	473,200	4622.4399999999 96	29,656		50,681		29,656					21,025			.0002
S&P 500 - CAPPED TA2308385		N/A	Equity/Index	TOCC-	10/27/2023	10/24/2024	10/24/2024	Closing Sale	100	414,262	4247.68	16,952		32,878		16,952					15,926			.0002
S&P 500 - CAPPED TA2303048		N/A	Equity/Index	TOCC-	01/12/2023	01/12/2024	01/12/2024	Closing Sale	6,500	25,890,605	3983.17	895,930		1,599,780		895,930					703,850			.0002
S&P 500 - CAPPED TA2307337		N/A	Equity/Index	BMO-	08/31/2023	08/29/2024	08/29/2024	Closing Sale	1,029	4,662,049	4497.63	212,108		347,102		212,108					134,995			.0002
S&P 500 - CAPPED TA2304843		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	200	822,708	4124.08	29,929		49,480		29,929					19,551			.0002
S&P 500 - CAPPED TA2307197		N/A	Equity/Index	BAR-	08/28/2023	08/23/2024	08/23/2024	Closing Sale	156	689,763	4376.3100000000 04	36,665		61,444		36,665					24,779			.0002
S&P 500 - CAPPED TA2305252		N/A	Equity/Index	TOCC-	06/06/2023	06/04/2024	06/04/2024	Closing Sale	500	2,137,925	4282.37	59,733		94,405		59,733					34,672			.0002
S&P 500 - CAPPED TA2307846		N/A	Equity/Index	SG-	09/28/2023	09/26/2024	09/26/2024	Closing Sale	570	2,451,114	4273.53	146,861		263,203		146,861					116,343			.0002
S&P 500 - CAPPED TA2307613		N/A	Equity/Index	BAR-	09/18/2023	09/13/2024	09/13/2024	Closing Sale	785	3,494,844	4505.1000000000 04	175,534		325,634		175,534					150,100			.0002
S&P 500 - CAPPED TA2306531		N/A	Equity/Index	BMO-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	862	3,924,376	4534.87	119,232		183,408		119,232					64,176			.0002
S&P 500 - CAPPED TA2307998		N/A	Equity/Index	TOCC-	10/06/2023	10/07/2024	10/07/2024	Closing Sale	100	430,850	4308.5	41,175		138,694		41,175					97,519			.0002
S&P 500 - CAPPED TA2308647		N/A	Equity/Index	RBC-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	845	3,695,810	4382.78	162,299		408,000		162,299					245,701			.0002
S&P 500 - CAPPED TA2304692		N/A	Equity/Index	SG-	05/10/2023	05/02/2024	05/02/2024	Closing Sale	585	2,421,104	4119.58	143,389		254,773		143,389					111,384			.0002
S&P 500 - CAPPED TA2306758		N/A	Equity/Index	BAR-	08/04/2023	08/05/2024	08/05/2024	Closing Sale	246	1,100,000	4478.03	98,679		173,987		98,679					75,308			.0002
S&P 500 - CAPPED TA2306052		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	94	415,217	4409.59	18,797		31,751		18,797					12,954			.0002
S&P 500 - CAPPED TA2306030		N/A	Equity/Index	BMO-	07/07/2023	07/03/2024	07/03/2024	Closing Sale	1,321	5,835,121	4455.59	114,227		177,291		114,227					63,065			.0002
S&P 500 - CAPPED TA2308861		N/A	Equity/Index	TOCC-	11/24/2023	11/08/2024	11/08/2024	Closing Sale	100	455,609	4415.24	30,865		50,771		30,865					19,906			.0002
S&P 500 - CAPPED TA2304995		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	300	1,251,243	4158.7700000000 04	75,941		134,105		75,941					58,165			.0002
S&P 500 - CAPPED TA2305809		N/A	Equity/Index	SG-	06/27/2023	01/30/2024	01/30/2024	Closing Sale	400	1,752,264	4017.77	52,408		64,284		52,408					11,876			.0002
S&P 500 - CAPPED TA2308627		N/A	Equity/Index	RBC-	11/10/2023	10/17/2024	10/17/2024	Closing Sale	100	437,374	4373.2	30,302		32,930		30,302					2,628			.0002
S&P 500 - CAPPED TA2307341		N/A	Equity/Index	BMO-	08/31/2023	08/22/2024	08/22/2024	Closing Sale	150	679,599	4387.55	32,894		49,359		32,894					16,466			.0002
S&P 500 - CAPPED TA2309425		N/A	Equity/Index	BMO-	12/28/2023	12/27/2024	12/27/2024	Closing Sale	105	500,000	4783.3500000000 04	9,685		15,000		9,685					5,315			.0002
S&P 500 - CAPPED TA2303877		N/A	Equity/Index	BNP-	03/20/2023	03/15/2024	03/15/2024	Closing Sale	400	1,573,928	3916.64	40,372		66,584		40,372					26,212			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308290		N/A	Equity/Index	BMO	10/24/2023	10/24/2024	10/24/2024	Closing Sale	118	500,000	4247.68	48,449		183,884		48,449					135,435			.0002
S&P 500 - CAPPED TA2303676		N/A	Equity/Index	BOA	03/07/2023	03/04/2024	03/04/2024	Closing Sale	400	1,603,552	4045.64	42,552		72,820		42,552					30,268			.0002
S&P 500 - CAPPED TA2303417		N/A	Equity/Index	SG	02/15/2023	02/14/2024	02/14/2024	Closing Sale	1,607	6,633,455	4136.13	124,221		199,397		124,221					75,175			.0002
S&P 500 - CAPPED TA2306502		N/A	Equity/Index	TOCC	07/21/2023	07/19/2024	07/19/2024	Closing Sale	100	455,109	4565.72	14,355		23,009		14,355					8,654			.0002
S&P 500 - CAPPED TA2304109		N/A	Equity/Index	BMO	04/03/2023	03/28/2024	03/28/2024	Closing Sale	2,140	8,791,676	3971.27	408,676		637,399		408,676					228,723			.0002
S&P 500 - CAPPED TA2305752		N/A	Equity/Index	RBC	06/23/2023	01/26/2024	01/26/2024	Closing Sale	900	3,919,194	4318.05	36,864		52,020		36,864					15,156			.0002
S&P 500 - CAPPED TA2303856		N/A	Equity/Index	BAR	03/17/2023	03/15/2024	03/15/2024	Closing Sale	500	1,952,910	3891.93	50,120		82,705		50,120					32,585			.0002
S&P 500 - CAPPED TA2307636		N/A	Equity/Index	BNP	09/19/2023	09/18/2024	09/18/2024	Closing Sale	1,777	7,893,745	4453.53	152,778		239,658		152,778					86,880			.0002
S&P 500 - CAPPED TA2304231		N/A	Equity/Index	TOCC	04/11/2023	04/08/2024	04/08/2024	Closing Sale	700	2,885,008	4105.02000000000 04	83,668		136,465		83,668					52,797			.0002
S&P 500 - CAPPED TA2307718		N/A	Equity/Index	SG	09/22/2023	09/20/2024	09/20/2024	Closing Sale	331	1,440,697	4402.2	61,305		109,286		61,305					47,982			.0002
S&P 500 - CAPPED TA2304546		N/A	Equity/Index	BAR	05/01/2023	04/26/2024	04/26/2024	Closing Sale	1,166	4,873,728	4135.35000000000 04	95,624		144,654		95,624					49,030			.0002
S&P 500 - CAPPED TA2309291		N/A	Equity/Index	SG	12/20/2023	12/18/2024	12/18/2024	Closing Sale	190	906,490	4740.56000000000 04	60,382		118,416		60,382					58,034			.0002
S&P 500 - CAPPED TA2306310		N/A	Equity/Index	BNP	07/17/2023	07/12/2024	07/12/2024	Closing Sale	40	180,562	4510.04	220		314		220					94			.0002
S&P 500 - CAPPED TA2303967		N/A	Equity/Index	TOCC	03/24/2023	03/22/2024	03/22/2024	Closing Sale	2,300	9,030,352	3948.72	162,347		272,366		162,347					110,019			.0002
S&P 500 - CAPPED TA2400199		N/A	Equity/Index	SG	01/11/2024	12/13/2024	12/13/2024	Closing Sale	250	1,185,960	4719.55		51,523	88,493		51,523					36,970			.0002
S&P 500 - CAPPED TA2305643		N/A	Equity/Index	TOCC	06/20/2023	01/12/2024	01/12/2024	Closing Sale	1,100	4,827,306	4229.33	43,742		57,738		43,742					13,996			.0002
S&P 500 - CAPPED TA2305763		N/A	Equity/Index	RBC	06/26/2023	06/21/2024	06/21/2024	Closing Sale	71	308,021	4365.68999999999 96	12,860		21,686		12,860					8,827			.0002
S&P 500 - CAPPED TA2304223		N/A	Equity/Index	TOCC	04/11/2023	04/05/2024	04/05/2024	Closing Sale	500	2,060,720	4105.02000000000 04	50,843		82,080		50,843					31,237			.0002
S&P 500 - CAPPED TA2309136		N/A	Equity/Index	BMO	12/11/2023	12/06/2024	12/06/2024	Closing Sale	604	2,781,837	4585.59	182,348		360,063		182,348					177,715			.0002
S&P 500 - CAPPED TA2306766		N/A	Equity/Index	TOCC	08/04/2023	08/02/2024	08/02/2024	Closing Sale	200	904,756	4513.39000000000 03	51,603		90,260		51,603					38,657			.0002
S&P 500 - CAPPED TA2307845		N/A	Equity/Index	SG	09/28/2023	09/26/2024	09/26/2024	Closing Sale	1,012	4,351,802	4273.53	157,973		259,487		157,973					101,514			.0002
S&P 500 - CAPPED TA2308646		N/A	Equity/Index	RBC	11/10/2023	11/08/2024	11/08/2024	Closing Sale	253	1,106,556	4382.78	21,055		117,402		21,055					96,347			.0002
S&P 500 - CAPPED TA2308209		N/A	Equity/Index	TOCC	10/18/2023	10/02/2024	10/02/2024	Closing Sale	100	434,360	4288.39000000000 03	25,992		44,705		25,992					18,713			.0002
S&P 500 - CAPPED TA2308964		N/A	Equity/Index	BMO	11/30/2023	11/27/2024	11/27/2024	Closing Sale	1,542	7,023,502	4554.89000000000 03	139,119		212,303		139,119					73,183			.0002
S&P 500 - CAPPED TA2305112		N/A	Equity/Index	TOCC	05/30/2023	05/24/2024	05/24/2024	Closing Sale	700	2,937,179	4205.45	132,906		220,759		132,906					87,853			.0002
S&P 500 - CAPPED TA2308975		N/A	Equity/Index	TOCC	12/01/2023	12/02/2024	12/02/2024	Closing Sale	300	1,378,389	4610.71	112,694		430,882		112,694					318,188			.0002
S&P 500 - CAPPED TA2304830		N/A	Equity/Index	BAR	05/15/2023	05/09/2024	05/09/2024	Closing Sale	463	1,912,222	4119.17	113,259		201,956		113,259					88,697			.0002
S&P 500 - CAPPED TA2308679		N/A	Equity/Index	TOCC	11/14/2023	11/11/2024	11/11/2024	Closing Sale	400	1,800,080	4415.24	52,422		79,892		52,422					27,470			.0002
S&P 500 - CAPPED TA2308428		N/A	Equity/Index	SG	10/31/2023	10/25/2024	10/25/2024	Closing Sale	100	416,780	4186.77000000000 04	10,870		18,466		10,870					7,596			.0002
S&P 500 - CAPPED TA2305250		N/A	Equity/Index	TOCC	06/06/2023	06/03/2024	06/03/2024	Closing Sale	500	2,137,925	4282.37	103,188		176,060		103,188					72,872			.0002
S&P 500 - CAPPED TA2307782		N/A	Equity/Index	TOCC	09/26/2023	09/20/2024	09/20/2024	Closing Sale	100	429,278	4402.2	17,420		32,962		17,420					15,542			.0002
S&P 500 - CAPPED TA2303574		N/A	Equity/Index	BNP	02/28/2023	02/23/2024	02/23/2024	Closing Sale	500	1,992,340	3970.04	54,470		89,325		54,470					34,855			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307182		N/A	Equity/Index	BMO-	08/25/2023	08/08/2024	08/08/2024	Closing Sale	280	1,227,509	4468.83	33,821		57,744		33,821					23,923			.0002
S&P 500 - CAPPED TA2307168		N/A	Equity/Index	BMO-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	370	1,622,065	4436.01	69,205		123,099		69,205					53,894			.0002
S&P 500 - CAPPED TA2306663		N/A	Equity/Index	TOCC-	07/31/2023	07/26/2024	07/26/2024	Closing Sale	600	2,749,626	4537.41	141,639		231,384		141,639					89,745			.0002
S&P 500 - CAPPED TA2306504		N/A	Equity/Index	TOCC-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	600	2,730,654	4565.72	133,611		232,776		133,611					99,165			.0002
S&P 500 - CAPPED TA2303606		N/A	Equity/Index	TOCC-	03/02/2023	02/27/2024	02/27/2024	Closing Sale	300	1,183,305	3982.24	73,400		146,323		73,400					72,923			.0002
S&P 500 - CAPPED TA2307756		N/A	Equity/Index	BAR-	09/25/2023	09/13/2024	09/13/2024	Closing Sale	277	1,195,031	4546.12	70,078		299,132		70,078					229,054			.0002
S&P 500 - CAPPED TA2307759		N/A	Equity/Index	BNP-	09/25/2023	09/20/2024	09/20/2024	Closing Sale	207	892,106	4330	31,913		53,779		31,913					21,865			.0002
S&P 500 - CAPPED TA2306388		N/A	Equity/Index	SG-	07/18/2023	07/16/2024	07/16/2024	Closing Sale	878	3,988,517	4505.42	120,216		181,456		120,216					61,241			.0002
S&P 500 - CAPPED TA2308633		N/A	Equity/Index	RBC-	11/10/2023	10/24/2024	10/24/2024	Closing Sale	150	656,061	4247.68	29,327		69,663		29,327					40,337			.0002
S&P 500 - CAPPED TA2304117		N/A	Equity/Index	TOCC-	04/04/2023	04/02/2024	04/02/2024	Closing Sale	2,500	10,261,500	4109.3100000000004	188,764		308,100		188,764					119,336			.0002
S&P 500 - CAPPED TA2305864		N/A	Equity/Index	BNP-	06/29/2023	01/17/2024	01/17/2024	Closing Sale	92	403,943	3990.97	15,232		18,359		15,232					3,126			.0002
S&P 500 - CAPPED TA2308729		N/A	Equity/Index	BMO-	11/17/2023	11/04/2024	11/04/2024	Closing Sale	200	901,154	4358.34	58,972		95,904		58,972					36,932			.0002
S&P 500 - CAPPED TA2306314		N/A	Equity/Index	BNP-	07/17/2023	07/12/2024	07/12/2024	Closing Sale	360	1,625,054	4510.04	82,796		137,848		82,796					55,051			.0002
S&P 500 - CAPPED TA2303022		N/A	Equity/Index	BMO-	01/09/2023	01/09/2024	01/09/2024	Closing Sale	385	1,500,000	3906.49	151,561		327,591		151,561					176,030			.0002
S&P 500 - CAPPED TA2306550		N/A	Equity/Index	RBC-	07/25/2023	07/19/2024	07/19/2024	Closing Sale	728	3,322,112	4536.34	103,640		159,604		103,640					55,965			.0002
S&P 500 - CAPPED TA2305006		N/A	Equity/Index	TOCC-	05/23/2023	05/20/2024	05/20/2024	Closing Sale	600	2,502,486	4191.9799999999996	68,091		109,218		68,091					41,127			.0002
S&P 500 - CAPPED TA2304229		N/A	Equity/Index	TOCC-	04/11/2023	04/08/2024	04/08/2024	Closing Sale	1,900	7,830,736	4105.0200000000004	146,881		233,909		146,881					87,028			.0002
S&P 500 - CAPPED TA2309239		N/A	Equity/Index	TOCC-	12/15/2023	12/13/2024	12/13/2024	Closing Sale	200	945,538	4707.09	55,387		103,516		55,387					48,129			.0002
S&P 500 - CAPPED TA2307612		N/A	Equity/Index	BAR-	09/18/2023	09/13/2024	09/13/2024	Closing Sale	1,098	4,888,329	4505.1000000000004	138,205		229,778		138,205					91,573			.0002
S&P 500 - CAPPED TA2306511		N/A	Equity/Index	TOCC-	07/21/2023	06/27/2024	06/27/2024	Closing Sale	400	1,820,436	4378.41	122,170		188,444		122,170					66,274			.0002
S&P 500 - CAPPED TA2308055		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	100	435,774	4263.75	28,292		49,033		28,292					20,741			.0002
S&P 500 - CAPPED TA2305746		N/A	Equity/Index	RBC-	06/23/2023	01/25/2024	01/25/2024	Closing Sale	100	435,466	4248.76	15,649		22,933		15,649					7,284			.0002
S&P 500 - CAPPED TA2307524		N/A	Equity/Index	TOCC-	09/12/2023	09/09/2024	09/09/2024	Closing Sale	1,900	8,471,435	4457.49	164,418		255,493		164,418					91,075			.0002
S&P 500 - CAPPED TA2307202		N/A	Equity/Index	BMO-	08/28/2023	08/23/2024	08/23/2024	Closing Sale	146	645,219	4376.3100000000004	62,691		183,712		62,691					121,021			.0002
S&P 500 - CAPPED TA2307935		N/A	Equity/Index	TOCC-	10/03/2023	09/30/2024	09/30/2024	Closing Sale	200	847,240	4288.05	28,059		49,304		28,059					21,245			.0002
S&P 500 - CAPPED TA2305503		N/A	Equity/Index	BMO-	06/15/2023	06/13/2024	06/13/2024	Closing Sale	1,149	5,048,809	4369.01	299,154		535,928		299,154					236,774			.0002
S&P 500 - CAPPED TA2307641		N/A	Equity/Index	BNP-	09/19/2023	09/18/2024	09/18/2024	Closing Sale	170	755,079	4453.53	46,056		85,951		46,056					39,894			.0002
S&P 500 - CAPPED TA2306048		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	886	3,913,639	4409.59	78,252		117,971		78,252					39,719			.0002
S&P 500 - CAPPED TA2304529		N/A	Equity/Index	SG-	04/28/2023	04/26/2024	04/26/2024	Closing Sale	580	2,406,263	4055.99	160,155		270,535		160,155					110,380			.0002
S&P 500 - CAPPED TA2304947		N/A	Equity/Index	RBC-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	206	863,511	4158.7700000000004	55,805		99,813		55,805					44,008			.0002
S&P 500 - CAPPED TA2305687		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Sale	300	1,310,442	4209.38	51,278		72,473		51,278					21,196			.0002
S&P 500 - CAPPED TA2307509		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	2,042	9,133,784	4465.4799999999996	479,012		839,875		479,012					360,862			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308664		N/A	Equity/Index	BOA	11/13/2023	11/08/2024	11/08/2024	Closing Sale	1,091	4,798,545	4347.3500000000004	217,338		357,608		217,338					140,270			.0002
S&P 500 - CAPPED TA2306077		N/A	Equity/Index	RBC	07/10/2023	06/03/2024	06/03/2024	Closing Sale	442	1,944,371	4282.37	45,906		65,235		45,906					19,329			.0002
S&P 500 - CAPPED TA2400123		N/A	Equity/Index	BAR	01/08/2024	11/29/2024	11/29/2024	Closing Sale	178	839,363	4550.58		20,762	30,045		20,762					9,283			.0002
S&P 500 - CAPPED TA2309390		N/A	Equity/Index	SG	12/22/2023	12/06/2024	12/06/2024	Closing Sale	150	714,369	4585.59	21,594		31,076		21,594					9,482			.0002
S&P 500 - CAPPED TA2307668		N/A	Equity/Index	BMO	09/21/2023	09/19/2024	09/19/2024	Closing Sale	765	3,337,504	4443.95	187,402		389,775		187,402					202,373			.0002
S&P 500 - CAPPED TA2305584		N/A	Equity/Index	BMO	06/16/2023	06/14/2024	06/14/2024	Closing Sale	133	588,670	4372.59	28,568		46,525		28,568					17,956			.0002
S&P 500 - CAPPED TA2309167		N/A	Equity/Index	BAR	12/12/2023	12/06/2024	12/06/2024	Closing Sale	1,965	9,095,396	4604.37	408,661		685,392		408,661					276,731			.0002
S&P 500 - CAPPED TA2307201		N/A	Equity/Index	BMO	08/28/2023	08/23/2024	08/23/2024	Closing Sale	240	1,060,634	4436.01	93,533		287,664		93,533					194,131			.0002
S&P 500 - CAPPED TA2309333		N/A	Equity/Index	TOCC	12/21/2023	12/19/2024	12/19/2024	Closing Sale	2,200	10,410,400	4768.37	635,922		1,363,670		635,922					727,748			.0002
S&P 500 - CAPPED TA2306798		N/A	Equity/Index	BAR	08/07/2023	07/19/2024	07/19/2024	Closing Sale	69	311,065	4565.72	5,949		9,454		5,949					3,505			.0002
S&P 500 - CAPPED TA2307946		N/A	Equity/Index	BAR	10/04/2023	10/02/2024	10/02/2024	Closing Sale	1,590	6,741,600	4288.3900000000003	123,400		205,031		123,400					81,631			.0002
S&P 500 - CAPPED TA2304901		N/A	Equity/Index	SG	05/18/2023	05/16/2024	05/16/2024	Closing Sale	1,021	4,261,960	4109.8999999999996	195,930		314,713		195,930					118,783			.0002
S&P 500 - CAPPED TA2309237		N/A	Equity/Index	TOCC	12/15/2023	12/13/2024	12/13/2024	Closing Sale	1,400	6,618,766	4707.09	183,968		292,404		183,968					108,436			.0002
S&P 500 - CAPPED TA2308057		N/A	Equity/Index	BAR	10/10/2023	10/04/2024	10/04/2024	Closing Sale	700	3,050,418	4308.5	87,899		139,426		87,899					51,527			.0002
S&P 500 - CAPPED TA2306059		N/A	Equity/Index	BMO	07/07/2023	06/28/2024	06/28/2024	Closing Sale	181	799,513	4450.38	24,719		40,276		24,719					15,557			.0002
S&P 500 - CAPPED TA2303244		N/A	Equity/Index	RBC	02/02/2023	02/01/2024	02/01/2024	Closing Sale	1,500	6,253,605	4119.21	120,420		185,370		120,420					64,950			.0002
S&P 500 - CAPPED TA2303533		N/A	Equity/Index	BAR	02/24/2023	02/23/2024	02/23/2024	Closing Sale	545	2,154,679	4012.32	56,140		96,934		56,140					40,793			.0002
S&P 500 - CAPPED TA2303568		N/A	Equity/Index	BNP	02/28/2023	02/23/2024	02/23/2024	Closing Sale	300	1,195,404	3970.04	29,244		47,640		29,244					18,396			.0002
S&P 500 - CAPPED TA2307053		N/A	Equity/Index	TOCC	08/21/2023	08/16/2024	08/16/2024	Closing Sale	200	872,904	4370.3599999999997	36,389		61,178		36,389					24,789			.0002
S&P 500 - CAPPED TA2309341		N/A	Equity/Index	TOCC	12/21/2023	12/06/2024	12/06/2024	Closing Sale	200	946,400	4604.37	44,011		69,032		44,011					25,021			.0002
S&P 500 - CAPPED TA2305097		N/A	Equity/Index	TOCC	05/26/2023	05/24/2024	05/24/2024	Closing Sale	1,600	6,725,120	4115.24	137,577		202,608		137,577					65,031			.0002
S&P 500 - CAPPED TA2305732		N/A	Equity/Index	RBC	06/23/2023	06/21/2024	06/21/2024	Closing Sale	300	1,306,398	4365.6899999999996	42,996		68,634		42,996					25,638			.0002
S&P 500 - CAPPED TA2307520		N/A	Equity/Index	TOCC	09/12/2023	09/06/2024	09/06/2024	Closing Sale	200	891,730	4457.49	39,639		66,894		39,639					27,255			.0002
S&P 500 - CAPPED TA2307200		N/A	Equity/Index	BAR	08/28/2023	08/23/2024	08/23/2024	Closing Sale	586	2,591,034	4405.71	116,227		193,632		116,227					77,405			.0002
S&P 500 - CAPPED TA2302999		N/A	Equity/Index	BMO	01/06/2023	01/05/2024	01/05/2024	Closing Sale	1,412	5,500,000	3911.05	559,068		1,110,130		559,068					551,062			.0002
S&P 500 - CAPPED TA2400018		N/A	Equity/Index	BMO	01/03/2024	12/27/2024	12/27/2024	Closing Sale	1,060	4,992,600	4769.83		92,040	151,675		92,040					59,636			.0002
S&P 500 - CAPPED TA2308561		N/A	Equity/Index	BNP	11/09/2023	11/08/2024	11/08/2024	Closing Sale	276	1,200,000	4373.87	101,904		447,630		101,904					345,726			.0002
S&P 500 - CAPPED TA2306020		N/A	Equity/Index	TOCC	07/07/2023	07/08/2024	07/08/2024	Closing Sale	200	879,790	4419.1899999999996	75,100		230,682		75,100					155,582			.0002
S&P 500 - CAPPED TA2308644		N/A	Equity/Index	RBC	11/10/2023	11/08/2024	11/08/2024	Closing Sale	358	1,565,799	4382.78	46,107		90,220		46,107					44,113			.0002
S&P 500 - CAPPED TA2307916		N/A	Equity/Index	BAR	10/02/2023	09/27/2024	09/27/2024	Closing Sale	782	3,351,566	4299.7	170,859		309,258		170,859					138,398			.0002
S&P 500 - CAPPED TA2305877		N/A	Equity/Index	BMO	06/29/2023	06/28/2024	06/28/2024	Closing Sale	296	1,300,000	4381.49	55,587		90,608		55,587					35,022			.0002
S&P 500 - CAPPED TA2303561		N/A	Equity/Index	TOCC	02/27/2023	02/23/2024	02/23/2024	Closing Sale	500	1,991,995	4012.32	94,498		172,740		94,498					78,242			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305245		N/A	Equity/Index	TOCC-	06/06/2023	05/31/2024	05/31/2024	Closing Sale	200	855,170	4221.02000000004	37,417		59,027		37,417					21,610			.0002
S&P 500 - CAPPED TA2308430		N/A	Equity/Index	SG-	10/31/2023	10/28/2024	10/28/2024	Closing Sale	600	2,500,680	4117.37	68,130		110,658		68,130					42,528			.0002
S&P 500 - CAPPED TA2308348		N/A	Equity/Index	BMO-	10/26/2023	10/24/2024	10/24/2024	Closing Sale	396	1,647,154	4247.68	83,742		168,546		83,742					84,803			.0002
S&P 500 - CAPPED TA2308068		N/A	Equity/Index	BAR-	10/10/2023	10/07/2024	10/07/2024	Closing Sale	600	2,614,644	4308.5	146,160		255,030		146,160					108,870			.0002
S&P 500 - CAPPED TA2305206		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	181	775,561	4221.02000000004	33,671		53,480		33,671					19,809			.0002
S&P 500 - CAPPED TA2304260		N/A	Equity/Index	RBC-	04/13/2023	04/11/2024	04/11/2024	Closing Sale	630	2,588,494	4108.93999999996	70,812		116,487		70,812					45,675			.0002
S&P 500 - CAPPED TA2304180		N/A	Equity/Index	TOCC-	04/06/2023	04/04/2024	04/04/2024	Closing Sale	300	1,222,161	4100.60000000004	33,488		55,347		33,488					21,859			.0002
S&P 500 - CAPPED TA2306676		N/A	Equity/Index	TOCC-	08/01/2023	08/01/2024	08/01/2024	Closing Sale	200	915,346	4593.66	78,724		170,554		78,724					91,830			.0002
S&P 500 - CAPPED TA2304300		N/A	Equity/Index	SG-	04/14/2023	04/11/2024	04/11/2024	Closing Sale	3,000	12,433,170	4108.93999999996	550,710		924,510		550,710					373,800			.0002
S&P 500 - CAPPED TA2305930		N/A	Equity/Index	TOCC-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	500	2,221,190	4376.85999999997	115,938		185,995		115,938					70,057			.0002
S&P 500 - CAPPED TA2307478		N/A	Equity/Index	BAR-	09/08/2023	09/10/2024	09/10/2024	Closing Sale	67	300,000	4468.63	26,204		69,110		26,204					42,906			.0002
S&P 500 - CAPPED TA2307927		N/A	Equity/Index	TOCC-	10/03/2023	09/27/2024	09/27/2024	Closing Sale	500	2,118,100	4288.05	57,528		99,100		57,528					41,572			.0002
S&P 500 - CAPPED TA2308537		N/A	Equity/Index	TOCC-	11/07/2023	11/01/2024	11/01/2024	Closing Sale	100	438,038	4358.34	19,605		32,995		19,605					13,390			.0002
S&P 500 - CAPPED TA2305199		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	600	2,570,922	4179.83	160,434		263,328		160,434					102,894			.0002
S&P 500 - CAPPED TA2305729		N/A	Equity/Index	RBC-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	2,450	10,668,917	4353.76	399,277		641,067		399,277					241,791			.0002
S&P 500 - CAPPED TA2304022		N/A	Equity/Index	TOCC-	03/28/2023	03/27/2024	03/27/2024	Closing Sale	400	1,590,508	3977.53	38,442		63,624		38,442					25,182			.0002
S&P 500 - CAPPED TA2303936		N/A	Equity/Index	TOCC-	03/23/2023	03/15/2024	03/15/2024	Closing Sale	2,300	9,171,756	3960.28	398,212		683,054		398,212					284,842			.0002
S&P 500 - CAPPED TA2309238		N/A	Equity/Index	TOCC-	12/15/2023	12/13/2024	12/13/2024	Closing Sale	2,200	10,400,918	4707.09	458,316		779,416		458,316					321,100			.0002
S&P 500 - CAPPED TA2309505		N/A	Equity/Index	SG-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	6,395	30,424,213	4781.58	1,290,511		2,296,189		1,290,511					1,005,678			.0002
S&P 500 - CAPPED TA2306055		N/A	Equity/Index	BMO-	07/07/2023	06/28/2024	06/28/2024	Closing Sale	142	627,242	4376.85999999997	27,200		43,506		27,200					16,306			.0002
S&P 500 - CAPPED TA2309510		N/A	Equity/Index	BAR-	12/29/2023	12/20/2024	12/20/2024	Closing Sale	342	1,630,588	4749.97999999996	138,418		403,858		138,418					265,440			.0002
S&P 500 - CAPPED TA2303305		N/A	Equity/Index	BMO-	02/06/2023	02/02/2024	02/02/2024	Closing Sale	655	2,694,231	4179.76	165,964		355,907		165,964					189,943			.0002
S&P 500 - CAPPED TA2307344		N/A	Equity/Index	BMO-	08/31/2023	07/29/2024	07/29/2024	Closing Sale	157	711,314	4582.22999999996	32,821		61,148		32,821					28,328			.0002
S&P 500 - CAPPED TA2304326		N/A	Equity/Index	TOCC-	04/18/2023	04/17/2024	04/17/2024	Closing Sale	2,700	11,191,149	4151.32	211,533		336,150		211,533					124,617			.0002
S&P 500 - CAPPED TA2308314		N/A	Equity/Index	BAR-	10/24/2023	10/11/2024	10/11/2024	Closing Sale	121	513,036	4349.60999999997	9,287		16,158		9,287					6,872			.0002
S&P 500 - CAPPED TA2304936		N/A	Equity/Index	RBC-	05/19/2023	05/16/2024	05/16/2024	Closing Sale	630	2,640,834	4109.89999999996	165,482		276,652		165,482					111,170			.0002
S&P 500 - CAPPED TA2303466		N/A	Equity/Index	TOCC-	02/17/2023	02/14/2024	02/14/2024	Closing Sale	600	2,433,804	4136.13	145,065		303,984		145,065					158,919			.0002
S&P 500 - CAPPED TA2303684		N/A	Equity/Index	BOA-	03/07/2023	03/05/2024	03/05/2024	Closing Sale	2,000	8,017,760	4045.64	145,500		242,740		145,500					97,240			.0002
S&P 500 - CAPPED TA2309261		N/A	Equity/Index	SG-	12/18/2023	11/22/2024	11/22/2024	Closing Sale	214	1,012,714	4556.62	49,055		73,145		49,055					24,090			.0002
S&P 500 - CAPPED TA2308026		N/A	Equity/Index	TOCC-	10/06/2023	09/13/2024	09/13/2024	Closing Sale	200	857,200	4467.43999999996	26,419		53,508		26,419					27,089			.0002
S&P 500 - CAPPED TA2305577		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	502	2,221,897	4372.59	63,839		96,625		63,839					32,786			.0002
S&P 500 - CAPPED TA2307631		N/A	Equity/Index	BNP-	09/19/2023	09/16/2024	09/16/2024	Closing Sale	697	3,094,737	4450.32	88,295		141,706		88,295					53,411			.0002

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S&P 500 - CAPPED TA2305620		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	200	877,692	4409.59	38,705		66,136		38,705					27,431			.0002
S&P 500 - CAPPED TA2308680		N/A	Equity/Index	TOCC-	11/14/2023	11/11/2024	11/11/2024	Closing Sale	300	1,350,060	4415.24	62,135		99,330		62,135					37,195			.0002
S&P 500 - CAPPED TA2305371		N/A	Equity/Index	BMO-	06/12/2023	06/07/2024	06/07/2024	Closing Sale	402	1,748,571	4293.93	78,064		132,334		78,064					54,270			.0002
S&P 500 - CAPPED TA2307160		N/A	Equity/Index	RBC-	08/25/2023	08/27/2024	08/27/2024	Closing Sale	182	800,000	4405.71	74,344		221,547		74,344					147,203			.0002
S&P 500 - CAPPED TA2308574		N/A	Equity/Index	TOCC-	11/09/2023	11/07/2024	11/07/2024	Closing Sale	100	434,810	4378.38	25,741		50,347		25,741					24,606			.0002
S&P 500 - CAPPED TA2307773		N/A	Equity/Index	TOCC-	09/26/2023	09/19/2024	09/19/2024	Closing Sale	100	429,278	4443.95	19,616		41,073		19,616					21,457			.0002
S&P 500 - CAPPED TA2305786		N/A	Equity/Index	SG-	06/27/2023	06/21/2024	06/21/2024	Closing Sale	100	438,066	4365.6899999999 96	26,328		46,934		26,328					20,606			.0002
S&P 500 - CAPPED TA2308568		N/A	Equity/Index	TOCC-	11/09/2023	11/05/2024	11/05/2024	Closing Sale	1,500	6,522,150	4358.34	123,233		196,875		123,233					73,642			.0002
S&P 500 - CAPPED TA2304224		N/A	Equity/Index	TOCC-	04/11/2023	04/05/2024	04/05/2024	Closing Sale	800	3,297,152	4105.0200000000 04	223,660		426,888		223,660					203,228			.0002
S&P 500 - CAPPED TA2306931		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	680	3,030,665	4464.05	82,253		130,506		82,253					48,253			.0002
S&P 500 - CAPPED TA2307626		N/A	Equity/Index	BNP-	09/19/2023	09/13/2024	09/13/2024	Closing Sale	1,070	4,755,423	4450.32	245,437		440,141		245,437					194,704			.0002
S&P 500 - CAPPED TA2303879		N/A	Equity/Index	BNP-	03/20/2023	03/01/2024	03/01/2024	Closing Sale	350	1,377,187	4045.64	79,429		173,457		79,429					94,028			.0002
S&P 500 - CAPPED TA2308160		N/A	Equity/Index	BMO-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	181	793,075	4349.6099999999 97	41,769		72,519		41,769					30,750			.0002
S&P 500 - CAPPED TA2309088		N/A	Equity/Index	TOCC-	12/07/2023	12/05/2024	12/05/2024	Closing Sale	2,100	9,624,489	4567.18	185,378		288,519		185,378					103,141			.0002
S&P 500 - CAPPED TA2303968		N/A	Equity/Index	TOCC-	03/24/2023	03/22/2024	03/22/2024	Closing Sale	600	2,355,744	3936.97	147,543		283,440		147,543					135,897			.0002
S&P 500 - CAPPED TA2303238		N/A	Equity/Index	RBC-	02/01/2023	01/31/2024	01/31/2024	Closing Sale	900	3,639,123	4076.6	100,125		170,010		100,125					69,885			.0002
S&P 500 - CAPPED TA2306384		N/A	Equity/Index	SG-	07/18/2023	07/15/2024	07/15/2024	Closing Sale	1,863	8,463,106	4505.42	173,986		255,529		173,986					81,544			.0002
S&P 500 - CAPPED TA2308941		N/A	Equity/Index	TOCC-	11/29/2023	11/22/2024	11/22/2024	Closing Sale	100	457,133	4559.34	20,690		35,331		20,690					14,641			.0002
S&P 500 - CAPPED TA2305650		N/A	Equity/Index	TOCC-	06/20/2023	01/12/2024	01/12/2024	Closing Sale	200	877,692	3999.09	28,871		35,485		28,871					6,614			.0002
S&P 500 - CAPPED TA2307179		N/A	Equity/Index	BMO-	08/25/2023	08/05/2024	08/05/2024	Closing Sale	200	876,792	4478.03	39,438		76,124		39,438					36,686			.0002
S&P 500 - CAPPED TA2308409		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	639	2,651,895	4186.7700000000 04	151,385		295,359		151,385					143,973			.0002
S&P 500 - CAPPED TA2304894		N/A	Equity/Index	SG-	05/18/2023	05/15/2024	05/15/2024	Closing Sale	284	1,185,501	4136.28	29,351		45,466		29,351					16,114			.0002
S&P 500 - CAPPED TA2304544		N/A	Equity/Index	BAR-	05/01/2023	04/26/2024	04/26/2024	Closing Sale	2,037	8,514,395	4055.99	584,395		970,793		584,395					386,399			.0002
S&P 500 - CAPPED TA2307159		N/A	Equity/Index	RBC-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	227	1,000,000	4405.71	92,220		278,933		92,220					186,713			.0002
S&P 500 - CAPPED TA2305422		N/A	Equity/Index	TOCC-	06/13/2023	06/10/2024	06/10/2024	Closing Sale	300	1,294,935	4298.8599999999 97	66,098		106,230		66,098					40,132			.0002
S&P 500 - CAPPED TA2308029		N/A	Equity/Index	TOCC-	10/06/2023	09/16/2024	09/16/2024	Closing Sale	100	428,600	4450.32	13,464		26,682		13,464					13,218			.0002
S&P 500 - CAPPED TA2309271		N/A	Equity/Index	RBC-	12/19/2023	12/13/2024	12/13/2024	Closing Sale	732	3,482,051	4719.1899999999 96	97,707		152,227		97,707					54,519			.0002
S&P 500 - CAPPED TA2303878		N/A	Equity/Index	BNP-	03/20/2023	03/01/2024	03/01/2024	Closing Sale	500	1,967,410	3981.35	35,225		59,720		35,225					24,495			.0002
S&P 500 - CAPPED TA2305331		N/A	Equity/Index	RBC-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	875	3,763,034	4267.5200000000 04	108,684		168,289		108,684					59,605			.0002
S&P 500 - CAPPED TA2303318		N/A	Equity/Index	RBC-	02/07/2023	02/07/2024	02/07/2024	Closing Sale	480	2,000,000	4185.6527999999 98	183,799		388,764		183,799					204,965			.0002
S&P 500 - CAPPED TA2307771		N/A	Equity/Index	BAR-	09/26/2023	09/26/2024	09/26/2024	Closing Sale	211	900,000	4288.91	83,206		306,730		83,206					223,525			.0002
S&P 500 - CAPPED TA2306658		N/A	Equity/Index	RBC-	07/31/2023	07/26/2024	07/26/2024	Closing Sale	244	1,118,791	4537.41	105,303		224,892		105,303					119,589			.0002

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S&P 500 - CAPPED TA2304477		N/A	Equity/Index	BMO	04/27/2023	04/25/2024	04/25/2024	Closing Sale	1,720	7,033,252	4071.63	449,986		822,882		449,986					372,896			.0002
S&P 500 - CAPPED TA2304113		N/A	Equity/Index	BMO	04/03/2023	03/28/2024	03/28/2024	Closing Sale	1,165	4,786,123	4050.83	308,620		554,505		308,620					245,885			.0002
S&P 500 - CAPPED TA2306445		N/A	Equity/Index	RBC	07/20/2023	07/18/2024	07/18/2024	Closing Sale	60	274,267	4554.97999999996	7,571		11,819		7,571					4,248			.0002
S&P 500 - CAPPED TA2304728		N/A	Equity/Index	BAR	05/11/2023	05/03/2024	05/03/2024	Closing Sale	800	3,300,352	4061.22	149,432		243,672		149,432					94,240			.0002
S&P 500 - CAPPED TA2308070		N/A	Equity/Index	BAR	10/10/2023	10/08/2024	10/08/2024	Closing Sale	400	1,743,096	4308.5	48,944		77,536		48,944					28,592			.0002
S&P 500 - CAPPED TA2306385		N/A	Equity/Index	SG	07/18/2023	07/15/2024	07/15/2024	Closing Sale	428	1,944,288	4505.42	58,799		88,780		58,799					29,981			.0002
S&P 500 - CAPPED TA2304336		N/A	Equity/Index	TOCC	04/18/2023	04/12/2024	04/12/2024	Closing Sale	400	1,657,948	4137.6400000000003	46,242		74,460		46,242					28,218			.0002
S&P 500 - CAPPED TA2308215		N/A	Equity/Index	TOCC	10/18/2023	10/16/2024	10/16/2024	Closing Sale	1,200	5,212,320	4373.63	309,126		584,760		309,126					275,634			.0002
S&P 500 - CAPPED TA2307844		N/A	Equity/Index	SG	09/28/2023	09/26/2024	09/26/2024	Closing Sale	2,764	11,885,753	4273.53	227,146		355,672		227,146					128,526			.0002
S&P 500 - CAPPED TA2303319		N/A	Equity/Index	TOCC	02/07/2023	02/06/2024	02/06/2024	Closing Sale	2,300	9,442,075	4111.08	175,503		283,567		175,503					108,064			.0002
S&P 500 - CAPPED TA2307436		N/A	Equity/Index	BAR	09/06/2023	08/30/2024	08/30/2024	Closing Sale	53	235,928	4514.87	10,025		17,945		10,025					7,920			.0002
S&P 500 - CAPPED TA2304937		N/A	Equity/Index	RBC	05/19/2023	05/16/2024	05/16/2024	Closing Sale	380	1,592,884	4109.899999999996	69,107		108,498		69,107					39,391			.0002
S&P 500 - CAPPED TA2306678		N/A	Equity/Index	TOCC	08/01/2023	07/26/2024	07/26/2024	Closing Sale	1,700	7,778,316	4582.229999999996	156,631		239,139		156,631					82,508			.0002
S&P 500 - CAPPED TA2303807		N/A	Equity/Index	SG	03/16/2023	03/15/2024	03/15/2024	Closing Sale	4,535	17,948,033	3947.47	635,217		1,079,103		635,217					443,886			.0002
S&P 500 - CAPPED TA2308542		N/A	Equity/Index	TOCC	11/07/2023	11/04/2024	11/04/2024	Closing Sale	100	438,038	4358.34	19,447		32,684		19,447					13,237			.0002
S&P 500 - CAPPED TA2308437		N/A	Equity/Index	SG	10/31/2023	10/30/2024	10/30/2024	Closing Sale	2,000	8,335,600	4166.82	152,940		250,620		152,940					97,680			.0002
S&P 500 - CAPPED TA2304065		N/A	Equity/Index	BAR	03/31/2023	03/28/2024	03/28/2024	Closing Sale	2,000	8,110,180	4050.83	153,860		243,040		153,860					89,180			.0002
S&P 500 - CAPPED TA2400016		N/A	Equity/Index	BMO	01/03/2024	12/27/2024	12/27/2024	Closing Sale	2,523	11,883,330	4783.3500000000004		482,852	910,904		482,852					428,052			.0002
S&P 500 - CAPPED TA2308106		N/A	Equity/Index	BNP	10/11/2023	10/09/2024	10/09/2024	Closing Sale	191	832,512	4335.66	36,771		62,109		36,771					25,338			.0002
S&P 500 - CAPPED TA2305019		N/A	Equity/Index	TOCC	05/24/2023	05/22/2024	05/22/2024	Closing Sale	4,800	19,724,352	4192.63	811,803		1,454,736		811,803					642,933			.0002
S&P 500 - CAPPED TA2307589		N/A	Equity/Index	BNP	09/15/2023	09/13/2024	09/13/2024	Closing Sale	411	1,832,678	4467.439999999996	106,798		196,035		106,798					89,236			.0002
S&P 500 - CAPPED TA2307089		N/A	Equity/Index	BNP	08/22/2023	08/20/2024	08/20/2024	Closing Sale	700	3,068,989	4369.71	87,402		137,627		87,402					50,225			.0002
S&P 500 - CAPPED TA2309051		N/A	Equity/Index	TOCC	12/05/2023	12/02/2024	12/02/2024	Closing Sale	100	457,668	4594.63	26,997		52,834		26,997					25,837			.0002
S&P 500 - CAPPED TA2309276		N/A	Equity/Index	RBC	12/19/2023	12/13/2024	12/13/2024	Closing Sale	480	2,283,312	4719.189999999996	143,246		266,645		143,246					123,398			.0002
S&P 500 - CAPPED TA2305931		N/A	Equity/Index	TOCC	06/30/2023	06/28/2024	06/28/2024	Closing Sale	400	1,776,952	4376.859999999997	111,370		187,944		111,370					76,574			.0002
S&P 500 - CAPPED TA2306938		N/A	Equity/Index	BAR	08/15/2023	08/09/2024	08/09/2024	Closing Sale	713	3,177,741	4468.83	85,232		135,556		85,232					50,324			.0002
S&P 500 - CAPPED TA2307637		N/A	Equity/Index	BNP	09/19/2023	09/18/2024	09/18/2024	Closing Sale	244	1,085,057	4453.53	30,286		48,629		30,286					18,343			.0002
S&P 500 - CAPPED TA2304243		N/A	Equity/Index	BNP	04/12/2023	04/10/2024	04/10/2024	Closing Sale	583	2,392,894	4109.109999999997	159,410		311,427		159,410					152,017			.0002
S&P 500 - CAPPED TA2306660		N/A	Equity/Index	TOCC	07/31/2023	07/26/2024	07/26/2024	Closing Sale	100	458,271	4537.41	26,834		45,370		26,834					18,536			.0002
S&P 500 - CAPPED TA2307652		N/A	Equity/Index	BMO	09/20/2023	08/30/2024	08/30/2024	Closing Sale	326	1,451,662	4515.7700000000004	60,134		110,410		60,134					50,276			.0002
S&P 500 - CAPPED TA2308453		N/A	Equity/Index	BMO	11/02/2023	11/01/2024	11/01/2024	Closing Sale	347	1,500,000	4344.979999999996	130,515		480,739		130,515					350,224			.0002
S&P 500 - CAPPED TA2307926		N/A	Equity/Index	TOCC	10/03/2023	09/27/2024	09/27/2024	Closing Sale	1,600	6,777,920	4288.05	123,817		207,648		123,817					83,831			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304024		N/A	Equity/Index	TOCC-	03/28/2023	03/27/2024	03/27/2024	Closing Sale	300	1,192,881	3977.53	75,692		143,178		75,692					67,486			.0002
S&P 500 - CAPPED TA2303699		N/A	Equity/Index	BMO-	03/08/2023	03/01/2024	03/01/2024	Closing Sale	1,400	5,587,764	4045.64	231,784		424,788		231,784					193,004			.0002
S&P 500 - CAPPED TA2304182		N/A	Equity/Index	TOCC-	04/06/2023	04/04/2024	04/04/2024	Closing Sale	700	2,851,709	4100.6000000000 04	124,009		215,257		124,009					91,248			.0002
S&P 500 - CAPPED TA2307630		N/A	Equity/Index	BNP-	09/19/2023	09/16/2024	09/16/2024	Closing Sale	2,376	10,556,449	4450.32	204,978		320,926		204,978					115,949			.0002
S&P 500 - CAPPED TA2306730		N/A	Equity/Index	RBC-	08/03/2023	08/01/2024	08/01/2024	Closing Sale	600	2,705,784	4576.7299999999 96	149,490		288,936		149,490					139,446			.0002
S&P 500 - CAPPED TA2305502		N/A	Equity/Index	BMO-	06/15/2023	06/13/2024	06/13/2024	Closing Sale	224	984,276	4369.01	55,570		97,798		55,570					42,228			.0002
S&P 500 - CAPPED TA2303636		N/A	Equity/Index	BMO-	03/03/2023	03/04/2024	03/04/2024	Closing Sale	494	2,000,000	4069.91	189,201		524,536		189,201					335,334			.0002
S&P 500 - CAPPED TA2309073		N/A	Equity/Index	TOCC-	12/06/2023	12/04/2024	12/04/2024	Closing Sale	400	1,829,336	4569.78	52,758		85,248		52,758					32,490			.0002
S&P 500 - CAPPED TA2308105		N/A	Equity/Index	BNP-	10/11/2023	09/27/2024	09/27/2024	Closing Sale	100	435,870	4299.7	26,938		47,290		26,938					20,352			.0002
S&P 500 - CAPPED TA2306886		N/A	Equity/Index	BMO-	08/11/2023	08/12/2024	08/12/2024	Closing Sale	134	600,000	4489.05	52,591		114,966		52,591					62,376			.0002
S&P 500 - CAPPED TA2308101		N/A	Equity/Index	BNP-	10/11/2023	09/09/2024	09/09/2024	Closing Sale	373	1,625,795	4457.49	30,661		53,175		30,661					22,514			.0002
S&P 500 - CAPPED TA2307777		N/A	Equity/Index	TOCC-	09/26/2023	09/20/2024	09/20/2024	Closing Sale	700	3,004,946	4320.0600000000 04	106,551		181,412		106,551					74,861			.0002
S&P 500 - CAPPED TA2303072		N/A	Equity/Index	BNP-	01/13/2023	01/12/2024	01/12/2024	Closing Sale	11,503	46,000,000	3999.09	1,322,500		2,299,949		1,322,500					977,449			.0002
S&P 500 - CAPPED TA2305787		N/A	Equity/Index	SG-	06/27/2023	06/21/2024	06/21/2024	Closing Sale	100	438,066	4381.8900000000 03	17,657		28,811		17,657					11,154			.0002
S&P 500 - CAPPED TA2306583		N/A	Equity/Index	BMO-	07/27/2023	07/25/2024	07/25/2024	Closing Sale	2,132	9,688,682	4567.46	194,460		294,472		194,460					100,012			.0002
S&P 500 - CAPPED TA2305051		N/A	Equity/Index	BAR-	05/25/2023	05/23/2024	05/23/2024	Closing Sale	300	1,240,311	4145.58	73,248		129,540		73,248					56,292			.0002
S&P 500 - CAPPED TA2308054		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	100	435,774	4263.75	10,302		15,625		10,302					5,323			.0002
S&P 500 - CAPPED TA2305680		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Sale	1,000	4,368,140	4126.18	51,516		65,027		51,516					13,512			.0002
S&P 500 - CAPPED TA2304296		N/A	Equity/Index	BMO-	04/14/2023	04/12/2024	04/12/2024	Closing Sale	387	1,600,000	4159.57	143,872		372,707		143,872					228,835			.0002
S&P 500 - CAPPED TA2308603		N/A	Equity/Index	BMO-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	136	600,000	4415.24	52,475		214,747		52,475					162,272			.0002
S&P 500 - CAPPED TA2308219		N/A	Equity/Index	TOCC-	10/18/2023	09/27/2024	09/27/2024	Closing Sale	200	868,720	4299.7	25,061		39,380		25,061					14,319			.0002
S&P 500 - CAPPED TA2305768		N/A	Equity/Index	RBC-	06/26/2023	06/21/2024	06/21/2024	Closing Sale	693	3,006,456	4381.8900000000 03	126,770		218,205		126,770					91,434			.0002
S&P 500 - CAPPED TA2304418		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	283	1,168,731	4154.5200000000 04	30,754		49,969		30,754					19,216			.0002
S&P 500 - CAPPED TA2304997		N/A	Equity/Index	TOCC-	05/23/2023	05/17/2024	05/17/2024	Closing Sale	1,600	6,673,296	4191.9799999999 96	129,049		202,496		129,049					73,447			.0002
S&P 500 - CAPPED TA2306317		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	119	537,171	4158.7700000000 04	23,267		29,694		23,267					6,427			.0002
S&P 500 - CAPPED TA2305463		N/A	Equity/Index	TOCC-	06/14/2023	06/12/2024	06/12/2024	Closing Sale	2,000	8,778,180	4338.93	192,371		288,400		192,371					96,029			.0002
S&P 500 - CAPPED TA2309329		N/A	Equity/Index	TOCC-	12/21/2023	12/19/2024	12/19/2024	Closing Sale	200	946,400	4768.37	23,653		39,508		23,653					15,855			.0002
S&P 500 - CAPPED TA2307539		N/A	Equity/Index	BMO-	09/13/2023	09/11/2024	09/11/2024	Closing Sale	120	536,453	4487.46	20,165		33,656		20,165					13,492			.0002
S&P 500 - CAPPED TA2306266		N/A	Equity/Index	BMO-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	150	677,763	4472.16	61,860		171,479		61,860					109,619			.0002
S&P 500 - CAPPED TA2305113		N/A	Equity/Index	TOCC-	05/30/2023	05/24/2024	05/24/2024	Closing Sale	200	839,194	4151.28	39,097		62,260		39,097					23,163			.0002
S&P 500 - CAPPED TA2303396		N/A	Equity/Index	TOCC-	02/13/2023	02/09/2024	02/09/2024	Closing Sale	700	2,882,628	4090.46	79,307		128,821		79,307					49,514			.0002
S&P 500 - CAPPED TA2305246		N/A	Equity/Index	TOCC-	06/06/2023	05/31/2024	05/31/2024	Closing Sale	100	427,585	4179.83	27,443		44,839		27,443					17,396			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308324		N/A	Equity/Index	SG-	10/25/2023	10/23/2024	10/23/2024	Closing Sale	835	3,523,925	4217.04	93,629		153,715		93,629					60,087			.0002
S&P 500 - CAPPED TA2303242		N/A	Equity/Index	RBC-	02/02/2023	02/01/2024	02/01/2024	Closing Sale	700	2,918,349	4119.21	78,267		122,549		78,267					44,282			.0002
S&P 500 - CAPPED TA2308231		N/A	Equity/Index	BMO-	10/19/2023	10/17/2024	10/17/2024	Closing Sale	2,554	11,037,750	4373.2	211,880		336,234		211,880					124,354			.0002
S&P 500 - CAPPED TA2308743		N/A	Equity/Index	BMO-	11/17/2023	11/18/2024	11/18/2024	Closing Sale	332	1,500,000	4514.020000000004	128,819		458,441		128,819					329,622			.0002
S&P 500 - CAPPED TA2304858		N/A	Equity/Index	TOCC-	05/16/2023	05/14/2024	05/14/2024	Closing Sale	700	2,879,478	4124.08	81,974		131,964		81,974					49,990			.0002
S&P 500 - CAPPED TA2400033		N/A	Equity/Index	TOCC-	01/04/2024	12/27/2024	12/27/2024	Closing Sale	200	942,670	4781.58		27,471	47,804		27,471					20,333			.0002
S&P 500 - CAPPED TA2303135		N/A	Equity/Index	RBC-	01/20/2023	01/19/2024	01/19/2024	Closing Sale	1,133	4,500,000	3980.5552200000002	438,300		973,326		438,300					535,026			.0002
S&P 500 - CAPPED TA2307518		N/A	Equity/Index	TOCC-	09/12/2023	09/06/2024	09/06/2024	Closing Sale	900	4,012,785	4457.49	116,924		186,723		116,924					69,799			.0002
S&P 500 - CAPPED TA2303576		N/A	Equity/Index	BNP-	02/28/2023	02/23/2024	02/23/2024	Closing Sale	500	1,992,340	3970.04	60,110		99,250		60,110					39,140			.0002
S&P 500 - CAPPED TA2303909		N/A	Equity/Index	BAR-	03/22/2023	03/20/2024	03/20/2024	Closing Sale	2,362	9,472,730	3951.57	421,971		700,026		421,971					278,055			.0002
S&P 500 - CAPPED TA2306098		N/A	Equity/Index	RBC-	07/10/2023	05/31/2024	05/31/2024	Closing Sale	101	444,302	4221.020000000004	24,789		36,566		24,789					11,777			.0002
S&P 500 - CAPPED TA2306192		N/A	Equity/Index	RBC-	07/13/2023	07/11/2024	07/11/2024	Closing Sale	193	867,784	4439.26	28,936		42,838		28,936					13,902			.0002
S&P 500 - CAPPED TA2304305		N/A	Equity/Index	SG-	04/14/2023	03/22/2024	03/22/2024	Closing Sale	1,300	5,387,707	3936.97	411,918		665,353		411,918					253,435			.0002
S&P 500 - CAPPED TA2303391		N/A	Equity/Index	TOCC-	02/13/2023	02/09/2024	02/09/2024	Closing Sale	2,700	11,118,708	4090.46	208,077		331,209		208,077					123,132			.0002
S&P 500 - CAPPED TA2305973		N/A	Equity/Index	RBC-	07/05/2023	07/01/2024	07/01/2024	Closing Sale	1,451	6,450,522	4450.38	317,813		542,572		317,813					224,760			.0002
S&P 500 - CAPPED TA2309502		N/A	Equity/Index	SG-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	674	3,206,555	4781.58	186,348		371,886		186,348					185,539			.0002
S&P 500 - CAPPED TA2308622		N/A	Equity/Index	RBC-	11/10/2023	10/11/2024	10/11/2024	Closing Sale	150	656,061	4349.6099999999997	41,168		39,150		41,168					(2,018)			.0002
S&P 500 - CAPPED TA2303893		N/A	Equity/Index	TOCC-	03/21/2023	03/15/2024	03/15/2024	Closing Sale	400	1,593,248	3960.28	109,098		205,920		109,098					96,822			.0002
S&P 500 - CAPPED TA2307536		N/A	Equity/Index	BMO-	09/13/2023	09/11/2024	09/11/2024	Closing Sale	278	1,242,782	4487.46	35,342		56,378		35,342					21,036			.0002
S&P 500 - CAPPED TA2304328		N/A	Equity/Index	TOCC-	04/18/2023	04/16/2024	04/16/2024	Closing Sale	500	2,072,435	4137.6400000000003	54,793		87,905		54,793					33,112			.0002
S&P 500 - CAPPED TA2303530		N/A	Equity/Index	BAR-	02/24/2023	02/21/2024	02/21/2024	Closing Sale	388	1,533,974	3997.34	91,541		182,845		91,541					91,304			.0002
S&P 500 - CAPPED TA2309089		N/A	Equity/Index	TOCC-	12/07/2023	12/05/2024	12/05/2024	Closing Sale	300	1,374,927	4567.18	36,362		57,780		36,362					21,418			.0002
S&P 500 - CAPPED TA2307104		N/A	Equity/Index	BMO-	08/23/2023	08/21/2024	08/21/2024	Closing Sale	1,872	8,298,127	4399.7700000000004	496,791		875,815		496,791					379,024			.0002
S&P 500 - CAPPED TA2308628		N/A	Equity/Index	RBC-	11/10/2023	10/18/2024	10/18/2024	Closing Sale	130	568,586	4224.16	38,375		16,467		38,375					(21,908)			.0002
S&P 500 - CAPPED TA2309093		N/A	Equity/Index	TOCC-	12/07/2023	12/05/2024	12/05/2024	Closing Sale	700	3,208,163	4567.18	190,551		354,025		190,551					163,474			.0002
S&P 500 - CAPPED TA2306312		N/A	Equity/Index	BNP-	07/17/2023	07/12/2024	07/12/2024	Closing Sale	779	3,516,437	4510.04	100,234		152,879		100,234					52,645			.0002
S&P 500 - CAPPED TA2308343		N/A	Equity/Index	BMO-	10/26/2023	10/23/2024	10/23/2024	Closing Sale	102	424,267	4217.04	18,125		33,336		18,125					15,210			.0002
S&P 500 - CAPPED TA2305866		N/A	Equity/Index	BNP-	06/29/2023	01/17/2024	01/17/2024	Closing Sale	1,961	8,610,143	3990.97	477,052		586,967		477,052					109,914			.0002
S&P 500 - CAPPED TA2307388		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	526	2,368,063	4514.87	137,233		253,969		137,233					116,735			.0002
S&P 500 - CAPPED TA2307737		N/A	Equity/Index	SG-	09/22/2023	08/09/2024	08/09/2024	Closing Sale	220	957,563	4468.83	25,417		46,042		25,417					20,625			.0002
S&P 500 - CAPPED TA2308033		N/A	Equity/Index	BMO-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	180	774,675	4258.1899999999996	77,720		268,718		77,720					190,998			.0002
S&P 500 - CAPPED TA2306946		N/A	Equity/Index	BAR-	08/15/2023	08/12/2024	08/12/2024	Closing Sale	15	66,853	4464.05	2,449		4,018		2,449					1,569			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2309259		N/A	Equity/Index	SG-	12/18/2023	11/22/2024	11/22/2024	Closing Sale	226	1,069,502	4556.62	24,966		34,994		24,966					10,028			.0002
S&P 500 - CAPPED TA2303442		N/A	Equity/Index	BMO-	02/16/2023	02/15/2024	02/15/2024	Closing Sale	950	3,916,527	4147.6000000000 04	74,765		118,209		74,765					43,444			.0002
S&P 500 - CAPPED TA2309069		N/A	Equity/Index	TOCC-	12/06/2023	11/21/2024	11/21/2024	Closing Sale	300	1,372,002	4538.1899999999 96	61,112		102,168		61,112					41,056			.0002
S&P 500 - CAPPED TA2305811		N/A	Equity/Index	SG-	06/27/2023	01/30/2024	01/30/2024	Closing Sale	200	876,132	4017.77	69,192		92,408		69,192					23,216			.0002
S&P 500 - CAPPED TA2308389		N/A	Equity/Index	TOCC-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	1,100	4,556,882	4186.7700000000 04	189,767		345,763		189,767					155,996			.0002
S&P 500 - CAPPED TA2309008		N/A	Equity/Index	BMO-	12/04/2023	11/29/2024	11/29/2024	Closing Sale	429	1,960,865	4567.8	125,663		254,744		125,663					129,082			.0002
S&P 500 - CAPPED TA2304855		N/A	Equity/Index	TOCC-	05/16/2023	05/13/2024	05/13/2024	Closing Sale	100	411,354	4124.08	14,972		24,740		14,972					9,768			.0002
S&P 500 - CAPPED TA2304013		N/A	Equity/Index	TOCC-	03/28/2023	03/22/2024	03/22/2024	Closing Sale	400	1,590,508	3970.99	97,918		182,648		97,918					84,730			.0002
S&P 500 - CAPPED TA2303569		N/A	Equity/Index	BNP-	02/28/2023	02/27/2024	02/27/2024	Closing Sale	300	1,195,404	3982.24	80,718		155,307		80,718					74,589			.0002
S&P 500 - CAPPED TA2307654		N/A	Equity/Index	BMO-	09/20/2023	08/30/2024	08/30/2024	Closing Sale	525	2,337,799	4515.7700000000 04	67,568		114,513		67,568					46,946			.0002
S&P 500 - CAPPED TA2307666		N/A	Equity/Index	BMO-	09/21/2023	09/19/2024	09/19/2024	Closing Sale	827	3,607,994	4443.95	149,340		275,639		149,340					126,299			.0002
S&P 500 - CAPPED TA2307444		N/A	Equity/Index	BAR-	09/06/2023	09/03/2024	09/03/2024	Closing Sale	60	267,089	4515.7700000000 04	8,724		14,894		8,724					6,170			.0002
S&P 500 - CAPPED TA2303812		N/A	Equity/Index	SG-	03/16/2023	03/13/2024	03/13/2024	Closing Sale	825	3,265,078	3855.76	146,033		238,574		146,033					92,540			.0002
S&P 500 - CAPPED TA2305622		N/A	Equity/Index	TOCC-	06/20/2023	06/14/2024	06/14/2024	Closing Sale	1,000	4,388,460	4409.59	253,976		471,380		253,976					217,404			.0002
S&P 500 - CAPPED TA2305971		N/A	Equity/Index	RBC-	07/05/2023	07/01/2024	07/01/2024	Closing Sale	6,393	28,420,529	4450.38	561,433		853,785		561,433					292,352			.0002
S&P 500 - CAPPED TA2308769		N/A	Equity/Index	RBC-	11/20/2023	11/15/2024	11/15/2024	Closing Sale	406	1,837,406	4508.24	82,568		138,625		82,568					56,056			.0002
S&P 500 - CAPPED TA2308345		N/A	Equity/Index	BMO-	10/26/2023	10/24/2024	10/24/2024	Closing Sale	3,121	12,981,737	4247.68	238,913		398,957		238,913					160,045			.0002
S&P 500 - CAPPED TA2308041		N/A	Equity/Index	BNP-	10/09/2023	10/04/2024	10/04/2024	Closing Sale	468	2,020,431	4258.1899999999 96	114,992		198,381		114,992					83,388			.0002
S&P 500 - CAPPED TA2304845		N/A	Equity/Index	TOCC-	05/16/2023	05/10/2024	05/10/2024	Closing Sale	400	1,645,416	4124.08	97,918		177,384		97,918					79,466			.0002
S&P 500 - CAPPED TA2308303		N/A	Equity/Index	BAR-	10/24/2023	10/18/2024	10/18/2024	Closing Sale	834	3,536,135	4224.16	96,360		157,526		96,360					61,166			.0002
S&P 500 - CAPPED TA2307813		N/A	Equity/Index	TOCC-	09/27/2023	09/06/2024	09/06/2024	Closing Sale	100	427,301	4465.4799999999 96	7,156		13,336		7,156					6,180			.0002
S&P 500 - CAPPED TA2306913		N/A	Equity/Index	BNP-	08/14/2023	07/22/2024	07/22/2024	Closing Sale	56	250,710	4536.34	4,729		7,641		4,729					2,912			.0002
S&P 500 - CAPPED TA2308312		N/A	Equity/Index	BAR-	10/24/2023	10/22/2024	10/22/2024	Closing Sale	2,451	10,392,166	4224.16	195,173		311,032		195,173					115,859			.0002
S&P 500 - CAPPED TA2308261		N/A	Equity/Index	BMO-	10/20/2023	10/21/2024	10/21/2024	Closing Sale	95	400,000	4245.7	37,523		152,288		37,523					114,765			.0002
S&P 500 - CAPPED TA2307614		N/A	Equity/Index	BAR-	09/18/2023	09/13/2024	09/13/2024	Closing Sale	255	1,135,268	4505.1000000000 04	40,183		68,929		40,183					28,746			.0002
S&P 500 - CAPPED TA2304353		N/A	Equity/Index	TOCC-	04/19/2023	04/17/2024	04/17/2024	Closing Sale	200	831,604	4151.32	51,861		95,472		51,861					43,611			.0002
S&P 500 - CAPPED TA2307932		N/A	Equity/Index	TOCC-	10/03/2023	09/27/2024	09/27/2024	Closing Sale	100	423,620	4288.05	24,445		48,204		24,445					23,759			.0002
S&P 500 - CAPPED TA2308645		N/A	Equity/Index	RBC-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	1,483	6,486,256	4382.78	291,039		491,585		291,039					200,546			.0002
S&P 500 - CAPPED TA2308305		N/A	Equity/Index	BAR-	10/24/2023	10/18/2024	10/18/2024	Closing Sale	322	1,365,270	4224.16	75,644		135,939		75,644					60,295			.0002
S&P 500 - CAPPED TA2305974		N/A	Equity/Index	RBC-	07/05/2023	07/01/2024	07/01/2024	Closing Sale	808	3,592,021	4450.38	97,865		152,478		97,865					54,613			.0002
S&P 500 - CAPPED TA2308984		N/A	Equity/Index	BOA-	12/01/2023	11/29/2024	11/29/2024	Closing Sale	388	1,781,261	4550.58	109,521		201,345		109,521					91,824			.0002
S&P 500 - CAPPED TA2309004		N/A	Equity/Index	BMO-	12/04/2023	11/29/2024	11/29/2024	Closing Sale	631	2,884,162	4567.8	57,648		87,324		57,648					29,676			.0002
S&P 500 - CAPPED TA2306682		N/A	Equity/Index	TOCC-	08/01/2023	07/26/2024	07/26/2024	Closing Sale	800	3,660,384	4582.2299999999 96	181,412		309,760		181,412					128,348			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2309132		N/A	Equity/Index	BMO-	12/11/2023	12/06/2024	12/06/2024	Closing Sale	256	1,179,057	4549.34	71,708		128,110		71,708					56,402			.0002
S&P 500 - CAPPED TA2303440		N/A	Equity/Index	BMO-	02/16/2023	02/14/2024	02/14/2024	Closing Sale	850	3,504,261	4136.13	230,155		457,045		230,155					226,891			.0002
S&P 500 - CAPPED TA2305825		N/A	Equity/Index	BMO-	06/28/2023	06/26/2024	06/26/2024	Closing Sale	402	1,763,518	4328.82	49,571		73,731		49,571					24,160			.0002
S&P 500 - CAPPED TA2307548		N/A	Equity/Index	TOCC-	09/14/2023	09/12/2024	09/12/2024	Closing Sale	600	2,667,846	4461.89999999996	164,889		287,766		164,889					122,877			.0002
S&P 500 - CAPPED TA2306912		N/A	Equity/Index	BNP-	08/14/2023	07/18/2024	07/18/2024	Closing Sale	125	559,621	4554.97999999996	16,673		28,479		16,673					11,806			.0002
S&P 500 - CAPPED TA2304886		N/A	Equity/Index	TOCC-	05/18/2023	05/17/2024	05/17/2024	Closing Sale	200	839,610	4198.05	31,671		52,374		31,671					20,703			.0002
S&P 500 - CAPPED TA2305667		N/A	Equity/Index	TOCC-	06/22/2023	06/20/2024	06/20/2024	Closing Sale	2,200	9,609,908	4388.71	187,034		289,564		187,034					102,530			.0002
S&P 500 - CAPPED TA2308341		N/A	Equity/Index	BMO-	10/26/2023	10/25/2024	10/25/2024	Closing Sale	218	900,000	4137.22999999996	87,112		363,485		87,112					276,374			.0002
S&P 500 - CAPPED TA2305103		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	800	3,362,560	4115.24	214,108		352,304		214,108					138,196			.0002
S&P 500 - CAPPED TA2304110		N/A	Equity/Index	BMO-	04/03/2023	03/28/2024	03/28/2024	Closing Sale	547	2,247,218	4050.83	100,681		166,184		100,681					65,503			.0002
S&P 500 - CAPPED TA2309076		N/A	Equity/Index	TOCC-	12/06/2023	12/04/2024	12/04/2024	Closing Sale	100	457,334	4569.78	28,040		54,030		28,040					25,990			.0002
S&P 500 - CAPPED TA2305021		N/A	Equity/Index	TOCC-	05/24/2023	05/22/2024	05/22/2024	Closing Sale	300	1,232,772	4192.63	72,407		145,518		72,407					73,111			.0002
S&P 500 - CAPPED TA2308259		N/A	Equity/Index	BMO-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	95	400,000	4245.7	37,239		153,300		37,239					116,062			.0002
S&P 500 - CAPPED TA2309172		N/A	Equity/Index	BAR-	12/12/2023	12/09/2024	12/09/2024	Closing Sale	2,363	10,937,618	4604.37	215,128		329,922		215,128					114,795			.0002
S&P 500 - CAPPED TA2306051		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	512	2,261,606	4409.59	95,124		158,044		95,124					62,920			.0002
S&P 500 - CAPPED TA2306503		N/A	Equity/Index	TOCC-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	300	1,365,327	4565.72	57,212		95,868		57,212					38,656			.0002
S&P 500 - CAPPED TA2303712		N/A	Equity/Index	SG-	03/09/2023	03/07/2024	03/07/2024	Closing Sale	3,256	12,923,292	3986.37	546,161		973,479		546,161					427,317			.0002
S&P 500 - CAPPED TA2307503		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	132	590,431	4451.1400000000003	35,002		62,612		35,002					27,609			.0002
S&P 500 - CAPPED TA2307083		N/A	Equity/Index	BNP-	08/22/2023	08/19/2024	08/19/2024	Closing Sale	400	1,753,708	4369.71	94,668		161,680		94,668					67,012			.0002
S&P 500 - CAPPED TA2400020		N/A	Equity/Index	BMO-	01/03/2024	12/27/2024	12/27/2024	Closing Sale	1,514	7,130,940	4769.83		293,746	546,054		293,746					252,308			.0002
S&P 500 - CAPPED TA2308349		N/A	Equity/Index	BMO-	10/26/2023	10/24/2024	10/24/2024	Closing Sale	1,890	7,861,417	4247.68	427,764		884,312		427,764					456,548			.0002
S&P 500 - CAPPED TA2308766		N/A	Equity/Index	RBC-	11/20/2023	11/15/2024	11/15/2024	Closing Sale	246	1,113,305	4508.24	70,031		131,337		70,031					61,306			.0002
S&P 500 - CAPPED TA2304426		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	922	3,807,666	4129.79	106,666		171,344		106,666					64,678			.0002
S&P 500 - CAPPED TA2308067		N/A	Equity/Index	BAR-	10/10/2023	10/07/2024	10/07/2024	Closing Sale	100	435,774	4308.5	22,586		38,777		22,586					16,191			.0002
S&P 500 - CAPPED TA2308410		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	64	265,604	4186.7700000000004	17,524		36,173		17,524					18,649			.0002
S&P 500 - CAPPED TA2304002		N/A	Equity/Index	RBC-	03/27/2023	03/22/2024	03/22/2024	Closing Sale	2,200	8,761,566	3970.99	161,436		262,086		161,436					100,650			.0002
S&P 500 - CAPPED TA2307947		N/A	Equity/Index	BAR-	10/04/2023	10/02/2024	10/02/2024	Closing Sale	216	915,840	4288.3900000000003	51,583		100,704		51,583					49,121			.0002
S&P 500 - CAPPED TA2306970		N/A	Equity/Index	RBC-	08/17/2023	08/15/2024	08/15/2024	Closing Sale	100	439,137	4416.68999999996	11,677		18,927		11,677					7,250			.0002
S&P 500 - CAPPED TA2306074		N/A	Equity/Index	RBC-	07/10/2023	07/05/2024	07/05/2024	Closing Sale	648	2,850,571	4411.59	121,740		202,565		121,740					80,825			.0002
S&P 500 - CAPPED TA2307342		N/A	Equity/Index	BMO-	08/31/2023	08/23/2024	08/23/2024	Closing Sale	200	906,132	4436.01	49,730		79,848		49,730					30,118			.0002
S&P 500 - CAPPED TA2306974		N/A	Equity/Index	SG-	08/17/2023	08/15/2024	08/15/2024	Closing Sale	370	1,620,086	4437.85999999997	91,109		174,266		91,109					83,158			.0002
S&P 500 - CAPPED TA2303478		N/A	Equity/Index	TOCC-	02/21/2023	02/16/2024	02/16/2024	Closing Sale	600	2,409,054	4079.09	63,057		110,112		63,057					47,055			.0002
S&P 500 - CAPPED TA2307022		N/A	Equity/Index	SG-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	255	1,113,447	4404.33	98,784		293,230		98,784					194,445			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304334		N/A	Equity/Index	TOCC-	04/18/2023	04/12/2024	04/12/2024	Closing Sale	1,500	6,217,305	4137.6400000000 03	118,088		186,135		118,088					68,047			.0002
S&P 500 - CAPPED TA2308253		N/A	Equity/Index	BNP-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	1,864	7,930,220	4314.6000000000 04	145,355		241,407		145,355					96,052			.0002
S&P 500 - CAPPED TA2308012		N/A	Equity/Index	TOCC-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	700	3,000,200	4263.75	80,952		131,796		80,952					50,844			.0002
S&P 500 - CAPPED TA2308037		N/A	Equity/Index	BNP-	10/09/2023	10/04/2024	10/04/2024	Closing Sale	1,159	5,003,588	4258.1899999999 96	97,993		152,165		97,993					54,172			.0002
S&P 500 - CAPPED TA2306765		N/A	Equity/Index	TOCC-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	600	2,714,268	4513.3900000000 03	162,627		289,584		162,627					126,957			.0002
S&P 500 - CAPPED TA2307438		N/A	Equity/Index	BAR-	09/06/2023	08/30/2024	08/30/2024	Closing Sale	520	2,314,770	4515.7700000000 04	60,190		99,824		60,190					39,634			.0002
S&P 500 - CAPPED TA2307453		N/A	Equity/Index	BMO-	09/07/2023	09/06/2024	09/06/2024	Closing Sale	225	1,000,000	4462.71	88,729		212,463		88,729					123,734			.0002
S&P 500 - CAPPED TA2307592		N/A	Equity/Index	BNP-	09/15/2023	09/13/2024	09/13/2024	Closing Sale	2,022	9,016,240	4467.4399999999 96	173,164		271,494		173,164					98,330			.0002
S&P 500 - CAPPED TA2306632		N/A	Equity/Index	RBC-	07/28/2023	07/12/2024	07/12/2024	Closing Sale	300	1,376,694	4505.42	72,972		114,888		72,972					41,916			.0002
S&P 500 - CAPPED TA2309042		N/A	Equity/Index	TOCC-	12/05/2023	11/29/2024	11/29/2024	Closing Sale	300	1,373,004	4594.63	46,220		77,220		46,220					31,000			.0002
S&P 500 - CAPPED TA2308853		N/A	Equity/Index	TOCC-	11/24/2023	11/01/2024	11/01/2024	Closing Sale	100	455,609	4358.34	30,832		47,830		30,832					16,998			.0002
S&P 500 - CAPPED TA2307784		N/A	Equity/Index	TOCC-	09/26/2023	09/23/2024	09/23/2024	Closing Sale	800	3,434,224	4320.0600000000 04	95,404		158,800		95,404					63,396			.0002
S&P 500 - CAPPED TA2307081		N/A	Equity/Index	BNP-	08/22/2023	08/19/2024	08/19/2024	Closing Sale	230	1,008,382	4369.71	37,426		60,301		37,426					22,876			.0002
S&P 500 - CAPPED TA2307118		N/A	Equity/Index	BMO-	08/24/2023	08/21/2024	08/21/2024	Closing Sale	114	500,000	4376.75	33,545		64,999		33,545					31,454			.0002
S&P 500 - CAPPED TA2304037		N/A	Equity/Index	BMO-	03/29/2023	03/27/2024	03/27/2024	Closing Sale	3,600	14,427,216	3977.53	629,064		1,073,916		629,064					444,852			.0002
S&P 500 - CAPPED TA2306574		N/A	Equity/Index	RBC-	07/26/2023	07/24/2024	07/24/2024	Closing Sale	503	2,291,794	4554.6400000000 03	64,143		98,950		64,143					34,808			.0002
S&P 500 - CAPPED TA2304225		N/A	Equity/Index	TOCC-	04/11/2023	04/05/2024	04/05/2024	Closing Sale	1,300	5,357,872	4105.0200000000 04	147,713		240,097		147,713					92,384			.0002
S&P 500 - CAPPED TA2303515		N/A	Equity/Index	TOCC-	02/23/2023	02/21/2024	02/21/2024	Closing Sale	2,600	10,328,682	3997.34	435,411		779,376		435,411					343,965			.0002
S&P 500 - CAPPED TA2304315		N/A	Equity/Index	BMO-	04/17/2023	04/12/2024	04/12/2024	Closing Sale	140	578,560	4091.95	39,903		74,473		39,903					34,570			.0002
S&P 500 - CAPPED TA2305198		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	315	1,349,734	4179.83	81,009		131,664		81,009					50,655			.0002
S&P 500 - CAPPED TA2308933		N/A	Equity/Index	TOCC-	11/29/2023	11/08/2024	11/08/2024	Closing Sale	200	914,266	4382.78	18,979		26,539		18,979					7,560			.0002
S&P 500 - CAPPED TA2304417		N/A	Equity/Index	BAR-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	1,721	7,107,369	4154.5200000000 04	135,563		214,505		135,563					78,942			.0002
S&P 500 - CAPPED TA2303371		N/A	Equity/Index	BMO-	02/10/2023	02/07/2024	02/07/2024	Closing Sale	3,400	13,851,464	4164	831,504		1,840,488		831,504					1,008,984			.0002
S&P 500 - CAPPED TA2309263		N/A	Equity/Index	SG-	12/18/2023	11/22/2024	11/22/2024	Closing Sale	119	563,145	4559.34	12,505		17,504		12,505					4,999			.0002
S&P 500 - CAPPED TA2309392		N/A	Equity/Index	SG-	12/22/2023	12/09/2024	12/09/2024	Closing Sale	200	952,492	4604.37	44,974		69,070		44,974					24,096			.0002
S&P 500 - CAPPED TA2304893		N/A	Equity/Index	SG-	05/18/2023	05/15/2024	05/15/2024	Closing Sale	95	396,559	4136.28	22,928		39,295		22,928					16,367			.0002
S&P 500 - CAPPED TA2308402		N/A	Equity/Index	BAR-	10/30/2023	10/25/2024	10/25/2024	Closing Sale	1,577	6,544,660	4137.2299999999 96	122,423		196,494		122,423					74,072			.0002
S&P 500 - CAPPED TA2305050		N/A	Equity/Index	BAR-	05/25/2023	05/23/2024	05/23/2024	Closing Sale	500	2,067,185	4145.58	87,735		145,095		87,735					57,360			.0002
S&P 500 - CAPPED TA2307346		N/A	Equity/Index	BMO-	08/31/2023	07/26/2024	07/26/2024	Closing Sale	100	453,066	4582.2299999999 96	20,801		38,837		20,801					18,036			.0002
S&P 500 - CAPPED TA2304826		N/A	Equity/Index	BAR-	05/15/2023	05/08/2024	05/08/2024	Closing Sale	1,054	4,353,094	4138.12	180,571		305,312		180,571					124,741			.0002
S&P 500 - CAPPED TA2303501		N/A	Equity/Index	BMO-	02/22/2023	02/22/2024	02/22/2024	Closing Sale	326	1,300,000	4015.79	125,542		348,934		125,542					223,391			.0002
S&P 500 - CAPPED TA2308042		N/A	Equity/Index	BNP-	10/09/2023	10/04/2024	10/04/2024	Closing Sale	82	354,007	4258.1899999999 96	15,833		26,188		15,833					10,354			.0002
S&P 500 - CAPPED TA2303900		N/A	Equity/Index	TOCC-	03/21/2023	03/19/2024	03/19/2024	Closing Sale	300	1,194,936	3916.64	31,391		49,926		31,391					18,535			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306795		N/A	Equity/Index	BAR-	08/07/2023	08/02/2024	08/02/2024	Closing Sale	231	1,041,392	4501.8900000000 03	51,804		87,690		51,804					35,886			.0002
S&P 500 - CAPPED TA2306499		N/A	Equity/Index	BNP-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	100	453,634	4536.34	8,918		13,609		8,918					4,691			.0002
S&P 500 - CAPPED TA2307621		N/A	Equity/Index	BNP-	09/19/2023	09/11/2024	09/11/2024	Closing Sale	200	888,590	4487.46	49,746		94,980		49,746					45,234			.0002
S&P 500 - CAPPED TA2309256		N/A	Equity/Index	SG-	12/18/2023	11/21/2024	11/21/2024	Closing Sale	199	941,730	4538.1899999999 96	45,963		67,716		45,963					21,753			.0002
S&P 500 - CAPPED TA2304724		N/A	Equity/Index	BAR-	05/11/2023	05/01/2024	05/01/2024	Closing Sale	500	2,062,720	4167.87	119,785		229,235		119,785					109,450			.0002
S&P 500 - CAPPED TA2309484		N/A	Equity/Index	BNP-	12/29/2023	12/12/2024	12/12/2024	Closing Sale	377	1,797,200	4643.7	120,482		205,145		120,482					84,663			.0002
S&P 500 - CAPPED TA2308180		N/A	Equity/Index	BAR-	10/17/2023	10/14/2024	10/14/2024	Closing Sale	600	2,621,670	4327.78	149,208		259,242		149,208					110,034			.0002
S&P 500 - CAPPED TA2303912		N/A	Equity/Index	BAR-	03/22/2023	03/20/2024	03/20/2024	Closing Sale	537	2,153,622	3951.57	142,020		253,008		142,020					110,987			.0002
S&P 500 - CAPPED TA2307624		N/A	Equity/Index	BNP-	09/19/2023	09/13/2024	09/13/2024	Closing Sale	329	1,460,264	4450.32	53,297		87,761		53,297					34,464			.0002
S&P 500 - CAPPED TA2305372		N/A	Equity/Index	BMO-	06/12/2023	06/07/2024	06/07/2024	Closing Sale	902	3,923,411	4293.93	78,537		120,643		78,537					42,105			.0002
S&P 500 - CAPPED TA2307948		N/A	Equity/Index	BAR-	10/04/2023	10/02/2024	10/02/2024	Closing Sale	540	2,289,600	4288.3900000000 03	61,560		105,656		61,560					44,096			.0002
S&P 500 - CAPPED TA2307181		N/A	Equity/Index	BMO-	08/25/2023	08/08/2024	08/08/2024	Closing Sale	160	701,434	4468.83	18,003		30,413		18,003					12,410			.0002
S&P 500 - CAPPED TA2303962		N/A	Equity/Index	TOCC-	03/24/2023	03/21/2024	03/21/2024	Closing Sale	900	3,533,616	4002.87	144,410		270,162		144,410					125,752			.0002
S&P 500 - CAPPED TA2308510		N/A	Equity/Index	BAR-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	1,000	4,365,840	4237.8599999999 97	278,560		464,940		278,560					186,380			.0002
S&P 500 - CAPPED TA2304774		N/A	Equity/Index	TOCC-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	2,300	9,481,934	4137.6400000000 03	178,033		285,407		178,033					107,374			.0002
S&P 500 - CAPPED TA2303675		N/A	Equity/Index	BOA-	03/07/2023	03/04/2024	03/04/2024	Closing Sale	250	1,002,220	4045.64	29,310		50,570		29,310					21,260			.0002
S&P 500 - CAPPED TA2308059		N/A	Equity/Index	BAR-	10/10/2023	10/04/2024	10/04/2024	Closing Sale	600	2,614,644	4308.5	116,112		193,884		116,112					77,772			.0002
S&P 500 - CAPPED TA2308667		N/A	Equity/Index	BOA-	11/13/2023	11/08/2024	11/08/2024	Closing Sale	116	510,203	4347.3500000000 04	18,193		28,997		18,193					10,803			.0002
S&P 500 - CAPPED TA2307505		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	110	492,026	4465.4799999999 96	13,618		21,590		13,618					7,972			.0002
S&P 500 - CAPPED TA2303299		N/A	Equity/Index	BMO-	02/06/2023	02/06/2024	02/06/2024	Closing Sale	389	1,600,000	4131.6400000000 03	146,079		320,144		146,079					174,065			.0002
S&P 500 - CAPPED TA2307734		N/A	Equity/Index	SG-	09/22/2023	08/09/2024	08/09/2024	Closing Sale	300	1,305,768	4464.05	59,478		123,261		59,478					63,783			.0002
S&P 500 - CAPPED TA2305007		N/A	Equity/Index	TOCC-	05/23/2023	05/20/2024	05/20/2024	Closing Sale	300	1,251,243	4191.9799999999 96	46,433		76,782		46,433					30,349			.0002
S&P 500 - CAPPED TA2305376		N/A	Equity/Index	BMO-	06/12/2023	06/07/2024	06/07/2024	Closing Sale	131	569,808	4293.93	31,346		56,250		31,346					24,904			.0002
S&P 500 - CAPPED TA2305182		N/A	Equity/Index	RBC-	06/02/2023	06/03/2024	06/03/2024	Closing Sale	397	1,700,000	4308.92	146,371		386,849		146,371					240,479			.0002
S&P 500 - CAPPED TA2304934		N/A	Equity/Index	RBC-	05/19/2023	05/16/2024	05/16/2024	Closing Sale	115	482,057	4109.8999999999 96	11,847		17,904		11,847					6,057			.0002
S&P 500 - CAPPED TA2304576		N/A	Equity/Index	BAR-	05/02/2023	04/26/2024	04/26/2024	Closing Sale	1,200	4,931,796	4055.99	220,848		365,040		220,848					144,192			.0002
S&P 500 - CAPPED TA2308214		N/A	Equity/Index	TOCC-	10/18/2023	10/16/2024	10/16/2024	Closing Sale	100	434,360	4373.63	25,103		47,013		25,103					21,910			.0002
S&P 500 - CAPPED TA2304116		N/A	Equity/Index	TOCC-	04/04/2023	03/28/2024	03/28/2024	Closing Sale	1,000	4,104,600	4109.3100000000 04	251,416		482,773		251,416					231,358			.0002
S&P 500 - CAPPED TA2307889		N/A	Equity/Index	TOCC-	09/29/2023	09/05/2024	09/05/2024	Closing Sale	100	430,755	4496.83	20,024		48,241		20,024					28,217			.0002
S&P 500 - CAPPED TA2303932		N/A	Equity/Index	TOCC-	03/23/2023	03/21/2024	03/21/2024	Closing Sale	600	2,392,632	4002.87	62,367		105,054		62,367					42,687			.0002
S&P 500 - CAPPED TA2308110		N/A	Equity/Index	BNP-	10/11/2023	10/10/2024	10/10/2024	Closing Sale	1,091	4,755,342	4358.24	261,011		471,672		261,011					210,661			.0002
S&P 500 - CAPPED TA2308179		N/A	Equity/Index	BAR-	10/17/2023	10/14/2024	10/14/2024	Closing Sale	200	873,890	4327.78	45,676		77,900		45,676					32,224			.0002
S&P 500 - CAPPED TA2306045		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	469	2,071,667	4372.59	104,939		174,313		104,939					69,374			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308011		N/A	Equity/Index	TOCC-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	1,400	6,000,400	4263.75	112,708		179,816		112,708					67,108			.0002
S&P 500 - CAPPED TA2306197		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Sale	182	818,325	4055.99	35,313		43,596		35,313					8,283			.0002
S&P 500 - CAPPED TA2305867		N/A	Equity/Index	BNP-	06/29/2023	01/17/2024	01/17/2024	Closing Sale	209	917,654	3990.97	74,565		95,923		74,565					21,358			.0002
S&P 500 - CAPPED TA2306037		N/A	Equity/Index	BMO-	07/07/2023	07/05/2024	07/05/2024	Closing Sale	86	379,879	4446.82	10,385		16,558		10,385					6,173			.0002
S&P 500 - CAPPED TA2306160		N/A	Equity/Index	BMO-	07/12/2023	07/10/2024	07/10/2024	Closing Sale	175	784,072	4409.53	46,344		77,166		46,344					30,823			.0002
S&P 500 - CAPPED TA2308309		N/A	Equity/Index	BAR-	10/24/2023	10/21/2024	10/21/2024	Closing Sale	510	2,162,385	4224.16	93,973		161,573		93,973					67,601			.0002
S&P 500 - CAPPED TA2303270		N/A	Equity/Index	BOA-	02/03/2023	02/05/2024	02/05/2024	Closing Sale	169	700,000	4157.576	62,580		132,882		62,580					70,302			.0002
S&P 500 - CAPPED TA2307663		N/A	Equity/Index	BMO-	09/21/2023	09/18/2024	09/18/2024	Closing Sale	428	1,867,257	4453.53	97,781		199,829		97,781					102,048			.0002
S&P 500 - CAPPED TA2305036		N/A	Equity/Index	BAR-	05/25/2023	05/03/2024	05/03/2024	Closing Sale	300	1,240,311	4090.75	45,987		71,679		45,987					25,692			.0002
S&P 500 - CAPPED TA2308302		N/A	Equity/Index	BAR-	10/24/2023	10/18/2024	10/18/2024	Closing Sale	1,780	7,547,147	4224.16	143,059		227,947		143,059					84,888			.0002
S&P 500 - CAPPED TA2304115		N/A	Equity/Index	TOCC-	04/04/2023	04/01/2024	04/01/2024	Closing Sale	200	820,920	4109.3100000000004	21,001		34,922		21,001					13,921			.0002
S&P 500 - CAPPED TA2308638		N/A	Equity/Index	RBC-	11/10/2023	10/31/2024	10/31/2024	Closing Sale	1,000	4,373,740	4193.8	192,310		460,380		192,310					268,070			.0002
S&P 500 - CAPPED TA2303401		N/A	Equity/Index	BOA-	02/14/2023	02/13/2024	02/13/2024	Closing Sale	1,800	7,428,798	4137.29	137,376		223,416		137,376					86,040			.0002
S&P 500 - CAPPED TA2307977		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	10/03/2024	Closing Sale	93	393,617	4229.45	24,010		45,234		24,010					21,224			.0002
S&P 500 - CAPPED TA2304550		N/A	Equity/Index	BAR-	05/01/2023	04/26/2024	04/26/2024	Closing Sale	446	1,864,222	4135.3500000000004	114,082		198,269		114,082					84,187			.0002
S&P 500 - CAPPED TA2308887		N/A	Equity/Index	BMO-	11/27/2023	11/22/2024	11/22/2024	Closing Sale	1,503	6,841,927	4556.62	437,478		890,317		437,478					452,839			.0002
S&P 500 - CAPPED TA2307896		N/A	Equity/Index	TOCC-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	600	2,584,530	4274.51	155,049		275,820		155,049					120,771			.0002
S&P 500 - CAPPED TA2303635		N/A	Equity/Index	BMO-	03/03/2023	03/01/2024	03/01/2024	Closing Sale	371	1,500,000	4069.91	141,226		395,675		141,226					254,448			.0002
S&P 500 - CAPPED TA2303796		N/A	Equity/Index	TOCC-	03/15/2023	03/11/2024	03/11/2024	Closing Sale	600	2,325,558	3861.59	60,801		101,735		60,801					40,934			.0002
S&P 500 - CAPPED TA2307116		N/A	Equity/Index	BAR-	08/24/2023	08/22/2024	08/22/2024	Closing Sale	877	3,862,415	4387.55	231,467		410,831		231,467					179,364			.0002
S&P 500 - CAPPED TA2308781		N/A	Equity/Index	TOCC-	11/21/2023	11/15/2024	11/15/2024	Closing Sale	200	905,838	4514.0200000000004	59,547		115,998		59,547					56,451			.0002
S&P 500 - CAPPED TA2308431		N/A	Equity/Index	SG-	10/31/2023	10/28/2024	10/28/2024	Closing Sale	300	1,250,340	4117.37	54,522		92,640		54,522					38,118			.0002
S&P 500 - CAPPED TA2400203		N/A	Equity/Index	SG-	01/11/2024	12/27/2024	12/27/2024	Closing Sale	100	474,384	4769.83		27,637	57,238		27,637					29,601			.0002
S&P 500 - CAPPED TA2304900		N/A	Equity/Index	SG-	05/18/2023	05/16/2024	05/16/2024	Closing Sale	539	2,249,948	4109.8999999999996	97,268		155,065		97,268					57,797			.0002
S&P 500 - CAPPED TA2307466		N/A	Equity/Index	BMO-	09/07/2023	09/05/2024	09/05/2024	Closing Sale	1,593	7,077,922	4496.83	391,177		759,941		391,177					368,764			.0002
S&P 500 - CAPPED TA2307311		N/A	Equity/Index	TOCC-	08/30/2023	08/28/2024	08/28/2024	Closing Sale	300	1,354,536	4433.3100000000004	63,017		99,738		63,017					36,721			.0002
S&P 500 - CAPPED TA2304904		N/A	Equity/Index	SG-	05/18/2023	05/16/2024	05/16/2024	Closing Sale	417	1,740,683	4109.8999999999996	115,943		200,902		115,943					84,960			.0002
S&P 500 - CAPPED TA2306088		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Sale	111	488,292	4115.24	20,090		27,098		20,090					7,009			.0002
S&P 500 - CAPPED TA2304607		N/A	Equity/Index	RBC-	05/04/2023	05/02/2024	05/02/2024	Closing Sale	340	1,381,070	4119.58	48,855		85,904		48,855					37,050			.0002
S&P 500 - CAPPED TA2305852		N/A	Equity/Index	BAR-	06/29/2023	06/27/2024	06/27/2024	Closing Sale	1,586	6,965,220	4378.41	318,754		520,652		318,754					201,898			.0002
S&P 500 - CAPPED TA2309140		N/A	Equity/Index	RBC-	12/11/2023	12/11/2024	12/11/2024	Closing Sale	216	1,000,000	4635.8500000000004	82,900		313,328		82,900					230,428			.0002
S&P 500 - CAPPED TA2306079		N/A	Equity/Index	RBC-	07/10/2023	06/03/2024	06/03/2024	Closing Sale	308	1,354,901	4282.37	68,629		104,529		68,629					35,900			.0002
S&P 500 - CAPPED TA2308508		N/A	Equity/Index	BAR-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	100	436,584	4237.8599999999997	15,251		23,308		15,251					8,057			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306794		N/A	Equity/Index	BAR-	08/07/2023	08/02/2024	08/02/2024	Closing Sale	427	1,924,997	4501.8900000000 03	81,924		134,561		81,924					52,636			0002
S&P 500 - CAPPED TA2306537		N/A	Equity/Index	BMO-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	420	1,912,109	4534.87	113,253		203,314		113,253					90,061			0002
S&P 500 - CAPPED TA2307522		N/A	Equity/Index	TOCC-	09/12/2023	09/06/2024	09/06/2024	Closing Sale	500	2,229,325	4457.49	117,823		207,235		117,823					89,412			0002
S&P 500 - CAPPED TA2305264		N/A	Equity/Index	BMO-	06/07/2023	06/05/2024	06/05/2024	Closing Sale	1,720	7,341,424	4273.79	312,094		525,116		312,094					213,022			0002
S&P 500 - CAPPED TA2306948		N/A	Equity/Index	BAR-	08/15/2023	08/13/2024	08/13/2024	Closing Sale	2,284	10,179,468	4464.05	199,096		307,472		199,096					108,376			0002
S&P 500 - CAPPED TA2308423		N/A	Equity/Index	SG-	10/31/2023	10/25/2024	10/25/2024	Closing Sale	1,400	5,834,920	4117.37	258,468		440,118		258,468					181,650			0002
S&P 500 - CAPPED TA2308786		N/A	Equity/Index	TOCC-	11/21/2023	11/18/2024	11/18/2024	Closing Sale	500	2,264,595	4514.0200000000 04	141,013		266,045		141,013					125,032			0002
S&P 500 - CAPPED TA2305772		N/A	Equity/Index	RBC-	06/27/2023	06/27/2024	06/27/2024	Closing Sale	320	1,400,000	4396.3599999999 97	120,399		347,412		120,399					227,013			0002
S&P 500 - CAPPED TA2309402		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	881	4,195,727	4746.75	113,922		184,199		113,922					70,277			0002
S&P 500 - CAPPED TA2306582		N/A	Equity/Index	BMO-	07/27/2023	07/25/2024	07/25/2024	Closing Sale	752	3,417,396	4567.46	105,814		168,598		105,814					62,784			0002
S&P 500 - CAPPED TA2303030		N/A	Equity/Index	TOCC-	01/10/2023	01/10/2024	01/10/2024	Closing Sale	3,100	12,149,675	3919.25	397,220		714,271		397,220					317,051			0002
S&P 500 - CAPPED TA2305200		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	1,105	4,734,781	4179.83	300,980		496,510		300,980					195,530			0002
S&P 500 - CAPPED TA2307720		N/A	Equity/Index	SG-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	158	687,704	4402.2	38,369		74,037		38,369					35,669			0002
S&P 500 - CAPPED TA2303325		N/A	Equity/Index	TOCC-	02/07/2023	02/06/2024	02/06/2024	Closing Sale	100	410,525	4111.08	25,085		47,273		25,085					22,188			0002
S&P 500 - CAPPED TA2308039		N/A	Equity/Index	BNP-	10/09/2023	10/04/2024	10/04/2024	Closing Sale	765	3,302,627	4258.1899999999 96	95,281		151,019		95,281					55,738			0002
S&P 500 - CAPPED TA2306113		N/A	Equity/Index	SG-	07/11/2023	07/05/2024	07/05/2024	Closing Sale	800	3,519,608	4398.95	153,808		246,344		153,808					92,536			0002
S&P 500 - CAPPED TA2307166		N/A	Equity/Index	BMO-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	1,149	5,037,170	4436.01	139,052		229,088		139,052					90,036			0002
S&P 500 - CAPPED TA2306042		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Sale	122	538,898	4372.59	10,912		16,002		10,912					5,090			0002
S&P 500 - CAPPED TA2303534		N/A	Equity/Index	BAR-	02/24/2023	02/21/2024	02/21/2024	Closing Sale	2,865	11,326,892	3997.34	476,077		858,927		476,077					382,850			0002
S&P 500 - CAPPED TA2306520		N/A	Equity/Index	TOCC-	07/21/2023	03/14/2024	03/14/2024	Closing Sale	200	910,218	3919.29	75,557		90,253		75,557					14,696			0002
S&P 500 - CAPPED TA2305501		N/A	Equity/Index	BMO-	06/15/2023	06/13/2024	06/13/2024	Closing Sale	406	1,784,001	4369.01	80,875		134,211		80,875					53,336			0002
S&P 500 - CAPPED TA2308507		N/A	Equity/Index	BAR-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	1,000	4,365,840	4237.8599999999 97	125,610		188,730		125,610					63,120			0002
S&P 500 - CAPPED TA2309121		N/A	Equity/Index	BOA-	12/08/2023	12/06/2024	12/06/2024	Closing Sale	1,566	7,197,915	4549.34	142,365		213,728		142,365					71,363			0002
S&P 500 - CAPPED TA2306508		N/A	Equity/Index	TOCC-	07/21/2023	07/05/2024	07/05/2024	Closing Sale	200	910,218	4411.59	51,067		77,926		51,067					26,859			0002
S&P 500 - CAPPED TA2303513		N/A	Equity/Index	TOCC-	02/23/2023	02/21/2024	02/21/2024	Closing Sale	1,600	6,356,112	3997.34	416,809		831,376		416,809					414,567			0002
S&P 500 - CAPPED TA2308038		N/A	Equity/Index	BNP-	10/09/2023	10/04/2024	10/04/2024	Closing Sale	105	453,302	4258.1899999999 96	23,728		40,240		23,728					16,512			0002
S&P 500 - CAPPED TA2309509		N/A	Equity/Index	BAR-	12/29/2023	12/19/2024	12/19/2024	Closing Sale	415	1,978,637	4790.29	156,671		446,868		156,671					290,197			0002
S&P 500 - CAPPED TA2306667		N/A	Equity/Index	TOCC-	07/31/2023	06/13/2024	06/13/2024	Closing Sale	100	458,271	4369.01	21,646		30,568		21,646					8,923			0002
S&P 500 - CAPPED TA2307500		N/A	Equity/Index	BAR-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	238	1,064,564	4451.1400000000 03	39,120		63,329		39,120					24,209			0002
S&P 500 - CAPPED TA2303999		N/A	Equity/Index	BMO-	03/27/2023	03/27/2024	03/27/2024	Closing Sale	654	2,600,000	3998.21	245,956		817,271		245,956					571,314			0002
S&P 500 - CAPPED TA2305197		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	1,230	5,270,390	4179.83	248,325		385,593		248,325					137,268			0002
S&P 500 - CAPPED TA2307547		N/A	Equity/Index	TOCC-	09/14/2023	09/12/2024	09/12/2024	Closing Sale	500	2,223,205	4461.8999999999 96	102,868		167,300		102,868					64,432			0002
S&P 500 - CAPPED TA2304190		N/A	Equity/Index	TOCC-	04/10/2023	04/04/2024	04/04/2024	Closing Sale	400	1,630,944	4100.6000000000 04	106,782		213,216		106,782					106,434			0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2303393		N/A	Equity/Index	TOCC-	02/13/2023	02/02/2024	02/02/2024	Closing Sale	1,100	4,529,844	4136.47999999996	296,610		591,470		296,610					294,860			.0002
S&P 500 - CAPPED TA2308536		N/A	Equity/Index	TOCC-	11/07/2023	11/01/2024	11/01/2024	Closing Sale	1,200	5,256,456	4358.34	151,482		241,788		151,482					90,306			.0002
S&P 500 - CAPPED TA2304233		N/A	Equity/Index	TOCC-	04/11/2023	04/09/2024	04/09/2024	Closing Sale	1,000	4,121,440	4105.02000000004	142,476		236,000		142,476					93,524			.0002
S&P 500 - CAPPED TA2309297		N/A	Equity/Index	SG-	12/20/2023	12/18/2024	12/18/2024	Closing Sale	1,445	6,894,095	4740.56000000004	134,558		206,028		134,558					71,470			.0002
S&P 500 - CAPPED TA2306915		N/A	Equity/Index	BNP-	08/14/2023	07/22/2024	07/22/2024	Closing Sale	206	922,256	4536.34	43,509		79,467		43,509					35,957			.0002
S&P 500 - CAPPED TA2303596		N/A	Equity/Index	BMO-	03/01/2023	02/27/2024	02/27/2024	Closing Sale	1,000	3,963,640	3982.24	259,420		517,690		259,420					258,270			.0002
S&P 500 - CAPPED TA2400126		N/A	Equity/Index	BAR-	01/08/2024	11/29/2024	11/29/2024	Closing Sale	124	584,724	4550.58		42,747	73,351		42,747					30,604			.0002
S&P 500 - CAPPED TA2303776		N/A	Equity/Index	BAR-	03/13/2023	03/08/2024	03/08/2024	Closing Sale	594	2,307,696	3861.59	62,768		108,957		62,768					46,189			.0002
S&P 500 - CAPPED TA2307178		N/A	Equity/Index	BMO-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	618	2,709,287	4436.01	148,617		285,825		148,617					137,208			.0002
S&P 500 - CAPPED TA2304142		N/A	Equity/Index	BMO-	04/05/2023	04/05/2024	04/05/2024	Closing Sale	293	1,200,000	4109.2	110,545		321,281		110,545					210,736			.0002
S&P 500 - CAPPED TA2305734		N/A	Equity/Index	RBC-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	1,340	5,835,244	4365.68999999996	288,046		493,884		288,046					205,837			.0002
S&P 500 - CAPPED TA2307725		N/A	Equity/Index	SG-	09/22/2023	08/23/2024	08/23/2024	Closing Sale	100	435,256	4376.31000000004	23,526		44,162		23,526					20,636			.0002
S&P 500 - CAPPED TA2305649		N/A	Equity/Index	TOCC-	06/20/2023	01/12/2024	01/12/2024	Closing Sale	300	1,316,538	3999.09	39,146		47,938		39,146					8,792			.0002
S&P 500 - CAPPED TA2304522		N/A	Equity/Index	RBC-	04/28/2023	04/30/2024	04/30/2024	Closing Sale	288	1,200,000	4211.17479999998	105,816		237,304		105,816					131,488			.0002
S&P 500 - CAPPED TA2308567		N/A	Equity/Index	TOCC-	11/09/2023	11/04/2024	11/04/2024	Closing Sale	400	1,739,240	4358.34	101,058		191,104		101,058					90,046			.0002
S&P 500 - CAPPED TA2308464		N/A	Equity/Index	BOA-	11/02/2023	10/31/2024	10/31/2024	Closing Sale	116	499,064	4193.8	13,720		20,936		13,720					7,215			.0002
S&P 500 - CAPPED TA2308429		N/A	Equity/Index	SG-	10/31/2023	10/28/2024	10/28/2024	Closing Sale	2,600	10,836,280	4117.37	203,164		322,738		203,164					119,574			.0002
S&P 500 - CAPPED TA2304330		N/A	Equity/Index	TOCC-	04/18/2023	04/16/2024	04/16/2024	Closing Sale	2,100	8,704,227	4137.64000000003	165,366		260,589		165,366					95,223			.0002
S&P 500 - CAPPED TA2304021		N/A	Equity/Index	TOCC-	03/28/2023	03/27/2024	03/27/2024	Closing Sale	2,000	7,952,540	3977.53	145,931		238,580		145,931					92,649			.0002
S&P 500 - CAPPED TA2303715		N/A	Equity/Index	SG-	03/09/2023	03/08/2024	03/08/2024	Closing Sale	1,381	5,481,286	3992.01	143,583		243,885		143,583					100,302			.0002
S&P 500 - CAPPED TA2308674		N/A	Equity/Index	TOCC-	11/14/2023	11/08/2024	11/08/2024	Closing Sale	600	2,700,120	4415.24	79,437		121,104		79,437					41,667			.0002
S&P 500 - CAPPED TA2303572		N/A	Equity/Index	BNP-	02/28/2023	02/26/2024	02/26/2024	Closing Sale	300	1,195,404	3970.04	30,972		50,619		30,972					19,647			.0002
S&P 500 - CAPPED TA2307821		N/A	Equity/Index	TOCC-	09/27/2023	09/24/2024	09/24/2024	Closing Sale	2,100	8,973,321	4320.06000000004	165,765		273,609		165,765					107,844			.0002
S&P 500 - CAPPED TA2306843		N/A	Equity/Index	BAR-	08/09/2023	08/08/2024	08/08/2024	Closing Sale	241	1,080,634	4499.38	95,142		197,603		95,142					102,461			.0002
S&P 500 - CAPPED TA2306790		N/A	Equity/Index	BAR-	08/07/2023	08/02/2024	08/02/2024	Closing Sale	471	2,123,357	4501.89000000003	67,127		106,017		67,127					38,890			.0002
S&P 500 - CAPPED TA2305929		N/A	Equity/Index	TOCC-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	200	888,476	4376.85999999997	43,991		69,818		43,991					25,827			.0002
S&P 500 - CAPPED TA2305631		N/A	Equity/Index	TOCC-	06/20/2023	06/17/2024	06/17/2024	Closing Sale	3,400	14,920,764	4409.59	534,329		879,920		534,329					345,591			.0002
S&P 500 - CAPPED TA2303307		N/A	Equity/Index	BMO-	02/06/2023	02/05/2024	02/05/2024	Closing Sale	2,500	10,283,325	4136.47999999996	380,075		652,750		380,075					272,675			.0002
S&P 500 - CAPPED TA2306093		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Sale	1,177	5,177,658	4205.45	161,061		222,665		161,061					61,604			.0002
S&P 500 - CAPPED TA2303963		N/A	Equity/Index	TOCC-	03/24/2023	03/20/2024	03/20/2024	Closing Sale	2,100	8,245,104	3951.57	346,869		622,293		346,869					275,424			.0002
S&P 500 - CAPPED TA2306111		N/A	Equity/Index	SG-	07/11/2023	07/05/2024	07/05/2024	Closing Sale	1,200	5,279,412	4398.95	109,536		163,128		109,536					53,592			.0002
S&P 500 - CAPPED TA2309252		N/A	Equity/Index	SG-	12/18/2023	12/13/2024	12/13/2024	Closing Sale	1,068	5,054,107	4719.55	223,447		379,503		223,447					156,056			.0002
S&P 500 - CAPPED TA2307305		N/A	Equity/Index	TOCC-	08/30/2023	08/15/2024	08/15/2024	Closing Sale	200	903,024	4437.85999999997	48,947		79,782		48,947					30,835			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2307623		N/A	Equity/Index	BNP	09/19/2023	09/13/2024	09/13/2024	Closing Sale	593	2,636,669	4450.32	75,255		120,779		75,255					45,524			.0002
S&P 500 - CAPPED TA2305733		N/A	Equity/Index	RBC	06/23/2023	06/21/2024	06/21/2024	Closing Sale	2,340	10,189,904	4365.68999999996	434,561		721,024		434,561					286,463			.0002
S&P 500 - CAPPED TA2303094		N/A	Equity/Index	TOCC	01/17/2023	01/17/2024	01/17/2024	Closing Sale	400	1,596,388	4009.33	153,667		291,902		153,667					138,235			.0002
S&P 500 - CAPPED TA2305116		N/A	Equity/Index	TOCC	05/30/2023	05/24/2024	05/24/2024	Closing Sale	200	839,194	4205.45	53,871		98,394		53,871					44,523			.0002
S&P 500 - CAPPED TA2306910		N/A	Equity/Index	BNP	08/14/2023	07/15/2024	07/15/2024	Closing Sale	174	778,993	4505.42	37,172		65,617		37,172					28,446			.0002
S&P 500 - CAPPED TA2303075		N/A	Equity/Index	BMO	01/13/2023	01/16/2024	01/16/2024	Closing Sale	375	1,500,000	4016.69	144,254		281,048		144,254					136,794			.0002
S&P 500 - CAPPED TA2308030		N/A	Equity/Index	TOCC	10/06/2023	09/06/2024	09/06/2024	Closing Sale	200	857,200	4451.14000000003	19,885		37,749		19,885					17,864			.0002
S&P 500 - CAPPED TA2304573		N/A	Equity/Index	BAR	05/02/2023	04/26/2024	04/26/2024	Closing Sale	1,178	4,841,380	4169.47999999996	89,304		147,344		89,304					58,040			.0002
S&P 500 - CAPPED TA2303504		N/A	Equity/Index	TOCC	02/22/2023	02/15/2024	02/15/2024	Closing Sale	800	3,197,640	4147.60000000004	185,188		431,252		185,188					246,064			.0002
S&P 500 - CAPPED TA2309230		N/A	Equity/Index	TOCC	12/15/2023	12/16/2024	12/16/2024	Closing Sale	600	2,831,514	4729.10000000004	228,095		806,938		228,095					578,843			.0002
S&P 500 - CAPPED TA2308065		N/A	Equity/Index	BAR	10/10/2023	10/07/2024	10/07/2024	Closing Sale	600	2,614,644	4308.5	73,254		116,016		73,254					42,762			.0002
S&P 500 - CAPPED TA2309070		N/A	Equity/Index	TOCC	12/06/2023	11/18/2024	11/18/2024	Closing Sale	200	914,668	4514.02000000004	27,781		43,238		27,781					15,457			.0002
S&P 500 - CAPPED TA2304321		N/A	Equity/Index	TOCC	04/18/2023	04/17/2024	04/17/2024	Closing Sale	400	1,657,948	4151.32	111,426		215,852		111,426					104,426			.0002
S&P 500 - CAPPED TA2303311		N/A	Equity/Index	BMO	02/06/2023	01/18/2024	01/18/2024	Closing Sale	2,820	11,599,591	3928.86	872,959		1,440,315		872,959					567,356			.0002
S&P 500 - CAPPED TA2308405		N/A	Equity/Index	BAR	10/30/2023	10/25/2024	10/25/2024	Closing Sale	1,129	4,685,429	4137.22999999996	276,774		515,693		276,774					238,919			.0002
S&P 500 - CAPPED TA2308663		N/A	Equity/Index	BOA	11/13/2023	11/08/2024	11/08/2024	Closing Sale	1,383	6,082,849	4347.35000000004	125,341		190,992		125,341					65,651			.0002
S&P 500 - CAPPED TA2400201		N/A	Equity/Index	SG	01/11/2024	12/13/2024	12/13/2024	Closing Sale	400	1,897,536	4719.18999999996		84,660	146,296		84,660					61,636			.0002
S&P 500 - CAPPED TA2304318		N/A	Equity/Index	BMO	04/17/2023	04/12/2024	04/12/2024	Closing Sale	308	1,272,832	4146.22	77,370		150,664		77,370					73,295			.0002
S&P 500 - CAPPED TA2304038		N/A	Equity/Index	BMO	03/29/2023	03/28/2024	03/28/2024	Closing Sale	2,600	10,419,656	3971.27	198,640		309,764		198,640					111,124			.0002
S&P 500 - CAPPED TA2305082		N/A	Equity/Index	RBC	05/26/2023	05/29/2024	05/29/2024	Closing Sale	48	200,000	4229.84	17,930		49,322						(7,340)	49,322			.0002
S&P 500 - CAPPED TA2308953		N/A	Equity/Index	TOCC	11/29/2023	11/27/2024	11/27/2024	Closing Sale	100	457,133	4550.43	20,765		35,109		20,765					14,344			.0002
S&P 500 - CAPPED TA2308789		N/A	Equity/Index	TOCC	11/21/2023	11/19/2024	11/19/2024	Closing Sale	1,000	4,529,190	4514.02000000004	128,875		205,040		128,875					76,165			.0002
S&P 500 - CAPPED TA2303604		N/A	Equity/Index	TOCC	03/02/2023	02/27/2024	02/27/2024	Closing Sale	200	788,870	3982.24	51,017		103,523		51,017					52,506			.0002
S&P 500 - CAPPED TA2306867		N/A	Equity/Index	BAR	08/10/2023	07/19/2024	07/19/2024	Closing Sale	109	488,829	4565.72	8,816		14,931		8,816					6,115			.0002
S&P 500 - CAPPED TA2304257		N/A	Equity/Index	RBC	04/13/2023	04/11/2024	04/11/2024	Closing Sale	1,500	6,163,080	4108.93999999996	409,305		801,240		409,305					391,935			.0002
S&P 500 - CAPPED TA2309130		N/A	Equity/Index	BMO	12/11/2023	12/06/2024	12/06/2024	Closing Sale	121	557,288	4549.34	35,670		65,212		35,670					29,542			.0002
S&P 500 - CAPPED TA2303911		N/A	Equity/Index	BAR	03/22/2023	03/20/2024	03/20/2024	Closing Sale	854	3,424,941	3951.57	241,349		438,700		241,349					197,351			.0002
S&P 500 - CAPPED TA2308939		N/A	Equity/Index	TOCC	11/29/2023	11/22/2024	11/22/2024	Closing Sale	1,000	4,571,330	4559.34	89,195		138,580		89,195					49,385			.0002
S&P 500 - CAPPED TA2308254		N/A	Equity/Index	BNP	10/20/2023	10/18/2024	10/18/2024	Closing Sale	575	2,446,286	4314.60000000004	62,865		106,617		62,865					43,752			.0002
S&P 500 - CAPPED TA2306194		N/A	Equity/Index	RBC	07/13/2023	07/11/2024	07/11/2024	Closing Sale	171	768,866	4439.26	38,338		60,729		38,338					22,391			.0002
S&P 500 - CAPPED TA2309253		N/A	Equity/Index	SG	12/18/2023	12/13/2024	12/13/2024	Closing Sale	759	3,591,823	4719.55	233,514		465,677		233,514					232,163			.0002
S&P 500 - CAPPED TA2307227		N/A	Equity/Index	TOCC	08/29/2023	08/26/2024	08/26/2024	Closing Sale	600	2,677,428	4405.71	77,181		118,392		77,181					41,211			.0002
S&P 500 - CAPPED TA2307193		N/A	Equity/Index	BAR	08/28/2023	08/23/2024	08/23/2024	Closing Sale	3,097	13,693,571	4405.71	495,179		799,552		495,179					304,373			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2304897		N/A	Equity/Index	SG-	05/18/2023	05/16/2024	05/16/2024	Closing Sale	2,561	10,690,382	4109.89999999996	209,464		315,771		209,464					106,307			0002
S&P 500 - CAPPED TA2308875		N/A	Equity/Index	BMO-	11/27/2023	11/15/2024	11/15/2024	Closing Sale	321	1,461,250	4548.93	122,644		424,262		122,644					301,618			0002
S&P 500 - CAPPED TA2306721		N/A	Equity/Index	BNP-	08/03/2023	08/02/2024	08/02/2024	Closing Sale	100	451,339	4501.89000000003	8,910		13,541		8,910					4,631			0002
S&P 500 - CAPPED TA2309404		N/A	Equity/Index	SG-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	1,187	5,653,040	4746.75	361,347		732,474		361,347					371,127			0002
S&P 500 - CAPPED TA2306311		N/A	Equity/Index	BNP-	07/17/2023	07/12/2024	07/12/2024	Closing Sale	1,036	4,676,545	4510.04	95,157		141,973		95,157					46,817			0002
S&P 500 - CAPPED TA2305374		N/A	Equity/Index	BMO-	06/12/2023	06/07/2024	06/07/2024	Closing Sale	103	448,017	4293.93	21,744		37,593		21,744					15,849			0002
S&P 500 - CAPPED TA2305102		N/A	Equity/Index	TOCC-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	100	420,320	4115.24	25,327		41,148		25,327					15,821			0002
S&P 500 - CAPPED TA2307061		N/A	Equity/Index	TOCC-	08/21/2023	08/02/2024	08/02/2024	Closing Sale	300	1,309,356	4513.39000000003	55,859		112,710		55,859					56,851			0002
S&P 500 - CAPPED TA2304303		N/A	Equity/Index	SG-	04/14/2023	04/12/2024	04/12/2024	Closing Sale	1,900	7,874,341	4146.22	227,031		374,186		227,031					147,155			0002
S&P 500 - CAPPED TA2302997		N/A	Equity/Index	BAR-	01/06/2023	01/08/2024	01/08/2024	Closing Sale	6,598	25,700,000	3895.08	893,313		1,631,967		893,313					738,654			0002
S&P 500 - CAPPED TA2303781		N/A	Equity/Index	TOCC-	03/14/2023	03/08/2024	03/08/2024	Closing Sale	800	3,112,032	3861.59	211,772		401,572		211,772					189,799			0002
S&P 500 - CAPPED TA2304871		N/A	Equity/Index	RBC-	05/17/2023	05/15/2024	05/15/2024	Closing Sale	2,700	11,230,029	4136.28	493,533		813,942		493,533					320,409			0002
S&P 500 - CAPPED TA2307594		N/A	Equity/Index	BNP-	09/15/2023	09/13/2024	09/13/2024	Closing Sale	135	600,000	4465.01	51,786		156,527		51,786					104,742			0002
S&P 500 - CAPPED TA2308634		N/A	Equity/Index	RBC-	11/10/2023	10/25/2024	10/25/2024	Closing Sale	150	656,061	4137.22999999996	29,310		27,137		29,310					(2,174)			0002
S&P 500 - CAPPED TA2306041		N/A	Equity/Index	BMO-	07/07/2023	07/05/2024	07/05/2024	Closing Sale	725	3,202,470	4446.82	180,677		338,466		180,677					157,789			0002
S&P 500 - CAPPED TA2304017		N/A	Equity/Index	TOCC-	03/28/2023	03/25/2024	03/25/2024	Closing Sale	2,400	9,543,048	3970.99	175,381		285,816		175,381					110,435			0002
S&P 500 - CAPPED TA2304902		N/A	Equity/Index	SG-	05/18/2023	05/16/2024	05/16/2024	Closing Sale	366	1,527,794	4109.89999999996	90,384		151,626		90,384					61,243			0002
S&P 500 - CAPPED TA2308866		N/A	Equity/Index	TOCC-	11/24/2023	11/21/2024	11/21/2024	Closing Sale	6,100	27,792,149	4538.18999999996	1,233,758		2,076,135		1,233,758					842,377			0002
S&P 500 - CAPPED TA2304615		N/A	Equity/Index	TOCC-	05/05/2023	05/06/2024	05/06/2024	Closing Sale	200	827,250	4180.51	72,302		199,996		72,302					127,694			0002
S&P 500 - CAPPED TA2304587		N/A	Equity/Index	BAR-	05/02/2023	04/30/2024	04/30/2024	Closing Sale	464	1,906,961	4169.47999999996	51,202		87,060		51,202					35,858			0002
S&P 500 - CAPPED TA2308565		N/A	Equity/Index	TOCC-	11/09/2023	11/04/2024	11/04/2024	Closing Sale	400	1,739,240	4358.34	48,958		80,304		48,958					31,346			0002
S&P 500 - CAPPED TA2305155		N/A	Equity/Index	BMO-	06/01/2023	05/29/2024	05/29/2024	Closing Sale	190	800,000	4221.02000000004	29,961		48,961		29,961					19,000			0002
S&P 500 - CAPPED TA2304594		N/A	Equity/Index	SG-	05/03/2023	05/01/2024	05/01/2024	Closing Sale	226	930,386	4167.87	49,487		92,314		49,487					42,827			0002
S&P 500 - CAPPED TA2304689		N/A	Equity/Index	SG-	05/10/2023	05/08/2024	05/08/2024	Closing Sale	650	2,690,116	4138.12	155,727		280,755		155,727					125,028			0002
S&P 500 - CAPPED TA2303708		N/A	Equity/Index	BMO-	03/08/2023	03/07/2024	03/07/2024	Closing Sale	600	2,394,756	3986.37	69,336		113,610		69,336					44,274			0002
S&P 500 - CAPPED TA2308787		N/A	Equity/Index	TOCC-	11/21/2023	11/18/2024	11/18/2024	Closing Sale	500	2,264,595	4514.02000000004	149,878		293,390		149,878					143,512			0002
S&P 500 - CAPPED TA2306507		N/A	Equity/Index	TOCC-	07/21/2023	07/05/2024	07/05/2024	Closing Sale	300	1,365,327	4411.59	68,954		103,314		68,954					34,360			0002
S&P 500 - CAPPED TA2307167		N/A	Equity/Index	BMO-	08/25/2023	08/16/2024	08/16/2024	Closing Sale	200	876,792	4369.71	25,142		39,328		25,142					14,186			0002
S&P 500 - CAPPED TA2303531		N/A	Equity/Index	BAR-	02/24/2023	02/21/2024	02/21/2024	Closing Sale	749	2,961,201	3997.34	188,628		389,218		188,628					200,590			0002
S&P 500 - CAPPED TA2305287		N/A	Equity/Index	BMO-	06/08/2023	06/06/2024	06/06/2024	Closing Sale	200	856,686	4283.85000000004	25,876		41,006		25,876					15,130			0002
S&P 500 - CAPPED TA2303965		N/A	Equity/Index	TOCC-	03/24/2023	03/21/2024	03/21/2024	Closing Sale	200	785,248	4002.87	45,947		94,060		45,947					48,113			0002
S&P 500 - CAPPED TA2303284		N/A	Equity/Index	TOCC-	02/03/2023	02/02/2024	02/02/2024	Closing Sale	1,400	5,847,772	4179.76	109,628		175,476		109,628					65,848			0002
S&P 500 - CAPPED TA2309492		N/A	Equity/Index	BNP-	12/29/2023	12/20/2024	12/20/2024	Closing Sale	310	1,477,804	4754.63	91,097		174,701		91,097					83,604			0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2400013		N/A	Equity/Index	BMO-	01/03/2024	12/27/2024	12/27/2024	Closing Sale	1,294	6,094,740	4783.35000000004		327,550	690,440		327,550					362,889			.0002
S&P 500 - CAPPED TA2306097		N/A	Equity/Index	RBC-	07/10/2023	05/31/2024	05/31/2024	Closing Sale	622	2,736,197	4221.02000000004	79,821		111,039		79,821					31,218			.0002
S&P 500 - CAPPED TA2306269		N/A	Equity/Index	TOCC-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	1,900	8,589,273	4472.16	172,132		255,056		172,132					82,924			.0002
S&P 500 - CAPPED TA2305865		N/A	Equity/Index	BNP-	06/29/2023	01/17/2024	01/17/2024	Closing Sale	713	3,130,562	4222.05	145,473		205,166		145,473					59,692			.0002
S&P 500 - CAPPED TA2309091		N/A	Equity/Index	TOCC-	12/07/2023	12/05/2024	12/05/2024	Closing Sale	5,200	23,832,068	4567.18	1,051,572		1,783,548		1,051,572					731,976			.0002
S&P 500 - CAPPED TA2307893		N/A	Equity/Index	TOCC-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	1,400	6,030,570	4274.51	169,030		269,766		169,030					100,736			.0002
S&P 500 - CAPPED TA2309441		N/A	Equity/Index	BMO-	12/28/2023	12/26/2024	12/26/2024	Closing Sale	275	1,317,767	4774.75	80,256		155,856		80,256					75,600			.0002
S&P 500 - CAPPED TA2303677		N/A	Equity/Index	BOA-	03/07/2023	03/01/2024	03/01/2024	Closing Sale	1,400	5,612,432	3981.35	243,838		418,040		243,838					174,202			.0002
S&P 500 - CAPPED TA2305330		N/A	Equity/Index	RBC-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	470	2,021,287	4267.52000000004	86,861		140,403		86,861					53,542			.0002
S&P 500 - CAPPED TA2303165		N/A	Equity/Index	BOA-	01/25/2023	01/25/2024	01/25/2024	Closing Sale	4,731	19,000,000	4016.22	642,770		1,100,101		642,770					457,330			.0002
S&P 500 - CAPPED TA2304933		N/A	Equity/Index	RBC-	05/19/2023	05/16/2024	05/16/2024	Closing Sale	870	3,646,866	4109.89999999996	169,389		268,178		169,389					98,789			.0002
S&P 500 - CAPPED TA2308985		N/A	Equity/Index	BOA-	12/01/2023	11/29/2024	11/29/2024	Closing Sale	969	4,448,563	4550.58	297,716		573,241		297,716					275,525			.0002
S&P 500 - CAPPED TA2305603		N/A	Equity/Index	TOCC-	06/16/2023	01/03/2024	01/03/2024	Closing Sale	1,200	5,316,408	4065.06	243,775		307,364		243,775					63,589			.0002
S&P 500 - CAPPED TA2306847		N/A	Equity/Index	BMO-	08/09/2023	08/07/2024	08/07/2024	Closing Sale	125	560,901	4518.43999999996	14,671		23,184		14,671					8,513			.0002
S&P 500 - CAPPED TA2303966		N/A	Equity/Index	TOCC-	03/24/2023	03/21/2024	03/21/2024	Closing Sale	200	785,248	4002.87	49,255		104,066		49,255					54,811			.0002
S&P 500 - CAPPED TA2305307		N/A	Equity/Index	RBC-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	233	1,000,000	4328.52000000004	83,201		236,916		83,201					153,715			.0002
S&P 500 - CAPPED TA2307962		N/A	Equity/Index	BOA-	10/05/2023	10/04/2024	10/04/2024	Closing Sale	100	425,289	4258.18999999996	14,673		24,582		14,673					9,909			.0002
S&P 500 - CAPPED TA2304314		N/A	Equity/Index	BMO-	04/17/2023	04/12/2024	04/12/2024	Closing Sale	2,000	8,265,140	4091.95	370,120		613,800		370,120					243,680			.0002
S&P 500 - CAPPED TA2308420		N/A	Equity/Index	SG-	10/31/2023	10/25/2024	10/25/2024	Closing Sale	1,500	6,251,700	4117.37	117,825		187,185		117,825					69,360			.0002
S&P 500 - CAPPED TA2303705		N/A	Equity/Index	BMO-	03/08/2023	03/06/2024	03/06/2024	Closing Sale	1,600	6,386,016	4048.42	265,072		485,808		265,072					220,736			.0002
S&P 500 - CAPPED TA2306326		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	171	771,901	4198.05	18,288		23,164		18,288					4,875			.0002
S&P 500 - CAPPED TA2306518		N/A	Equity/Index	TOCC-	07/21/2023	03/13/2024	03/13/2024	Closing Sale	400	1,820,436	3855.76	155,902		183,292		155,902					27,390			.0002
S&P 500 - CAPPED TA2305094		N/A	Equity/Index	TOCC-	05/26/2023	05/23/2024	05/23/2024	Closing Sale	600	2,521,920	4145.58	117,165		186,525		117,165					69,359			.0002
S&P 500 - CAPPED TA2307625		N/A	Equity/Index	BNP-	09/19/2023	09/13/2024	09/13/2024	Closing Sale	229	1,018,591	4450.32	45,100		76,520		45,100					31,420			.0002
S&P 500 - CAPPED TA2306760		N/A	Equity/Index	BAR-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	201	900,000	4478.03	80,515		174,557		80,515					94,043			.0002
S&P 500 - CAPPED TA2306844		N/A	Equity/Index	BAR-	08/09/2023	08/07/2024	08/07/2024	Closing Sale	105	470,816	4518.43999999996	39,671		71,511		39,671					31,840			.0002
S&P 500 - CAPPED TA2309498		N/A	Equity/Index	BNP-	12/29/2023	12/23/2024	12/23/2024	Closing Sale	63	300,328	4754.63	18,511		35,400		18,511					16,889			.0002
S&P 500 - CAPPED TA2308790		N/A	Equity/Index	TOCC-	11/21/2023	11/19/2024	11/19/2024	Closing Sale	100	452,919	4514.02000000004	15,950		25,952		15,950					10,002			.0002
S&P 500 - CAPPED TA2307973		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	10/03/2024	Closing Sale	320	1,354,381	4229.45	58,179		101,507		58,179					43,328			.0002
S&P 500 - CAPPED TA2307309		N/A	Equity/Index	TOCC-	08/30/2023	08/28/2024	08/28/2024	Closing Sale	2,000	9,030,240	4433.31000000004	184,791		273,600		184,791					88,809			.0002
S&P 500 - CAPPED TA2306616		N/A	Equity/Index	RBC-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	349	1,600,000	4582.22999999996	137,439		306,181		137,439					168,742			.0002
S&P 500 - CAPPED TA2307073		N/A	Equity/Index	TOCC-	08/21/2023	07/17/2024	07/17/2024	Closing Sale	300	1,309,356	4522.79	36,203		67,742		36,203					31,539			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305247		N/A	Equity/Index	TOCC-	06/06/2023	06/03/2024	06/03/2024	Closing Sale	1,700	7,268,945	4282.37	142,877		220,677		142,877					77,800			.0002
S&P 500 - CAPPED TA2309418		N/A	Equity/Index	BMO-	12/27/2023	12/24/2024	12/24/2024	Closing Sale	255	1,217,880	4754.63	32,247		51,655		32,247					19,408			.0002
S&P 500 - CAPPED TA2303650		N/A	Equity/Index	TOCC-	03/03/2023	01/24/2024	01/24/2024	Closing Sale	500	2,008,945	4016.95	131,513		261,080		131,513					129,567			.0002
S&P 500 - CAPPED TA2305586		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	596	2,637,950	4372.59	161,534		280,150		161,534					118,616			.0002
S&P 500 - CAPPED TA2305784		N/A	Equity/Index	SG-	06/27/2023	06/21/2024	06/21/2024	Closing Sale	600	2,628,396	4348.33	133,218		220,806		133,218					87,588			.0002
S&P 500 - CAPPED TA2305875		N/A	Equity/Index	BNP-	06/29/2023	01/31/2024	01/31/2024	Closing Sale	165	724,464	4198.93	22,760		30,258		22,760					7,498			.0002
S&P 500 - CAPPED TA2307722		N/A	Equity/Index	SG-	09/22/2023	08/22/2024	08/22/2024	Closing Sale	300	1,305,768	4387.55	35,463		58,941		35,463					23,478			.0002
S&P 500 - CAPPED TA2306322		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Sale	155	699,676	4191.97999999996	19,138		24,284		19,138					5,146			.0002
S&P 500 - CAPPED TA2306906		N/A	Equity/Index	BNP-	08/14/2023	07/12/2024	07/12/2024	Closing Sale	75	335,773	4510.04	8,158		13,122		8,158					4,964			.0002
S&P 500 - CAPPED TA2308326		N/A	Equity/Index	SG-	10/25/2023	10/23/2024	10/23/2024	Closing Sale	648	2,734,735	4217.04	122,070		211,779		122,070					89,709			.0002
S&P 500 - CAPPED TA2307662		N/A	Equity/Index	BMO-	09/21/2023	09/18/2024	09/18/2024	Closing Sale	408	1,780,002	4453.53	73,008		136,276		73,008					63,269			.0002
S&P 500 - CAPPED TA2304767		N/A	Equity/Index	RBC-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	267	1,100,000	4124.08	101,365		293,030		101,365					191,664			.0002
S&P 500 - CAPPED TA2309439		N/A	Equity/Index	BMO-	12/28/2023	12/26/2024	12/26/2024	Closing Sale	173	828,995	4774.75	44,037		80,538		44,037					36,501			.0002
S&P 500 - CAPPED TA2305730		N/A	Equity/Index	RBC-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	1,820	7,925,481	4365.68999999996	156,174		238,675		156,174					82,501			.0002
S&P 500 - CAPPED TA2309257		N/A	Equity/Index	SG-	12/18/2023	11/21/2024	11/21/2024	Closing Sale	38	179,828	4538.18999999996	12,702		20,228		12,702					7,526			.0002
S&P 500 - CAPPED TA2305781		N/A	Equity/Index	SG-	06/27/2023	06/21/2024	06/21/2024	Closing Sale	600	2,628,396	4348.33	76,482		117,546		76,482					41,064			.0002
S&P 500 - CAPPED TA2307717		N/A	Equity/Index	SG-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	600	2,611,536	4402.2	91,854		158,478		91,854					66,624			.0002
S&P 500 - CAPPED TA2304053		N/A	Equity/Index	RBC-	03/30/2023	03/28/2024	03/28/2024	Closing Sale	600	2,429,148	3971.27	67,260		107,022		67,260					39,762			.0002
S&P 500 - CAPPED TA2304324		N/A	Equity/Index	TOCC-	04/18/2023	04/17/2024	04/17/2024	Closing Sale	500	2,072,435	4151.32	57,473		93,385		57,473					35,912			.0002
S&P 500 - CAPPED TA2304833		N/A	Equity/Index	BAR-	05/15/2023	05/09/2024	05/09/2024	Closing Sale	560	2,312,839	4119.17	102,995		173,006		102,995					70,011			.0002
S&P 500 - CAPPED TA2305009		N/A	Equity/Index	TOCC-	05/23/2023	05/21/2024	05/21/2024	Closing Sale	600	2,502,486	4191.97999999996	69,783		112,128		69,783					42,345			.0002
S&P 500 - CAPPED TA2303876		N/A	Equity/Index	BNP-	03/20/2023	03/15/2024	03/15/2024	Closing Sale	1,750	6,885,935	3916.64	126,630		205,625		126,630					78,995			.0002
S&P 500 - CAPPED TA2308424		N/A	Equity/Index	SG-	10/31/2023	10/25/2024	10/25/2024	Closing Sale	300	1,250,340	4117.37	69,780		123,522		69,780					53,742			.0002
S&P 500 - CAPPED TA2306764		N/A	Equity/Index	TOCC-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	1,600	7,238,048	4513.3900000000003	142,633		216,880		142,633					74,247			.0002
S&P 500 - CAPPED TA2304548		N/A	Equity/Index	BAR-	05/01/2023	04/26/2024	04/26/2024	Closing Sale	455	1,901,841	4135.3500000000004	54,291		84,671		54,291					30,380			.0002
S&P 500 - CAPPED TA2303714		N/A	Equity/Index	SG-	03/09/2023	03/07/2024	03/07/2024	Closing Sale	651	2,583,865	3986.37	169,071		337,368		169,071					168,297			.0002
S&P 500 - CAPPED TA2308178		N/A	Equity/Index	BAR-	10/17/2023	10/14/2024	10/14/2024	Closing Sale	600	2,621,670	4327.78	96,366		155,802		96,366					59,436			.0002
S&P 500 - CAPPED TA2305115		N/A	Equity/Index	TOCC-	05/30/2023	05/24/2024	05/24/2024	Closing Sale	700	2,937,179	4205.45	176,369		313,831		176,369					137,462			.0002
S&P 500 - CAPPED TA2304304		N/A	Equity/Index	SG-	04/14/2023	03/22/2024	03/22/2024	Closing Sale	700	2,901,073	3948.72	137,137		207,305		137,137					70,168			.0002
S&P 500 - CAPPED TA2306763		N/A	Equity/Index	TOCC-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	1,000	4,523,780	4513.3900000000003	130,606		203,650		130,606					73,044			.0002
S&P 500 - CAPPED TA2303680		N/A	Equity/Index	BOA-	03/07/2023	03/04/2024	03/04/2024	Closing Sale	300	1,202,664	4045.64	28,605		48,549		28,605					19,944			.0002
S&P 500 - CAPPED TA2307650		N/A	Equity/Index	RBC-	09/20/2023	09/20/2024	09/20/2024	Closing Sale	409	1,800,000	4422.45	154,080		523,416		154,080					369,336			.0002
S&P 500 - CAPPED TA2307913		N/A	Equity/Index	BAR-	10/02/2023	09/27/2024	09/27/2024	Closing Sale	30	128,577	4299.7	7,404		13,867		7,404					6,463			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2306933		N/A	Equity/Index	BAR-	08/15/2023	08/09/2024	08/09/2024	Closing Sale	272	1,212,266	4464.05	50,769		84,995		50,769					34,226			.0002
S&P 500 - CAPPED TA2309386		N/A	Equity/Index	TOCC-	12/22/2023	12/23/2024	12/23/2024	Closing Sale	800	3,803,704	4768.8900000003	312,950		964,094		312,950					651,144			.0002
S&P 500 - CAPPED TA2304378		N/A	Equity/Index	BAR-	04/20/2023	04/18/2024	04/18/2024	Closing Sale	3,757	15,538,163	4154.87	677,913		1,170,756		677,913					492,843			.0002
S&P 500 - CAPPED TA2308858		N/A	Equity/Index	TOCC-	11/24/2023	11/08/2024	11/08/2024	Closing Sale	100	455,609	4347.3500000000 04	10,415		14,478		10,415					4,063			.0002
S&P 500 - CAPPED TA2308640		N/A	Equity/Index	RBC-	11/10/2023	11/01/2024	11/01/2024	Closing Sale	600	2,624,244	4358.34	154,176		198,000		154,176					43,824			.0002
S&P 500 - CAPPED TA2308931		N/A	Equity/Index	TOCC-	11/29/2023	11/07/2024	11/07/2024	Closing Sale	600	2,742,798	4378.38	133,455		196,692		133,455					63,237			.0002
S&P 500 - CAPPED TA2307823		N/A	Equity/Index	TOCC-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	1,700	7,264,117	4337.4399999999 96	133,222		222,632		133,222					89,410			.0002
S&P 500 - CAPPED TA2304124		N/A	Equity/Index	TOCC-	04/04/2023	04/03/2024	04/03/2024	Closing Sale	200	820,920	4124.51	20,857		35,050		20,857					14,193			.0002
S&P 500 - CAPPED TA2309241		N/A	Equity/Index	TOCC-	12/15/2023	12/13/2024	12/13/2024	Closing Sale	600	2,836,614	4707.09	184,353		367,128		184,353					182,775			.0002
S&P 500 - CAPPED TA2306818		N/A	Equity/Index	BAR-	08/08/2023	08/05/2024	08/05/2024	Closing Sale	517	2,314,418	4478.03	63,591		99,295		63,591					35,704			.0002
S&P 500 - CAPPED TA2307165		N/A	Equity/Index	BMO-	08/25/2023	08/16/2024	08/16/2024	Closing Sale	190	832,952	4369.71	21,489		33,210		21,489					11,721			.0002
S&P 500 - CAPPED TA2307056		N/A	Equity/Index	TOCC-	08/21/2023	08/01/2024	08/01/2024	Closing Sale	300	1,309,356	4576.7299999999 96	60,584		147,500		60,584					86,916			.0002
S&P 500 - CAPPED TA2307464		N/A	Equity/Index	BMO-	09/07/2023	09/05/2024	09/05/2024	Closing Sale	1,343	5,967,137	4496.83	117,123		182,554		117,123					65,431			.0002
S&P 500 - CAPPED TA2307345		N/A	Equity/Index	BMO-	08/31/2023	07/26/2024	07/26/2024	Closing Sale	300	1,359,198	4537.41	42,339		68,061		42,339					25,722			.0002
S&P 500 - CAPPED TA2305265		N/A	Equity/Index	BMO-	06/07/2023	06/05/2024	06/05/2024	Closing Sale	2,190	9,347,511	4273.79	193,727		297,271		193,727					103,543			.0002
S&P 500 - CAPPED TA2303704		N/A	Equity/Index	BMO-	03/08/2023	02/23/2024	02/23/2024	Closing Sale	200	798,252	3970.04	49,002		91,310		49,002					42,308			.0002
S&P 500 - CAPPED TA2306971		N/A	Equity/Index	SG-	08/17/2023	08/15/2024	08/15/2024	Closing Sale	2,003	8,770,356	4437.8599999999 97	166,970		268,542		166,970					101,572			.0002
S&P 500 - CAPPED TA2307611		N/A	Equity/Index	BAR-	09/18/2023	09/13/2024	09/13/2024	Closing Sale	70	311,642	4505.1000000000 04	13,313		23,652		13,313					10,338			.0002
S&P 500 - CAPPED TA2304127		N/A	Equity/Index	RBC-	04/04/2023	04/04/2024	04/04/2024	Closing Sale	366	1,500,000	4118.2325799999 99	138,375		376,400		138,375					238,025			.0002
S&P 500 - CAPPED TA2304827		N/A	Equity/Index	BAR-	05/15/2023	05/09/2024	05/09/2024	Closing Sale	305	1,259,671	4119.17	47,797		78,473		47,797					30,677			.0002
S&P 500 - CAPPED TA2304649		N/A	Equity/Index	SG-	05/08/2023	05/03/2024	05/03/2024	Closing Sale	1,800	7,440,066	4136.25	140,850		223,362		140,850					82,512			.0002
S&P 500 - CAPPED TA2309497		N/A	Equity/Index	BNP-	12/29/2023	12/23/2024	12/23/2024	Closing Sale	164	781,806	5087.93	15,860		37,492		15,860					21,632			.0002
S&P 500 - CAPPED TA2306949		N/A	Equity/Index	BAR-	08/15/2023	08/13/2024	08/13/2024	Closing Sale	762	3,396,127	4464.05	94,823		150,876		94,823					56,053			.0002
S&P 500 - CAPPED TA2305847		N/A	Equity/Index	BNP-	06/28/2023	01/09/2024	01/09/2024	Closing Sale	717	3,132,473	4129.8999999999 96	144,174		192,272		144,174					48,098			.0002
S&P 500 - CAPPED TA2400015		N/A	Equity/Index	BMO-	01/03/2024	12/27/2024	12/27/2024	Closing Sale	964	4,540,440	4783.3500000000 04		117,328	203,259		117,328					85,931			.0002
S&P 500 - CAPPED TA2304596		N/A	Equity/Index	SG-	05/03/2023	04/26/2024	04/26/2024	Closing Sale	850	3,499,238	4169.4799999999 96	149,617		265,804		149,617					116,187			.0002
S&P 500 - CAPPED TA2303969		N/A	Equity/Index	TOCC-	03/24/2023	03/07/2024	03/07/2024	Closing Sale	1,000	3,926,240	3986.37	161,766		298,880		161,766					137,114			.0002
S&P 500 - CAPPED TA2306893		N/A	Equity/Index	TOCC-	08/11/2023	08/09/2024	08/09/2024	Closing Sale	1,300	5,810,740	4467.71	113,393		175,162		113,393					61,769			.0002
S&P 500 - CAPPED TA2305096		N/A	Equity/Index	TOCC-	05/26/2023	05/23/2024	05/23/2024	Closing Sale	700	2,942,240	4145.58	185,301		313,428		185,301					128,127			.0002
S&P 500 - CAPPED TA2307731		N/A	Equity/Index	SG-	09/22/2023	08/29/2024	08/29/2024	Closing Sale	142	618,064	4497.63	19,947		38,319		19,947					18,372			.0002
S&P 500 - CAPPED TA2309134		N/A	Equity/Index	BMO-	12/11/2023	12/06/2024	12/06/2024	Closing Sale	1,111	5,116,922	4585.59	150,007		234,377		150,007					84,369			.0002
S&P 500 - CAPPED TA2303556		N/A	Equity/Index	TOCC-	02/27/2023	02/23/2024	02/23/2024	Closing Sale	1,300	5,179,187	3970.04	141,109		235,001		141,109					93,892			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2308025		N/A	Equity/Index	TOCC-	10/06/2023	09/12/2024	09/12/2024	Closing Sale	100	428,600	4461.89999999996	10,042		19,337		10,042					9,295			.0002
S&P 500 - CAPPED TA2305790		N/A	Equity/Index	SG-	06/27/2023	06/24/2024	06/24/2024	Closing Sale	100	438,066	4348.33	15,364		23,867		15,364					8,503			.0002
S&P 500 - CAPPED TA2305958		N/A	Equity/Index	BMO-	07/03/2023	06/28/2024	06/28/2024	Closing Sale	770	3,426,762	4396.43999999996	107,623		162,177		107,623					54,555			.0002
S&P 500 - CAPPED TA2306190		N/A	Equity/Index	RBC-	07/13/2023	07/11/2024	07/11/2024	Closing Sale	2,164	9,729,972	4439.26	201,815		288,202		201,815					86,387			.0002
S&P 500 - CAPPED TA2306729		N/A	Equity/Index	RBC-	08/03/2023	08/01/2024	08/01/2024	Closing Sale	700	3,156,748	4576.72999999996	95,452		160,188		95,452					64,736			.0002
S&P 500 - CAPPED TA2305005		N/A	Equity/Index	TOCC-	05/23/2023	05/20/2024	05/20/2024	Closing Sale	2,400	10,009,944	4191.97999999996	194,077		304,704		194,077					110,627			.0002
S&P 500 - CAPPED TA2309295		N/A	Equity/Index	SG-	12/20/2023	12/16/2024	12/16/2024	Closing Sale	1,679	8,010,509	4719.18999999996	360,313		594,265		360,313					233,952			.0002
S&P 500 - CAPPED TA2304068		N/A	Equity/Index	BAR-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	400	1,622,036	4027.81	45,604		72,500		45,604					26,896			.0002
S&P 500 - CAPPED TA2304612		N/A	Equity/Index	RBC-	05/05/2023	05/01/2024	05/01/2024	Closing Sale	600	2,469,600	4167.87	148,758		293,832		148,758					145,074			.0002
S&P 500 - CAPPED TA2304578		N/A	Equity/Index	BAR-	05/02/2023	04/26/2024	04/26/2024	Closing Sale	927	3,809,812	4135.3500000000004	164,264		287,509		164,264					123,245			.0002
S&P 500 - CAPPED TA2306792		N/A	Equity/Index	BAR-	08/07/2023	08/02/2024	08/02/2024	Closing Sale	1,487	6,703,679	4501.8900000000003	131,481		201,176		131,481					69,696			.0002
S&P 500 - CAPPED TA2307019		N/A	Equity/Index	BAR-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	499	2,176,868	4404.33	88,607		153,842		88,607					65,234			.0002
S&P 500 - CAPPED TA2303573		N/A	Equity/Index	BNP-	02/28/2023	02/23/2024	02/23/2024	Closing Sale	500	1,992,340	4012.32	130,920		260,800		130,920					129,880			.0002
S&P 500 - CAPPED TA2306864		N/A	Equity/Index	BAR-	08/10/2023	07/19/2024	07/19/2024	Closing Sale	293	1,314,008	4713.91	7,908		13,976		7,908					6,068			.0002
S&P 500 - CAPPED TA2308260		N/A	Equity/Index	BMO-	10/20/2023	10/22/2024	10/22/2024	Closing Sale	118	500,000	4245.7	47,021		190,043		47,021					143,022			.0002
S&P 500 - CAPPED TA2307408		N/A	Equity/Index	BMO-	09/05/2023	08/30/2024	08/30/2024	Closing Sale	786	3,538,045	4507.66	202,702		378,231		202,702					175,530			.0002
S&P 500 - CAPPED TA2308944		N/A	Equity/Index	TOCC-	11/29/2023	11/25/2024	11/25/2024	Closing Sale	2,800	12,799,724	4559.34	252,183		392,000		252,183					139,817			.0002
S&P 500 - CAPPED TA2304579		N/A	Equity/Index	BAR-	05/02/2023	04/26/2024	04/26/2024	Closing Sale	2,366	9,723,858	4169.47999999996	411,022		739,872		411,022					328,850			.0002
S&P 500 - CAPPED TA2308852		N/A	Equity/Index	TOCC-	11/24/2023	11/01/2024	11/01/2024	Closing Sale	200	911,218	4358.34	19,755		27,482		19,755					7,727			.0002
S&P 500 - CAPPED TA2307381		N/A	Equity/Index	BAR-	09/01/2023	08/29/2024	08/29/2024	Closing Sale	100	450,202	4497.63	26,034		46,971		26,034					20,937			.0002
S&P 500 - CAPPED TA2308043		N/A	Equity/Index	BNP-	10/09/2023	10/04/2024	10/04/2024	Closing Sale	77	332,421	4258.18999999996	20,139		35,274		20,139					15,134			.0002
S&P 500 - CAPPED TA2304006		N/A	Equity/Index	RBC-	03/27/2023	03/22/2024	03/22/2024	Closing Sale	262	1,043,423	3936.97	72,197		134,094		72,197					61,898			.0002
S&P 500 - CAPPED TA2303880		N/A	Equity/Index	BNP-	03/20/2023	03/01/2024	03/01/2024	Closing Sale	300	1,180,446	3981.35	49,125		89,580		49,125					40,455			.0002
S&P 500 - CAPPED TA2303808		N/A	Equity/Index	SG-	03/16/2023	03/14/2024	03/14/2024	Closing Sale	2,038	8,065,731	3919.29	150,547		239,628		150,547					89,081			.0002
S&P 500 - CAPPED TA2307519		N/A	Equity/Index	TOCC-	09/12/2023	09/06/2024	09/06/2024	Closing Sale	200	891,730	4457.49	32,671		53,494		32,671					20,823			.0002
S&P 500 - CAPPED TA2308522		N/A	Equity/Index	BNP-	11/06/2023	11/01/2024	11/01/2024	Closing Sale	1,174	5,121,258	4317.78	99,567		153,524		99,567					53,957			.0002
S&P 500 - CAPPED TA2308136		N/A	Equity/Index	BNP-	10/13/2023	10/11/2024	10/11/2024	Closing Sale	524	2,274,700	4376.95	61,235		102,526		61,235					41,291			.0002
S&P 500 - CAPPED TA2308688		N/A	Equity/Index	SG-	11/15/2023	11/13/2024	11/13/2024	Closing Sale	425	1,918,612	4411.55	60,384		90,755		60,384					30,371			.0002
S&P 500 - CAPPED TA2303871		N/A	Equity/Index	BMO-	03/20/2023	03/20/2024	03/20/2024	Closing Sale	531	2,100,000	3973.3	204,331		664,994		204,331					460,663			.0002
S&P 500 - CLIQUET TA2304163		N/A	Equity/Index	BMO-	04/06/2023	04/05/2024	04/05/2024	Closing Sale	3,900,000	3,900,000	4105.0200000000004	62,010		315,810		62,010					253,800			.0002
S&P 500 - CLIQUET TA2307697		N/A	Equity/Index	BMO-	09/22/2023	09/23/2024	04/17/2024	Closing Sale	9,600,000	9,600,000	4320.0600000000004	24,600		26,280		24,600					1,680			.0002
S&P 500 - CLIQUET TA2307697		N/A	Equity/Index	BMO-	09/22/2023	09/23/2024	09/23/2024	Closing Sale	9,600,000	9,600,000	4320.0600000000004	196,800		834,119		196,800					637,319			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2308241		N/A	Equity/Index	CITI-	10/20/2023	10/22/2024	10/22/2024	Closing Sale	4,900,000	4,900,000	4224.16	92,610		496,881		92,610					404,271			.0002
S&P 500 - CLIQUET TA2304184		N/A	Equity/Index	BMO-	04/10/2023	04/10/2024	04/10/2024	Closing Sale	5,300,000	5,300,000	4109.1099999999 97	85,330		529,354		85,330					444,024			.0002
S&P 500 - CLIQUET TA2304027		N/A	Equity/Index	BMO-	03/28/2023	03/28/2024	03/28/2024	Closing Sale	6,500,000	6,500,000	3971.27	101,400		96,099		101,400					(5,301)			.0002
S&P 500 - CLIQUET TA2303186		N/A	Equity/Index	JPM-	01/27/2023	01/26/2024	01/26/2024	Expiration	10,000,000	10,000,000	4070.56	205,000				205,000					(205,000)			.0002
S&P 500 - CLIQUET TA2306013		N/A	Equity/Index	UBS-	07/07/2023	07/08/2024	07/08/2024	Closing Sale	4,500,000	4,500,000	4398.95	110,250		398,411		110,250					288,161			.0002
S&P 500 - CLIQUET TA2303996		N/A	Equity/Index	UBS-	03/27/2023	03/27/2024	03/27/2024	Closing Sale	3,300,000	3,300,000	3977.53	51,810		100,429		51,810					48,619			.0002
S&P 500 - CLIQUET TA2303453		N/A	Equity/Index	UBS-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	2,300,000	2,300,000	4079.09	47,150		49,634		47,150					2,484			.0002
S&P 500 - CLIQUET TA2308132		N/A	Equity/Index	CITI-	10/13/2023	10/14/2024	10/14/2024	Closing Sale	7,800,000	7,800,000	4327.78	157,560		846,658		157,560					689,098			.0002
S&P 500 - CLIQUET TA2307994		N/A	Equity/Index	MS-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	4,800,000	4,800,000	4308.5	89,280		373,635		89,280					284,355			.0002
S&P 500 - CLIQUET TA2303063		N/A	Equity/Index	JPM-	01/13/2023	01/12/2024	01/12/2024	Closing Sale	9,300,000	9,300,000	3999.09	164,610		90,191		164,610					(74,419)			.0002
S&P 500 - CLIQUET TA2304754		N/A	Equity/Index	UBS-	05/12/2023	05/14/2024	05/14/2024	Closing Sale	7,700,000	7,700,000	4124.08	140,910		504,698		140,910					363,788			.0002
S&P 500 - CLIQUET TA2304264		N/A	Equity/Index	BMO-	04/13/2023	04/12/2024	04/12/2024	Closing Sale	5,100,000	5,100,000	4146.22	82,620		216,489		82,620					133,869			.0002
S&P 500 - CLIQUET TA2307328		N/A	Equity/Index	JPM-	08/31/2023	08/30/2024	08/30/2024	Closing Sale	2,600,000	2,600,000	4507.66	56,940		34,859		56,940					(22,081)			.0002
S&P 500 - CLIQUET TA2305909		N/A	Equity/Index	UBS-	06/30/2023	07/01/2024	07/01/2024	Closing Sale	5,800,000	5,800,000	4450.38	145,000		18,372		145,000					(126,628)			.0002
S&P 500 - CLIQUET TA2304287		N/A	Equity/Index	BMO-	04/14/2023	04/12/2024	04/12/2024	Closing Sale	3,800,000	3,800,000	4137.6400000000 03	62,320		184,178		62,320					121,858			.0002
S&P 500 - CLIQUET TA2307190		N/A	Equity/Index	JPM-	08/28/2023	08/28/2024	08/28/2024	Closing Sale	4,800,000	4,800,000	4433.3100000000 04	101,760		58,661		101,760					(43,099)			.0002
S&P 500 - CLIQUET TA2307570		N/A	Equity/Index	BMO-	09/15/2023	09/13/2024	09/13/2024	Closing Sale	3,800,000	3,800,000	4450.32	84,740		281,709		84,740					196,969			.0002
S&P 500 - CLIQUET TA2308487		N/A	Equity/Index	GS-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	4,300,000	4,300,000	4358.34	88,580		358,211		88,580					269,631			.0002
S&P 500 - CLIQUET TA2309244		N/A	Equity/Index	CITI-	12/18/2023	12/18/2024	12/18/2024	Closing Sale	5,200,000	5,200,000	4740.5600000000 04	119,080		419,706		119,080					300,626			.0002
S&P 500 - CLIQUET TA2305705		N/A	Equity/Index	UBS-	06/23/2023	06/24/2024	06/24/2024	Closing Sale	9,600,000	9,600,000	4348.33	231,360		209,120		231,360					(22,240)			.0002
S&P 500 - CLIQUET TA2308048		N/A	Equity/Index	BOA-	10/10/2023	10/10/2024	10/10/2024	Closing Sale	7,900,000	7,900,000	4358.24	156,420		752,731		156,420					596,311			.0002
S&P 500 - CLIQUET TA2308919		N/A	Equity/Index	JPM-	11/29/2023	11/29/2024	11/29/2024	Closing Sale	4,500,000	4,500,000	4550.58	96,750		527,680		96,750					430,930			.0002
S&P 500 - CLIQUET TA2306756		N/A	Equity/Index	BMO-	08/04/2023	08/06/2024	08/06/2024	Closing Sale	4,000,000	4,000,000	4478.03	89,200		48,736		89,200					(40,464)			.0002
S&P 500 - CLIQUET TA2305779		N/A	Equity/Index	MS-	06/27/2023	06/21/2024	06/21/2024	Expiration	4,800,000	4,800,000	4365.6899999999 96	117,600				117,600					(117,600)			.0002
S&P 500 - CLIQUET TA2307923		N/A	Equity/Index	MS-	10/03/2023	10/03/2024	10/03/2024	Closing Sale	4,300,000	4,300,000	4229.45	78,260		393,630		78,260					315,370			.0002
S&P 500 - CLIQUET TA2306673		N/A	Equity/Index	UBS-	08/01/2023	08/01/2024	08/01/2024	Expiration	6,200,000	6,200,000	4576.7299999999 96	143,530				143,530					(143,530)			.0002
S&P 500 - CLIQUET TA2303161		N/A	Equity/Index	JPM-	01/25/2023	01/25/2024	01/25/2024	Closing Sale	4,200,000	4,200,000	4016.22	81,480		36,937		81,480					(44,543)			.0002
S&P 500 - CLIQUET TA2303399		N/A	Equity/Index	CITI-	02/10/2023	02/12/2024	02/12/2024	Closing Sale	4,500,000	4,500,000	4090.46	92,250		140,972		92,250					48,722			.0002
S&P 500 - CLIQUET TA2308416		N/A	Equity/Index	MS-	10/31/2023	10/31/2024	10/31/2024	Closing Sale	8,500,000	8,500,000	4193.8	158,100		759,981		158,100					601,881			.0002
S&P 500 - CLIQUET TA2304289		N/A	Equity/Index	BMO-	04/14/2023	04/16/2024	04/16/2024	Closing Sale	6,600,000	6,600,000	4137.6400000000 03	108,240		290,052		108,240					181,812			.0002
S&P 500 - CLIQUET TA2303215		N/A	Equity/Index	BMO-	01/30/2023	01/30/2024	01/30/2024	Closing Sale	9,500,000	9,500,000	4017.77	197,600		94,821		197,600					(102,779)			.0002
S&P 500 - CLIQUET TA2303188		N/A	Equity/Index	JPM-	01/27/2023	01/26/2024	01/26/2024	Expiration	8,400,000	8,400,000	4070.56	172,200				172,200					(172,200)			.0002

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S&P 500 - CLIQUET TA2305706		N/A	Equity/Index	UBS-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	4,500,000	4,500,000	4348.33	108,450		82,062		108,450					(26,388)			.0002
S&P 500 - CLIQUET TA2304802		N/A	Equity/Index	CITI-	05/15/2023	05/15/2024	05/15/2024	Closing Sale	5,200,000	5,200,000	4136.28	95,680		310,822		95,680					215,142			.0002
S&P 500 - CLIQUET TA2305963		N/A	Equity/Index	BMO-	07/03/2023	07/03/2024	07/03/2024	Closing Sale	2,600,000	2,600,000	4455.59	65,780		142,725		65,780					76,945			.0002
S&P 500 - CLIQUET TA2308269		N/A	Equity/Index	UBS-	10/23/2023	10/23/2024	10/23/2024	Closing Sale	4,100,000	4,100,000	4217.04	77,900		521,613		77,900					443,713			.0002
S&P 500 - CLIQUET TA2304507		N/A	Equity/Index	JPM-	04/28/2023	04/30/2024	04/30/2024	Expiration	6,100,000	6,100,000	4169.479999999996	111,020				111,020					(111,020)			.0002
S&P 500 - CLIQUET TA2306652		N/A	Equity/Index	CITI-	07/31/2023	07/31/2024	07/31/2024	Expiration	5,200,000	5,200,000	4588.96	121,160				121,160					(121,160)			.0002
S&P 500 - CLIQUET TA2303825		N/A	Equity/Index	UBS-	03/17/2023	03/18/2024	03/18/2024	Closing Sale	7,800,000	7,800,000	3916.64	120,900		454,280		120,900					333,380			.0002
S&P 500 - CLIQUET TA2308289		N/A	Equity/Index	BMO-	10/24/2023	10/24/2024	10/24/2024	Closing Sale	7,300,000	7,300,000	4247.68	138,700		789,542		138,700					650,842			.0002
S&P 500 - CLIQUET TA2308957		N/A	Equity/Index	BMO-	11/30/2023	11/29/2024	11/29/2024	Closing Sale	3,200,000	3,200,000	4567.8	68,160		293,010		68,160					224,850			.0002
S&P 500 - CLIQUET TA2308607		N/A	Equity/Index	MS-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	6,200,000	6,200,000	4415.24	130,820		603,903		130,820					473,083			.0002
S&P 500 - CLIQUET TA2306101		N/A	Equity/Index	UBS-	07/11/2023	07/11/2024	07/11/2024	Closing Sale	5,800,000	5,800,000	4439.26	136,880		581,701		136,880					444,821			.0002
S&P 500 - CLIQUET TA2309269		N/A	Equity/Index	MS-	12/19/2023	12/19/2024	12/19/2024	Closing Sale	7,700,000	7,700,000	4768.37	174,790		626,486		174,790					451,696			.0002
S&P 500 - CLIQUET TA2307108		N/A	Equity/Index	UBS-	08/23/2023	08/23/2024	08/23/2024	Closing Sale	3,900,000	3,900,000	4436.01	82,680		184,661		82,680					101,981			.0002
S&P 500 - CLIQUET TA2305280		N/A	Equity/Index	BMO-	06/08/2023	06/07/2024	06/07/2024	Closing Sale	3,300,000	3,300,000	4293.93	66,990		265,438		66,990					198,448			.0002
S&P 500 - CLIQUET TA2302993		N/A	Equity/Index	BMO-	01/06/2023	01/05/2024	01/05/2024	Closing Sale	7,000,000	7,000,000	3895.08	121,800		509,540		121,800					387,740			.0002
S&P 500 - CLIQUET TA2306180		N/A	Equity/Index	JPM-	07/13/2023	07/12/2024	07/12/2024	Closing Sale	3,700,000	3,700,000	4510.04	88,060		245,638		88,060					157,578			.0002
S&P 500 - CLIQUET TA2303224		N/A	Equity/Index	UBS-	02/01/2023	02/01/2024	02/01/2024	Closing Sale	4,800,000	4,800,000	4119.21	99,360		9,649		99,360					(89,711)			.0002
S&P 500 - CLIQUET TA2202993		N/A	Equity/Index	JPM-	12/30/2022	01/02/2024	01/02/2024	Closing Sale	5,400,000	5,400,000	3839.5	93,960		94,050		93,960					90			.0002
S&P 500 - CLIQUET TA2305771		N/A	Equity/Index	BMO-	06/27/2023	06/27/2024	06/27/2024	Expiration	6,200,000	6,200,000	4378.41	151,900				151,900					(151,900)			.0002
S&P 500 - CLIQUET TA2304071		N/A	Equity/Index	BMO-	03/31/2023	04/02/2024	04/02/2024	Closing Sale	6,800,000	6,800,000	4109.3100000000004	106,760		477,405		106,760					370,645			.0002
S&P 500 - CLIQUET TA2303132		N/A	Equity/Index	BMO-	01/20/2023	01/19/2024	01/19/2024	Closing Sale	9,500,000	9,500,000	3972.61	180,500		197,304		180,500					16,804			.0002
S&P 500 - CLIQUET TA2303625		N/A	Equity/Index	UBS-	03/03/2023	03/05/2024	03/05/2024	Closing Sale	5,100,000	5,100,000	4045.64	100,980		442,788		100,980					341,808			.0002
S&P 500 - CLIQUET TA2309108		N/A	Equity/Index	CITI-	12/08/2023	12/10/2024	12/10/2024	Closing Sale	7,400,000	7,400,000	4604.37	157,620		662,820		157,620					505,200			.0002
S&P 500 - CLIQUET TA2309141		N/A	Equity/Index	BMO-	12/11/2023	12/11/2024	12/11/2024	Closing Sale	5,500,000	5,500,000	4622.439999999996	119,350		576,966		119,350					457,616			.0002
S&P 500 - CLIQUET TA2308558		N/A	Equity/Index	MS-	11/09/2023	11/08/2024	11/08/2024	Closing Sale	2,500,000	2,500,000	4347.3500000000004	52,250		255,134		52,250					202,884			.0002
S&P 500 - CLIQUET TA2307866		N/A	Equity/Index	BMO-	09/29/2023	10/01/2024	10/01/2024	Closing Sale	3,700,000	3,700,000	4288.05	74,370		238,318		74,370					163,948			.0002
S&P 500 - CLIQUET TA2304572		N/A	Equity/Index	JPM-	05/02/2023	05/02/2024	05/02/2024	Closing Sale	6,600,000	6,600,000	4119.58	119,460		271,954		119,460					152,494			.0002
S&P 500 - CLIQUET TA2304313		N/A	Equity/Index	UBS-	04/17/2023	04/17/2024	04/17/2024	Closing Sale	10,200,000	10,200,000	4151.32	168,300		337,242		168,300					168,942			.0002
S&P 500 - CLIQUET TA2305461		N/A	Equity/Index	JPM-	06/14/2023	06/14/2024	06/14/2024	Closing Sale	4,000,000	4,000,000	4372.59	90,000		287,381		90,000					197,381			.0002
S&P 500 - CLIQUET TA2308100		N/A	Equity/Index	UBS-	10/11/2023	10/11/2024	10/11/2024	Closing Sale	3,900,000	3,900,000	4376.95	78,000		385,895		78,000					307,895			.0002
S&P 500 - CLIQUET TA2303688		N/A	Equity/Index	JPM-	03/07/2023	03/07/2024	03/07/2024	Closing Sale	7,000,000	7,000,000	3986.37	135,450		650,773		135,450					515,323			.0002
S&P 500 - CLIQUET TA2306618		N/A	Equity/Index	BMO-	07/28/2023	07/30/2024	07/30/2024	Expiration	4,200,000	4,200,000	4582.229999999996	99,120				99,120					(99,120)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2303095		N/A	Equity/Index	BMO-	01/17/2023	01/17/2024	01/17/2024	Closing Sale	7,800,000	7,800,000	3990.97	142,740		173,785		142,740					31,045			.0002
S&P 500 - CLIQUET TA2307868		N/A	Equity/Index	BMO-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	3,800,000	3,800,000	4288.05	76,000		236,582		76,000					160,582			.0002
S&P 500 - CLIQUET TA2308148		N/A	Equity/Index	BMO-	10/16/2023	10/16/2024	10/16/2024	Closing Sale	4,000,000	4,000,000	4373.63	81,600		422,974		81,600					341,374			.0002
S&P 500 - CLIQUET TA2307401		N/A	Equity/Index	JPM-	09/05/2023	09/05/2024	09/05/2024	Expiration	3,300,000	3,300,000	4496.83	73,260				73,260					(73,260)			.0002
S&P 500 - CLIQUET TA2303327		N/A	Equity/Index	UBS-	02/07/2023	02/07/2024	02/07/2024	Closing Sale	4,200,000	4,200,000	4164	87,360		169,718		87,360					82,358			.0002
S&P 500 - CLIQUET TA2303736		N/A	Equity/Index	MS-	03/10/2023	03/12/2024	03/12/2024	Closing Sale	9,200,000	9,200,000	3861.59	166,520		879,433		166,520					712,913			.0002
S&P 500 - CLIQUET TA2304920		N/A	Equity/Index	JPM-	05/19/2023	05/20/2024	05/20/2024	Expiration	8,200,000	8,200,000	4191.97999999996	154,980				154,980					(154,980)			.0002
S&P 500 - CLIQUET TA2304164		N/A	Equity/Index	BMO-	04/06/2023	04/09/2024	04/09/2024	Closing Sale	7,800,000	7,800,000	4105.02000000004	124,020		684,249		684,249				(33,731)	684,249			.0002
S&P 500 - CLIQUET TA2307368		N/A	Equity/Index	JPM-	09/01/2023	09/03/2024	09/03/2024	Closing Sale	5,600,000	5,600,000	4515.77000000004	122,640		83,089		122,640					(39,551)			.0002
S&P 500 - CLIQUET TA2305068		N/A	Equity/Index	BMO-	05/26/2023	05/28/2024	05/28/2024	Expiration	5,900,000	5,900,000	4205.45	112,690				112,690					(112,690)			.0002
S&P 500 - CLIQUET TA2308485		N/A	Equity/Index	GS-	11/03/2023	11/04/2024	11/04/2024	Closing Sale	7,000,000	7,000,000	4358.34	144,200		509,075		144,200					364,875			.0002
S&P 500 - CLIQUET TA2307367		N/A	Equity/Index	JPM-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	4,000,000	4,000,000	4515.77000000004	87,600		53,159		87,600					(34,441)			.0002
S&P 500 - CLIQUET TA2305556		N/A	Equity/Index	UBS-	06/16/2023	06/18/2024	06/18/2024	Closing Sale	6,100,000	6,100,000	4409.59	141,520		181,725		141,520					40,205			.0002
S&P 500 - CLIQUET TA2308833		N/A	Equity/Index	CITI-	11/24/2023	11/26/2024	11/26/2024	Closing Sale	5,900,000	5,900,000	4559.34	129,800		691,342		129,800					561,542			.0002
S&P 500 - CLIQUET TA2309285		N/A	Equity/Index	JPM-	12/20/2023	12/20/2024	12/20/2024	Closing Sale	5,000,000	5,000,000	4698.35000000004	111,000		427,073		111,000					316,073			.0002
S&P 500 - CLIQUET TA2303546		N/A	Equity/Index	JPM-	02/27/2023	02/27/2024	02/27/2024	Closing Sale	5,700,000	5,700,000	3982.24	116,850		150,766		116,850					33,916			.0002
S&P 500 - CLIQUET TA2309466		N/A	Equity/Index	CITI-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	3,600,000	3,600,000	4769.83	74,520		333,938		74,520					259,418			.0002
S&P 500 - CLIQUET TA2305023		N/A	Equity/Index	UBS-	05/24/2023	05/24/2024	05/24/2024	Closing Sale	4,800,000	4,800,000	4115.24	90,000		46,960		90,000					(43,040)			.0002
S&P 500 - CLIQUET TA2302981		N/A	Equity/Index	BMO-	01/05/2023	01/05/2024	01/05/2024	Closing Sale	4,200,000	4,200,000	3808.1	73,080		208,574		73,080					135,494			.0002
S&P 500 - CLIQUET TA2306254		N/A	Equity/Index	JPM-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	4,700,000	4,700,000	4505.42	111,390		327,802		111,390					216,412			.0002
S&P 500 - CLIQUET TA2306926		N/A	Equity/Index	BOA-	08/15/2023	08/15/2024	08/15/2024	Closing Sale	7,000,000	7,000,000	4437.85999999997	151,200		438,491		151,200					287,291			.0002
S&P 500 - CLIQUET TA2308758		N/A	Equity/Index	JPM-	11/20/2023	11/20/2024	11/20/2024	Closing Sale	4,700,000	4,700,000	4547.38	101,990		442,705		101,990					340,715			.0002
S&P 500 - CLIQUET TA2303738		N/A	Equity/Index	MS-	03/10/2023	03/11/2024	03/11/2024	Closing Sale	5,400,000	5,400,000	3861.59	97,200		545,542		97,200					448,342			.0002
S&P 500 - CLIQUET TA2306620		N/A	Equity/Index	BMO-	07/28/2023	07/29/2024	07/29/2024	Expiration	7,200,000	7,200,000	4582.22999999996	169,920				169,920					(169,920)			.0002
S&P 500 - CLIQUET TA2304041		N/A	Equity/Index	BMO-	03/29/2023	03/28/2024	03/28/2024	Closing Sale	2,200,000	2,200,000	4027.81	34,540		32,918		34,540					(1,622)			.0002
S&P 500 - CLIQUET TA2305370		N/A	Equity/Index	JPM-	06/12/2023	06/12/2024	06/12/2024	Closing Sale	3,700,000	3,700,000	4338.93	79,920		287,556		79,920					207,636			.0002
S&P 500 - CLIQUET TA2308690		N/A	Equity/Index	BMO-	11/15/2023	11/15/2024	11/15/2024	Closing Sale	4,700,000	4,700,000	4502.88	101,050		522,587		101,050					421,537			.0002
S&P 500 - CLIQUET TA2304921		N/A	Equity/Index	JPM-	05/19/2023	05/21/2024	05/21/2024	Expiration	7,700,000	7,700,000	4191.97999999996	145,530				145,530					(145,530)			.0002
S&P 500 - CLIQUET TA2309423		N/A	Equity/Index	BMO-	12/28/2023	12/27/2024	12/27/2024	Closing Sale	3,800,000	3,800,000	4783.35000000004	77,520		358,770		77,520					281,250			.0002
S&P 500 - CLIQUET TA2304217		N/A	Equity/Index	UBS-	04/11/2023	04/11/2024	04/11/2024	Closing Sale	6,400,000	6,400,000	4108.93999999996	101,120		619,689		101,120					518,569			.0002
S&P 500 - CLIQUET TA2300005		N/A	Equity/Index	MS-	01/03/2023	01/03/2024	01/03/2024	Closing Sale	6,000,000	6,000,000	3824.14	105,000		162,145		105,000					57,145			.0002
S&P 500 - CLIQUET TA2303627		N/A	Equity/Index	UBS-	03/03/2023	03/04/2024	03/04/2024	Closing Sale	4,600,000	4,600,000	4045.64	91,080		312,969		91,080					221,889			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2304366		N/A	Equity/Index	UBS-	04/20/2023	04/19/2024	04/19/2024	Expiration	3,900,000	3,900,000	4129.79	67,080				67,080					(67,080)			.0002
S&P 500 - CLIQUET TA2304638		N/A	Equity/Index	UBS-	05/08/2023	05/08/2024	05/08/2024	Closing Sale	4,400,000	4,400,000	4138.12	78,760		345,997		78,760					267,237			.0002
S&P 500 - CLIQUET TA2303150		N/A	Equity/Index	UBS-	01/23/2023	01/23/2024	01/23/2024	Closing Sale	9,400,000	9,400,000	4019.81	180,480		34,789		180,480					(145,691)			.0002
S&P 500 - CLIQUET TA2303111		N/A	Equity/Index	BMO-	01/19/2023	01/19/2024	01/19/2024	Closing Sale	2,400,000	2,400,000	3898.85	44,640		24,720		44,640					(19,920)			.0002
S&P 500 - CLIQUET TA2307901		N/A	Equity/Index	CITI-	10/02/2023	10/02/2024	10/02/2024	Closing Sale	6,300,000	6,300,000	4288.39000000003	124,110		464,729		124,110					340,619			.0002
S&P 500 - CLIQUET TA2308395		N/A	Equity/Index	UBS-	10/30/2023	10/30/2024	10/30/2024	Closing Sale	3,700,000	3,700,000	4166.82	69,190		345,453		69,190					276,263			.0002
S&P 500 - CLIQUET TA2308445		N/A	Equity/Index	JPM-	11/01/2023	11/01/2024	11/01/2024	Closing Sale	3,000,000	3,000,000	4237.8599999999997	57,900		241,281		57,900					183,381			.0002
S&P 500 - CLIQUET TA2308834		N/A	Equity/Index	CITI-	11/24/2023	11/25/2024	11/25/2024	Closing Sale	5,800,000	5,800,000	4559.34	127,600		572,184		127,600					444,584			.0002
S&P 500 - CLIQUET TA2307493		N/A	Equity/Index	BMO-	09/11/2023	09/11/2024	09/11/2024	Closing Sale	5,400,000	5,400,000	4487.46	124,200		341,393		124,200					217,193			.0002
S&P 500 - CLIQUET TA2306475		N/A	Equity/Index	CITI-	07/21/2023	07/22/2024	07/22/2024	Closing Sale	5,200,000	5,200,000	4536.34	121,160		10,941		121,160					(110,219)			.0002
S&P 500 - CLIQUET TA2303525		N/A	Equity/Index	BMO-	02/24/2023	02/26/2024	02/26/2024	Closing Sale	5,200,000	5,200,000	3970.04	105,040		136,655		105,040					31,615			.0002
S&P 500 - CLIQUET TA2306399		N/A	Equity/Index	MS-	07/19/2023	07/19/2024	07/19/2024	Expiration	5,500,000	5,500,000	4565.72	127,600				127,600					(127,600)			.0002
S&P 500 - CLIQUET TA2305032		N/A	Equity/Index	GS-	05/25/2023	05/24/2024	05/24/2024	Expiration	2,200,000	2,200,000	4151.28	41,140				41,140					(41,140)			.0002
S&P 500 - CLIQUET TA2303870		N/A	Equity/Index	UBS-	03/20/2023	03/20/2024	03/20/2024	Closing Sale	6,000,000	6,000,000	3951.57	92,400		328,631		92,400					236,231			.0002
S&P 500 - CLIQUET TA2307510		N/A	Equity/Index	JPM-	09/12/2023	09/12/2024	09/12/2024	Closing Sale	6,700,000	6,700,000	4461.8999999999996	152,090		315,298		152,090					163,208			.0002
S&P 500 - CLIQUET TA2304344		N/A	Equity/Index	JPM-	04/18/2023	04/18/2024	04/18/2024	Closing Sale	5,200,000	5,200,000	4154.87	87,360		87,275		87,360					(85)			.0002
S&P 500 - CLIQUET TA2303971		N/A	Equity/Index	BMO-	03/24/2023	03/22/2024	03/22/2024	Closing Sale	5,200,000	5,200,000	3970.99	80,080		193,281		80,080					113,201			.0002
S&P 500 - CLIQUET TA2309382		N/A	Equity/Index	MS-	12/22/2023	12/24/2024	12/24/2024	Closing Sale	6,000,000	6,000,000	4754.63	126,600		648,002		126,600					521,402			.0002
S&P 500 - CLIQUET TA2308452		N/A	Equity/Index	JPM-	11/02/2023	11/01/2024	11/01/2024	Closing Sale	2,400,000	2,400,000	4317.78	47,040		170,367		47,040					123,327			.0002
S&P 500 - CLIQUET TA2304685		N/A	Equity/Index	CITI-	05/10/2023	05/10/2024	05/10/2024	Closing Sale	4,800,000	4,800,000	4137.64000000003	86,880		500,912		86,880					414,032			.0002
S&P 500 - CLIQUET TA2305065		N/A	Equity/Index	BMO-	05/26/2023	05/24/2024	05/24/2024	Expiration	2,900,000	2,900,000	4205.45	55,390				55,390					(55,390)			.0002
S&P 500 - CLIQUET TA2307803		N/A	Equity/Index	MS-	09/27/2023	09/27/2024	09/27/2024	Closing Sale	5,600,000	5,600,000	4274.51	109,760		327,057		109,760					217,297			.0002
S&P 500 - CLIQUET TA2309405		N/A	Equity/Index	GS-	12/26/2023	12/26/2024	12/26/2024	Closing Sale	3,800,000	3,800,000	4774.75	77,900		397,583		77,900					319,683			.0002
S&P 500 - CLIQUET TA2308551		N/A	Equity/Index	BMO-	11/08/2023	11/08/2024	11/08/2024	Closing Sale	5,900,000	5,900,000	4382.78	122,720		558,582		122,720					435,862			.0002
S&P 500 - CLIQUET TA2303908		N/A	Equity/Index	JPM-	03/22/2023	03/22/2024	03/22/2024	Closing Sale	4,300,000	4,300,000	3936.97	66,650		231,424		66,650					164,774			.0002
S&P 500 - CLIQUET TA2306568		N/A	Equity/Index	BMO-	07/26/2023	07/26/2024	07/26/2024	Expiration	4,500,000	4,500,000	4566.75	105,300				105,300					(105,300)			.0002
S&P 500 - CLIQUET TA2304069		N/A	Equity/Index	BMO-	03/31/2023	04/01/2024	04/01/2024	Closing Sale	6,900,000	6,900,000	4109.3100000000004	108,330		334,653		108,330					226,323			.0002
S&P 500 - CLIQUET TA2304619		N/A	Equity/Index	JPM-	05/05/2023	05/06/2024	05/06/2024	Closing Sale	7,000,000	7,000,000	4136.25	126,000		574,348		126,000					448,348			.0002
S&P 500 - CLIQUET TA2308697		N/A	Equity/Index	JPM-	11/16/2023	11/15/2024	11/15/2024	Closing Sale	3,200,000	3,200,000	4508.24	68,800		308,037		68,800					239,237			.0002
S&P 500 - CLIQUET TA2304919		N/A	Equity/Index	JPM-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	4,400,000	4,400,000	4191.9799999999996	83,160		9,798		83,160					(73,362)			.0002
S&P 500 - CLIQUET TA2305171		N/A	Equity/Index	UBS-	06/02/2023	06/04/2024	06/04/2024	Closing Sale	7,000,000	7,000,000	4282.37	135,800		375,560		135,800					239,760			.0002
S&P 500 - CLIQUET TA2307471		N/A	Equity/Index	UBS-	09/08/2023	09/06/2024	09/06/2024	Closing Sale	2,100,000	2,100,000	4457.49	45,990		100,486		45,990					54,496			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2304620		N/A	Equity/Index	JPM-	05/05/2023	05/07/2024	05/07/2024	Closing Sale	6,000,000	6,000,000	4136.25	108,000		421,030		108,000					313,030			.0002
S&P 500 - CLIQUET TA2307618		N/A	Equity/Index	BOA-	09/19/2023	09/19/2024	09/19/2024	Closing Sale	8,000,000	8,000,000	4443.95	172,000		423,462		172,000					251,462			.0002
S&P 500 - CLIQUET TA2306256		N/A	Equity/Index	JPM-	07/14/2023	07/15/2024	07/15/2024	Closing Sale	6,500,000	6,500,000	4505.42	154,050		415,828		154,050					261,778			.0002
S&P 500 - CLIQUET TA2309381		N/A	Equity/Index	MS-	12/22/2023	12/23/2024	12/23/2024	Closing Sale	4,600,000	4,600,000	4754.63	97,060		529,529		97,060					432,469			.0002
S&P 500 - CLIQUET TA2304539		N/A	Equity/Index	UBS-	05/01/2023	05/01/2024	05/01/2024	Expiration	3,900,000	3,900,000	4167.87	72,930				72,930					(72,930)			.0002
S&P 500 - CLIQUET TA2305557		N/A	Equity/Index	UBS-	06/16/2023	06/17/2024	06/17/2024	Closing Sale	7,600,000	7,600,000	4409.59	176,320		415,482		176,320					239,162			.0002
S&P 500 - CLIQUET TA2306889		N/A	Equity/Index	BMO-	08/11/2023	08/09/2024	08/09/2024	Closing Sale	3,800,000	3,800,000	4464.05	83,410		193,667		83,410					110,257			.0002
S&P 500 - CLIQUET TA2307005		N/A	Equity/Index	BMO-	08/18/2023	08/19/2024	08/19/2024	Closing Sale	7,500,000	7,500,000	4369.71	155,250		403,745		155,250					248,495			.0002
S&P 500 - CLIQUET TA2307469		N/A	Equity/Index	UBS-	09/08/2023	09/10/2024	09/10/2024	Closing Sale	4,500,000	4,500,000	4457.49	98,550		267,374		98,550					168,824			.0002
S&P 500 - CLIQUET TA2304161		N/A	Equity/Index	BMO-	04/06/2023	04/08/2024	04/08/2024	Closing Sale	4,700,000	4,700,000	4105.0200000000004	74,730		425,014		74,730					350,284			.0002
S&P 500 - CLIQUET TA2308832		N/A	Equity/Index	CITI-	11/24/2023	11/22/2024	11/22/2024	Closing Sale	3,700,000	3,700,000	4559.34	81,400		400,179		81,400					318,779			.0002
S&P 500 - CLIQUET TA2309106		N/A	Equity/Index	CITI-	12/08/2023	12/06/2024	12/06/2024	Closing Sale	2,500,000	2,500,000	4604.37	53,500		239,187		53,500					185,687			.0002
S&P 500 - CLIQUET TA2308198		N/A	Equity/Index	MS-	10/18/2023	10/18/2024	10/18/2024	Closing Sale	3,800,000	3,800,000	4314.6000000000004	77,520		400,967		77,520					323,447			.0002
S&P 500 - CLIQUET TA2303176		N/A	Equity/Index	UBS-	01/26/2023	01/26/2024	01/26/2024	Expiration	5,700,000	5,700,000	4060.43	112,860				112,860					(112,860)			.0002
S&P 500 - CLIQUET TA2306897		N/A	Equity/Index	UBS-	08/14/2023	08/14/2024	08/14/2024	Closing Sale	5,200,000	5,200,000	4489.72	113,880		228,860		113,880					114,980			.0002
S&P 500 - CLIQUET TA2303941		N/A	Equity/Index	BMO-	03/23/2023	03/22/2024	03/22/2024	Closing Sale	5,900,000	5,900,000	3948.72	92,040		243,171		92,040					151,131			.0002
S&P 500 - CLIQUET TA2309161		N/A	Equity/Index	UBS-	12/12/2023	12/12/2024	12/12/2024	Closing Sale	9,700,000	9,700,000	4643.7	210,490		800,888		210,490					590,398			.0002
S&P 500 - CLIQUET TA2303266		N/A	Equity/Index	CITI-	02/03/2023	02/02/2024	02/02/2024	Closing Sale	6,500,000	6,500,000	4136.4799999999996	135,200		171,107		135,200					35,907			.0002
S&P 500 - CLIQUET TA2305555		N/A	Equity/Index	UBS-	06/16/2023	06/14/2024	06/14/2024	Closing Sale	3,000,000	3,000,000	4409.59	69,600		218,555		69,600					148,955			.0002
S&P 500 - CLIQUET TA2309087		N/A	Equity/Index	BMO-	12/07/2023	12/06/2024	12/06/2024	Closing Sale	2,600,000	2,600,000	4585.59	54,080		178,272		54,080					124,192			.0002
S&P 500 - CLIQUET TA2303456		N/A	Equity/Index	UBS-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	7,100,000	7,100,000	4079.09	145,550		73,130		145,550					(72,420)			.0002
S&P 500 - CLIQUET TA2303667		N/A	Equity/Index	BMO-	03/06/2023	03/06/2024	03/06/2024	Closing Sale	6,300,000	6,300,000	4048.42	122,850		638,019		122,850					515,169			.0002
S&P 500 - CLIQUET TA2306476		N/A	Equity/Index	CITI-	07/21/2023	07/19/2024	07/19/2024	Expiration	5,200,000	5,200,000	4536.34	121,160				121,160					(121,160)			.0002
S&P 500 - CLIQUET TA2308605		N/A	Equity/Index	MS-	11/10/2023	11/12/2024	11/12/2024	Closing Sale	5,600,000	5,600,000	4415.24	118,160		480,065		118,160					361,905			.0002
S&P 500 - CLIQUET TA2307217		N/A	Equity/Index	UBS-	08/29/2023	08/29/2024	08/29/2024	Closing Sale	6,800,000	6,800,000	4497.63	148,240		15,373		148,240					(132,867)			.0002
S&P 500 - CLIQUET TA2303246		N/A	Equity/Index	JPM-	02/02/2023	02/02/2024	02/02/2024	Closing Sale	5,000,000	5,000,000	4179.76	105,000		87,083		105,000					(17,917)			.0002
S&P 500 - CLIQUET TA2309227		N/A	Equity/Index	UBS-	12/15/2023	12/16/2024	12/16/2024	Closing Sale	7,600,000	7,600,000	4719.1899999999996	163,400		731,588		163,400					568,188			.0002
S&P 500 - CLIQUET TA2304143		N/A	Equity/Index	BMO-	04/05/2023	04/05/2024	04/05/2024	Closing Sale	4,000,000	4,000,000	4090.38	63,200		322,250		63,200					259,050			.0002
S&P 500 - CLIQUET TA2308374		N/A	Equity/Index	UBS-	10/27/2023	10/29/2024	10/29/2024	Closing Sale	4,900,000	4,900,000	4117.37	90,650		579,485		90,650					488,835			.0002
S&P 500 - CLIQUET TA2307993		N/A	Equity/Index	MS-	10/06/2023	10/07/2024	10/07/2024	Closing Sale	4,200,000	4,200,000	4308.5	78,120		284,198		78,120					206,078			.0002
S&P 500 - CLIQUET TA2307867		N/A	Equity/Index	BMO-	09/29/2023	09/30/2024	09/30/2024	Closing Sale	5,900,000	5,900,000	4288.05	119,180		315,714		119,180					196,534			.0002
S&P 500 - CLIQUET TA2302970		N/A	Equity/Index	UBS-	01/04/2023	01/04/2024	01/04/2024	Closing Sale	3,700,000	3,700,000	3852.97	64,380		114,236		64,380					49,856			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2309068		N/A	Equity/Index	BMO	12/06/2023	12/06/2024	12/06/2024	Closing Sale	4,500,000	4,500,000	4549.34	94,050		363,148		94,050					269,098			.0002
S&P 500 - CLIQUET TA2307151		N/A	Equity/Index	BMO	08/25/2023	08/27/2024	08/27/2024	Closing Sale	4,500,000	4,500,000	4405.71	96,075		68,506		96,075					(27,569)			.0002
S&P 500 - CLIQUET TA2304986		N/A	Equity/Index	BMO	05/23/2023	05/23/2024	05/23/2024	Closing Sale	7,800,000	7,800,000	4145.58	147,420		48,641		147,420					(98,779)			.0002
S&P 500 - CLIQUET TA2305229		N/A	Equity/Index	BMO	06/05/2023	06/05/2024	06/05/2024	Closing Sale	7,000,000	7,000,000	4273.79	139,300		382,476		139,300					243,176			.0002
S&P 500 - CLIQUET TA2303300		N/A	Equity/Index	BMO	02/06/2023	02/06/2024	02/06/2024	Closing Sale	7,000,000	7,000,000	4111.08	146,300		513,040		146,300					366,740			.0002
S&P 500 - CLIQUET TA2303737		N/A	Equity/Index	MS	03/10/2023	03/08/2024	03/08/2024	Closing Sale	6,600,000	6,600,000	3861.59	118,140		722,479		118,140					604,339			.0002
S&P 500 - CLIQUET TA2304591		N/A	Equity/Index	UBS	05/03/2023	05/03/2024	05/03/2024	Closing Sale	3,300,000	3,300,000	4090.75	60,720		151,831		60,720					91,111			.0002
S&P 500 - CLIQUET TA2307959		N/A	Equity/Index	BMO	10/05/2023	10/04/2024	10/04/2024	Closing Sale	2,100,000	2,100,000	4258.18999999999 96	39,480		123,647		39,480					84,167			.0002
S&P 500 - CLIQUET TA2307048		N/A	Equity/Index	JPM	08/21/2023	08/21/2024	08/21/2024	Closing Sale	4,600,000	4,600,000	4399.77000000000 04	97,520		137,799		97,520					40,279			.0002
S&P 500 - CLIQUET TA2306757		N/A	Equity/Index	BMO	08/04/2023	08/05/2024	08/05/2024	Expiration	5,600,000	5,600,000	4478.03	124,880				124,880					(124,880)			.0002
S&P 500 - CLIQUET TA2306854		N/A	Equity/Index	UBS	08/10/2023	08/09/2024	08/09/2024	Closing Sale	3,200,000	3,200,000	4468.83	70,720		132,093		70,720					61,373			.0002
S&P 500 - CLIQUET TA2304603		N/A	Equity/Index	UBS	05/04/2023	05/03/2024	05/03/2024	Closing Sale	3,300,000	3,300,000	4061.22	58,410		179,360		58,410					120,950			.0002
S&P 500 - CLIQUET TA2308134		N/A	Equity/Index	CITI	10/13/2023	10/15/2024	10/15/2024	Closing Sale	6,800,000	6,800,000	4327.78	137,360		788,589		137,360					651,229			.0002
S&P 500 - CLIQUET TA2306723		N/A	Equity/Index	MS	08/03/2023	08/02/2024	08/02/2024	Closing Sale	4,200,000	4,200,000	4501.89000000003	93,660		15,206		93,660					(78,454)			.0002
S&P 500 - CLIQUET TA2303024		N/A	Equity/Index	UBS	01/09/2023	01/09/2024	01/09/2024	Closing Sale	6,600,000	6,600,000	3892.09	116,160		288,049		116,160					171,889			.0002
S&P 500 - CLIQUET TA2304392		N/A	Equity/Index	BOA	04/21/2023	04/19/2024	04/19/2024	Expiration	4,000,000	4,000,000	4133.52000000000 04	69,200				69,200					(69,200)			.0002
S&P 500 - CLIQUET TA2304162		N/A	Equity/Index	BMO	04/06/2023	04/05/2024	04/05/2024	Closing Sale	4,100,000	4,100,000	4105.02000000000 04	65,190		386,188		65,190					320,998			.0002
S&P 500 - CLIQUET TA2306619		N/A	Equity/Index	BMO	07/28/2023	07/26/2024	07/26/2024	Expiration	4,900,000	4,900,000	4582.22999999999 96	115,640				115,640					(115,640)			.0002
S&P 500 - CLIQUET TA2303494		N/A	Equity/Index	MS	02/22/2023	02/22/2024	02/22/2024	Closing Sale	3,200,000	3,200,000	3991.05	64,960		122,142		64,960					57,182			.0002
S&P 500 - CLIQUET TA2309420		N/A	Equity/Index	RBC	12/27/2023	12/27/2024	12/27/2024	Closing Sale	9,500,000	9,500,000	4781.58	194,560		848,392		194,560					653,832			.0002
S&P 500 - CLIQUET TA2304070		N/A	Equity/Index	BMO	03/31/2023	03/28/2024	03/28/2024	Closing Sale	4,800,000	4,800,000	4109.31000000000 04	75,360		121,281		75,360					45,921			.0002
S&P 500 - CLIQUET TA2304098		N/A	Equity/Index	BMO	04/03/2023	04/03/2024	04/03/2024	Closing Sale	5,400,000	5,400,000	4124.51	85,860		286,658		85,860					200,798			.0002
S&P 500 - CLIQUET TA2305409		N/A	Equity/Index	JPM	06/13/2023	06/13/2024	06/13/2024	Closing Sale	10,000,000	10,000,000	4369.01	222,000		679,886		222,000					457,886			.0002
S&P 500 - CLIQUET TA2307995		N/A	Equity/Index	MS	10/06/2023	10/08/2024	10/08/2024	Closing Sale	4,700,000	4,700,000	4308.5	87,420		440,272		87,420					352,852			.0002
S&P 500 - CLIQUET TA2303220		N/A	Equity/Index	JPM	01/31/2023	01/31/2024	01/31/2024	Expiration	4,000,000	4,000,000	4076.6	83,200				83,200					(83,200)			.0002
S&P 500 - CLIQUET TA2303801		N/A	Equity/Index	BMO	03/16/2023	03/15/2024	03/15/2024	Closing Sale	6,500,000	6,500,000	3960.28	102,700		463,337		102,700					360,637			.0002
S&P 500 - CLIQUET TA2304235		N/A	Equity/Index	BMO	04/12/2023	04/12/2024	04/12/2024	Closing Sale	5,600,000	5,600,000	4091.95	90,160		375,031		90,160					284,871			.0002
S&P 500 - CLIQUET TA2309383		N/A	Equity/Index	MS	12/22/2023	12/20/2024	12/20/2024	Closing Sale	5,300,000	5,300,000	4754.63	111,830		446,558		111,830					334,728			.0002
S&P 500 - CLIQUET TA2306888		N/A	Equity/Index	BMO	08/11/2023	08/12/2024	08/12/2024	Closing Sale	6,600,000	6,600,000	4464.05	144,870		201,153		144,870					56,283			.0002
S&P 500 - CLIQUET TA2305612		N/A	Equity/Index	UBS	06/20/2023	06/20/2024	06/20/2024	Closing Sale	6,800,000	6,800,000	4388.71	162,520		25,208		162,520					(137,312)			.0002
S&P 500 - CLIQUET TA2304865		N/A	Equity/Index	JPM	05/17/2023	05/17/2024	05/17/2024	Closing Sale	4,000,000	4,000,000	4158.77000000000 04	74,000		177,075		74,000					103,075			.0002
S&P 500 - CLIQUET TA2303455		N/A	Equity/Index	UBS	02/17/2023	02/20/2024	02/20/2024	Closing Sale	7,000,000	7,000,000	4079.09	143,500		145,382		143,500					1,882			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2306525		N/A	Equity/Index	JPM-	07/24/2023	07/24/2024	07/24/2024	Expiration	5,300,000	5,300,000	4554.6400000000003	125,080				125,080					(125,080)			.0002
S&P 500 - CLIQUET TA2306755		N/A	Equity/Index	BMO-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	2,400,000	2,400,000	4478.03	53,520		42,522		53,520					(10,998)			.0002
S&P 500 - CLIQUET TA2304711		N/A	Equity/Index	UBS-	05/11/2023	05/10/2024	05/10/2024	Closing Sale	4,200,000	4,200,000	4130.62	74,760		403,591		74,760					328,831			.0002
S&P 500 - CLIQUET TA2307006		N/A	Equity/Index	BMO-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	4,200,000	4,200,000	4369.71	86,940		263,750		86,940					176,810			.0002
S&P 500 - CLIQUET TA2308319		N/A	Equity/Index	CITI-	10/25/2023	10/25/2024	10/25/2024	Closing Sale	5,100,000	5,100,000	4186.7700000000004	97,920		503,127		97,920					405,207			.0002
S&P 500 - CLIQUET TA2307569		N/A	Equity/Index	BMO-	09/15/2023	09/17/2024	09/17/2024	Closing Sale	5,400,000	5,400,000	4450.32	120,420		414,092		120,420					293,672			.0002
S&P 500 - CLIQUET TA2308997		N/A	Equity/Index	BMO-	12/04/2023	12/04/2024	12/04/2024	Closing Sale	4,700,000	4,700,000	4569.78	98,700		341,807		98,700					243,107			.0002
S&P 500 - CLIQUET TA2305908		N/A	Equity/Index	UBS-	06/30/2023	07/02/2024	07/02/2024	Closing Sale	6,900,000	6,900,000	4450.38	172,500		335,088		172,500					162,588			.0002
S&P 500 - CLIQUET TA2305169		N/A	Equity/Index	UBS-	06/02/2023	06/03/2024	06/03/2024	Closing Sale	4,400,000	4,400,000	4282.37	85,360		195,402		85,360					110,042			.0002
S&P 500 - CLIQUET TA2304390		N/A	Equity/Index	BOA-	04/21/2023	04/22/2024	04/22/2024	Expiration	7,500,000	7,500,000	4133.5200000000004	129,750				129,750					(129,750)			.0002
S&P 500 - CLIQUET TA2303064		N/A	Equity/Index	JPM-	01/13/2023	01/12/2024	01/12/2024	Closing Sale	4,200,000	4,200,000	3999.09	74,340		13,453		74,340					(60,887)			.0002
S&P 500 - CLIQUET TA2308529		N/A	Equity/Index	UBS-	11/07/2023	11/07/2024	11/07/2024	Closing Sale	7,300,000	7,300,000	4378.38	151,110		500,532		151,110					349,422			.0002
S&P 500 - CLIQUET TA2309225		N/A	Equity/Index	UBS-	12/15/2023	12/13/2024	12/13/2024	Closing Sale	3,700,000	3,700,000	4719.1899999999996	79,550		411,399		79,550					331,849			.0002
S&P 500 - CLIQUET TA2304446		N/A	Equity/Index	CITI-	04/26/2023	04/26/2024	04/26/2024	Expiration	5,400,000	5,400,000	4055.99	95,040				95,040					(95,040)			.0002
S&P 500 - CLIQUET TA2308375		N/A	Equity/Index	UBS-	10/27/2023	10/28/2024	10/28/2024	Closing Sale	8,500,000	8,500,000	4117.37	157,250		972,094		157,250					814,844			.0002
S&P 500 - CLIQUET TA2307649		N/A	Equity/Index	CITI-	09/20/2023	09/20/2024	09/20/2024	Closing Sale	4,900,000	4,900,000	4402.2	106,330		215,146		106,330					108,816			.0002
S&P 500 - CLIQUET TA2305311		N/A	Equity/Index	JPM-	06/09/2023	06/10/2024	06/10/2024	Closing Sale	5,700,000	5,700,000	4298.8599999999997	120,270		601,673		120,270					481,403			.0002
S&P 500 - CLIQUET TA2304755		N/A	Equity/Index	UBS-	05/12/2023	05/13/2024	05/13/2024	Closing Sale	8,300,000	8,300,000	4124.08	151,890		511,185		151,890					359,295			.0002
S&P 500 - CLIQUET TA2303134		N/A	Equity/Index	BMO-	01/20/2023	01/19/2024	01/19/2024	Closing Sale	8,500,000	8,500,000	3972.61	161,500		361,629		161,500					200,129			.0002
S&P 500 - CLIQUET TA2309023		N/A	Equity/Index	JPM-	12/05/2023	12/05/2024	12/05/2024	Closing Sale	4,700,000	4,700,000	4567.18	97,760		240,122		97,760					142,362			.0002
S&P 500 - CLIQUET TA2307007		N/A	Equity/Index	BMO-	08/18/2023	08/20/2024	08/20/2024	Closing Sale	3,300,000	3,300,000	4369.71	68,310		125,211		68,310					56,901			.0002
S&P 500 - CLIQUET TA2303187		N/A	Equity/Index	JPM-	01/27/2023	01/29/2024	01/29/2024	Expiration	6,600,000	6,600,000	4070.56	135,300				135,300					(135,300)			.0002
S&P 500 - CLIQUET TA2303972		N/A	Equity/Index	BMO-	03/24/2023	03/25/2024	03/25/2024	Closing Sale	5,600,000	5,600,000	3970.99	86,240		220,940		86,240					134,700			.0002
S&P 500 - CLIQUET TA2303153		N/A	Equity/Index	BMO-	01/24/2023	01/24/2024	01/24/2024	Closing Sale	3,200,000	3,200,000	4016.95	61,760		16,418		61,760					(45,342)			.0002
S&P 500 - CLIQUET TA2303066		N/A	Equity/Index	JPM-	01/13/2023	01/16/2024	01/16/2024	Closing Sale	7,400,000	7,400,000	3999.09	130,980		246,932		130,980					115,952			.0002
S&P 500 - CLIQUET TA2309193		N/A	Equity/Index	MS-	12/14/2023	12/13/2024	12/13/2024	Closing Sale	2,300,000	2,300,000	4719.55	49,220		249,655		49,220					200,435			.0002
S&P 500 - CLIQUET TA2307835		N/A	Equity/Index	CITI-	09/28/2023	09/27/2024	09/27/2024	Closing Sale	3,600,000	3,600,000	4299.7	69,840		200,731		69,840					130,891			.0002
S&P 500 - CLIQUET TA2308670		N/A	Equity/Index	RBC-	11/14/2023	11/14/2024	11/14/2024	Closing Sale	8,600,000	8,600,000	4495.7	186,620		933,494		186,620					746,874			.0002
S&P 500 - CLIQUET TA2303786		N/A	Equity/Index	MS-	03/15/2023	03/15/2024	03/15/2024	Closing Sale	4,500,000	4,500,000	3891.93	71,550		322,406		71,550					250,856			.0002
S&P 500 - CLIQUET TA2304659		N/A	Equity/Index	JPM-	05/09/2023	05/09/2024	05/09/2024	Closing Sale	6,200,000	6,200,000	4119.17	111,600		527,481		111,600					415,881			.0002
S&P 500 - CLIQUET TA2308240		N/A	Equity/Index	CITI-	10/20/2023	10/21/2024	10/21/2024	Closing Sale	6,800,000	6,800,000	4224.16	128,520		666,790		128,520					538,270			.0002
S&P 500 - CLIQUET TA2305118		N/A	Equity/Index	JPM-	05/30/2023	05/30/2024	05/30/2024	Expiration	3,900,000	3,900,000	4205.5200000000004	76,050				76,050					(76,050)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2308486		N/A	Equity/Index	GS-	11/03/2023	11/05/2024	11/05/2024	Closing Sale	4,000,000	4,000,000	4358.34	82,400		204,359		82,400					121,959			.0002
S&P 500 - CLIQUET TA2306066		N/A	Equity/Index	UBS-	07/10/2023	07/10/2024	07/10/2024	Closing Sale	6,100,000	6,100,000	4409.53	145,180		662,196		145,180					517,016			.0002
S&P 500 - CLIQUET TA2305312		N/A	Equity/Index	JPM-	06/09/2023	06/11/2024	06/11/2024	Closing Sale	8,200,000	8,200,000	4298.85999999997	173,020		805,184		173,020					632,164			.0002
S&P 500 - CLIQUET TA2303769		N/A	Equity/Index	JPM-	03/13/2023	03/13/2024	03/13/2024	Closing Sale	7,200,000	7,200,000	3855.76	128,160		486,436		128,160					358,276			.0002
S&P 500 - CLIQUET TA2306014		N/A	Equity/Index	UBS-	07/07/2023	07/09/2024	07/09/2024	Closing Sale	5,100,000	5,100,000	4398.95	124,950		474,696		124,950					349,746			.0002
S&P 500 - CLIQUET TA2303527		N/A	Equity/Index	BMO-	02/24/2023	02/23/2024	02/23/2024	Closing Sale	2,700,000	2,700,000	3970.04	54,540		102,041		54,540					47,501			.0002
S&P 500 - CLIQUET TA2304543		N/A	Equity/Index	SG-	05/01/2023	05/01/2024	05/01/2024	Closing Sale	200	833,896	4167.87	32,523		53,870		32,523					21,347			.0002
S&P 500 - CLIQUET TA2303102		N/A	Equity/Index	UBS-	01/18/2023	01/18/2024	01/18/2024	Closing Sale	3,200,000	3,200,000	3928.86	59,200		43,571		59,200					(15,629)			.0002
S&P 500 - CLIQUET TA2307696		N/A	Equity/Index	BMO-	09/22/2023	09/24/2024	09/24/2024	Closing Sale	5,300,000	5,300,000	4320.0600000000004	108,650		403,771		108,650					295,121			.0002
S&P 500 - CLIQUET TA2306838		N/A	Equity/Index	CITI-	08/09/2023	08/09/2024	08/09/2024	Closing Sale	3,400,000	3,400,000	4467.71	75,140		107,205		75,140					32,065			.0002
S&P 500 - CLIQUET TA2303387		N/A	Equity/Index	BMO-	02/13/2023	02/13/2024	02/13/2024	Expiration	5,000,000	5,000,000	4137.29	103,000				103,000					(103,000)			.0002
S&P 500 - CLIQUET TA2304413		N/A	Equity/Index	UBS-	04/24/2023	04/24/2024	04/24/2024	Expiration	7,900,000	7,900,000	4137.04	138,250				138,250					(138,250)			.0002
S&P 500 - CLIQUET TA2303133		N/A	Equity/Index	BMO-	01/20/2023	01/22/2024	01/22/2024	Closing Sale	8,600,000	8,600,000	3972.61	163,400		225,416		163,400					62,016			.0002
S&P 500 - CLIQUET TA2304753		N/A	Equity/Index	UBS-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	4,900,000	4,900,000	4124.08	89,670		357,297		89,670					267,627			.0002
S&P 500 - CLIQUET TA2303415		N/A	Equity/Index	UBS-	02/15/2023	02/15/2024	02/15/2024	Closing Sale	3,600,000	3,600,000	4147.6000000000004	73,800		11,531		73,800					(62,269)			.0002
S&P 500 - CLIQUET TA2305757		N/A	Equity/Index	BMO-	06/26/2023	06/26/2024	06/26/2024	Closing Sale	5,300,000	5,300,000	4328.82	128,790		28,234		128,790					(100,556)			.0002
S&P 500 - CLIQUET TA2303562		N/A	Equity/Index	JPM-	02/28/2023	02/28/2024	02/28/2024	Closing Sale	4,200,000	4,200,000	3970.15	85,260		46,060		85,260					(39,200)			.0002
S&P 500 - CLIQUET TA2304618		N/A	Equity/Index	JPM-	05/05/2023	05/03/2024	05/03/2024	Closing Sale	4,800,000	4,800,000	4136.25	86,400		262,269		86,400					175,869			.0002
S&P 500 - CLIQUET TA2308771		N/A	Equity/Index	BMO-	11/21/2023	11/21/2024	11/21/2024	Closing Sale	7,000,000	7,000,000	4538.18999999996	151,200		686,401		151,200					535,201			.0002
S&P 500 - CLIQUET TA2309468		N/A	Equity/Index	CITI-	12/29/2023	12/30/2024	12/30/2024	Closing Sale	8,400,000	8,400,000	4769.83	173,880		474,359		173,880					300,479			.0002
S&P 500 - CLIQUET TA2303973		N/A	Equity/Index	BMO-	03/24/2023	03/26/2024	03/26/2024	Closing Sale	8,300,000	8,300,000	3970.99	127,820		231,906		127,820					104,086			.0002
S&P 500 - CLIQUET TA2307541		N/A	Equity/Index	MS-	09/14/2023	09/13/2024	09/13/2024	Closing Sale	4,000,000	4,000,000	4505.1000000000004	89,600		222,744		89,600					133,144			.0002
S&P 500 - CLIQUET TA2308242		N/A	Equity/Index	CITI-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	5,000,000	5,000,000	4224.16	94,500		497,754		94,500					403,254			.0002
S&P 500 - CLIQUET TA2304350		N/A	Equity/Index	BMO-	04/19/2023	04/19/2024	04/19/2024	Expiration	4,200,000	4,200,000	4154.5200000000004	71,400				71,400					(71,400)			.0002
S&P 500 - CLIQUET TA2305066		N/A	Equity/Index	BMO-	05/26/2023	05/29/2024	05/29/2024	Expiration	7,500,000	7,500,000	4205.45	143,250								(58,638)				.0002
S&P 500 - CLIQUET TA2308738		N/A	Equity/Index	JPM-	11/17/2023	11/18/2024	11/18/2024	Closing Sale	2,900,000	2,900,000	4514.0200000000004	61,770		278,846		61,770					217,076			.0002
S&P 500 - CLIQUET TA2307941		N/A	Equity/Index	UBS-	10/04/2023	10/04/2024	10/04/2024	Closing Sale	4,000,000	4,000,000	4263.75	75,200		371,194		75,200					295,994			.0002
S&P 500 - CLIQUET TA2306012		N/A	Equity/Index	UBS-	07/07/2023	07/05/2024	07/05/2024	Closing Sale	3,100,000	3,100,000	4398.95	75,950		242,332		75,950					166,382			.0002
S&P 500 - CLIQUET TA2303267		N/A	Equity/Index	CITI-	02/03/2023	02/02/2024	02/02/2024	Closing Sale	7,500,000	7,500,000	4136.47999999996	155,250		231,571		155,250					76,321			.0002
S&P 500 - CLIQUET TA2305558		N/A	Equity/Index	UBS-	06/16/2023	06/18/2024	06/18/2024	Closing Sale	6,100,000	6,100,000	4409.59	141,520		84,845		141,520					(56,675)			.0002
S&P 500 - CLIQUET TA2307745		N/A	Equity/Index	CITI-	09/25/2023	09/25/2024	09/25/2024	Closing Sale	4,700,000	4,700,000	4337.43999999996	95,410		224,262		95,410					128,852			.0002
S&P 500 - CLIQUET TA2304508		N/A	Equity/Index	JPM-	04/28/2023	04/29/2024	04/29/2024	Expiration	6,100,000	6,100,000	4169.47999999996	111,020				111,020					(111,020)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2309226		N/A	Equity/Index	UBS-	12/15/2023	12/17/2024	12/17/2024	Closing Sale	4,500,000	4,500,000	4719.18999999996	96,750		445,513		96,750					348,763			.0002
S&P 500 - CLIQUET TA2304391		N/A	Equity/Index	BOA-	04/21/2023	04/23/2024	04/23/2024	Expiration	5,000,000	5,000,000	4133.52000000004	86,500				86,500					(86,500)			.0002
S&P 500 - CLIQUET TA2303615		N/A	Equity/Index	JPM-	03/02/2023	03/01/2024	03/01/2024	Closing Sale	5,000,000	5,000,000	3981.35	100,000		403,929		100,000					303,929			.0002
S&P 500 - CLIQUET TA2304047		N/A	Equity/Index	UBS-	03/30/2023	03/28/2024	03/28/2024	Closing Sale	5,000,000	5,000,000	4050.83	78,000		133,167		78,000					55,167			.0002
S&P 500 - CLIQUET TA2305136		N/A	Equity/Index	UBS-	06/01/2023	05/31/2024	05/31/2024	Expiration	3,000,000	3,000,000	4221.02000000004	57,600				57,600					(57,600)			.0002
S&P 500 - CLIQUET TA2306477		N/A	Equity/Index	CITI-	07/21/2023	07/23/2024	07/23/2024	Closing Sale	6,200,000	6,200,000	4536.34	143,840		73,383		143,840					(70,457)			.0002
S&P 500 - CLIQUET TA2307149		N/A	Equity/Index	BMO-	08/25/2023	08/26/2024	08/26/2024	Closing Sale	4,800,000	4,800,000	4405.71	102,480		139,962		102,480					37,482			.0002
S&P 500 - CLIQUET TA2303827		N/A	Equity/Index	UBS-	03/17/2023	03/19/2024	03/19/2024	Closing Sale	8,000,000	8,000,000	3916.64	124,000		430,744		124,000					306,744			.0002
S&P 500 - CLIQUET TA2306581		N/A	Equity/Index	UBS-	07/27/2023	07/26/2024	07/26/2024	Expiration	4,200,000	4,200,000	4537.41	98,280				98,280					(98,280)			.0002
S&P 500 - CLIQUET TA2303526		N/A	Equity/Index	BMO-	02/24/2023	02/23/2024	02/23/2024	Closing Sale	5,700,000	5,700,000	3970.04	115,140		193,849		115,140					78,709			.0002
S&P 500 - CLIQUET TA2307112		N/A	Equity/Index	BMO-	08/24/2023	08/23/2024	08/23/2024	Closing Sale	3,300,000	3,300,000	4376.31000000004	70,785		164,768		70,785					93,983			.0002
S&P 500 - CLIQUET TA2306890		N/A	Equity/Index	BMO-	08/11/2023	08/13/2024	08/13/2024	Closing Sale	7,900,000	7,900,000	4464.05	173,405		344,179		173,405					170,774			.0002
S&P 500 - CLIQUET TA2308133		N/A	Equity/Index	CITI-	10/13/2023	10/11/2024	10/11/2024	Closing Sale	3,300,000	3,300,000	4327.78	66,660		338,809		66,660					272,149			.0002
S&P 500 - CLIQUET TA2309467		N/A	Equity/Index	CITI-	12/29/2023	12/31/2024	12/31/2024	Closing Sale	7,200,000	7,200,000	4769.83	149,040		354,380		149,040					205,340			.0002
S&P 500 - CLIQUET TA2306957		N/A	Equity/Index	BMO-	08/16/2023	08/16/2024	08/16/2024	Closing Sale	4,000,000	4,000,000	4404.33	86,000		281,834		86,000					195,834			.0002
S&P 500 - CLIQUET TA2306699		N/A	Equity/Index	CITI-	08/02/2023	08/02/2024	08/02/2024	Expiration	4,500,000	4,500,000	4513.39000000003	101,250				101,250					(101,250)			.0002
S&P 500 - CLIQUET TA2303432		N/A	Equity/Index	MS-	02/16/2023	02/16/2024	02/16/2024	Closing Sale	4,700,000	4,700,000	4090.41	96,350		156,835		96,350					60,485			.0002
S&P 500 - CLIQUET TA2308870		N/A	Equity/Index	UBS-	11/27/2023	11/27/2024	11/27/2024	Closing Sale	2,300,000	2,300,000	4550.43	51,060		251,057		51,060					199,997			.0002
S&P 500 - CLIQUET TA2308376		N/A	Equity/Index	UBS-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	3,500,000	3,500,000	4117.37	64,750		382,044		64,750					317,294			.0002
S&P 500 - CLIQUET TA2305985		N/A	Equity/Index	CITI-	07/06/2023	07/05/2024	07/05/2024	Closing Sale	3,200,000	3,200,000	4411.59	78,080		288,159		78,080					210,079			.0002
S&P 500 - CLIQUET TA2303626		N/A	Equity/Index	UBS-	03/03/2023	03/01/2024	03/01/2024	Closing Sale	4,200,000	4,200,000	4045.64	83,160		266,637		83,160					183,477			.0002
S&P 500 - CLIQUET TA2303454		N/A	Equity/Index	UBS-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	4,600,000	4,600,000	4079.09	94,300		62,633		94,300					(31,667)			.0002
S&P 500 - CLIQUET TA2308112		N/A	Equity/Index	BMO-	10/12/2023	10/11/2024	10/11/2024	Closing Sale	2,500,000	2,500,000	4349.60999999997	51,000		211,815		51,000					160,815			.0002
S&P 500 - CLIQUET TA2302995		N/A	Equity/Index	BMO-	01/06/2023	01/08/2024	01/08/2024	Closing Sale	6,800,000	6,800,000	3895.08	118,320		383,292		118,320					264,972			.0002
S&P 500 - CLIQUET TA2307365		N/A	Equity/Index	JPM-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	2,100,000	2,100,000	4515.77000000004	45,990		8,606		45,990					(37,384)			.0002
S&P 500 - CLIQUET TA2307767		N/A	Equity/Index	MS-	09/26/2023	09/26/2024	09/26/2024	Closing Sale	7,300,000	7,300,000	4273.53	143,080		529,694		143,080					386,614			.0002
S&P 500 - CLIQUET TA2303826		N/A	Equity/Index	UBS-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	5,800,000	5,800,000	3916.64	89,900		383,990		89,900					294,090			.0002
S&P 500 - CLIQUET TA2305849		N/A	Equity/Index	BMO-	06/29/2023	06/28/2024	06/28/2024	Expiration	4,500,000	4,500,000	4396.43999999996	112,050				112,050					(112,050)			.0002
S&P 500 - CLIQUET TA2307568		N/A	Equity/Index	BMO-	09/15/2023	09/16/2024	09/16/2024	Closing Sale	7,300,000	7,300,000	4450.32	162,790		541,740		162,790					378,950			.0002
S&P 500 - CLIQUET TA2309107		N/A	Equity/Index	CITI-	12/08/2023	12/09/2024	12/09/2024	Closing Sale	8,600,000	8,600,000	4604.37	183,180		844,628		183,180					661,448			.0002
S&P 500 - CLIQUET TA2308520		N/A	Equity/Index	JPM-	11/06/2023	11/06/2024	11/06/2024	Closing Sale	3,500,000	3,500,000	4365.97999999996	72,450		278,949		72,450					206,499			.0002
S&P 500 - CLIQUET TA2303583		N/A	Equity/Index	JPM-	03/01/2023	03/01/2024	03/01/2024	Closing Sale	5,100,000	5,100,000	3951.39	103,530		299,120		103,530					195,590			.0002
S&P 500 - CLIQUET TA2306786		N/A	Equity/Index	BMO-	08/07/2023	08/07/2024	08/07/2024	Expiration	6,400,000	6,400,000	4518.43999999996	144,640				144,640					(144,640)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2308898		N/A	Equity/Index	BOA-	11/28/2023	11/27/2024	11/27/2024	Closing Sale	5,800,000	5,800,000	4554.89000000003	125,860		657,511		125,860					531,651			.0002
S&P 500 - CLIQUET TA2308737		N/A	Equity/Index	JPM-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	5,700,000	5,700,000	4514.02000000004	121,410		564,317		121,410					442,907			.0002
S&P 500 - CLIQUET TA2306804		N/A	Equity/Index	MS-	08/08/2023	08/08/2024	08/08/2024	Closing Sale	5,900,000	5,900,000	4499.38	129,210		137,707		129,210					8,497			.0002
S&P 500 - CLIQUET TA2304434		N/A	Equity/Index	UBS-	04/25/2023	04/25/2024	04/25/2024	Expiration	6,700,000	6,700,000	4071.63	118,590				118,590					(118,590)			.0002
S&P 500 - CLIQUET TA2303889		N/A	Equity/Index	BMO-	03/21/2023	03/21/2024	03/21/2024	Closing Sale	6,000,000	6,000,000	4002.87	92,400		322,759		92,400					230,359			.0002
S&P 500 - CLIQUET TA2303510		N/A	Equity/Index	UBS-	02/23/2023	02/23/2024	02/23/2024	Closing Sale	4,500,000	4,500,000	4012.32	91,350		102,439		91,350					11,089			.0002
S&P 500 - CLIQUET TA2306356		N/A	Equity/Index	CITI-	07/18/2023	07/18/2024	07/18/2024	Closing Sale	10,648,000	10,648,000	4554.9799999999996	250,228		224,472		250,228					(25,756)			.0002
S&P 500 - CLIQUET TA2303711		N/A	Equity/Index	JPM-	03/09/2023	03/08/2024	03/08/2024	Closing Sale	6,500,000	6,500,000	3918.32	123,500		601,407		123,500					477,907			.0002
S&P 500 - CLIQUET TA2307470		N/A	Equity/Index	UBS-	09/08/2023	09/09/2024	09/09/2024	Closing Sale	5,600,000	5,600,000	4457.49	122,640		277,864		122,640					155,224			.0002
S&P 500 - CLIQUET TA2303032		N/A	Equity/Index	JPM-	01/10/2023	01/10/2024	01/10/2024	Closing Sale	5,400,000	5,400,000	3919.25	94,500		237,137		94,500					142,637			.0002
S&P 500 - CLIQUET TA2304288		N/A	Equity/Index	BMO-	04/14/2023	04/15/2024	04/15/2024	Closing Sale	6,000,000	6,000,000	4137.64000000003	98,400		273,869		98,400					175,469			.0002
S&P 500 - CLIQUET TA2306969		N/A	Equity/Index	MS-	08/17/2023	08/16/2024	08/16/2024	Closing Sale	2,000,000	2,000,000	4370.35999999997	42,600		151,767		42,600					109,167			.0002
S&P 500 - CLIQUET TA2303047		N/A	Equity/Index	BMO-	01/12/2023	01/12/2024	01/12/2024	Closing Sale	7,700,000	7,700,000	3983.17	136,290		236,599		136,290					100,309			.0002
S&P 500 - CLIQUET TA2308973		N/A	Equity/Index	MS-	12/01/2023	11/29/2024	11/29/2024	Closing Sale	3,000,000	3,000,000	4594.63	63,600		241,281		63,600					177,681			.0002
S&P 500 - CLIQUET TA2304971		N/A	Equity/Index	UBS-	05/22/2023	05/22/2024	05/22/2024	Expiration	5,500,000	5,500,000	4192.63	104,500				104,500					(104,500)			.0002
S&P 500 - CLIQUET TA2305067		N/A	Equity/Index	BMO-	05/26/2023	05/24/2024	05/24/2024	Expiration	5,600,000	5,600,000	4205.45	106,960				106,960					(106,960)			.0002
S&P 500 - CLIQUET TA2307077		N/A	Equity/Index	JPM-	08/22/2023	08/22/2024	08/22/2024	Closing Sale	7,740,000	7,740,000	4387.55	164,088		272,628		164,088					108,540			.0002
S&P 500 - CLIQUET TA2303388		N/A	Equity/Index	CITI-	02/10/2023	02/09/2024	02/09/2024	Closing Sale	8,600,000	8,600,000	4090.46	177,160		382,823		177,160					205,663			.0002
S&P 500 - CLIQUET TA2307150		N/A	Equity/Index	BMO-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	5,000,000	5,000,000	4405.71	106,750		94,098		106,750					(12,652)			.0002
S&P 500 - CLIQUET TA2308227		N/A	Equity/Index	BMO-	10/19/2023	10/18/2024	10/18/2024	Closing Sale	3,100,000	3,100,000	4278	62,310		326,974		62,310					264,664			.0002
S&P 500 - CLIQUET TA2309323		N/A	Equity/Index	BMO-	12/21/2023	12/20/2024	12/20/2024	Closing Sale	3,400,000	3,400,000	4746.75	73,780		286,246		73,780					212,466			.0002
S&P 500 - CLIQUET TA2306255		N/A	Equity/Index	JPM-	07/14/2023	07/16/2024	07/16/2024	Closing Sale	7,800,000	7,800,000	4505.42	184,860		535,482		184,860					350,622			.0002
S&P 500 - CLIQUET TA2308796		N/A	Equity/Index	JPM-	11/22/2023	11/22/2024	11/22/2024	Closing Sale	2,300,000	2,300,000	4556.62	49,450		286,402		49,450					236,952			.0002
S&P 500 - CLIQUET TA2306149		N/A	Equity/Index	UBS-	07/12/2023	07/12/2024	07/12/2024	Closing Sale	5,600,000	5,600,000	4472.16	132,720		435,220		132,720					302,500			.0002
S&P 500 - CLIQUET TA2307607		N/A	Equity/Index	CITI-	09/18/2023	09/18/2024	09/18/2024	Closing Sale	5,700,000	5,700,000	4453.53	125,970		338,706		125,970					212,736			.0002
S&P 500 - CLIQUET TA2305707		N/A	Equity/Index	UBS-	06/23/2023	06/25/2024	06/25/2024	Closing Sale	7,400,000	7,400,000	4348.33	178,340		25,303		178,340					(153,037)			.0002
S&P 500 - CLIQUET TA2305970		N/A	Equity/Index	UBS-	07/05/2023	07/05/2024	07/05/2024	Closing Sale	6,100,000	6,100,000	4446.82	151,890		386,980		151,890					235,090			.0002
S&P 500 - CLIQUET TA2305170		N/A	Equity/Index	UBS-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	5,300,000	5,300,000	4282.37	102,820		210,967		102,820					108,147			.0002
S&P 500 - CLIQUET TA2305822		N/A	Equity/Index	MS-	06/28/2023	06/28/2024	06/28/2024	Expiration	4,800,000	4,800,000	4376.85999999997	118,560				118,560					(118,560)			.0002
S&P 500 - CLIQUET TA2307304		N/A	Equity/Index	BMO-	08/30/2023	08/30/2024	08/30/2024	Expiration	4,500,000	4,500,000	4514.87	98,550				98,550					(98,550)			.0002
S&P 500 - CLIQUET TA2303041		N/A	Equity/Index	BMO-	01/11/2023	01/11/2024	01/11/2024	Closing Sale	5,000,000	5,000,000	3969.61	87,500		177,371		87,500					89,871			.0002
S&P 500 - CLIQUET TA2303065		N/A	Equity/Index	JPM-	01/13/2023	01/12/2024	01/12/2024	Expiration	7,000,000	7,000,000	3999.09	123,900				123,900					(123,900)			.0002
S&P 500 - CLIQUET TA2303778		N/A	Equity/Index	MS-	03/14/2023	03/14/2024	03/14/2024	Closing Sale	5,000,000	5,000,000	3919.29	85,500		344,619		85,500					259,119			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2306309		N/A	Equity/Index	BMO-	07/17/2023	07/17/2024	07/17/2024	Closing Sale	4,900,000	4,900,000	4522.79	117,600		248,277		117,600					130,677			.0002
S&P 500 - CLIQUET TA2305907		N/A	Equity/Index	UBS-	06/30/2023	06/28/2024	06/28/2024	Expiration	2,900,000	2,900,000	4450.38	72,500				72,500					(72,500)			.0002
S&P 500 - CLIQUET TA2305664		N/A	Equity/Index	BMO-	06/22/2023	06/21/2024	06/21/2024	Closing Sale	4,500,000	4,500,000	4381.89000000003	107,550		38,269		107,550					(69,281)			.0002
S&P 500 - CLIQUET TA2305260		N/A	Equity/Index	UBS-	06/07/2023	06/07/2024	06/07/2024	Closing Sale	3,900,000	3,900,000	4267.52000000004	79,170		276,790		79,170					197,620			.0002
S&P 500 - CLIQUET TA2305492		N/A	Equity/Index	UBS-	06/15/2023	06/14/2024	06/14/2024	Closing Sale	4,400,000	4,400,000	4425.84	99,880		293,803		99,880					193,923			.0002
S&P 500 - CLIQUET TA2305233		N/A	Equity/Index	UBS-	06/06/2023	06/06/2024	06/06/2024	Closing Sale	8,100,000	8,100,000	4283.85000000004	161,190		671,083		161,190					509,893			.0002
S&P 500 - CLIQUET TA2305127		N/A	Equity/Index	JPM-	05/31/2023	05/31/2024	05/31/2024	Expiration	4,900,000	4,900,000	4179.83	94,080				94,080					(94,080)			.0002
S&P 500 - CLIQUET TA2307455		N/A	Equity/Index	BMO-	09/07/2023	09/06/2024	09/06/2024	Closing Sale	2,600,000	2,600,000	4451.14000000003	55,640		57,773		55,640					2,133			.0002
S&P 500 - CLIQUET TA2309190		N/A	Equity/Index	BMO-	12/13/2023	12/13/2024	12/13/2024	Closing Sale	3,500,000	3,500,000	4707.09	75,600		347,717		75,600					272,117			.0002
S&P 500 - CLIQUET TA2303268		N/A	Equity/Index	CITI-	02/03/2023	02/05/2024	02/05/2024	Closing Sale	5,200,000	5,200,000	4136.4799999999996	107,640		258,235		107,640					150,595			.0002
S&P 500 - CLIQUET TA2307420		N/A	Equity/Index	BMO-	09/06/2023	09/06/2024	09/06/2024	Closing Sale	7,740,000	7,740,000	4465.4799999999996	171,054		232,870		171,054					61,816			.0002
S&P 500 - CLIQUET TA2307535		N/A	Equity/Index	UBS-	09/13/2023	09/13/2024	09/13/2024	Closing Sale	6,500,000	6,500,000	4467.4399999999996	145,600		377,049		145,600					231,449			.0002
S&P 500 - CLIQUET TA2304888		N/A	Equity/Index	UBS-	05/18/2023	05/17/2024	05/17/2024	Closing Sale	4,400,000	4,400,000	4198.05	81,400		85,320		81,400					3,920			.0002
S&P 500 - CLIQUET TA2308736		N/A	Equity/Index	JPM-	11/17/2023	11/19/2024	11/19/2024	Closing Sale	5,300,000	5,300,000	4514.02000000004	112,890		530,504		112,890					417,614			.0002
S&P 500 - CLIQUET TA2307366		N/A	Equity/Index	JPM-	09/01/2023	09/04/2024	09/04/2024	Closing Sale	5,100,000	5,100,000	4515.77000000004	111,690		120,307						(75,790)	120,307			.0002
S&P 500 - CLIQUET TA2308034		N/A	Equity/Index	UBS-	10/09/2023	10/09/2024	10/09/2024	Closing Sale	4,000,000	4,000,000	4335.66	79,200		365,400		79,200					286,200			.0002
S&P 500 - CLIQUET TA2306547		N/A	Equity/Index	UBS-	07/25/2023	07/25/2024	07/25/2024	Expiration	6,800,000	6,800,000	4567.46	159,800				159,800					(159,800)			.0002
S&P 500 - CLIQUET TA2307661		N/A	Equity/Index	MS-	09/21/2023	09/20/2024	09/20/2024	Closing Sale	4,700,000	4,700,000	4330	96,820		274,545		96,820					177,725			.0002
S&P 500 - CLIQUET TA2308166		N/A	Equity/Index	CITI-	10/17/2023	10/17/2024	10/17/2024	Closing Sale	7,500,000	7,500,000	4373.2	153,750		805,595		153,750					651,845			.0002
S&P 500 - CLIQUET TA2304842		N/A	Equity/Index	BMO-	05/16/2023	05/16/2024	05/16/2024	Closing Sale	8,500,000	8,500,000	4109.8999999999996	156,400		547,838		156,400					391,438			.0002
S&P 500 - CLIQUET TA2308337		N/A	Equity/Index	MS-	10/26/2023	10/25/2024	10/25/2024	Closing Sale	3,300,000	3,300,000	4137.22999999996	62,370		386,683		62,370					324,313			.0002
S&P 500 - CLIQUET TA2306442		N/A	Equity/Index	UBS-	07/20/2023	07/19/2024	07/19/2024	Expiration	3,400,000	3,400,000	4534.87	78,200				78,200					(78,200)			.0002
S&P 500 - CLIQUET TA2302994		N/A	Equity/Index	BMO-	01/06/2023	01/05/2024	01/05/2024	Closing Sale	7,800,000	7,800,000	3895.08	135,720		308,950		135,720					173,230			.0002
S&P 500 - CLIQUET TA2308972		N/A	Equity/Index	MS-	12/01/2023	12/02/2024	12/02/2024	Closing Sale	5,000,000	5,000,000	4594.63	106,000		354,932		106,000					248,932			.0002
S&P 500 - CLIQUET TA2303389		N/A	Equity/Index	CITI-	02/10/2023	02/09/2024	02/09/2024	Closing Sale	6,400,000	6,400,000	4090.46	131,200		230,875		131,200					99,675			.0002
S&P 500 - CLIQUET TA2304126		N/A	Equity/Index	UBS-	04/04/2023	04/04/2024	04/04/2024	Closing Sale	5,800,000	5,800,000	4100.60000000004	91,640		281,421		91,640					189,781			.0002
S&P 500 - CLIQUET TA2308795		N/A	Equity/Index	JPM-	11/22/2023	11/22/2024	11/22/2024	Closing Sale	2,700,000	2,700,000	4556.62	58,050		271,091		58,050					213,041			.0002
S&P 500 - CLIQUET TA2304470		N/A	Equity/Index	JPM-	04/27/2023	04/26/2024	04/26/2024	Expiration	3,600,000	3,600,000	4135.35000000004	64,080				64,080					(64,080)			.0002
S&P 500 - CLIQUET TA2303337		N/A	Equity/Index	JPM-	02/08/2023	02/08/2024	02/08/2024	Closing Sale	5,400,000	5,400,000	4117.8599999999997	111,780		308,699		111,780					196,919			.0002
S&P 500 - CLIQUET TA2308661		N/A	Equity/Index	UBS-	11/13/2023	11/13/2024	11/13/2024	Closing Sale	5,400,000	5,400,000	4411.55	118,260		559,815		118,260					441,555			.0002
S&P 500 - CLIQUET TA2305310		N/A	Equity/Index	JPM-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	5,700,000	5,700,000	4298.8599999999997	120,270		494,062		120,270					373,792			.0002
S&P 500 - CLIQUET TA2308606		N/A	Equity/Index	MS-	11/10/2023	11/11/2024	11/11/2024	Closing Sale	4,100,000	4,100,000	4415.24	86,510		432,547		86,510					346,037			.0002
S&P 500 - CLIQUET TA2303480		N/A	Equity/Index	JPM-	02/21/2023	02/21/2024	02/21/2024	Closing Sale	4,800,000	4,800,000	3997.34	97,920		247,294		97,920					149,374			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2307698		N/A	Equity/Index	BMO-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	4,800,000	4,800,000	4320.06000000004	98,400		307,226		98,400					208,826			0002
S&P 500 - CLIQUET TA2303409		N/A	Equity/Index	JPM-	02/14/2023	02/14/2024	02/14/2024	Closing Sale	3,000,000	3,000,000	4136.13	61,500		29,094		61,500					(32,406)			0002
S&P 500 - CLIQUET TA2303693		N/A	Equity/Index	UBS-	03/08/2023	03/08/2024	03/08/2024	Closing Sale	3,900,000	3,900,000	3992.01	74,490		377,241		74,490					302,751			0002
S&P 500 - CLIQUET TA2308971		N/A	Equity/Index	MS-	12/01/2023	12/03/2024	12/03/2024	Closing Sale	4,000,000	4,000,000	4594.63	84,800		333,220		84,800					248,420			0002
S&P 500 - CLIQUET TA2303353		N/A	Equity/Index	UBS-	02/09/2023	02/09/2024	02/09/2024	Closing Sale	6,000,000	6,000,000	4081.5	124,800		261,863		124,800					137,063			0002
S&P 500 - CLIQUET TA2304506		N/A	Equity/Index	JPM-	04/28/2023	04/26/2024	04/26/2024	Expiration	4,400,000	4,400,000	4169.479999999996	80,080				80,080					(80,080)			0002
SPLV5UT-EUROPEAN 1 YR TA2303495		N/A	Equity/Index	MS-	02/22/2023	02/21/2024	02/21/2024	Closing Sale	5,680	2,000,000	360.902499999997	78,000		44,007		78,000					(33,993)			0002
SPLV5UT-EUROPEAN 1 YR TA2303000		N/A	Equity/Index	SG-	01/06/2023	01/05/2024	01/05/2024	Expiration	16,083	5,700,000	364.981716000001	190,950				190,950					(190,950)			0002
SPLV5UT-EUROPEAN 1 YR TA2403831		N/A	Equity/Index	MS-	06/21/2024	12/13/2024	12/13/2024	Closing Sale	5,460	2,068,030	378.77		67,508	131,313		67,508					63,805			0002
SPLV5UT-EUROPEAN 1 YR TA2303239		N/A	Equity/Index	BMO-	02/01/2023	02/01/2024	02/01/2024	Closing Sale	12,723	4,500,000	364.17	151,145		48,733		151,145					(102,412)			0002
SPLV5UT-EUROPEAN 1 YR TA2304812		N/A	Equity/Index	SG-	05/15/2023	05/22/2024	05/22/2024	Closing Sale	4,418	1,572,631	359.53	72,764		82,572		82,572				(27,851)	82,572			0002
SPLV5UT-EUROPEAN 1 YR TA2305070		N/A	Equity/Index	BMO-	05/26/2023	05/29/2024	05/29/2024	Closing Sale	5,713	2,000,000	362.427471000000 3	64,600		50,404		50,404				(26,443)	50,404			0002
SPLV5UT-EUROPEAN 1 YR TA2303637		N/A	Equity/Index	MS-	03/03/2023	03/01/2024	03/01/2024	Closing Sale	7,117	2,500,000	362.078807999998	90,000		52,890		90,000					(37,110)			0002
SPLV5UT-EUROPEAN 1 YR TA2305717		N/A	Equity/Index	SG-	06/23/2023	06/24/2024	06/24/2024	Closing Sale	8,171	2,900,000	367.35699	95,700		106,252		95,700					10,552			0002
SPLV5UT-EUROPEAN 1 YR TA2304311		N/A	Equity/Index	SG-	04/17/2023	04/17/2024	04/17/2024	Expiration	5,338	1,900,000	368.560984000002	57,760				57,760					(57,760)			0002
SPLV5UT-EUROPEAN 1 YR TA2305318		N/A	Equity/Index	BMO-	06/09/2023	06/11/2024	06/11/2024	Closing Sale	5,935	2,100,000	366.351257999997	67,620		59,397		67,620					(8,223)			0002
SPLV5UT-EUROPEAN 1 YR TA2303638		N/A	Equity/Index	MS-	03/03/2023	03/01/2024	03/01/2024	Closing Sale	9,964	3,500,000	360.744019999998	135,100		87,345		135,100					(47,755)			0002
SPLV5UT-EUROPEAN 1 YR TA2304054		N/A	Equity/Index	SG-	03/30/2023	03/28/2024	03/28/2024	Closing Sale	11,081	3,900,000	364.514614999999	113,880		140,347		113,880					26,467			0002
SPLV5UT-EUROPEAN 1 YR TA2303547		N/A	Equity/Index	SG-	02/27/2023	02/27/2024	02/27/2024	Closing Sale	6,262	2,200,000	362.417525000001	77,660		45,161		77,660					(32,499)			0002
SPLV5UT-EUROPEAN 1 YR TA2309476		N/A	Equity/Index	BNP-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	2,479	900,000	378.381131999998	24,030		51,014		24,030					26,984			0002
SPLV5UT-EUROPEAN 1 YR TA2307836		N/A	Equity/Index	BMO-	09/28/2023	09/27/2024	09/27/2024	Closing Sale	10,023	3,500,000	362.134599999998	116,550		371,925		116,550					255,375			0002
SPLV5UT-EUROPEAN 1 YR TA2306488		N/A	Equity/Index	BMO-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	3,867	1,400,000	375.057954	46,200		30,865		46,200					(15,335)			0002
SPLV5UT-EUROPEAN 1 YR TA2303665		N/A	Equity/Index	SG-	03/06/2023	03/06/2024	03/06/2024	Closing Sale	4,268	1,500,000	362.334639999998	54,150		36,900		54,150					(17,250)			0002
SPLV5UT-EUROPEAN 1 YR TA2307075		N/A	Equity/Index	BNP-	08/21/2023	08/21/2024	08/21/2024	Closing Sale	6,214	2,200,000	366.410700000002	75,680		159,891		75,680					84,211			0002
SPLV5UT-EUROPEAN 1 YR TA2307373		N/A	Equity/Index	BMO-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	16,349	5,800,000	367.141099999999	194,301		485,550		194,301					291,249			0002
SPLV5UT-EUROPEAN 1 YR TA2303163		N/A	Equity/Index	MS-	01/25/2023	01/25/2024	01/25/2024	Closing Sale	18,440	6,500,000	363.145500000003	215,800		36,409		215,800					(179,391)			0002
SPLV5UT-EUROPEAN 1 YR TA2304569		N/A	Equity/Index	SG-	05/02/2023	05/02/2024	05/02/2024	Closing Sale	6,168	2,200,000	369.449143999999	64,460		9,442		64,460					(55,018)			0002
SPLV5UT-EUROPEAN 1 YR TA2304810		N/A	Equity/Index	SG-	05/15/2023	05/10/2024	05/10/2024	Closing Sale	5,362	1,908,658	370.87	49,116		31,475		49,116					(17,641)			0002
SPLV5UT-EUROPEAN 1 YR TA2305072		N/A	Equity/Index	BMO-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	11,998	4,200,000	362.427471000000 3	135,240		159,358		135,240					24,118			0002
SPLV5UT-EUROPEAN 1 YR TA2303202		N/A	Equity/Index	BMO-	01/27/2023	01/26/2024	01/26/2024	Closing Sale	20,713	7,300,000	362.84	243,789		50,125		243,789					(193,664)			0002
SPLV5UT-EUROPEAN 1 YR TA2304165		N/A	Equity/Index	MS-	04/06/2023	04/08/2024	04/08/2024	Closing Sale	12,949	4,600,000	367.957589999998	131,560		68,661		131,560					(62,899)			0002
SPLV5UT-EUROPEAN 1 YR TA2305168		N/A	Equity/Index	SG-	06/02/2023	06/03/2024	06/03/2024	Closing Sale	5,669	2,000,000	365.258058000001	63,600		59,256		63,600					(4,344)			0002
SPLV5UT-EUROPEAN 1 YR TA2308759		N/A	Equity/Index	SG-	11/20/2023	11/20/2024	11/20/2024	Closing Sale	7,314	2,600,000	370.111100000002	77,740		261,601		77,740					183,861			0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2308271		N/A	Equity/Index	JPM-	10/23/2023	10/23/2024	10/23/2024	Closing Sale	11,538	4,000,000	360.85	123,200		484,957		123,200					361,757			.0002
SPLV5UT-EUROPEAN 1 YR TA2304923		N/A	Equity/Index	BMO-	05/19/2023	05/21/2024	05/21/2024	Closing Sale	4,234	1,500,000	366.877650000000 02	45,750		48,189		45,750					2,439			.0002
SPLV5UT-EUROPEAN 1 YR TA2308492		N/A	Equity/Index	BMO-	11/03/2023	11/04/2024	11/04/2024	Closing Sale	14,448	5,100,000	367.674399999999 99	150,450		440,312		150,450					289,862			.0002
SPLV5UT-EUROPEAN 1 YR TA2303915		N/A	Equity/Index	BOA-	03/22/2023	03/22/2024	03/22/2024	Closing Sale	8,917	3,100,000	359.873217000000 01	93,310		124,178		93,310					30,868			.0002
SPLV5UT-EUROPEAN 1 YR TA2304218		N/A	Equity/Index	BMO-	04/11/2023	04/11/2024	04/11/2024	Closing Sale	14,626	5,200,000	368.090561999999 98	154,960		22,369		154,960					(132,591)			.0002
SPLV5UT-EUROPEAN 1 YR TA2300002		N/A	Equity/Index	SG-	01/03/2023	01/03/2024	01/03/2024	Closing Sale	10,212	3,600,000	362.884088000000 02	122,760		13,336		122,760					(109,424)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303421		N/A	Equity/Index	SG-	02/15/2023	01/08/2024	01/08/2024	Expiration	12,755	4,500,000	367.345772000000 01	111,150				111,150					(111,150)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307585		N/A	Equity/Index	MS-	09/15/2023	09/17/2024	09/17/2024	Closing Sale	7,873	2,800,000	368.631230000000 02	93,800		234,760		93,800					140,960			.0002
SPLV5UT-EUROPEAN 1 YR TA2308739		N/A	Equity/Index	BMO-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	3,096	1,100,000	369.907100000000 01	32,340		107,851		32,340					75,511			.0002
SPLV5UT-EUROPEAN 1 YR TA2305566		N/A	Equity/Index	SG-	06/16/2023	06/18/2024	06/18/2024	Closing Sale	15,140	5,400,000	367.370099999999 98	197,100		158,666		197,100					(38,434)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304763		N/A	Equity/Index	SG-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	5,048	1,800,000	369.340977000000 01	52,020		37,347		52,020					(14,673)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306067		N/A	Equity/Index	SG-	07/10/2023	07/10/2024	07/10/2024	Closing Sale	5,898	2,100,000	368.852913	70,770		54,478		70,770					(16,292)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303127		N/A	Equity/Index	BOA-	01/20/2023	01/19/2024	01/19/2024	Closing Sale	15,922	5,600,000	362.236427999999 99	185,920		37,314		185,920					(148,606)			.0002
SPLV5UT-EUROPEAN 1 YR TA2305776		N/A	Equity/Index	MS-	06/27/2023	06/27/2024	06/27/2024	Closing Sale	8,141	2,900,000	368.916339999999 99	95,700		68,337		95,700					(27,363)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303742		N/A	Equity/Index	SG-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	14,414	5,000,000	357.851723999999 99	172,000		200,183		172,000					28,183			.0002
SPLV5UT-EUROPEAN 1 YR TA2304623		N/A	Equity/Index	MS-	05/05/2023	05/03/2024	05/03/2024	Closing Sale	7,563	2,700,000	369.663144999999 99	78,030		16,994		78,030					(61,037)			.0002
SPLV5UT-EUROPEAN 1 YR TA2305281		N/A	Equity/Index	SG-	06/08/2023	06/07/2024	06/07/2024	Closing Sale	15,824	5,600,000	366.286499999999 99	179,200		163,672		179,200					(15,528)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304803		N/A	Equity/Index	SG-	05/15/2023	05/15/2024	05/15/2024	Closing Sale	7,585	2,700,000	368.703399999999 99	78,840		66,647		78,840					(12,193)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308143		N/A	Equity/Index	BNP-	10/13/2023	10/14/2024	10/14/2024	Closing Sale	10,324	3,600,000	362.159820000000 02	117,360		416,371		117,360					299,011			.0002
SPLV5UT-EUROPEAN 1 YR TA2306103		N/A	Equity/Index	BNP-	07/11/2023	07/11/2024	07/11/2024	Closing Sale	5,038	1,800,000	370.208890999999 99	60,300		49,677		60,300					(10,623)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306492		N/A	Equity/Index	BMO-	07/21/2023	07/22/2024	07/22/2024	Closing Sale	6,905	2,500,000	375.057954	82,500		64,161		82,500					(18,339)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308008		N/A	Equity/Index	BNP-	10/06/2023	10/08/2024	10/08/2024	Closing Sale	8,931	3,100,000	359.977410000000 02	102,920		339,585		102,920					236,665			.0002
SPLV5UT-EUROPEAN 1 YR TA2303341		N/A	Equity/Index	BMO-	02/08/2023	02/08/2024	02/08/2024	Closing Sale	10,506	3,700,000	362.39	130,274		33,094		130,274					(97,180)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303369		N/A	Equity/Index	MS-	02/10/2023	02/12/2024	02/12/2024	Closing Sale	7,090	2,500,000	362.765168000000 02	89,500		24,991		89,500					(64,509)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304626		N/A	Equity/Index	MS-	05/05/2023	05/07/2024	05/07/2024	Closing Sale	7,843	2,800,000	369.663144999999 99	81,200		38,094		81,200					(43,106)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308381		N/A	Equity/Index	BMO-	10/27/2023	10/28/2024	10/28/2024	Closing Sale	10,107	3,500,000	360.6472	101,500		404,594		101,500					303,093			.0002
SPLV5UT-EUROPEAN 1 YR TA2304641		N/A	Equity/Index	BMO-	05/08/2023	05/08/2024	05/08/2024	Closing Sale	8,128	2,900,000	369.481367999997 97	84,970		41,037		84,970					(43,933)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304367		N/A	Equity/Index	BOA-	04/20/2023	04/19/2024	04/19/2024	Closing Sale	8,422	3,000,000	368.687700000000 01	91,830		10,462		91,830					(81,368)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304764		N/A	Equity/Index	SG-	05/12/2023	05/13/2024	05/13/2024	Closing Sale	10,936	3,900,000	369.340977000000 01	113,490		79,496		113,490					(33,994)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303498		N/A	Equity/Index	MS-	02/22/2023	02/22/2024	02/22/2024	Closing Sale	13,348	4,700,000	362.979890000000 01	166,850		91,706		166,850					(75,144)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304043		N/A	Equity/Index	MS-	03/29/2023	03/28/2024	03/28/2024	Closing Sale	9,956	3,500,000	364.195440000000 02	101,850		129,277		101,850					27,427			.0002
SPLV5UT-EUROPEAN 1 YR TA2305166		N/A	Equity/Index	SG-	06/02/2023	06/04/2024	06/04/2024	Closing Sale	6,803	2,400,000	365.258058000000 01	76,560		78,659		76,560					2,099			.0002
SPLV5UT-EUROPEAN 1 YR TA2304265		N/A	Equity/Index	MS-	04/13/2023	04/12/2024	04/12/2024	Expiration	11,241	4,000,000	368.51826	117,200				117,200					(117,200)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2307747		N/A	Equity/Index	SG-	09/25/2023	09/13/2024	09/13/2024	Closing Sale	5,427	1,915,405	360.22	82,762		202,481		82,762					119,720			.0002
SPLV5UT-EUROPEAN 1 YR TA2307100		N/A	Equity/Index	BMO-	08/23/2023	08/23/2024	08/23/2024	Closing Sale	10,435	3,700,000	366.9341	126,541		274,306		126,541					147,765			.0002
SPLV5UT-EUROPEAN 1 YR TA2303979		N/A	Equity/Index	BOA-	03/24/2023	03/25/2024	03/25/2024	Closing Sale	9,446	3,300,000	361.807571999999 99	88,770		105,624		88,770					16,854			.0002
SPLV5UT-EUROPEAN 1 YR TA2306753		N/A	Equity/Index	MS-	08/04/2023	08/05/2024	08/05/2024	Closing Sale	8,128	2,900,000	369.256950000000 02	97,440		119,595		97,440					22,155			.0002
SPLV5UT-EUROPEAN 1 YR TA2307701		N/A	Equity/Index	MS-	09/22/2023	09/23/2024	09/23/2024	Closing Sale	15,854	5,600,000	366.193539999999 98	188,160		519,311		188,160					331,151			.0002
SPLV5UT-EUROPEAN 1 YR TA2308740		N/A	Equity/Index	BMO-	11/17/2023	11/18/2024	11/18/2024	Closing Sale	10,415	3,700,000	369.907100000000 01	108,780		372,873		108,780					264,094			.0002
SPLV5UT-EUROPEAN 1 YR TA2309324		N/A	Equity/Index	BNP-	12/21/2023	12/20/2024	12/20/2024	Closing Sale	11,926	4,300,000	375.620990000000 01	113,520		268,209		113,520					154,689			.0002
SPLV5UT-EUROPEAN 1 YR TA2303148		N/A	Equity/Index	BMO-	01/23/2023	01/23/2024	01/23/2024	Closing Sale	4,262	1,500,000	362.48	49,784		11,305		49,784					(38,479)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307483		N/A	Equity/Index	JPM-	09/08/2023	09/09/2024	09/09/2024	Closing Sale	11,863	4,200,000	366.583399999999 98	144,060		355,960		144,060					211,900			.0002
SPLV5UT-EUROPEAN 1 YR TA2303977		N/A	Equity/Index	BOA-	03/24/2023	03/22/2024	03/22/2024	Closing Sale	10,304	3,600,000	361.807571999999 99	96,120		123,573		96,120					27,453			.0002
SPLV5UT-EUROPEAN 1 YR TA2304416		N/A	Equity/Index	BOA-	04/24/2023	04/24/2024	04/24/2024	Closing Sale	9,806	3,500,000	369.458242999999 98	107,100		33,161		107,100					(73,939)			.0002
SPLV5UT-EUROPEAN 1 YR TA2309065		N/A	Equity/Index	SG-	12/06/2023	12/06/2024	12/06/2024	Closing Sale	6,958	2,500,000	374.3802	71,250		224,191		71,250					152,941			.0002
SPLV5UT-EUROPEAN 1 YR TA2309380		N/A	Equity/Index	BNP-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	6,088	2,200,000	376.475265999999 98	58,080		131,711		58,080					73,631			.0002
SPLV5UT-EUROPEAN 1 YR TA2307157		N/A	Equity/Index	MS-	08/25/2023	08/27/2024	08/27/2024	Closing Sale	11,549	4,100,000	367.176499999999 98	143,910		312,564		143,910					168,654			.0002
SPLV5UT-EUROPEAN 1 YR TA2308165		N/A	Equity/Index	JPM-	10/17/2023	10/17/2024	10/17/2024	Closing Sale	6,274	2,200,000	364.59	69,960		248,062		69,960					178,102			.0002
SPLV5UT-EUROPEAN 1 YR TA2306856		N/A	Equity/Index	BNP-	08/10/2023	08/09/2024	08/09/2024	Closing Sale	3,078	1,100,000	369.882634	36,850		53,216		36,850					16,366			.0002
SPLV5UT-EUROPEAN 1 YR TA2305154		N/A	Equity/Index	BMO-	06/01/2023	05/31/2024	05/31/2024	Closing Sale	17,694	6,200,000	362.814513999999 97	192,200		234,891		192,200					42,691			.0002
SPLV5UT-EUROPEAN 1 YR TA2306697		N/A	Equity/Index	MS-	08/02/2023	08/02/2024	08/02/2024	Closing Sale	7,225	2,600,000	372.727719999999 98	87,620		114,599		87,620					26,979			.0002
SPLV5UT-EUROPEAN 1 YR TA2305916		N/A	Equity/Index	SG-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	9,790	3,500,000	370.2731	116,200		61,744		116,200					(54,456)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304762		N/A	Equity/Index	SG-	05/12/2023	05/14/2024	05/14/2024	Closing Sale	5,889	2,100,000	369.340977000000 01	61,110		42,747		61,110					(18,363)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308338		N/A	Equity/Index	BNP-	10/26/2023	10/25/2024	10/25/2024	Closing Sale	9,184	3,200,000	362.844587999999 99	97,600		339,502		97,600					241,902			.0002
SPLV5UT-EUROPEAN 1 YR TA2304806		N/A	Equity/Index	SG-	05/15/2023	05/31/2024	05/31/2024	Closing Sale	3,241	1,153,666	369.63	33,868		20,937						(13,458)	20,937			.0002
SPLV5UT-EUROPEAN 1 YR TA2307945		N/A	Equity/Index	SG-	10/04/2023	10/04/2024	10/04/2024	Closing Sale	8,354	2,900,000	360.018899999999 97	97,440		329,490		97,440					232,050			.0002
SPLV5UT-EUROPEAN 1 YR TA2307588		N/A	Equity/Index	MS-	09/15/2023	09/13/2024	09/13/2024	Closing Sale	3,093	1,100,000	368.631230000000 02	36,410		89,382		36,410					52,972			.0002
SPLV5UT-EUROPEAN 1 YR TA2306261		N/A	Equity/Index	BMO-	07/14/2023	07/16/2024	07/16/2024	Closing Sale	7,540	2,700,000	370.924713	88,830		96,256		88,830					7,426			.0002
SPLV5UT-EUROPEAN 1 YR TA2303835		N/A	Equity/Index	UBS-	03/17/2023	03/18/2024	03/18/2024	Closing Sale	24,705	8,600,000	359.91	249,400		307,575		249,400					58,175			.0002
SPLV5UT-EUROPEAN 1 YR TA2304029		N/A	Equity/Index	BOA-	03/28/2023	03/28/2024	03/28/2024	Closing Sale	7,133	2,500,000	363.072590999999 99	73,200		100,626		73,200					27,426			.0002
SPLV5UT-EUROPEAN 1 YR TA2307832		N/A	Equity/Index	MS-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	1,011	352,930	355.79	15,769		42,482		15,769					26,714			.0002
SPLV5UT-EUROPEAN 1 YR TA2306677		N/A	Equity/Index	SG-	08/01/2023	08/01/2024	08/01/2024	Closing Sale	4,727	1,700,000	372.546185999999 98	57,460		74,509		57,460					17,049			.0002
SPLV5UT-EUROPEAN 1 YR TA2304821		N/A	Equity/Index	SG-	05/15/2023	03/15/2024	03/15/2024	Closing Sale	11,582	4,122,729	362.07	142,343		110,956		142,343					(31,387)			.0002
SPLV5UT-EUROPEAN 1 YR TA2309117		N/A	Equity/Index	BNP-	12/08/2023	12/09/2024	12/09/2024	Closing Sale	10,306	3,700,000	374.160221999999 98	105,820		315,262		105,820					209,442			.0002
SPLV5UT-EUROPEAN 1 YR TA2308841		N/A	Equity/Index	SG-	11/24/2023	11/26/2024	11/26/2024	Closing Sale	5,591	2,000,000	372.350700000000 02	61,000		215,192		61,000					154,192			.0002
SPLV5UT-EUROPEAN 1 YR TA2306630		N/A	Equity/Index	BMO-	07/28/2023	07/29/2024	07/29/2024	Closing Sale	5,545	2,000,000	373.571627999999 98	66,800		69,087		66,800					2,287			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2303271		N/A	Equity/Index	MS-	02/03/2023	02/02/2024	02/02/2024	Closing Sale	31,207	11,000,000	361.302250000000 02	403,700		170,006		403,700					(233,694)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306548		N/A	Equity/Index	BNP-	07/25/2023	07/25/2024	07/25/2024	Closing Sale	3,866	1,400,000	375.14596	47,040		29,940		47,040					(17,100)			.0002
SPLV5UT-EUROPEAN 1 YR TA2309247		N/A	Equity/Index	JPM-	12/18/2023	12/18/2024	12/18/2024	Closing Sale	6,369	2,300,000	376.25	62,330		127,063		62,330					64,733			.0002
SPLV5UT-EUROPEAN 1 YR TA2303998		N/A	Equity/Index	BMO-	03/27/2023	03/27/2024	03/27/2024	Closing Sale	7,427	2,600,000	362.567499	73,580		102,438		73,580					28,858			.0002
SPLV5UT-EUROPEAN 1 YR TA2308559		N/A	Equity/Index	BMO-	11/09/2023	11/08/2024	11/08/2024	Closing Sale	12,501	4,400,000	366.541600000000 02	131,560		491,522		131,560					359,962			.0002
SPLV5UT-EUROPEAN 1 YR TA2306439		N/A	Equity/Index	BNP-	07/20/2023	07/19/2024	07/19/2024	Closing Sale	8,588	3,100,000	373.939182000000 02	102,610		78,155		102,610					(24,455)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303452		N/A	Equity/Index	BOA-	02/17/2023	02/20/2024	02/20/2024	Closing Sale	6,506	2,300,000	364.160952000000 01	82,340		21,529		82,340					(60,811)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306875		N/A	Equity/Index	MS-	08/11/2023	08/09/2024	08/09/2024	Closing Sale	5,582	2,000,000	370.840500000000 02	67,800		91,150		67,800					23,350			.0002
SPLV5UT-EUROPEAN 1 YR TA2303026		N/A	Equity/Index	BMO-	01/09/2023	01/09/2024	01/09/2024	Closing Sale	3,957	1,400,000	364.24	47,172		1,939		47,172					(45,233)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307833		N/A	Equity/Index	MS-	09/27/2023	09/20/2024	09/20/2024	Closing Sale	6,000	2,094,540	368.8	47,283		173,100		47,283					125,817			.0002
SPLV5UT-EUROPEAN 1 YR TA2309228		N/A	Equity/Index	JPM-	12/15/2023	12/13/2024	12/13/2024	Closing Sale	6,385	2,300,000	375.37	61,410		175,258		61,410					113,848			.0002
SPLV5UT-EUROPEAN 1 YR TA2307900		N/A	Equity/Index	JPM-	10/02/2023	10/02/2024	10/02/2024	Closing Sale	6,354	2,200,000	359.04	73,700		258,297		73,700					184,597			.0002
SPLV5UT-EUROPEAN 1 YR TA2306929		N/A	Equity/Index	BNP-	08/15/2023	08/15/2024	08/15/2024	Closing Sale	9,561	3,400,000	368.11712	115,600		203,014		115,600					87,414			.0002
SPLV5UT-EUROPEAN 1 YR TA2305666		N/A	Equity/Index	MS-	06/22/2023	06/21/2024	06/21/2024	Closing Sale	6,737	2,400,000	368.744024000000 02	79,680		67,478		79,680					(12,202)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304967		N/A	Equity/Index	SG-	05/22/2023	05/22/2024	05/22/2024	Closing Sale	5,370	1,900,000	366.390964999999 99	58,710		63,520		58,710					4,810			.0002
SPLV5UT-EUROPEAN 1 YR TA2307008		N/A	Equity/Index	MS-	08/18/2023	08/19/2024	08/19/2024	Closing Sale	11,846	4,200,000	367.030160000000 02	141,540		284,894		141,540					143,354			.0002
SPLV5UT-EUROPEAN 1 YR TA2304099		N/A	Equity/Index	BMO-	04/03/2023	04/03/2024	04/03/2024	Closing Sale	7,072	2,500,000	366.176016	73,750		56,319		73,750					(17,431)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308772		N/A	Equity/Index	BNP-	11/21/2023	11/21/2024	11/21/2024	Closing Sale	6,741	2,400,000	370.662832999999 98	71,520		252,432		71,520					180,912			.0002
SPLV5UT-EUROPEAN 1 YR TA2308608		N/A	Equity/Index	BNP-	11/10/2023	11/12/2024	11/12/2024	Closing Sale	15,586	5,500,000	367.499645999999 98	165,550		603,947		165,550					438,397			.0002
SPLV5UT-EUROPEAN 1 YR TA2308245		N/A	Equity/Index	BMO-	10/20/2023	10/22/2024	10/22/2024	Closing Sale	10,646	3,700,000	361.695299999999 97	114,330		439,515		114,330					325,185			.0002
SPLV5UT-EUROPEAN 1 YR TA2305231		N/A	Equity/Index	MS-	06/05/2023	06/05/2024	06/05/2024	Closing Sale	3,117	1,100,000	365.419488	35,283		35,592		35,283					310			.0002
SPLV5UT-EUROPEAN 1 YR TA2304072		N/A	Equity/Index	BNP-	03/31/2023	04/01/2024	04/01/2024	Closing Sale	13,882	4,900,000	365.606326000000 02	143,276		141,511		143,276					(1,765)			.0002
SPLV5UT-EUROPEAN 1 YR TA2305714		N/A	Equity/Index	SG-	06/23/2023	06/25/2024	06/25/2024	Closing Sale	7,326	2,600,000	367.35699	86,060		81,487		86,060					(4,573)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308149		N/A	Equity/Index	JPM-	10/16/2023	10/16/2024	10/16/2024	Closing Sale	6,849	2,400,000	364.03	76,080		276,575		76,080					200,495			.0002
SPLV5UT-EUROPEAN 1 YR TA2303868		N/A	Equity/Index	BMO-	03/20/2023	03/20/2024	03/20/2024	Closing Sale	7,142	2,500,000	362.13	69,496		86,852		69,496					17,356			.0002
SPLV5UT-EUROPEAN 1 YR TA2309025		N/A	Equity/Index	BNP-	12/05/2023	12/05/2024	12/05/2024	Closing Sale	3,344	1,200,000	373.870766	33,960		113,186		33,960					79,226			.0002
SPLV5UT-EUROPEAN 1 YR TA2309475		N/A	Equity/Index	BNP-	12/29/2023	12/31/2024	12/31/2024	Closing Sale	6,610	2,400,000	378.381131999999 98	64,560		129,624		64,560					65,064			.0002
SPLV5UT-EUROPEAN 1 YR TA2308142		N/A	Equity/Index	BNP-	10/13/2023	10/15/2024	10/15/2024	Closing Sale	8,890	3,100,000	362.159820000000 02	101,060		363,698		101,060					262,638			.0002
SPLV5UT-EUROPEAN 1 YR TA2305567		N/A	Equity/Index	SG-	06/16/2023	06/17/2024	06/17/2024	Closing Sale	10,654	3,800,000	363.803400000000 01	162,640		142,090		162,640					(20,550)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303639		N/A	Equity/Index	MS-	03/03/2023	03/04/2024	03/04/2024	Closing Sale	8,541	3,000,000	362.078807999999 98	108,900		68,592		108,900					(40,308)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303128		N/A	Equity/Index	BOA-	01/20/2023	01/22/2024	01/22/2024	Closing Sale	7,392	2,600,000	362.236427999999 99	86,840		15,550		86,840					(71,290)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304170		N/A	Equity/Index	MS-	04/06/2023	04/09/2024	04/09/2024	Closing Sale	10,134	3,600,000	367.957589999999 98	103,320		59,207						(28,101)	59,207			.0002
SPLV5UT-EUROPEAN 1 YR TA2307610		N/A	Equity/Index	MS-	09/18/2023	08/30/2024	08/30/2024	Closing Sale	16,352	5,820,167	366	212,567		504,296		212,567					291,729			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2304988		N/A	Equity/Index	BMO-	05/23/2023	05/23/2024	05/23/2024	Closing Sale	6,522	2,300,000	365.169075000000 02	71,530		64,705		71,530					(6,825)			.0002
SPLV5UT-EUROPEAN 1 YR TA2305320		N/A	Equity/Index	BMO-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	7,348	2,600,000	366.351257999999 7	83,460		75,523		83,460					(7,937)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306527		N/A	Equity/Index	BNP-	07/24/2023	07/24/2024	07/24/2024	Closing Sale	5,795	2,100,000	375.37392	69,930		43,438		69,930					(26,492)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307419		N/A	Equity/Index	JPM-	09/06/2023	09/06/2024	09/06/2024	Closing Sale	7,100	2,500,000	364.599600000000 01	85,750		209,957		85,750					124,208			.0002
SPLV5UT-EUROPEAN 1 YR TA2303938		N/A	Equity/Index	BMO-	03/23/2023	03/22/2024	03/22/2024	Closing Sale	14,125	4,900,000	359.23	140,117		205,797		140,117					65,680			.0002
SPLV5UT-EUROPEAN 1 YR TA2305413		N/A	Equity/Index	BMO-	06/13/2023	06/13/2024	06/13/2024	Closing Sale	4,232	1,500,000	367.001910000000 01	48,450		38,167		48,450					(10,283)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307884		N/A	Equity/Index	MS-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	5,740	2,000,000	361.32191	66,400		217,651		66,400					151,251			.0002
SPLV5UT-EUROPEAN 1 YR TA2305718		N/A	Equity/Index	SG-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	10,425	3,700,000	367.250519999999 99	121,730		119,992		121,730					(1,738)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306878		N/A	Equity/Index	MS-	08/11/2023	08/13/2024	08/13/2024	Closing Sale	11,164	4,000,000	370.840500000000 02	137,200		186,207		137,200					49,007			.0002
SPLV5UT-EUROPEAN 1 YR TA2403833		N/A	Equity/Index	MS-	06/21/2024	12/03/2024	12/03/2024	Closing Sale	2,592	981,746	376.78		34,372	82,166		34,372					47,795			.0002
SPLV5UT-EUROPEAN 1 YR TA2307155		N/A	Equity/Index	MS-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	7,042	2,500,000	367.176499999998 98	86,750		183,405		86,750					96,655			.0002
SPLV5UT-EUROPEAN 1 YR TA2307009		N/A	Equity/Index	MS-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	3,385	1,200,000	367.030160000000 02	40,080		77,878		40,080					37,798			.0002
SPLV5UT-EUROPEAN 1 YR TA2303588		N/A	Equity/Index	SG-	03/01/2023	02/28/2024	02/28/2024	Closing Sale	9,447	3,300,000	359.744070000000 02	120,450		97,837		120,450					(22,613)			.0002
SPLV5UT-EUROPEAN 1 YR TA2309086		N/A	Equity/Index	BNP-	12/07/2023	12/06/2024	12/06/2024	Closing Sale	8,349	3,000,000	374.493725999999 98	84,000		268,051		84,000					184,051			.0002
SPLV5UT-EUROPEAN 1 YR TA2304294		N/A	Equity/Index	MS-	04/14/2023	04/12/2024	04/12/2024	Closing Sale	8,170	2,900,000	367.586220000000 03	86,420		1,747		86,420					(84,673)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303768		N/A	Equity/Index	SG-	03/13/2023	03/13/2024	03/13/2024	Closing Sale	8,922	3,100,000	358.533655000000 01	94,860		128,803		94,860					33,943			.0002
SPLV5UT-EUROPEAN 1 YR TA2308609		N/A	Equity/Index	BNP-	11/10/2023	11/11/2024	11/11/2024	Closing Sale	5,667	2,000,000	367.499645999999 98	60,200		222,111		60,200					161,911			.0002
SPLV5UT-EUROPEAN 1 YR TA2303892		N/A	Equity/Index	BOA-	03/21/2023	03/21/2024	03/21/2024	Closing Sale	8,292	2,900,000	361.925228	86,971		103,943		86,971					16,972			.0002
SPLV5UT-EUROPEAN 1 YR TA2303444		N/A	Equity/Index	BOA-	02/16/2023	01/19/2024	01/19/2024	Closing Sale	8,500	2,993,020	356	132,685		72,930		132,685					(59,755)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303174		N/A	Equity/Index	BMO-	01/26/2023	01/26/2024	01/26/2024	Closing Sale	7,657	2,700,000	363.11	89,658		16,462		89,658					(73,196)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307700		N/A	Equity/Index	MS-	09/22/2023	09/24/2024	09/24/2024	Closing Sale	8,210	2,900,000	366.193539999998 98	98,020		263,592		98,020					165,572			.0002
SPLV5UT-EUROPEAN 1 YR TA2307156		N/A	Equity/Index	MS-	08/25/2023	08/26/2024	08/26/2024	Closing Sale	13,521	4,800,000	367.176499999998 98	168,000		361,197		168,000					193,197			.0002
SPLV5UT-EUROPEAN 1 YR TA2303511		N/A	Equity/Index	BMO-	02/23/2023	02/23/2024	02/23/2024	Closing Sale	5,681	2,000,000	363.1	70,785		43,289		70,785					(27,496)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304074		N/A	Equity/Index	BNP-	03/31/2023	04/02/2024	04/02/2024	Closing Sale	9,066	3,200,000	365.606326000000 02	94,080		87,157		94,080					(6,923)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304542		N/A	Equity/Index	SG-	05/01/2023	05/01/2024	05/01/2024	Expiration	4,469	1,600,000	370.796580000000 01	48,640				48,640					(48,640)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308384		N/A	Equity/Index	BMO-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	7,508	2,600,000	360.6472	74,620		294,024		74,620					219,403			.0002
SPLV5UT-EUROPEAN 1 YR TA2308413		N/A	Equity/Index	BNP-	10/31/2023	10/31/2024	10/31/2024	Closing Sale	4,011	1,400,000	363.588199999999 97	42,280		140,810		42,280					98,530			.0002
SPLV5UT-EUROPEAN 1 YR TA2303980		N/A	Equity/Index	BOA-	03/24/2023	03/26/2024	03/26/2024	Closing Sale	13,167	4,600,000	361.807571999999 99	124,200		145,522		124,200					21,322			.0002
SPLV5UT-EUROPEAN 1 YR TA2304167		N/A	Equity/Index	MS-	04/06/2023	04/05/2024	04/05/2024	Closing Sale	39,410	14,000,000	367.957589999999 98	397,600		210,938		397,600					(186,662)			.0002
SPLV5UT-EUROPEAN 1 YR TA2403832		N/A	Equity/Index	MS-	06/21/2024	12/19/2024	12/19/2024	Closing Sale	2,720	1,030,227	378.78		34,503	46,077		34,503					11,574			.0002
SPLV5UT-EUROPEAN 1 YR TA2304468		N/A	Equity/Index	SG-	04/27/2023	04/26/2024	04/26/2024	Closing Sale	12,611	4,500,000	369.533147999999 98	134,550		21,147		134,550					(113,403)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306627		N/A	Equity/Index	BMO-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	5,545	2,000,000	373.571627999999 98	66,800		65,038		66,800					(1,762)			.0002
SPLV5UT-EUROPEAN 1 YR TA2309478		N/A	Equity/Index	BNP-	12/29/2023	12/30/2024	12/30/2024	Closing Sale	5,509	2,000,000	378.381131999998 98	53,600		105,872		53,600					52,272			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2304343		N/A	Equity/Index	BMO	04/18/2023	04/18/2024	04/18/2024	Expiration	7,028	2,500,000	368.358414999999 98	76,500				76,500					(76,500)			0002
SPLV5UT-EUROPEAN 1 YR TA2304839		N/A	Equity/Index	SG	05/16/2023	05/16/2024	05/16/2024	Closing Sale	6,495	2,300,000	366.807854000000 02	67,850		77,302		67,850					9,452			0002
SPLV5UT-EUROPEAN 1 YR TA2304662		N/A	Equity/Index	SG	05/09/2023	05/09/2024	05/09/2024	Closing Sale	9,818	3,500,000	369.2627	102,900		64,770		102,900					(38,130)			0002
SPLV5UT-EUROPEAN 1 YR TA2304714		N/A	Equity/Index	SG	05/11/2023	05/10/2024	05/10/2024	Closing Sale	10,103	3,600,000	369.061337999999 98	102,960		77,575		102,960					(25,385)			0002
SPLV5UT-EUROPEAN 1 YR TA2309160		N/A	Equity/Index	JPM	12/12/2023	12/12/2024	12/12/2024	Closing Sale	4,702	1,700,000	376.75	48,790		124,599		48,790					75,809			0002
SPLV5UT-EUROPEAN 1 YR TA2303422		N/A	Equity/Index	SG	02/15/2023	02/15/2024	02/15/2024	Closing Sale	4,818	1,700,000	363.394299999999 99	60,180		17,711		60,180					(42,469)			0002
SPLV5UT-EUROPEAN 1 YR TA2303096		N/A	Equity/Index	UBS	01/17/2023	01/17/2024	01/17/2024	Expiration	6,216	2,200,000	364.55239	74,580				74,580					(74,580)			0002
SPLV5UT-EUROPEAN 1 YR TA2307770		N/A	Equity/Index	MS	09/26/2023	09/26/2024	09/26/2024	Closing Sale	7,136	2,500,000	363.292210000000 01	83,500		250,320		83,500					166,820			0002
SPLV5UT-EUROPEAN 1 YR TA2303067		N/A	Equity/Index	BOA	01/13/2023	01/16/2024	01/16/2024	Expiration	3,106	1,100,000	364.652179999999 99	37,026				37,026					(37,026)			0002
SPLV5UT-EUROPEAN 1 YR TA2306895		N/A	Equity/Index	BMO	08/14/2023	08/14/2024	08/14/2024	Closing Sale	6,429	2,300,000	370.266500000000 01	76,590		116,700		76,590					40,110			0002
SPLV5UT-EUROPEAN 1 YR TA2303433		N/A	Equity/Index	MS	02/16/2023	02/16/2024	02/16/2024	Closing Sale	9,088	3,200,000	362.683600000000 01	113,600		37,318		113,600					(76,282)			0002
SPLV5UT-EUROPEAN 1 YR TA2303696		N/A	Equity/Index	BOA	03/08/2023	03/08/2024	03/08/2024	Closing Sale	8,010	2,800,000	360.511541000000 02	102,760		89,938		102,760					(12,822)			0002
SPLV5UT-EUROPEAN 1 YR TA2308035		N/A	Equity/Index	BNP	10/09/2023	10/09/2024	10/09/2024	Closing Sale	5,733	2,000,000	361.792300000000 01	65,800		215,552		65,800					149,752			0002
SPLV5UT-EUROPEAN 1 YR TA2303213		N/A	Equity/Index	JPM	01/30/2023	01/30/2024	01/30/2024	Closing Sale	3,406	1,200,000	362.692850000000 02	40,440		14,330		40,440					(26,110)			0002
SPLV5UT-EUROPEAN 1 YR TA2306259		N/A	Equity/Index	BMO	07/14/2023	07/15/2024	07/15/2024	Closing Sale	7,261	2,600,000	370.924713	85,280		75,409		85,280					(9,871)			0002
SPLV5UT-EUROPEAN 1 YR TA2308838		N/A	Equity/Index	SG	11/24/2023	11/22/2024	11/22/2024	Closing Sale	9,225	3,300,000	372.350700000000 02	99,330		338,370		99,330					239,040			0002
SPLV5UT-EUROPEAN 1 YR TA2306016		N/A	Equity/Index	SG	07/07/2023	07/05/2024	07/05/2024	Closing Sale	10,113	3,600,000	368.78492	119,880		82,474		119,880					(37,406)			0002
SPLV5UT-EUROPEAN 1 YR TA2309229		N/A	Equity/Index	JPM	12/15/2023	12/16/2024	12/16/2024	Closing Sale	14,435	5,200,000	375.37	139,881		379,636		139,881					239,755			0002
SPLV5UT-EUROPEAN 1 YR TA2303298		N/A	Equity/Index	MS	02/06/2023	02/06/2024	02/06/2024	Closing Sale	6,797	2,400,000	363.248703999999 98	84,480		16,866		84,480					(67,614)			0002
SPLV5UT-EUROPEAN 1 YR TA2303216		N/A	Equity/Index	JPM	01/31/2023	01/31/2024	01/31/2024	Closing Sale	11,314	4,000,000	364.085789999999 97	133,600		18,037		133,600					(115,563)			0002
SPLV5UT-EUROPEAN 1 YR TA2307542		N/A	Equity/Index	MS	09/14/2023	09/13/2024	09/13/2024	Closing Sale	10,646	3,800,000	369.942979999999 98	126,540		293,684		126,540					167,144			0002
SPLV5UT-EUROPEAN 1 YR TA2308871		N/A	Equity/Index	BNP	11/27/2023	11/27/2024	11/27/2024	Closing Sale	8,117	2,900,000	371.974619000000 02	87,290		320,652		87,290					233,362			0002
SPLV5UT-EUROPEAN 1 YR TA2304385		N/A	Equity/Index	SG	04/21/2023	04/19/2024	04/19/2024	Closing Sale	9,821	3,500,000	368.878586999999 98	106,750		10,326		106,750					(96,424)			0002
SPLV5UT-EUROPEAN 1 YR TA2308382		N/A	Equity/Index	BMO	10/27/2023	10/29/2024	10/29/2024	Closing Sale	8,374	2,900,000	360.6472	84,390		326,023		84,390					241,633			0002
SPLV5UT-EUROPEAN 1 YR TA2305570		N/A	Equity/Index	SG	06/16/2023	06/14/2024	06/14/2024	Closing Sale	8,411	3,000,000	365.586749999999 99	117,600		84,812		117,600					(32,788)			0002
SPLV5UT-EUROPEAN 1 YR TA2307831		N/A	Equity/Index	MS	09/27/2023	06/14/2024	06/14/2024	Closing Sale	4,000	1,396,360	342.4	84,129		133,080		84,129					48,951			0002
SPLV5UT-EUROPEAN 1 YR TA2307371		N/A	Equity/Index	BMO	09/01/2023	09/04/2024	09/04/2024	Closing Sale	5,638	2,000,000	367.141099999999 99	67,800		171,546						(46,007)	171,546			0002
SPLV5UT-EUROPEAN 1 YR TA2307609		N/A	Equity/Index	MS	09/18/2023	07/05/2024	07/05/2024	Closing Sale	10,415	3,707,011	369.72	88,270		75,196		88,270					(13,074)			0002
SPLV5UT-EUROPEAN 1 YR TA2303248		N/A	Equity/Index	UBS	02/02/2023	02/02/2024	02/02/2024	Closing Sale	5,659	2,000,000	363.754619999999 99	66,000		16,952		66,000					(49,048)			0002
SPLV5UT-EUROPEAN 1 YR TA2304624		N/A	Equity/Index	MS	05/05/2023	05/06/2024	05/06/2024	Closing Sale	13,446	4,800,000	369.663144999999 99	138,720		42,043		138,720					(96,677)			0002
SPLV5UT-EUROPEAN 1 YR TA2304809		N/A	Equity/Index	SG	05/15/2023	05/20/2024	05/20/2024	Closing Sale	3,431	1,221,299	363.92	46,147		48,652						(17,508)	48,652			0002
SPLV5UT-EUROPEAN 1 YR TA2308397		N/A	Equity/Index	JPM	10/30/2023	10/30/2024	10/30/2024	Closing Sale	4,890	1,700,000	362.11	51,510		184,776		51,510					133,266			0002
SPLV5UT-EUROPEAN 1 YR TA2307515		N/A	Equity/Index	BNP	09/12/2023	09/12/2024	09/12/2024	Closing Sale	4,796	1,700,000	367.170384000000 01	58,310		139,603		58,310					81,293			0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2304807		N/A	Equity/Index	SG-	05/15/2023	05/17/2024	05/17/2024	Closing Sale	2,560	911,258	357.78	44,954		54,784		44,954					9,830			.0002
SPLV5UT-EUROPEAN 1 YR TA2302976		N/A	Equity/Index	SG-	01/04/2023	01/04/2024	01/04/2024	Closing Sale	10,472	3,700,000	363.778272000000 02	125,430		3,264		125,430					(122,166)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303690		N/A	Equity/Index	MS-	03/07/2023	03/07/2024	03/07/2024	Closing Sale	5,720	2,000,000	360.56939	73,800		63,036		73,800					(10,764)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307883		N/A	Equity/Index	MS-	09/29/2023	10/01/2024	10/01/2024	Closing Sale	9,184	3,200,000	361.32191	107,520		355,497		107,520					247,978			.0002
SPLV5UT-EUROPEAN 1 YR TA2308959		N/A	Equity/Index	SG-	11/30/2023	11/29/2024	11/29/2024	Closing Sale	8,373	3,000,000	373.077	87,300		323,152		87,300					235,853			.0002
SPLV5UT-EUROPEAN 1 YR TA2306308		N/A	Equity/Index	BNP-	07/17/2023	07/17/2024	07/17/2024	Closing Sale	10,914	3,900,000	370.086681	129,090		170,408		129,090					41,318			.0002
SPLV5UT-EUROPEAN 1 YR TA2304819		N/A	Equity/Index	SG-	05/15/2023	06/10/2024	06/10/2024	Closing Sale	4,531	1,612,855	357.61	83,869		85,817						(34,623)	85,817			.0002
SPLV5UT-EUROPEAN 1 YR TA2308322		N/A	Equity/Index	BMO-	10/25/2023	10/25/2024	10/25/2024	Closing Sale	6,311	2,200,000	363.112199999999 97	67,320		231,592		67,320					164,271			.0002
SPLV5UT-EUROPEAN 1 YR TA2305716		N/A	Equity/Index	SG-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	8,735	3,100,000	367.35699	101,370		99,604		101,370					(1,766)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308006		N/A	Equity/Index	BNP-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	6,914	2,400,000	359.977410000000 02	78,480		273,000		78,480					194,520			.0002
SPLV5UT-EUROPEAN 1 YR TA2202979		N/A	Equity/Index	MS-	12/30/2022	01/02/2024	01/02/2024	Closing Sale	4,256	1,500,000	362.696004000000 02	52,500		7,976		52,500					(44,524)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308494		N/A	Equity/Index	BMO-	11/03/2023	11/05/2024	11/05/2024	Closing Sale	11,898	4,200,000	367.674399999999 99	123,900		386,406		123,900					262,506			.0002
SPLV5UT-EUROPEAN 1 YR TA2308839		N/A	Equity/Index	SG-	11/24/2023	11/25/2024	11/25/2024	Closing Sale	10,623	3,800,000	372.350700000000 02	115,520		395,693		115,520					280,173			.0002
SPLV5UT-EUROPEAN 1 YR TA2307372		N/A	Equity/Index	BMO-	09/01/2023	09/03/2024	09/03/2024	Closing Sale	9,020	3,200,000	367.141099999999 99	108,160		269,874		108,160					161,714			.0002
SPLV5UT-EUROPEAN 1 YR TA2303450		N/A	Equity/Index	BOA-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	31,964	11,300,000	364.160952000000 01	400,020		84,036		400,020					(315,984)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306487		N/A	Equity/Index	BMO-	07/21/2023	07/23/2024	07/23/2024	Closing Sale	9,943	3,600,000	375.057954	118,800		82,946		118,800					(35,854)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307010		N/A	Equity/Index	MS-	08/18/2023	08/20/2024	08/20/2024	Closing Sale	9,026	3,200,000	367.030160000000 02	108,160		217,062		108,160					108,902			.0002
SPLV5UT-EUROPEAN 1 YR TA2307961		N/A	Equity/Index	JPM-	10/05/2023	10/04/2024	10/04/2024	Closing Sale	8,372	2,900,000	359.16	95,120		337,404		95,120					242,284			.0002
SPLV5UT-EUROPEAN 1 YR TA2303589		N/A	Equity/Index	SG-	03/01/2023	03/01/2024	03/01/2024	Closing Sale	16,032	5,600,000	360.093369999999 99	202,160		150,968		202,160					(51,192)			.0002
SPLV5UT-EUROPEAN 1 YR TA2305321		N/A	Equity/Index	BMO-	06/09/2023	06/10/2024	06/10/2024	Closing Sale	8,195	2,900,000	366.351257999999 97	93,090		83,582		93,090					(9,508)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308455		N/A	Equity/Index	BMO-	11/02/2023	11/01/2024	11/01/2024	Closing Sale	8,238	2,900,000	366.684900000000 03	86,130		260,518		86,130					174,388			.0002
SPLV5UT-EUROPEAN 1 YR TA2304518		N/A	Equity/Index	MS-	04/28/2023	04/29/2024	04/29/2024	Closing Sale	14,275	5,100,000	369.953084999999 99	154,020		33,788		154,020					(120,232)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306357		N/A	Equity/Index	BNP-	07/18/2023	07/18/2024	07/18/2024	Closing Sale	3,921	1,400,000	369.934880000000 02	46,060		57,223		46,060					11,163			.0002
SPLV5UT-EUROPEAN 1 YR TA2305167		N/A	Equity/Index	SG-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	2,835	1,000,000	365.258058000000 01	31,600		30,705		31,600					(895)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307457		N/A	Equity/Index	JPM-	09/07/2023	09/06/2024	09/06/2024	Closing Sale	5,657	2,000,000	366.1053	68,800		158,773		68,800					89,973			.0002
SPLV5UT-EUROPEAN 1 YR TA2303642		N/A	Equity/Index	MS-	03/03/2023	03/05/2024	03/05/2024	Closing Sale	15,373	5,400,000	362.078807999999 98	196,560		114,856		196,560					(81,704)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308741		N/A	Equity/Index	BMO-	11/17/2023	11/19/2024	11/19/2024	Closing Sale	12,666	4,500,000	369.907100000000 01	132,300		449,695		132,300					317,395			.0002
SPLV5UT-EUROPEAN 1 YR TA2307079		N/A	Equity/Index	MS-	08/22/2023	08/22/2024	08/22/2024	Closing Sale	7,636	2,700,000	365.91994	92,610		201,825		92,610					109,215			.0002
SPLV5UT-EUROPEAN 1 YR TA2303203		N/A	Equity/Index	BMO-	01/27/2023	01/29/2024	01/29/2024	Closing Sale	7,377	2,600,000	362.84	87,124		22,795		87,124					(64,329)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307882		N/A	Equity/Index	MS-	09/29/2023	09/30/2024	09/30/2024	Closing Sale	10,906	3,800,000	361.32191	127,680		421,280		127,680					293,600			.0002
SPLV5UT-EUROPEAN 1 YR TA2302982		N/A	Equity/Index	JPM-	01/05/2023	01/05/2024	01/05/2024	Closing Sale	3,694	1,300,000	362.382320999999 99	44,720		5,643		44,720					(39,077)			.0002
SPLV5UT-EUROPEAN 1 YR TA2309115		N/A	Equity/Index	BNP-	12/08/2023	12/10/2024	12/10/2024	Closing Sale	11,142	4,000,000	374.160221999999 98	114,800		340,378		114,800					225,578			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2305071		N/A	Equity/Index	BMO-	05/26/2023	05/28/2024	05/28/2024	Closing Sale	11,426	4,000,000	362.427471000000 03	128,800		119,548		128,800					(9,252)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306017		N/A	Equity/Index	SG-	07/07/2023	07/08/2024	07/08/2024	Closing Sale	9,832	3,500,000	368.78492	117,600		76,938		117,600					(40,662)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307619		N/A	Equity/Index	JPM-	09/19/2023	09/19/2024	09/19/2024	Closing Sale	5,340	1,900,000	368.943899999999	62,700		153,195		62,700					90,495			.0002
SPLV5UT-EUROPEAN 1 YR TA2306653		N/A	Equity/Index	MS-	07/31/2023	07/31/2024	07/31/2024	Closing Sale	4,996	1,800,000	373.142	60,840		68,936		60,840					8,096			.0002
SPLV5UT-EUROPEAN 1 YR TA2304128		N/A	Equity/Index	SG-	04/04/2023	04/04/2024	04/04/2024	Closing Sale	8,494	3,000,000	365.869500000000 02	85,500		55,725		85,500					(29,775)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307746		N/A	Equity/Index	SG-	09/25/2023	09/27/2024	09/27/2024	Closing Sale	4,102	1,447,760	353.59	84,829		187,256		84,829					102,427			.0002
SPLV5UT-EUROPEAN 1 YR TA2306015		N/A	Equity/Index	SG-	07/07/2023	07/09/2024	07/09/2024	Closing Sale	5,618	2,000,000	368.78492	67,400		42,167		67,400					(25,233)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304922		N/A	Equity/Index	BMO-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	9,879	3,500,000	366.877650000000 02	106,400		121,530		106,400					15,130			.0002
SPLV5UT-EUROPEAN 1 YR TA2304384		N/A	Equity/Index	SG-	04/21/2023	04/22/2024	04/22/2024	Closing Sale	12,066	4,300,000	368.878586999999 98	132,440		31,389		132,440					(101,051)			.0002
SPLV5UT-EUROPEAN 1 YR TA2309379		N/A	Equity/Index	BNP-	12/22/2023	12/24/2024	12/24/2024	Closing Sale	5,534	2,000,000	376.475265999999 98	53,400		128,205		53,400					74,805			.0002
SPLV5UT-EUROPEAN 1 YR TA2304818		N/A	Equity/Index	SG-	05/15/2023	06/07/2024	06/07/2024	Closing Sale	2,321	826,183	357.5	42,939		44,401						(17,530)	44,401			.0002
SPLV5UT-EUROPEAN 1 YR TA2304924		N/A	Equity/Index	BMO-	05/19/2023	05/20/2024	05/20/2024	Closing Sale	9,032	3,200,000	366.877650000000 02	97,280		101,359		97,280					4,079			.0002
SPLV5UT-EUROPEAN 1 YR TA2304808		N/A	Equity/Index	SG-	05/15/2023	05/10/2024	05/10/2024	Closing Sale	1,647	586,266	359.19	26,830		28,905		26,830					2,075			.0002
SPLV5UT-EUROPEAN 1 YR TA2304292		N/A	Equity/Index	MS-	04/14/2023	04/15/2024	04/15/2024	Expiration	6,198	2,200,000	367.586220000000 03	66,000				66,000					(66,000)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304889		N/A	Equity/Index	BOA-	05/18/2023	05/17/2024	05/17/2024	Closing Sale	11,013	3,900,000	366.711970000000 01	118,833		137,305		118,833					18,472			.0002
SPLV5UT-EUROPEAN 1 YR TA2307828		N/A	Equity/Index	MS-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	4,000	1,396,360	365.29	39,160		130,080		39,160					90,920			.0002
SPLV5UT-EUROPEAN 1 YR TA2303838		N/A	Equity/Index	UBS-	03/17/2023	03/15/2024	03/15/2024	Closing Sale	9,767	3,400,000	359.91	97,580		114,665		97,580					17,085			.0002
SPLV5UT-EUROPEAN 1 YR TA2308141		N/A	Equity/Index	BNP-	10/13/2023	10/11/2024	10/11/2024	Closing Sale	6,883	2,400,000	362.159820000000 02	77,040		264,573		77,040					187,533			.0002
SPLV5UT-EUROPEAN 1 YR TA2303537		N/A	Equity/Index	SG-	02/24/2023	02/23/2024	02/23/2024	Closing Sale	21,331	7,500,000	362.640240000000 01	265,500		172,350		265,500					(93,150)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303740		N/A	Equity/Index	SG-	03/10/2023	03/11/2024	03/11/2024	Closing Sale	11,243	3,900,000	357.851723999999 99	135,330		168,622		135,330					33,292			.0002
SPLV5UT-EUROPEAN 1 YR TA2307584		N/A	Equity/Index	MS-	09/15/2023	09/16/2024	09/16/2024	Closing Sale	13,778	4,900,000	368.631230000000 02	163,660		420,337		163,660					256,677			.0002
SPLV5UT-EUROPEAN 1 YR TA2309142		N/A	Equity/Index	SG-	12/11/2023	12/11/2024	12/11/2024	Closing Sale	6,653	2,400,000	375.880699999999 99	69,360		183,423		69,360					114,063			.0002
SPLV5UT-EUROPEAN 1 YR TA2304811		N/A	Equity/Index	SG-	05/15/2023	05/10/2024	05/10/2024	Closing Sale	9,483	3,375,569	368.58	98,339		77,381		98,339					(20,957)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308531		N/A	Equity/Index	BNP-	11/07/2023	11/07/2024	11/07/2024	Closing Sale	4,818	1,700,000	367.528560000000 03	50,320		175,090		50,320					124,770			.0002
SPLV5UT-EUROPEAN 1 YR TA2304186		N/A	Equity/Index	BOA-	04/10/2023	04/10/2024	04/10/2024	Closing Sale	2,816	1,000,000	367.814052	29,690		10,068		29,690					(19,622)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303035		N/A	Equity/Index	JPM-	01/10/2023	01/10/2024	01/10/2024	Closing Sale	7,912	2,800,000	364.567176000000 02	93,800		2,159		93,800					(91,641)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308113		N/A	Equity/Index	BMO-	10/12/2023	10/11/2024	10/11/2024	Closing Sale	7,771	2,700,000	360.757299999999 99	88,290		309,614		88,290					221,324			.0002
SPLV5UT-EUROPEAN 1 YR TA2304076		N/A	Equity/Index	BNP-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	12,749	4,500,000	365.606326000000 02	130,950		147,552		130,950					16,602			.0002
SPLV5UT-EUROPEAN 1 YR TA2308243		N/A	Equity/Index	BMO-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	8,920	3,100,000	361.695299999999 97	94,550		383,495		94,550					288,944			.0002
SPLV5UT-EUROPEAN 1 YR TA2303385		N/A	Equity/Index	SG-	02/13/2023	02/13/2024	02/13/2024	Closing Sale	5,656	2,000,000	363.945703999999 98	71,000		5,284		71,000					(65,716)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306752		N/A	Equity/Index	MS-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	2,242	800,000	369.256950000000 02	26,640		43,351		26,640					16,711			.0002
SPLV5UT-EUROPEAN 1 YR TA2305917		N/A	Equity/Index	SG-	06/30/2023	07/01/2024	07/01/2024	Closing Sale	12,028	4,300,000	370.2731	144,050		61,664		144,050					(82,386)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308999		N/A	Equity/Index	SG-	12/04/2023	12/04/2024	12/04/2024	Closing Sale	4,723	1,700,000	374.867099999999 99	48,960		156,491		48,960					107,531			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2308007		N/A	Equity/Index	BNP-	10/06/2023	10/07/2024	10/07/2024	Closing Sale	14,117	4,900,000	359.977410000000 02	162,190		518,694		162,190					356,504			.0002
SPLV5UT-EUROPEAN 1 YR TA2305762		N/A	Equity/Index	SG-	06/26/2023	06/26/2024	06/26/2024	Closing Sale	9,562	3,400,000	368.121621	112,200		89,390		112,200					(22,810)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308288		N/A	Equity/Index	MS-	10/24/2023	10/24/2024	10/24/2024	Closing Sale	4,884	1,700,000	362.52175	52,190		194,355		52,190					142,165			.0002
SPLV5UT-EUROPEAN 1 YR TA2304517		N/A	Equity/Index	MS-	04/28/2023	04/30/2024	04/30/2024	Closing Sale	7,557	2,700,000	369.953084999999 99	81,810		6,476		81,810					(75,334)			.0002
SPLV5UT-EUROPEAN 1 YR TA2305493		N/A	Equity/Index	SG-	06/15/2023	06/14/2024	06/14/2024	Closing Sale	4,492	1,600,000	368.723322	52,640		31,202		52,640					(21,438)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304519		N/A	Equity/Index	MS-	04/28/2023	04/26/2024	04/26/2024	Closing Sale	10,076	3,600,000	369.953084999999 99	108,000		12,665		108,000					(95,335)			.0002
SPLV5UT-EUROPEAN 1 YR TA2308801		N/A	Equity/Index	SG-	11/22/2023	11/22/2024	11/22/2024	Closing Sale	21,844	7,800,000	371.745600000000 02	234,000		814,457		234,000					580,457			.0002
SPLV5UT-EUROPEAN 1 YR TA2305616		N/A	Equity/Index	SG-	06/20/2023	06/20/2024	06/20/2024	Closing Sale	5,907	2,100,000	367.963199999999 97	69,300		62,712		69,300					(6,588)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307699		N/A	Equity/Index	MS-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	6,794	2,400,000	366.193539999999 98	79,920		213,729		79,920					133,809			.0002
SPLV5UT-EUROPEAN 1 YR TA2307482		N/A	Equity/Index	JPM-	09/08/2023	09/06/2024	09/06/2024	Closing Sale	9,603	3,400,000	366.583399999999 98	116,620		264,919		116,620					148,299			.0002
SPLV5UT-EUROPEAN 1 YR TA2306181		N/A	Equity/Index	BNP-	07/13/2023	07/12/2024	07/12/2024	Closing Sale	15,923	5,700,000	370.831481999999 99	186,390		170,190		186,390					(16,200)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306400		N/A	Equity/Index	SG-	07/19/2023	07/19/2024	07/19/2024	Closing Sale	7,533	2,700,000	371.369323000000 01	89,370		87,913		89,370					(1,457)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306751		N/A	Equity/Index	MS-	08/04/2023	08/06/2024	08/06/2024	Closing Sale	8,409	3,000,000	369.256950000000 02	101,400		135,743		101,400					34,343			.0002
SPLV5UT-EUROPEAN 1 YR TA2308246		N/A	Equity/Index	BMO-	10/20/2023	10/21/2024	10/21/2024	Closing Sale	11,221	3,900,000	361.695299999999 97	120,120		466,190		120,120					346,070			.0002
SPLV5UT-EUROPEAN 1 YR TA2306877		N/A	Equity/Index	MS-	08/11/2023	08/12/2024	08/12/2024	Closing Sale	8,373	3,000,000	370.840500000000 02	102,600		133,124		102,600					30,524			.0002
SPLV5UT-EUROPEAN 1 YR TA2305569		N/A	Equity/Index	SG-	06/16/2023	06/12/2024	06/12/2024	Closing Sale	7,009	2,500,000	359.630360999999 99	126,250		114,389		126,250					(11,861)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304766		N/A	Equity/Index	SG-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	6,730	2,400,000	358.357389000000 01	116,640		123,716		116,640					7,076			.0002
SPLV5UT-EUROPEAN 1 YR TA2304387		N/A	Equity/Index	SG-	04/21/2023	04/23/2024	04/23/2024	Closing Sale	7,857	2,800,000	368.878586999999 98	86,520		25,939		86,520					(60,581)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307920		N/A	Equity/Index	JPM-	10/03/2023	10/03/2024	10/03/2024	Closing Sale	4,915	1,700,000	358.69	56,780		195,137		56,780					138,357			.0002
SPLV5UT-EUROPEAN 1 YR TA2305030		N/A	Equity/Index	SG-	05/24/2023	05/24/2024	05/24/2024	Closing Sale	10,525	3,700,000	364.054824	115,810		122,672		115,810					6,862			.0002
SPLV5UT-EUROPEAN 1 YR TA2306628		N/A	Equity/Index	BMO-	07/28/2023	07/30/2024	07/30/2024	Closing Sale	6,100	2,200,000	373.571627999999 98	73,480		81,973		73,480					8,493			.0002
SPLV5UT-EUROPEAN 1 YR TA2308491		N/A	Equity/Index	BMO-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	7,366	2,600,000	367.674399999999 99	76,440		225,651		76,440					149,211			.0002
SPLV5UT-EUROPEAN 1 YR TA2307608		N/A	Equity/Index	MS-	09/18/2023	08/29/2024	08/29/2024	Closing Sale	7,525	2,678,373	365.98	97,594		219,805		97,594					122,211			.0002
SPLV5UT-EUROPEAN 1 YR TA2306258		N/A	Equity/Index	BMO-	07/14/2023	07/12/2024	07/12/2024	Closing Sale	11,171	4,000,000	370.924713	130,800		118,360		130,800					(12,440)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304237		N/A	Equity/Index	MS-	04/12/2023	04/12/2024	04/12/2024	Expiration	11,817	4,200,000	368.083307999999 99	124,320				124,320					(124,320)			.0002
SPLV5UT-EUROPEAN 1 YR TA2306839		N/A	Equity/Index	MS-	08/09/2023	08/09/2024	08/09/2024	Closing Sale	4,473	1,600,000	370.260899999999 99	54,080		75,626		54,080					21,546			.0002
SPLV5UT-EUROPEAN 1 YR TA2307805		N/A	Equity/Index	MS-	09/27/2023	09/27/2024	09/27/2024	Closing Sale	14,323	5,000,000	362.041240000000 02	166,500		532,796		166,500					366,296			.0002
SPLV5UT-EUROPEAN 1 YR TA2303071		N/A	Equity/Index	BOA-	01/13/2023	01/12/2024	01/12/2024	Closing Sale	21,745	7,700,000	364.652179999999 99	255,794		1,475		255,794					(254,319)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303370		N/A	Equity/Index	MS-	02/10/2023	02/09/2024	02/09/2024	Closing Sale	31,196	11,000,000	362.13047	402,600		105,740		402,600					(296,860)			.0002
SPLV5UT-EUROPEAN 1 YR TA2303425		N/A	Equity/Index	SG-	02/15/2023	01/24/2024	01/24/2024	Closing Sale	6,519	2,300,000	361.277440000000 01	83,950		13,902		83,950					(70,048)			.0002
SPLV5UT-EUROPEAN 1 YR TA2305920		N/A	Equity/Index	SG-	06/30/2023	07/02/2024	07/02/2024	Closing Sale	7,832	2,800,000	370.2731	94,080		46,576		94,080					(47,504)			.0002
SPLV5UT-EUROPEAN 1 YR TA2307481		N/A	Equity/Index	JPM-	09/08/2023	09/10/2024	09/10/2024	Closing Sale	9,886	3,500,000	366.583399999999 98	120,050		296,238		120,050					176,188			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 1 YR TA2303739		N/A	Equity/Index	SG-	03/10/2023	03/12/2024	03/12/2024	Closing Sale	10,954	3,800,000	357.851723999999	132,240		166,818		132,240					34,578			.0002
SPLV5UT-EUROPEAN 1 YR TA2309114		N/A	Equity/Index	BNP-	12/08/2023	12/06/2024	12/06/2024	Closing Sale	5,292	1,900,000	374.160221999998	53,770		171,682		53,770					117,912			.0002
SPLV5UT-EUROPEAN 1 YR TA2303274		N/A	Equity/Index	MS-	02/03/2023	02/05/2024	02/05/2024	Closing Sale	8,511	3,000,000	362.747458999999	103,500		19,512		103,500					(83,988)			.0002
SPLV5UT-EUROPEAN 1 YR TA2304291		N/A	Equity/Index	MS-	04/14/2023	04/16/2024	04/16/2024	Expiration	7,325	2,600,000	367.586220000003	78,260				78,260					(78,260)			.0002
SPLV5UT-EUROPEAN 1 YR TA2309426		N/A	Equity/Index	BNP-	12/28/2023	12/27/2024	12/27/2024	Closing Sale	14,060	5,100,000	378.047627999997	135,660		294,021		135,660					158,361			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202482		N/A	Equity/Index	BOA-	11/09/2022	11/08/2024	11/08/2024	Closing Sale	3,459	1,200,000	357.227322000002	87,984		168,236						(37,863)	168,236			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201548		N/A	Equity/Index	BMO-	08/08/2022	08/08/2024	08/08/2024	Closing Sale	1,712	600,000	360.02	33,720		46,166						(10,176)	46,166			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201524		N/A	Equity/Index	BOA-	08/05/2022	08/05/2024	08/05/2024	Closing Sale	4,284	1,500,000	359.88	82,035		103,190						(24,486)	103,190			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202982		N/A	Equity/Index	MS-	12/30/2022	12/31/2024	12/31/2024	Closing Sale	2,837	1,000,000	363.154176000001	69,900		98,842						(35,094)	98,842			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202419		N/A	Equity/Index	JPM-	11/03/2022	11/01/2024	11/01/2024	Closing Sale	2,888	1,000,000	356.841540000001	74,200		119,754						(31,215)	119,754			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200799		N/A	Equity/Index	JPM-	05/10/2022	05/10/2024	05/10/2024	Closing Sale	1,145	400,000	360.822999999998	18,760		18,226						(3,345)	18,226			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200629		N/A	Equity/Index	MS-	04/14/2022	04/15/2024	04/15/2024	Closing Sale	2,804	1,000,000	366.885161999999	47,400		14						(6,837)	14			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202911		N/A	Equity/Index	BMO-	12/21/2022	12/20/2024	12/20/2024	Closing Sale	2,837	1,000,000	363.15	67,595		99,166						(32,869)	99,166			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202242		N/A	Equity/Index	BMO-	10/14/2022	04/26/2024	04/26/2024	Closing Sale	12,000	4,093,320	354.01	199,200		206,400						(41,560)	206,400			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202806		N/A	Equity/Index	SG-	12/09/2022	12/10/2024	12/10/2024	Closing Sale	5,390	1,900,000	359.313443000001	147,440		244,684						(69,669)	244,684			.0002
SPLV5UT-EUROPEAN 2 Yr TA2304814		N/A	Equity/Index	SG-	05/15/2023	08/22/2024	08/22/2024	Closing Sale	2,725	969,991	359.45	53,247		89,653						(26,911)	89,653			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202731		N/A	Equity/Index	BMO-	12/02/2022	12/03/2024	12/03/2024	Closing Sale	4,525	1,600,000	365.33	107,831		195,254						(49,916)	195,254			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201895		N/A	Equity/Index	MS-	09/08/2022	01/26/2024	01/26/2024	Closing Sale	10,818	3,800,000	354.336136000001	202,160		118,170						(10,088)	118,170			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202148		N/A	Equity/Index	BMO-	10/04/2022	10/04/2024	10/04/2024	Closing Sale	1,739	600,000	355.65	38,158		76,194						(14,499)	76,194			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202238		N/A	Equity/Index	BMO-	10/14/2022	04/01/2024	04/01/2024	Closing Sale	16,000	5,457,760	355.64	233,600		322,560						(40,033)	322,560			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202517		N/A	Equity/Index	BOA-	11/11/2022	11/13/2024	11/13/2024	Closing Sale	2,869	1,000,000	358.867079999999	69,590		136,632						(30,261)	136,632			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201158		N/A	Equity/Index	MS-	06/22/2022	06/21/2024	06/21/2024	Closing Sale	4,372	1,500,000	352.017067	85,950		116,907						(20,307)	116,907			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200901		N/A	Equity/Index	BMO-	05/18/2022	05/17/2024	05/17/2024	Closing Sale	3,449	1,200,000	357.995466000002	58,200		73,063						(10,952)	73,063			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201868		N/A	Equity/Index	BMO-	09/07/2022	03/08/2024	03/08/2024	Closing Sale	19,936	7,000,000	355.54	384,298		322,967						(47,157)	322,967			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201606		N/A	Equity/Index	MS-	08/12/2022	08/13/2024	08/13/2024	Closing Sale	3,391	1,200,000	362.388030000001	68,520		85,227						(21,177)	85,227			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202081		N/A	Equity/Index	BOA-	09/27/2022	09/27/2024	09/27/2024	Closing Sale	1,458	500,000	353.022348000002	34,345		67,404						(12,720)	67,404			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200762		N/A	Equity/Index	JPM-	05/05/2022	05/03/2024	05/03/2024	Closing Sale	2,281	800,000	361.99052	39,200		22,621						(6,650)	22,621			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201212		N/A	Equity/Index	BOA-	06/28/2022	06/28/2024	06/28/2024	Closing Sale	289	100,000	354.761121	5,710		6,312						(1,402)	6,312			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202256		N/A	Equity/Index	JPM-	10/18/2022	10/18/2024	10/18/2024	Closing Sale	1,746	600,000	354.633073000002	42,540		87,392						(16,981)	87,392			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201894		N/A	Equity/Index	MS-	09/08/2022	09/06/2024	09/06/2024	Closing Sale	5,693	2,000,000	361.607632000002	116,400		185,393						(39,977)	185,393			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201602		N/A	Equity/Index	MS-	08/12/2022	08/12/2024	08/12/2024	Closing Sale	2,826	1,000,000	362.388030000001	57,000		68,818						(17,563)	68,818			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202386		N/A	Equity/Index	JPM-	10/31/2022	09/20/2024	09/20/2024	Closing Sale	4,319	1,500,000	351.759911999999	121,350		198,212						(46,388)	198,212			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 2 Yr TA2202732		N/A	Equity/Index	BMO-	12/02/2022	12/02/2024	12/02/2024	Closing Sale	2,263	800,000	364.2	55,590		102,944						(25,692)	102,944			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201229		N/A	Equity/Index	BNP-	07/01/2022	07/01/2024	07/01/2024	Closing Sale	1,440	500,000	356.225610000000 02	26,850		27,605						(6,731)	27,605			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200813		N/A	Equity/Index	BMO-	05/12/2022	05/10/2024	05/10/2024	Closing Sale	1,431	500,000	360.021759999999 97	23,200		23,924						(4,160)	23,924			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202233		N/A	Equity/Index	BMO-	10/14/2022	01/17/2024	01/17/2024	Closing Sale	15,000	5,116,650	361.44	130,200		34,200						(4,568)	34,200			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202225		N/A	Equity/Index	JPM-	10/14/2022	10/15/2024	10/15/2024	Closing Sale	4,397	1,500,000	351.138634000000 02	108,600		228,363						(42,963)	228,363			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202237		N/A	Equity/Index	BMO-	10/14/2022	02/20/2024	02/20/2024	Closing Sale	15,000	5,116,650	360.82	152,100		99,750						(15,520)	99,750			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202240		N/A	Equity/Index	BMO-	10/14/2022	05/02/2024	05/02/2024	Closing Sale	12,000	4,093,320	350.08	235,440		250,800						(51,110)	250,800			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202930		N/A	Equity/Index	JPM-	12/23/2022	12/24/2024	12/24/2024	Closing Sale	2,551	900,000	362.920937999999 98	62,190		93,663						(30,625)	93,663			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200630		N/A	Equity/Index	MS-	04/14/2022	04/16/2024	04/16/2024	Expiration	2,524	900,000	366.885161999999 98	42,750								(6,216)				.0002
SPLV5UT-EUROPEAN 2 Yr TA2201443		N/A	Equity/Index	BOA-	07/28/2022	07/26/2024	07/26/2024	Closing Sale	857	300,000	359.161560000000 01	15,801		22,401						(4,511)	22,401			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200547		N/A	Equity/Index	MS-	04/06/2022	04/05/2024	04/05/2024	Closing Sale	3,082	1,100,000	367.633104	52,360		17,494						(6,833)	17,494			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200719		N/A	Equity/Index	BOA-	04/27/2022	04/26/2024	04/26/2024	Closing Sale	7,062	2,500,000	365.479923999999 98	116,050		40,466						(18,491)	40,466			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201230		N/A	Equity/Index	BNP-	07/01/2022	07/03/2024	07/03/2024	Closing Sale	576	200,000	356.225610000000 02	10,740		11,445						(2,715)	11,445			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200661		N/A	Equity/Index	JPM-	04/19/2022	04/19/2024	04/19/2024	Closing Sale	1,399	500,000	368.662892	23,500		1,773						(3,514)	1,773			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201267		N/A	Equity/Index	BOA-	07/07/2022	07/05/2024	07/05/2024	Closing Sale	1,443	500,000	355.107351999999 99	27,880		31,506						(7,153)	31,506			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202371		N/A	Equity/Index	BOA-	10/28/2022	10/28/2024	10/28/2024	Closing Sale	2,302	800,000	357.093417999999 99	57,608		100,323						(23,851)	100,323			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202888		N/A	Equity/Index	BOA-	12/16/2022	12/18/2024	12/18/2024	Closing Sale	2,846	1,000,000	361.640295999999 98	68,880		98,354						(33,259)	98,354			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202932		N/A	Equity/Index	JPM-	12/23/2022	12/23/2024	12/23/2024	Closing Sale	1,984	700,000	362.920937999999 98	48,300		70,151						(23,751)	70,151			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200540		N/A	Equity/Index	MS-	04/05/2022	04/05/2024	04/05/2024	Closing Sale	1,408	500,000	365.819413	23,450		10,546						(3,056)	10,546			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202060		N/A	Equity/Index	BMO-	09/23/2022	09/23/2024	09/23/2024	Closing Sale	2,605	900,000	354.58	63,182		115,604						(23,118)	115,604			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200830		N/A	Equity/Index	BMO-	05/13/2022	05/13/2024	05/13/2024	Closing Sale	4,280	1,500,000	360.728478	71,550		67,974						(13,090)	67,974			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201358		N/A	Equity/Index	MS-	07/15/2022	07/16/2024	07/16/2024	Closing Sale	3,758	1,300,000	354.104183999999 98	74,620		111,180						(20,193)	111,180			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201040		N/A	Equity/Index	BMO-	06/03/2022	06/04/2024	06/04/2024	Closing Sale	3,431	1,200,000	359.676735000000 01	60,720		58,826						(12,928)	58,826			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202234		N/A	Equity/Index	BMO-	10/14/2022	01/10/2024	01/10/2024	Closing Sale	6,500	2,217,215	355.72	75,465		59,280						(1,513)	59,280			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200557		N/A	Equity/Index	MS-	04/07/2022	04/05/2024	04/05/2024	Closing Sale	1,679	600,000	367.488962000000 01	28,740		9,772						(3,766)	9,772			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202205		N/A	Equity/Index	BMO-	10/13/2022	10/11/2024	10/11/2024	Closing Sale	3,797	1,300,000	352.74	92,185		181,711						(36,111)	181,711			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201409		N/A	Equity/Index	BOA-	07/22/2022	07/23/2024	07/23/2024	Closing Sale	4,618	1,600,000	355.716900000000 01	86,400		127,830						(24,211)	127,830			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201278		N/A	Equity/Index	BOA-	07/08/2022	07/08/2024	07/08/2024	Closing Sale	4,332	1,500,000	355.148624999999 98	84,600		92,973						(21,994)	92,973			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201296		N/A	Equity/Index	BOA-	07/08/2022	07/10/2024	07/10/2024	Closing Sale	4,910	1,700,000	355.148624999999 98	96,220		112,636						(25,210)	112,636			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202440		N/A	Equity/Index	MS-	11/04/2022	11/06/2024	11/06/2024	Closing Sale	3,746	1,300,000	357.375299999999 98	96,460		175,499						(41,019)	175,499			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201464		N/A	Equity/Index	BOA-	07/29/2022	07/30/2024	07/30/2024	Closing Sale	2,852	1,000,000	359.660022000000 03	53,600		78,014						(15,535)	78,014			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201462		N/A	Equity/Index	BOA-	07/29/2022	07/29/2024	07/29/2024	Closing Sale	4,279	1,500,000	359.660022000000 03	80,250		112,827						(23,181)	112,827			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 2 Yr TA2202519		N/A	Equity/Index	BOA	11/11/2022	11/12/2024	11/12/2024	Closing Sale	4,590	1,600,000	358.867079999999	111,184		217,509						(48,261)	217,509			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201359		N/A	Equity/Index	MS	07/15/2022	07/17/2024	07/17/2024	Closing Sale	3,469	1,200,000	354.104183999999	69,000		109,600						(18,741)	109,600			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201912		N/A	Equity/Index	BMO	09/09/2022	09/09/2024	09/09/2024	Closing Sale	2,841	1,000,000	361.71	59,694		99,102						(20,692)	99,102			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201004		N/A	Equity/Index	BOA	05/27/2022	05/28/2024	05/28/2024	Closing Sale	6,832	2,400,000	360.307896000003	119,352		85,963						(24,297)	85,963			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202270		N/A	Equity/Index	BMO	10/19/2022	10/18/2024	10/18/2024	Closing Sale	4,664	1,600,000	354.09	113,433		236,007						(45,342)	236,007			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201836		N/A	Equity/Index	BMO	09/02/2022	09/03/2024	09/03/2024	Closing Sale	2,868	1,000,000	358.68	57,705		110,075						(19,526)	110,075			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201871		N/A	Equity/Index	BMO	09/07/2022	03/19/2024	03/19/2024	Closing Sale	7,405	2,600,000	363.44	105,820		76,863						(14,819)	76,863			.0002
SPLV5UT-EUROPEAN 2 Yr TA2303424		N/A	Equity/Index	SG	02/15/2023	12/06/2024	12/06/2024	Closing Sale	4,252	1,500,000	360.995191999999 97	107,850		193,893						(55,728)	193,893			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201781		N/A	Equity/Index	BMO	08/26/2022	08/26/2024	08/26/2024	Closing Sale	2,850	1,000,000	360.18	57,791		96,062						(18,919)	96,062			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202454		N/A	Equity/Index	MS	11/07/2022	11/07/2024	11/07/2024	Closing Sale	2,881	1,000,000	356.461430000001	76,200		136,589						(32,508)	136,589			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202317		N/A	Equity/Index	MS	10/25/2022	10/25/2024	10/25/2024	Closing Sale	1,449	500,000	354.748848000001	36,500		65,283						(14,920)	65,283			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201089		N/A	Equity/Index	BOA	06/08/2022	06/07/2024	06/07/2024	Closing Sale	4,010	1,400,000	359.135690000001	72,044		70,148						(15,636)	70,148			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201152		N/A	Equity/Index	BMO	06/21/2022	06/20/2024	06/20/2024	Closing Sale	7,294	2,500,000	350.862937999999	150,500		202,173						(35,351)	202,173			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201881		N/A	Equity/Index	BMO	09/07/2022	01/18/2024	01/18/2024	Expiration	2,848	1,000,000	365.16	33,293								(1,141)				.0002
SPLV5UT-EUROPEAN 2 Yr TA2201870		N/A	Equity/Index	BMO	09/07/2022	03/15/2024	03/15/2024	Closing Sale	9,683	3,400,000	358.04	171,699		131,790						(22,976)	131,790			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201039		N/A	Equity/Index	BMO	06/03/2022	06/03/2024	06/03/2024	Closing Sale	2,860	1,000,000	359.676735000001	50,500		45,847						(10,697)	45,847			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202890		N/A	Equity/Index	BOA	12/16/2022	12/16/2024	12/16/2024	Closing Sale	3,131	1,100,000	361.640295999999	75,570		125,314						(36,382)	125,314			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201957		N/A	Equity/Index	MS	09/14/2022	09/13/2024	09/13/2024	Closing Sale	4,862	1,700,000	360.877764000001	103,020		178,219						(36,227)	178,219			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202373		N/A	Equity/Index	BOA	10/28/2022	10/29/2024	10/29/2024	Closing Sale	4,028	1,400,000	357.093417999999	100,954		171,134						(41,879)	171,134			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201721		N/A	Equity/Index	MS	08/25/2022	08/23/2024	08/23/2024	Closing Sale	1,415	500,000	363.11973	28,850		42,578						(9,351)	42,578			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200628		N/A	Equity/Index	MS	04/14/2022	04/12/2024	04/12/2024	Closing Sale	841	300,000	366.885161999998	14,130		770						(1,988)	770			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201430		N/A	Equity/Index	BMO	07/26/2022	07/26/2024	07/26/2024	Closing Sale	863	300,000	357.743508000002	15,660		23,786						(4,447)	23,786			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201670		N/A	Equity/Index	MS	08/19/2022	08/20/2024	08/20/2024	Closing Sale	2,818	1,000,000	364.289010000002	56,500		75,499						(18,005)	75,499			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202542		N/A	Equity/Index	BMO	11/15/2022	11/15/2024	11/15/2024	Closing Sale	2,869	1,000,000	359.05	69,809		131,097						(30,548)	131,097			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201145		N/A	Equity/Index	BOA	06/17/2022	06/18/2024	06/18/2024	Closing Sale	5,865	2,000,000	349.218099999999	119,200		167,929						(27,709)	167,929			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202656		N/A	Equity/Index	BMO	11/25/2022	11/27/2024	11/27/2024	Closing Sale	3,408	1,200,000	363.46	84,132		163,630						(38,200)	163,630			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200406		N/A	Equity/Index	MS	03/22/2022	03/22/2024	03/22/2024	Closing Sale	2,849	1,000,000	360.130316999999	47,000		38,948						(5,222)	38,948			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201867		N/A	Equity/Index	BMO	09/07/2022	03/05/2024	03/05/2024	Closing Sale	6,835	2,400,000	363.55	94,320		41,012						(11,117)	41,012			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200728		N/A	Equity/Index	BMO	04/28/2022	04/26/2024	04/26/2024	Closing Sale	845	300,000	366.100037999999	14,070		4,315						(2,251)	4,315			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201585		N/A	Equity/Index	MS	08/11/2022	08/09/2024	08/09/2024	Closing Sale	1,419	500,000	360.935841999999	28,000		37,236						(8,535)	37,236			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201515		N/A	Equity/Index	MS	08/04/2022	08/02/2024	08/02/2024	Closing Sale	571	200,000	359.945837999999	10,660		16,358						(3,147)	16,358			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201875		N/A	Equity/Index	BMO	09/07/2022	03/28/2024	03/28/2024	Closing Sale	5,696	2,000,000	365.02	77,600		69,264						(11,928)	69,264			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 2 Yr TA2200680		N/A	Equity/Index	MS-	04/21/2022	04/19/2024	04/19/2024	Closing Sale	2,511	900,000	368.91674	44,280		2,544						(6,657)	2,544			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200671		N/A	Equity/Index	BOA-	04/20/2022	04/19/2024	04/19/2024	Expiration	2,785	1,000,000	370.25272000000 01	47,900								(7,172)				.0002
SPLV5UT-EUROPEAN 2 Yr TA2202328		N/A	Equity/Index	BMO-	10/26/2022	10/25/2024	10/25/2024	Closing Sale	2,897	1,000,000	355.39	71,805		128,664						(29,393)	128,664			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201669		N/A	Equity/Index	MS-	08/19/2022	08/19/2024	08/19/2024	Closing Sale	1,973	700,000	364.289010000000 02	39,480		52,850						(12,545)	52,850			.0002
SPLV5UT-EUROPEAN 2 Yr TA2304820		N/A	Equity/Index	SG-	05/15/2023	09/12/2024	09/12/2024	Closing Sale	3,094	1,101,340	352.01	80,073		136,971						(42,187)	136,971			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202573		N/A	Equity/Index	BOA-	11/18/2022	11/20/2024	11/20/2024	Closing Sale	2,573	900,000	360.594455999999 98	63,180		116,508						(28,080)	116,508			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201630		N/A	Equity/Index	BMO-	08/15/2022	08/15/2024	08/15/2024	Closing Sale	282	100,000	363.62	5,800		7,254						(1,806)	7,254			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201702		N/A	Equity/Index	JPM-	08/23/2022	08/23/2024	08/23/2024	Closing Sale	2,838	1,000,000	362.226099999999 97	57,100		87,961						(18,407)	87,961			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202626		N/A	Equity/Index	SG-	11/23/2022	11/22/2024	11/22/2024	Closing Sale	5,403	1,900,000	363.515093999999 98	132,810		245,936						(59,719)	245,936			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201571		N/A	Equity/Index	BMO-	08/10/2022	08/09/2024	08/09/2024	Closing Sale	3,122	1,100,000	362.17	61,380		78,050						(18,633)	78,050			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201053		N/A	Equity/Index	BMO-	06/06/2022	06/06/2024	06/06/2024	Closing Sale	3,145	1,100,000	359.637642000000 03	56,760		53,853						(12,224)	53,853			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201657		N/A	Equity/Index	MS-	08/18/2022	08/16/2024	08/16/2024	Closing Sale	1,126	400,000	364.556752000000 02	22,680		28,699						(7,132)	28,699			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201016		N/A	Equity/Index	JPM-	05/31/2022	05/31/2024	05/31/2024	Closing Sale	2,567	900,000	359.709615999999 98	45,450		42,054						(9,414)	42,054			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201973		N/A	Equity/Index	BMO-	09/15/2022	09/13/2024	09/13/2024	Closing Sale	574	200,000	358.15	12,982		22,611						(4,584)	22,611			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200583		N/A	Equity/Index	BOA-	04/11/2022	04/11/2024	04/11/2024	Closing Sale	5,606	2,000,000	366.932478	98,460		15,068						(13,641)	15,068			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201006		N/A	Equity/Index	BOA-	05/27/2022	05/29/2024	05/29/2024	Closing Sale	7,117	2,500,000	360.307896000000 03	124,525		77,873						(25,487)	77,873			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201639		N/A	Equity/Index	SG-	08/16/2022	08/16/2024	08/16/2024	Closing Sale	844	300,000	365.902872	16,500		20,382						(5,160)	20,382			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200708		N/A	Equity/Index	MS-	04/26/2022	04/26/2024	04/26/2024	Closing Sale	1,130	400,000	365.279355000000 01	18,788		6,704						(2,990)	6,704			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200909		N/A	Equity/Index	BMO-	05/19/2022	05/17/2024	05/17/2024	Closing Sale	1,440	500,000	356.418905	24,600		32,783						(4,649)	32,783			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202059		N/A	Equity/Index	BMO-	09/23/2022	09/24/2024	09/24/2024	Closing Sale	3,474	1,200,000	354.58	84,243		151,880						(30,897)	151,880			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200937		N/A	Equity/Index	BOA-	05/23/2022	05/23/2024	05/23/2024	Closing Sale	3,443	1,200,000	358.153450000000 02	59,760		58,318						(11,722)	58,318			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200753		N/A	Equity/Index	BOA-	05/04/2022	05/03/2024	05/03/2024	Closing Sale	5,106	1,800,000	363.674249999999 97	90,720		42,055						(15,328)	42,055			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202113		N/A	Equity/Index	BMO-	09/30/2022	10/02/2024	10/02/2024	Closing Sale	3,520	1,200,000	350.46	80,404		173,304						(30,331)	173,304			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201182		N/A	Equity/Index	BMO-	06/24/2022	06/24/2024	06/24/2024	Closing Sale	6,933	2,400,000	354.606304000000 02	133,680		178,556						(32,179)	178,556			.0002
SPLV5UT-EUROPEAN 2 Yr TA2304813		N/A	Equity/Index	SG-	05/15/2023	08/16/2024	08/16/2024	Closing Sale	3,360	1,196,026	361.94	59,136		94,416						(29,503)	94,416			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201872		N/A	Equity/Index	BMO-	09/07/2022	03/14/2024	03/14/2024	Closing Sale	7,974	2,800,000	359.06	135,520		101,515						(17,922)	101,515			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200485		N/A	Equity/Index	MS-	03/30/2022	03/28/2024	03/28/2024	Closing Sale	3,380	1,200,000	365.376291999999 98	54,120		39,899						(6,477)	39,899			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201355		N/A	Equity/Index	MS-	07/15/2022	07/15/2024	07/15/2024	Closing Sale	4,336	1,500,000	354.104183999999 98	85,950		117,965						(23,172)	117,965			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201232		N/A	Equity/Index	BNP-	07/01/2022	07/02/2024	07/02/2024	Closing Sale	2,016	700,000	356.225610000000 02	37,590		40,300						(9,462)	40,300			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201869		N/A	Equity/Index	BMO-	09/07/2022	03/01/2024	03/01/2024	Closing Sale	11,962	4,200,000	355.4	229,740		168,780						(25,574)	168,780			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201408		N/A	Equity/Index	BOA-	07/22/2022	07/22/2024	07/22/2024	Closing Sale	5,772	2,000,000	355.716900000000 01	107,860		165,270						(30,118)	165,270			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202807		N/A	Equity/Index	SG-	12/09/2022	12/11/2024	12/11/2024	Closing Sale	4,255	1,500,000	363.085300000000 02	104,850		171,760						(49,620)	171,760			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 2 Yr TA2201101		N/A	Equity/Index	BMO-	06/09/2022	06/07/2024	06/07/2024	Closing Sale	2,016	700,000	356.68635	36,960		40,216						(8,055)	40,216			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201810		N/A	Equity/Index	JPM-	08/30/2022	08/30/2024	08/30/2024	Closing Sale	1,717	600,000	360.383800000000 01	34,920		62,589						(11,592)	62,589			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202455		N/A	Equity/Index	MS-	11/07/2022	11/01/2024	11/01/2024	Closing Sale	2,305	800,000	346.361110999999 99	78,160		119,736						(32,972)	119,736			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201167		N/A	Equity/Index	JPM-	06/23/2022	06/21/2024	06/21/2024	Closing Sale	1,452	500,000	352.858290000000 01	28,200		37,602						(6,690)	37,602			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202235		N/A	Equity/Index	BMO-	10/14/2022	01/31/2024	01/31/2024	Closing Sale	11,000	3,752,210	348	193,270		194,480						(12,336)	194,480			.0002
SPLV5UT-EUROPEAN 2 Yr TA2303420		N/A	Equity/Index	SG-	02/15/2023	10/17/2024	10/17/2024	Closing Sale	3,968	1,400,000	358.137430999999 99	102,340		182,505						(48,813)	182,505			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202112		N/A	Equity/Index	BMO-	09/30/2022	09/30/2024	09/30/2024	Closing Sale	2,347	800,000	350.46	53,438		116,146						(20,067)	116,146			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200496		N/A	Equity/Index	MS-	03/31/2022	03/28/2024	03/28/2024	Closing Sale	2,541	900,000	364.138160000000 03	41,310		33,137						(4,964)	33,137			.0002
SPLV5UT-EUROPEAN 2 Yr TA2304823		N/A	Equity/Index	SG-	05/15/2023	07/05/2024	07/05/2024	Closing Sale	6,039	2,149,642	355.14	128,087		131,650						(57,408)	131,650			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202967		N/A	Equity/Index	BMO-	12/28/2022	12/27/2024	12/27/2024	Closing Sale	4,541	1,600,000	364	108,304		158,756						(53,706)	158,756			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202574		N/A	Equity/Index	BOA-	11/18/2022	11/19/2024	11/19/2024	Closing Sale	2,859	1,000,000	360.594455999999 98	70,100		128,110						(31,102)	128,110			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201874		N/A	Equity/Index	BMO-	09/07/2022	03/26/2024	03/26/2024	Closing Sale	9,968	3,500,000	366.04	129,150		67,982						(19,464)	67,982			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202232		N/A	Equity/Index	BMO-	10/14/2022	02/22/2024	02/22/2024	Closing Sale	12,000	4,093,320	346.56	234,000		279,480						(24,732)	279,480			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202239		N/A	Equity/Index	BMO-	10/14/2022	04/26/2024	04/26/2024	Closing Sale	18,000	6,139,980	354	298,980		309,780						(62,377)	309,780			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202236		N/A	Equity/Index	BMO-	10/14/2022	02/08/2024	02/08/2024	Closing Sale	27,000	9,209,970	357	320,760		230,580						(25,500)	230,580			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201184		N/A	Equity/Index	BMO-	06/24/2022	06/26/2024	06/26/2024	Closing Sale	5,778	2,000,000	354.606304000000 02	112,000		132,099						(27,193)	132,099			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202468		N/A	Equity/Index	JPM-	11/08/2022	11/08/2024	11/08/2024	Closing Sale	2,301	800,000	357.711270000000 01	60,240		110,805						(25,782)	110,805			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201987		N/A	Equity/Index	MS-	09/16/2022	09/16/2024	09/16/2024	Closing Sale	2,872	1,000,000	357.900515999999 98	65,100		118,429						(23,192)	118,429			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200950		N/A	Equity/Index	BMO-	05/24/2022	05/24/2024	05/24/2024	Closing Sale	1,430	500,000	359.308602000000 01	24,450		23,458						(4,830)	23,458			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200599		N/A	Equity/Index	JPM-	04/12/2022	04/12/2024	04/12/2024	Closing Sale	2,804	1,000,000	367.522266	45,900		779						(6,422)	779			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201410		N/A	Equity/Index	BOA-	07/22/2022	07/24/2024	07/24/2024	Closing Sale	3,463	1,200,000	355.716900000000 01	64,896		94,037						(18,249)	94,037			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201990		N/A	Equity/Index	MS-	09/16/2022	09/17/2024	09/17/2024	Closing Sale	4,882	1,700,000	357.900515999999 98	110,840		197,961						(39,586)	197,961			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202689		N/A	Equity/Index	UBS-	11/29/2022	11/29/2024	11/29/2024	Closing Sale	3,415	1,200,000	362.899086000000 01	81,600		166,577						(37,274)	166,577			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200874		N/A	Equity/Index	BMO-	05/17/2022	05/17/2024	05/17/2024	Closing Sale	854	300,000	361.717249999999 98	14,370		14,915						(2,701)	14,915			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202076		N/A	Equity/Index	MS-	09/26/2022	09/26/2024	09/26/2024	Closing Sale	2,907	1,000,000	353.717805	69,200		129,784						(25,535)	129,784			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201527		N/A	Equity/Index	BOA-	08/05/2022	08/06/2024	08/06/2024	Closing Sale	2,856	1,000,000	359.88	54,770		72,877						(16,401)	72,877			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202018		N/A	Equity/Index	MS-	09/20/2022	09/20/2024	09/20/2024	Closing Sale	1,439	500,000	357.395947999999 98	32,750		57,910						(11,815)	57,910			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201948		N/A	Equity/Index	JPM-	09/13/2022	09/13/2024	09/13/2024	Closing Sale	572	200,000	360.801517999999 99	12,300		21,013						(4,319)	21,013			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202400		N/A	Equity/Index	BMO-	11/01/2022	11/01/2024	11/01/2024	Closing Sale	2,879	1,000,000	357.57	72,806		117,285						(30,461)	117,285			.0002
SPLV5UT-EUROPEAN 2 Yr TA2202980		N/A	Equity/Index	MS-	12/30/2022	12/30/2024	12/30/2024	Closing Sale	3,121	1,100,000	363.154176000000 01	76,780		107,509						(38,496)	107,509			.0002
SPLV5UT-EUROPEAN 2 Yr TA2201873		N/A	Equity/Index	BMO-	09/07/2022	03/22/2024	03/22/2024	Closing Sale	5,126	1,800,000	357.48	94,320		83,664						(13,643)	83,664			.0002
SPLV5UT-EUROPEAN 2 Yr TA2200631		N/A	Equity/Index	MS-	04/14/2022	04/17/2024	04/17/2024	Closing Sale	1,683	600,000	366.885161999999 98	28,500		311						(4,177)	311			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV5UT-EUROPEAN 2 Yr TA2202439		N/A	Equity/Index	MS-	11/04/2022	11/04/2024	11/04/2024	Closing Sale	4,323	1,500,000	357.37529999999998	111,000		176,260							176,260			0002
SPLV5UT-EUROPEAN 2 Yr TA2202046		N/A	Equity/Index	MS-	09/22/2022	09/20/2024	09/20/2024	Closing Sale	1,155	400,000	355.48979400000002	27,680		48,687						(10,041)	48,687			0002
SPLV5UT-EUROPEAN 2 Yr TA2201496		N/A	Equity/Index	BOA-	08/02/2022	08/02/2024	08/02/2024	Closing Sale	1,143	400,000	360.32490000000001	20,120		32,319						(5,906)	32,319			0002
SPLV5UT-EUROPEAN 2 Yr TA2202241		N/A	Equity/Index	BMO-	10/14/2022	05/06/2024	05/06/2024	Closing Sale	10,000	3,411,100	368.38	87,400		44,100						(19,457)	44,100			0002
SPLV5UT-EUROPEAN 2 Yr TA2201914		N/A	Equity/Index	BMO-	09/09/2022	09/11/2024	09/11/2024	Closing Sale	3,978	1,400,000	361.71	83,850		133,890						(29,215)	133,890			0002
SPLV5UT-EUROPEAN 2 Yr TA2202598		N/A	Equity/Index	BOA-	11/21/2022	11/21/2024	11/21/2024	Closing Sale	2,852	1,000,000	361.33452	70,800		133,400						(31,564)	133,400			0002
SPLV5UT-EUROPEAN 2 Yr TA2202231		N/A	Equity/Index	BMO-	10/14/2022	01/11/2024	01/11/2024	Expiration	33,000	11,256,630	369.64	165,660								(3,681)				0002
SPLV5UT-EUROPEAN 2 Yr TA2200831		N/A	Equity/Index	BMO-	05/13/2022	05/14/2024	05/14/2024	Closing Sale	5,136	1,800,000	360.728478	86,220		81,518						(15,870)	81,518			0002
SPLV5UT-EUROPEAN 2 Yr TA2202653		N/A	Equity/Index	BMO-	11/25/2022	11/25/2024	11/25/2024	Closing Sale	3,124	1,100,000	363.46	76,778		144,122						(34,745)	144,122			0002
SPLV5UT-EUROPEAN 2 Yr TA2201555		N/A	Equity/Index	BMO-	08/09/2022	08/09/2024	08/09/2024	Closing Sale	1,423	500,000	361.41	28,000		36,665						(8,488)	36,665			0002
SPLV5UT-EUROPEAN 2 Yr TA2202097		N/A	Equity/Index	BOA-	09/29/2022	09/27/2024	09/27/2024	Closing Sale	877	300,000	351.99720600000001	20,361		41,416						(7,583)	41,416			0002
SPLV5UT-EUROPEAN 2 Yr TA2201780		N/A	Equity/Index	BMO-	08/26/2022	08/28/2024	08/28/2024	Closing Sale	4,274	1,500,000	360.18	86,686		147,085						(28,539)	147,085			0002
SPLV5UT-EUROPEAN 2 Yr TA2200973		N/A	Equity/Index	BOA-	05/26/2022	05/24/2024	05/24/2024	Closing Sale	4,571	1,600,000	359.35106400000001	78,576		74,775						(15,628)	74,775			0002
SPLV5UT-EUROPEAN 2 Yr TA2202889		N/A	Equity/Index	BOA-	12/16/2022	12/17/2024	12/17/2024	Closing Sale	3,700	1,300,000	361.64029599999998	89,427		144,879						(43,117)	144,879			0002
SPLV5UT-EUROPEAN 2 Yr TA2304822		N/A	Equity/Index	SG-	05/15/2023	07/26/2024	07/26/2024	Closing Sale	7,145	2,543,334	353.58	165,264		226,639						(78,462)	226,639			0002
SPMARC5P Index - 1 Yr TA2309112		N/A	Equity/Index	BNP-	12/08/2023	12/10/2024	12/10/2024	Closing Sale	12,843	4,600,000	361.27599199999997	79,120		342,200		79,120					263,080			0002
SPMARC5P Index - 1 Yr TA2306481		N/A	Equity/Index	BNP-	07/21/2023	07/22/2024	07/22/2024	Closing Sale	6,902	2,500,000	365.92055699999997	41,750		93,455		41,750					51,705			0002
SPMARC5P Index - 1 Yr TA2306787		N/A	Equity/Index	BNP-	08/07/2023	08/07/2024	08/07/2024	Closing Sale	3,339	1,200,000	362.74807800000002	20,400		48,692		20,400					28,292			0002
SPMARC5P Index - 1 Yr TA2304030		N/A	Equity/Index	GS-	03/28/2023	03/28/2024	03/28/2024	Closing Sale	10,591	3,800,000	362.84432700000002	63,460		111,055		63,460					47,595			0002
SPMARC5P Index - 1 Yr TA2308321		N/A	Equity/Index	JPM-	10/25/2023	10/25/2024	10/25/2024	Closing Sale	10,365	3,600,000	350.11	64,080		385,363		64,080					321,282			0002
SPMARC5P Index - 1 Yr TA2303691		N/A	Equity/Index	BOA-	03/07/2023	03/07/2024	03/07/2024	Closing Sale	11,407	4,000,000	354.71753999999999	65,200		188,250		65,200					123,050			0002
SPMARC5P Index - 1 Yr TA2303779		N/A	Equity/Index	JPM-	03/14/2023	03/14/2024	03/14/2024	Closing Sale	14,900	5,300,000	359.8261	85,860		141,908		85,860					56,048			0002
SPMARC5P Index - 1 Yr TA2303585		N/A	Equity/Index	JPM-	03/01/2023	03/01/2024	03/01/2024	Closing Sale	13,100	4,600,000	355.17811	74,520		165,349		74,520					90,829			0002
SPMARC5P Index - 1 Yr TA2303766		N/A	Equity/Index	BMO-	03/13/2023	03/13/2024	03/13/2024	Closing Sale	5,621	2,000,000	359.96	32,375		61,659		32,375					29,284			0002
SPMARC5P Index - 1 Yr TA2309159		N/A	Equity/Index	JPM-	12/12/2023	12/12/2024	12/12/2024	Closing Sale	13,675	4,900,000	361.41	85,750		345,693		85,750					259,942			0002
SPMARC5P Index - 1 Yr TA2306840		N/A	Equity/Index	BNP-	08/09/2023	08/09/2024	08/09/2024	Closing Sale	9,775	3,500,000	361.49737599999997	59,850		180,079		59,850					120,229			0002
SPMARC5P Index - 1 Yr TA2308036		N/A	Equity/Index	JPM-	10/09/2023	10/09/2024	10/09/2024	Closing Sale	4,028	1,400,000	350.74	24,360		139,525		24,360					115,165			0002
SPMARC5P Index - 1 Yr TA2308671		N/A	Equity/Index	BNP-	11/14/2023	11/14/2024	11/14/2024	Closing Sale	7,609	2,700,000	357.83596999999997	47,520		182,126		47,520					134,606			0002
SPMARC5P Index - 1 Yr TA2303049		N/A	Equity/Index	BMO-	01/12/2023	01/12/2024	01/12/2024	Closing Sale	9,776	3,500,000	361.82	59,536		21,507		59,536				(38,029)				0002
SPMARC5P Index - 1 Yr TA2303105		N/A	Equity/Index	JPM-	01/18/2023	01/18/2024	01/18/2024	Expiration	7,257	2,600,000	362.282624	43,420				43,420				(43,420)				0002
SPMARC5P Index - 1 Yr TA2304282		N/A	Equity/Index	GS-	04/14/2023	04/12/2024	04/12/2024	Closing Sale	7,465	2,700,000	365.63242100000002	45,090		50,594		45,090				5,504				0002
SPMARC5P Index - 1 Yr TA2303002		N/A	Equity/Index	BMO-	01/06/2023	01/05/2024	01/05/2024	Closing Sale	24,177	8,600,000	359.44	144,578		53,673		144,578				(90,906)				0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2304916		N/A	Equity/Index	BMO	05/19/2023	05/21/2024	05/21/2024	Closing Sale	7,499	2,700,000	363.306272999999 98	47,520		98,045		47,520					50,525			0002
SPMARC5P Index - 1 Yr TA2305823		N/A	Equity/Index	BOA	06/28/2023	06/28/2024	06/28/2024	Closing Sale	16,159	5,800,000	362.339834999999 99	102,834		217,182		102,834					114,348			0002
SPMARC5P Index - 1 Yr TA2303840		N/A	Equity/Index	GS	03/17/2023	03/15/2024	03/15/2024	Closing Sale	11,421	4,100,000	362.856984000000 01	69,290		64,222		69,290					(5,068)			0002
SPMARC5P Index - 1 Yr TA2303694		N/A	Equity/Index	BMO	03/08/2023	03/08/2024	03/08/2024	Closing Sale	13,690	4,800,000	354.7	77,757		229,712		77,757					151,955			0002
SPMARC5P Index - 1 Yr TA2308899		N/A	Equity/Index	BNP	11/28/2023	11/27/2024	11/27/2024	Closing Sale	3,905	1,400,000	361.858751999999 98	24,080		94,494		24,080					70,414			0002
SPMARC5P Index - 1 Yr TA2307110		N/A	Equity/Index	BNP	08/24/2023	08/23/2024	08/23/2024	Closing Sale	6,207	2,200,000	357.78699	38,060		172,024		38,060					133,964			0002
SPMARC5P Index - 1 Yr TA2307046		N/A	Equity/Index	GS	08/21/2023	08/21/2024	08/21/2024	Closing Sale	3,963	1,400,000	356.762299999999 98	24,220		114,392		24,220					90,172			0002
SPMARC5P Index - 1 Yr TA2303458		N/A	Equity/Index	BMO	02/17/2023	02/20/2024	02/20/2024	Closing Sale	5,084	1,800,000	358.23	28,626		22,575		28,626					(6,051)			0002
SPMARC5P Index - 1 Yr TA2307002		N/A	Equity/Index	BNP	08/18/2023	08/19/2024	08/19/2024	Closing Sale	9,344	3,300,000	356.504925000000 01	56,760		261,319		56,760					204,559			0002
SPMARC5P Index - 1 Yr TA2305656		N/A	Equity/Index	BMO	06/21/2023	06/21/2024	06/21/2024	Closing Sale	14,735	5,300,000	363.009239999999 98	93,810		197,011		93,810					103,201			0002
SPMARC5P Index - 1 Yr TA2306747		N/A	Equity/Index	BNP	08/04/2023	08/05/2024	08/05/2024	Closing Sale	11,143	4,000,000	362.39031	67,600		182,848		67,600					115,248			0002
SPMARC5P Index - 1 Yr TA2308117		N/A	Equity/Index	BNP	10/12/2023	10/11/2024	10/11/2024	Closing Sale	10,349	3,600,000	350.945865000000 03	62,640		375,825		62,640					313,185			0002
SPMARC5P Index - 1 Yr TA2307003		N/A	Equity/Index	BNP	08/18/2023	08/20/2024	08/20/2024	Closing Sale	9,628	3,400,000	356.504925000000 01	58,820		274,437		58,820					215,617			0002
SPMARC5P Index - 1 Yr TA2309110		N/A	Equity/Index	BNP	12/08/2023	12/09/2024	12/09/2024	Closing Sale	8,097	2,900,000	361.275991999999 97	49,880		214,520		49,880					164,640			0002
SPMARC5P Index - 1 Yr TA2305410		N/A	Equity/Index	CIBC	06/13/2023	06/13/2024	06/13/2024	Closing Sale	7,787	2,800,000	362.852177999999 98	49,140		102,458		49,140					53,318			0002
SPMARC5P Index - 1 Yr TA2305460		N/A	Equity/Index	BOA	06/14/2023	06/14/2024	06/14/2024	Closing Sale	21,374	7,700,000	363.5643	137,907		281,832		137,907					143,925			0002
SPMARC5P Index - 1 Yr TA2306967		N/A	Equity/Index	BNP	08/17/2023	08/16/2024	08/16/2024	Closing Sale	11,340	4,000,000	355.985208	70,000		314,280		70,000					244,280			0002
SPMARC5P Index - 1 Yr TA2305368		N/A	Equity/Index	BOA	06/12/2023	06/12/2024	06/12/2024	Closing Sale	2,776	1,000,000	363.456225000000 02	17,940		35,208		17,940					17,268			0002
SPMARC5P Index - 1 Yr TA2309428		N/A	Equity/Index	RBC	12/28/2023	12/27/2024	12/27/2024	Closing Sale	6,571	2,400,000	368.04	44,400		72,875		44,400					28,475			0002
SPMARC5P Index - 1 Yr TA2309469		N/A	Equity/Index	BNP	12/29/2023	12/31/2024	12/31/2024	Closing Sale	6,855	2,500,000	367.524503999999 98	45,250		77,229		45,250					31,979			0002
SPMARC5P Index - 1 Yr TA2307579		N/A	Equity/Index	JPM	09/15/2023	09/16/2024	09/16/2024	Closing Sale	10,707	3,800,000	358.362700000000 02	65,360		327,808		65,360					262,449			0002
SPMARC5P Index - 1 Yr TA2303617		N/A	Equity/Index	BOA	03/02/2023	03/01/2024	03/01/2024	Closing Sale	11,402	4,000,000	354.794378999999 99	65,200		148,284		65,200					83,084			0002
SPMARC5P Index - 1 Yr TA2305175		N/A	Equity/Index	BMO	06/02/2023	06/03/2024	06/03/2024	Closing Sale	11,392	4,100,000	363.175090000000 01	72,160		120,470		72,160					48,310			0002
SPMARC5P Index - 1 Yr TA2307376		N/A	Equity/Index	BNP	09/01/2023	09/03/2024	09/03/2024	Closing Sale	8,940	3,200,000	361.401921000000 02	54,400		196,580		54,400					142,180			0002
SPMARC5P Index - 1 Yr TA2307417		N/A	Equity/Index	JPM	09/06/2023	09/06/2024	09/06/2024	Closing Sale	7,317	2,600,000	358.776700000000 01	44,980		180,977		44,980					135,997			0002
SPMARC5P Index - 1 Yr TA2306403		N/A	Equity/Index	BMO	07/19/2023	07/19/2024	07/19/2024	Closing Sale	10,987	4,000,000	367.892735000000 02	66,800		119,947		66,800					53,147			0002
SPMARC5P Index - 1 Yr TA2308050		N/A	Equity/Index	BMO	10/10/2023	10/10/2024	10/10/2024	Closing Sale	4,308	1,500,000	351.368600000000 01	26,100		146,646		26,100					120,546			0002
SPMARC5P Index - 1 Yr TA2303214		N/A	Equity/Index	GS	01/30/2023	01/30/2024	01/30/2024	Closing Sale	4,189	1,500,000	362.52	24,150		7,875		24,150					(16,275)			0002
SPMARC5P Index - 1 Yr TA2303175		N/A	Equity/Index	JPM	01/26/2023	01/26/2024	01/26/2024	Expiration	8,073	2,900,000	363.458796000000 01	47,270				47,270					(47,270)			0002
SPMARC5P Index - 1 Yr TA2303146		N/A	Equity/Index	BOA	01/23/2023	01/23/2024	01/23/2024	Closing Sale	2,788	1,000,000	362.804820000000 01	16,620		42		16,620					(16,578)			0002
SPMARC5P Index - 1 Yr TA2307144		N/A	Equity/Index	BNP	08/25/2023	08/26/2024	08/26/2024	Closing Sale	7,899	2,800,000	357.827369999999 97	48,160		217,490		48,160					169,330			0002
SPMARC5P Index - 1 Yr TA2307475		N/A	Equity/Index	BNP	09/08/2023	09/06/2024	09/06/2024	Closing Sale	6,472	2,300,000	358.756109999999 98	39,330		160,206		39,330					120,876			0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2308000		N/A	Equity/Index	JPM-	10/06/2023	10/07/2024	10/07/2024	Closing Sale	6,369	2,200,000	348.52	38,280		237,191		38,280					198,911			.0002
SPMARC5P Index - 1 Yr TA2303869		N/A	Equity/Index	BMO-	03/20/2023	03/20/2024	03/20/2024	Closing Sale	3,620	1,300,000	363.03	21,324		26,972		21,324					5,648			.0002
SPMARC5P Index - 1 Yr TA2307752		N/A	Equity/Index	BNP-	09/25/2023	09/11/2024	09/11/2024	Closing Sale	6,185	2,171,306	358.02	28,822		173,180		28,822					144,358			.0002
SPMARC5P Index - 1 Yr TA2305853		N/A	Equity/Index	GS-	06/29/2023	06/28/2024	06/28/2024	Closing Sale	9,504	3,400,000	360.913796999999 99	60,860		141,294		60,860					80,434			.0002
SPMARC5P Index - 1 Yr TA2308611		N/A	Equity/Index	BNP-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	7,126	2,500,000	353.601557000000 01	44,000		235,359		44,000					191,359			.0002
SPMARC5P Index - 1 Yr TA2304362		N/A	Equity/Index	BOA-	04/20/2023	04/19/2024	04/19/2024	Closing Sale	5,533	2,000,000	365.498240000000 01	33,300		25,629		33,300					(7,671)			.0002
SPMARC5P Index - 1 Yr TA2304049		N/A	Equity/Index	BOA-	03/30/2023	03/28/2024	03/28/2024	Closing Sale	12,780	4,600,000	363.719370000000 03	78,246		122,823		78,246					44,577			.0002
SPMARC5P Index - 1 Yr TA2306021		N/A	Equity/Index	RBC-	07/07/2023	07/08/2024	07/08/2024	Closing Sale	11,216	4,000,000	359.76	72,000		215,692		72,000					143,692			.0002
SPMARC5P Index - 1 Yr TA2308415		N/A	Equity/Index	JPM-	10/31/2023	10/31/2024	10/31/2024	Closing Sale	8,048	2,800,000	350.71	50,120		272,009		50,120					221,889			.0002
SPMARC5P Index - 1 Yr TA2307750		N/A	Equity/Index	BNP-	09/25/2023	09/05/2024	09/05/2024	Closing Sale	5,094	1,788,300	359.33	21,242		129,031		21,242					107,789			.0002
SPMARC5P Index - 1 Yr TA2308499		N/A	Equity/Index	BNP-	11/03/2023	11/01/2024	11/01/2024	Closing Sale	5,660	2,000,000	356.141464999999 98	35,200		158,135		35,200					122,935			.0002
SPMARC5P Index - 1 Yr TA2306626		N/A	Equity/Index	BNP-	07/28/2023	07/29/2024	07/29/2024	Closing Sale	13,821	5,000,000	365.377599999999 97	84,000		178,190		84,000					94,190			.0002
SPMARC5P Index - 1 Yr TA2308252		N/A	Equity/Index	BNP-	10/20/2023	10/21/2024	10/21/2024	Closing Sale	8,899	3,100,000	351.286224	54,870		329,202		54,870					274,332			.0002
SPMARC5P Index - 1 Yr TA2304627		N/A	Equity/Index	BMO-	05/05/2023	05/07/2024	05/07/2024	Closing Sale	8,822	3,200,000	366.304950000000 02	54,400		46,622		54,400					(7,778)			.0002
SPMARC5P Index - 1 Yr TA2307216		N/A	Equity/Index	BMO-	08/29/2023	08/29/2024	08/29/2024	Closing Sale	8,665	3,100,000	361.347699999999 97	53,320		203,382		53,320					150,063			.0002
SPMARC5P Index - 1 Yr TA2308443		N/A	Equity/Index	BMO-	11/01/2023	11/01/2024	11/01/2024	Closing Sale	11,455	4,000,000	351.958700000000 02	71,600		367,942		71,600					296,341			.0002
SPMARC5P Index - 1 Yr TA2307474		N/A	Equity/Index	BNP-	09/08/2023	09/09/2024	09/09/2024	Closing Sale	9,286	3,300,000	358.756109999999 98	57,090		238,682		57,090					181,592			.0002
SPMARC5P Index - 1 Yr TA2306650		N/A	Equity/Index	GS-	07/31/2023	07/31/2024	07/31/2024	Closing Sale	4,141	1,500,000	365.763825	26,100		61,351		26,100					35,251			.0002
SPMARC5P Index - 1 Yr TA2307080		N/A	Equity/Index	BNP-	08/22/2023	08/22/2024	08/22/2024	Closing Sale	9,627	3,400,000	356.792537999999 98	58,480		257,389		58,480					198,909			.0002
SPMARC5P Index - 1 Yr TA2307749		N/A	Equity/Index	BNP-	09/25/2023	09/18/2024	09/18/2024	Closing Sale	6,641	2,331,389	356.66	34,666		206,801		34,666					172,135			.0002
SPMARC5P Index - 1 Yr TA2308745		N/A	Equity/Index	BNP-	11/17/2023	11/18/2024	11/18/2024	Closing Sale	10,412	3,700,000	358.345024000000 02	64,010		248,482		64,010					184,472			.0002
SPMARC5P Index - 1 Yr TA2303410		N/A	Equity/Index	BMO-	02/14/2023	02/14/2024	02/14/2024	Closing Sale	8,443	3,000,000	359.86	47,705		17,056		47,705					(30,649)			.0002
SPMARC5P Index - 1 Yr TA2305709		N/A	Equity/Index	BOA-	06/23/2023	06/21/2024	06/21/2024	Closing Sale	6,693	2,400,000	361.679471999999 98	42,840		98,397		42,840					55,557			.0002
SPMARC5P Index - 1 Yr TA2304414		N/A	Equity/Index	JPM-	04/24/2023	04/24/2024	04/24/2024	Closing Sale	5,814	2,100,000	365.4	34,650		21,860		34,650					(12,790)			.0002
SPMARC5P Index - 1 Yr TA2303997		N/A	Equity/Index	JPM-	03/27/2023	03/27/2024	03/27/2024	Closing Sale	6,971	2,500,000	362.559284999999 99	42,000		68,944		42,000					26,944			.0002
SPMARC5P Index - 1 Yr TA2304639		N/A	Equity/Index	BOA-	05/08/2023	05/08/2024	05/08/2024	Closing Sale	8,276	3,000,000	366.052500000000 01	52,200		43,428		52,200					(8,772)			.0002
SPMARC5P Index - 1 Yr TA2303524		N/A	Equity/Index	GS-	02/24/2023	02/26/2024	02/26/2024	Closing Sale	8,551	3,000,000	354.759296000000 01	48,600		75,940		48,600					27,340			.0002
SPMARC5P Index - 1 Yr TA2303124		N/A	Equity/Index	BMO-	01/20/2023	01/22/2024	01/22/2024	Closing Sale	8,646	3,100,000	362.66	51,185		1,297		51,185					(49,888)			.0002
SPMARC5P Index - 1 Yr TA2308497		N/A	Equity/Index	BNP-	11/03/2023	11/04/2024	11/04/2024	Closing Sale	10,754	3,800,000	356.141464999999 98	67,260		303,038		67,260					235,778			.0002
SPMARC5P Index - 1 Yr TA2305179		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	9,725	3,500,000	359.9	75,950		118,741		75,950					42,791			.0002
SPMARC5P Index - 1 Yr TA2304804		N/A	Equity/Index	JPM-	05/15/2023	05/15/2024	05/15/2024	Closing Sale	3,866	1,400,000	365.574397999999 97	24,500		40,842		24,500					16,342			.0002
SPMARC5P Index - 1 Yr TA2303666		N/A	Equity/Index	GS-	03/06/2023	03/06/2024	03/06/2024	Closing Sale	5,107	1,800,000	356.513289999999 98	29,160		68,978		29,160					39,818			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2308251		N/A	Equity/Index	BNP-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	5,167	1,800,000	351.286224	31,680		197,040		31,680					165,360			.0002
SPMARC5P Index - 1 Yr TA2303078		N/A	Equity/Index	JPM-	01/13/2023	01/12/2024	01/12/2024	Closing Sale	23,441	8,400,000	362.11267500000 02	141,960		44,709		141,960					(97,251)			.0002
SPMARC5P Index - 1 Yr TA2308286		N/A	Equity/Index	JPM-	10/24/2023	10/24/2024	10/24/2024	Closing Sale	6,880	2,400,000	351.7	42,480		246,508		42,480					204,028			.0002
SPMARC5P Index - 1 Yr TA2303098		N/A	Equity/Index	BOA-	01/17/2023	01/17/2024	01/17/2024	Expiration	4,471	1,600,000	361.657950000000 03	27,344				27,344					(27,344)			.0002
SPMARC5P Index - 1 Yr TA2308001		N/A	Equity/Index	JPM-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	7,238	2,500,000	348.52	43,500		279,812		43,500					236,313			.0002
SPMARC5P Index - 1 Yr TA2401352		N/A	Equity/Index	BOA-	03/18/2024	12/13/2024	12/13/2024	Closing Sale	4,608	1,698,924	362.65		47,631	102,390		47,631					54,759			.0002
SPMARC5P Index - 1 Yr TA2306307		N/A	Equity/Index	BNP-	07/17/2023	07/17/2024	07/17/2024	Closing Sale	4,695	1,700,000	365.767311000000 01	28,560		77,992		28,560					49,432			.0002
SPMARC5P Index - 1 Yr TA2303733		N/A	Equity/Index	BOA-	03/10/2023	03/12/2024	03/12/2024	Closing Sale	7,368	2,600,000	356.867544000000 01	43,212		103,317		43,212					60,105			.0002
SPMARC5P Index - 1 Yr TA2305712		N/A	Equity/Index	BOA-	06/23/2023	06/25/2024	06/25/2024	Closing Sale	6,415	2,300,000	361.679471999999 98	41,170		95,259		41,170					54,089			.0002
SPMARC5P Index - 1 Yr TA2304628		N/A	Equity/Index	BMO-	05/05/2023	05/03/2024	05/03/2024	Closing Sale	8,822	3,200,000	366.304950000000 02	54,400		34,448		54,400					(19,952)			.0002
SPMARC5P Index - 1 Yr TA2308270		N/A	Equity/Index	BMO-	10/23/2023	10/23/2024	10/23/2024	Closing Sale	4,304	1,500,000	351.328300000000 01	26,850		150,636		26,850					123,786			.0002
SPMARC5P Index - 1 Yr TA2303301		N/A	Equity/Index	BOA-	02/06/2023	02/06/2024	02/06/2024	Closing Sale	7,013	2,500,000	360.946124999999 99	40,150		23,941		40,150					(16,209)			.0002
SPMARC5P Index - 1 Yr TA2303788		N/A	Equity/Index	RBC-	03/15/2023	03/15/2024	03/15/2024	Closing Sale	7,844	2,800,000	361.003761	47,040		58,642		47,040					11,602			.0002
SPMARC5P Index - 1 Yr TA2306483		N/A	Equity/Index	BNP-	07/21/2023	07/23/2024	07/23/2024	Closing Sale	9,111	3,300,000	365.920556999999 97	55,440		126,277		55,440					70,837			.0002
SPMARC5P Index - 1 Yr TA2308396		N/A	Equity/Index	BNP-	10/30/2023	10/30/2024	10/30/2024	Closing Sale	4,311	1,500,000	350.619138000000 02	27,000		161,368		27,000					134,368			.0002
SPMARC5P Index - 1 Yr TA2202983		N/A	Equity/Index	JPM-	12/30/2022	01/02/2024	01/02/2024	Closing Sale	5,674	2,000,000	356.473137000000 01	33,200		40,891		33,200					7,691			.0002
SPMARC5P Index - 1 Yr TA2305911		N/A	Equity/Index	BOA-	06/30/2023	06/28/2024	06/28/2024	Closing Sale	7,793	2,800,000	362.54379	49,840		103,146		49,840					53,306			.0002
SPMARC5P Index - 1 Yr TA2307004		N/A	Equity/Index	BNP-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	5,946	2,100,000	356.504925000000 01	36,120		161,715		36,120					125,595			.0002
SPMARC5P Index - 1 Yr TA2303362		N/A	Equity/Index	GS-	02/10/2023	02/09/2024	02/09/2024	Closing Sale	19,693	7,000,000	359.964215000000 02	111,300		84,205		111,300					(27,095)			.0002
SPMARC5P Index - 1 Yr TA2308662		N/A	Equity/Index	JPM-	11/13/2023	11/13/2024	11/13/2024	Closing Sale	7,117	2,500,000	354.02	44,750		201,423		44,750					156,673			.0002
SPMARC5P Index - 1 Yr TA2304914		N/A	Equity/Index	BMO-	05/19/2023	05/20/2024	05/20/2024	Closing Sale	9,721	3,500,000	363.306272999999 98	61,600		126,512		61,600					64,912			.0002
SPMARC5P Index - 1 Yr TA2303366		N/A	Equity/Index	GS-	02/10/2023	02/12/2024	02/12/2024	Closing Sale	8,440	3,000,000	359.964215000000 02	47,700		34,653		47,700					(13,047)			.0002
SPMARC5P Index - 1 Yr TA2304989		N/A	Equity/Index	CIBC-	05/23/2023	05/23/2024	05/23/2024	Closing Sale	11,141	4,000,000	362.333076000000 01	67,880		114,831		67,880					46,951			.0002
SPMARC5P Index - 1 Yr TA2303125		N/A	Equity/Index	BMO-	01/20/2023	01/19/2024	01/19/2024	Expiration	18,966	6,800,000	362.66	112,278				112,278					(112,278)			.0002
SPMARC5P Index - 1 Yr TA2303250		N/A	Equity/Index	JPM-	02/02/2023	02/02/2024	02/02/2024	Expiration	7,212	2,600,000	365.036625000000 02	41,860				41,860					(41,860)			.0002
SPMARC5P Index - 1 Yr TA2303730		N/A	Equity/Index	BOA-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	17,570	6,200,000	356.867544000000 01	102,610		256,737		102,610					154,127			.0002
SPMARC5P Index - 1 Yr TA2303115		N/A	Equity/Index	UBS-	01/19/2023	01/19/2024	01/19/2024	Closing Sale	14,238	5,100,000	362.24766	84,966		3,308		84,966					(81,658)			.0002
SPMARC5P Index - 1 Yr TA2309378		N/A	Equity/Index	JPM-	12/22/2023	12/24/2024	12/24/2024	Closing Sale	8,238	3,000,000	367.05	53,700		107,587		53,700					53,887			.0002
SPMARC5P Index - 1 Yr TA2308372		N/A	Equity/Index	JPM-	10/27/2023	10/28/2024	10/28/2024	Closing Sale	5,762	2,000,000	349.77	35,800		213,926		35,800					178,126			.0002
SPMARC5P Index - 1 Yr TA2303457		N/A	Equity/Index	BMO-	02/17/2023	02/16/2024	02/16/2024	Closing Sale	34,744	12,300,000	358.23	195,608		144,187		195,608					(51,421)			.0002
SPMARC5P Index - 1 Yr TA2302983		N/A	Equity/Index	BMO-	01/05/2023	01/05/2024	01/05/2024	Closing Sale	6,513	2,300,000	356.97	38,620		30,544		38,620					(8,076)			.0002
SPMARC5P Index - 1 Yr TA2406375		N/A	Equity/Index	BNP-	09/19/2024	12/27/2024	12/27/2024	Closing Sale	8,624	3,352,580	371.17		153,680	68,647		153,680					(85,033)			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2304286		N/A	Equity/Index	GS-	04/14/2023	04/15/2024	04/15/2024	Closing Sale	8,294	3,000,000	365.63242100000002	50,100		41,950		50,100					(8,150)			.0002
SPMARC5P Index - 1 Yr TA2308199		N/A	Equity/Index	BNP-	10/18/2023	10/18/2024	10/18/2024	Closing Sale	10,321	3,600,000	351.85473400000001	62,640		387,693		62,640					325,053			.0002
SPMARC5P Index - 1 Yr TA2307580		N/A	Equity/Index	JPM-	09/15/2023	09/13/2024	09/13/2024	Closing Sale	5,353	1,900,000	358.36270000000002	32,680		162,673		32,680					129,993			.0002
SPMARC5P Index - 1 Yr TA2304349		N/A	Equity/Index	BOA-	04/19/2023	04/19/2024	04/19/2024	Closing Sale	8,309	3,000,000	365.077877	50,460		41,976		50,460					(8,484)			.0002
SPMARC5P Index - 1 Yr TA2303842		N/A	Equity/Index	GS-	03/17/2023	03/18/2024	03/18/2024	Closing Sale	8,357	3,000,000	362.85698400000001	50,700		48,747		50,700					(1,953)			.0002
SPMARC5P Index - 1 Yr TA2304757		N/A	Equity/Index	JPM-	05/12/2023	05/10/2024	05/10/2024	Closing Sale	12,428	4,500,000	365.54	77,850		93,082		77,850					15,232			.0002
SPMARC5P Index - 1 Yr TA2307873		N/A	Equity/Index	JPM-	09/29/2023	09/30/2024	09/30/2024	Closing Sale	10,077	3,500,000	350.2577	61,950		396,637		61,950					334,688			.0002
SPMARC5P Index - 1 Yr TA2303033		N/A	Equity/Index	UBS-	01/10/2023	01/10/2024	01/10/2024	Closing Sale	8,429	3,000,000	359.91641600000003	49,800		21,523		49,800					(28,277)			.0002
SPMARC5P Index - 1 Yr TA2304079		N/A	Equity/Index	BNP-	03/31/2023	04/01/2024	04/01/2024	Closing Sale	11,091	4,000,000	364.462784	67,600		89,588		67,600					21,988			.0002
SPMARC5P Index - 1 Yr TA2306745		N/A	Equity/Index	BNP-	08/04/2023	08/02/2024	08/02/2024	Closing Sale	4,179	1,500,000	362.39031	25,200		79,892		25,200					54,692			.0002
SPMARC5P Index - 1 Yr TA2304660		N/A	Equity/Index	JPM-	05/09/2023	05/09/2024	05/09/2024	Closing Sale	11,034	4,000,000	366.09884899999997	69,200		70,190		69,200					990			.0002
SPMARC5P Index - 1 Yr TA2307374		N/A	Equity/Index	BNP-	09/01/2023	08/30/2024	08/30/2024	Closing Sale	17,042	6,100,000	361.40192100000002	102,480		389,217		102,480					286,737			.0002
SPMARC5P Index - 1 Yr TA2305033		N/A	Equity/Index	UBS-	05/25/2023	05/24/2024	05/24/2024	Closing Sale	8,404	3,000,000	360.22851800000001	52,680		108,086		52,680					55,406			.0002
SPMARC5P Index - 1 Yr TA2306724		N/A	Equity/Index	BNP-	08/03/2023	08/02/2024	08/02/2024	Closing Sale	7,816	2,800,000	361.66900800000002	47,040		155,081		47,040					108,041			.0002
SPMARC5P Index - 1 Yr TA2303080		N/A	Equity/Index	JPM-	01/13/2023	01/16/2024	01/16/2024	Closing Sale	9,209	3,300,000	362.11267500000002	55,770		344		55,770					(55,426)			.0002
SPMARC5P Index - 1 Yr TA2306881		N/A	Equity/Index	BNP-	08/11/2023	08/12/2024	08/12/2024	Closing Sale	8,132	2,900,000	360.033456	49,300		169,933		49,300					120,633			.0002
SPMARC5P Index - 1 Yr TA2303217		N/A	Equity/Index	JPM-	01/31/2023	01/31/2024	01/31/2024	Closing Sale	13,926	5,000,000	363.63571200000001	80,000		11,340		80,000					(68,660)			.0002
SPMARC5P Index - 1 Yr TA2304319		N/A	Equity/Index	BOA-	04/18/2023	04/18/2024	04/18/2024	Closing Sale	7,189	2,600,000	365.78292399999998	43,420		31,036		43,420					(12,384)			.0002
SPMARC5P Index - 1 Yr TA2305178		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	4,168	1,500,000	358.46039999999999	35,550		56,889		35,550					21,339			.0002
SPMARC5P Index - 1 Yr TA2308845		N/A	Equity/Index	BNP-	11/24/2023	11/25/2024	11/25/2024	Closing Sale	10,669	3,800,000	359.27876600000002	66,120		275,374		66,120					209,254			.0002
SPMARC5P Index - 1 Yr TA2304129		N/A	Equity/Index	BMO-	04/04/2023	04/04/2024	04/04/2024	Closing Sale	11,846	4,300,000	366.97278	71,810		70,808		71,810					(1,002)			.0002
SPMARC5P Index - 1 Yr TA2308610		N/A	Equity/Index	BNP-	11/10/2023	11/11/2024	11/11/2024	Closing Sale	5,416	1,900,000	353.60155700000001	33,820		165,117		33,820					131,297			.0002
SPMARC5P Index - 1 Yr TA2307753		N/A	Equity/Index	BNP-	09/25/2023	07/12/2024	07/12/2024	Closing Sale	7,700	2,703,162	368.59	10,087		100,947		10,087					90,860			.0002
SPMARC5P Index - 1 Yr TA2307769		N/A	Equity/Index	BNP-	09/26/2023	09/26/2024	09/26/2024	Closing Sale	7,728	2,700,000	352.39943199999999	47,250		295,385		47,250					248,135			.0002
SPMARC5P Index - 1 Yr TA2303731		N/A	Equity/Index	BOA-	03/10/2023	03/11/2024	03/11/2024	Closing Sale	11,052	3,900,000	356.86754400000001	64,662		159,506		64,662					94,844			.0002
SPMARC5P Index - 1 Yr TA2308099		N/A	Equity/Index	BNP-	10/11/2023	10/11/2024	10/11/2024	Closing Sale	6,016	2,100,000	352.26671900000002	36,540		210,507		36,540					173,967			.0002
SPMARC5P Index - 1 Yr TA2307099		N/A	Equity/Index	BNP-	08/23/2023	08/23/2024	08/23/2024	Closing Sale	10,960	3,900,000	359.39839999999998	66,690		286,073		66,690					219,383			.0002
SPMARC5P Index - 1 Yr TA2303328		N/A	Equity/Index	JPM-	02/07/2023	02/07/2024	02/07/2024	Closing Sale	8,406	3,000,000	361.68245999999999	46,800		26,962		46,800					(19,838)			.0002
SPMARC5P Index - 1 Yr TA2303939		N/A	Equity/Index	BOA-	03/23/2023	03/22/2024	03/22/2024	Closing Sale	12,773	4,600,000	363.92147	77,740		90,285		77,740					12,545			.0002
SPMARC5P Index - 1 Yr TA2303890		N/A	Equity/Index	JPM-	03/21/2023	03/21/2024	03/21/2024	Closing Sale	16,766	6,000,000	361.79646000000002	100,200		162,860		100,200					62,660			.0002
SPMARC5P Index - 1 Yr TA2305910		N/A	Equity/Index	BOA-	06/30/2023	07/01/2024	07/01/2024	Closing Sale	11,689	4,200,000	362.54379	74,760		144,550		74,760					69,790			.0002
SPMARC5P Index - 1 Yr TA2307473		N/A	Equity/Index	BNP-	09/08/2023	09/10/2024	09/10/2024	Closing Sale	7,035	2,500,000	358.75610999999998	43,250		188,699		43,250					145,449			.0002
SPMARC5P Index - 1 Yr TA2303545		N/A	Equity/Index	GS-	02/27/2023	02/27/2024	02/27/2024	Closing Sale	7,969	2,800,000	355.351	45,640		67,645		45,640					22,005			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2309471		N/A	Equity/Index	BNP-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	4,936	1,800,000	367.524503999999 8	32,220		57,283		32,220					25,063			0002
SPMARC5P Index - 1 Yr TA2306955		N/A	Equity/Index	BNP-	08/16/2023	08/16/2024	08/16/2024	Closing Sale	11,860	4,200,000	357.539743999999 8	72,240		310,253		72,240					238,013			0002
SPMARC5P Index - 1 Yr TA2306105		N/A	Equity/Index	BNP-	07/11/2023	07/11/2024	07/11/2024	Closing Sale	8,935	3,200,000	361.731499999998	54,720		173,679		54,720					118,959			0002
SPMARC5P Index - 1 Yr TA2304144		N/A	Equity/Index	GS-	04/06/2023	04/05/2024	04/05/2024	Closing Sale	17,356	6,300,000	366.79129	107,100		132,927		107,100					25,827			0002
SPMARC5P Index - 1 Yr TA2307514		N/A	Equity/Index	BNP-	09/12/2023	09/12/2024	09/12/2024	Closing Sale	7,041	2,500,000	358.590399999999	42,750		201,946		42,750					159,196			0002
SPMARC5P Index - 1 Yr TA2303804		N/A	Equity/Index	RBC-	03/16/2023	03/15/2024	03/15/2024	Closing Sale	13,174	4,700,000	360.694470000000 2	74,730		102,565		74,730					27,835			0002
SPMARC5P Index - 1 Yr TA2305964		N/A	Equity/Index	GS-	07/03/2023	07/03/2024	07/03/2024	Closing Sale	3,343	1,200,000	362.292708	21,360		51,870		21,360					30,510			0002
SPMARC5P Index - 1 Yr TA2307620		N/A	Equity/Index	JPM-	09/19/2023	09/19/2024	09/19/2024	Closing Sale	7,613	2,700,000	357.993800000000 2	46,710		234,145		46,710					187,435			0002
SPMARC5P Index - 1 Yr TA2308340		N/A	Equity/Index	BNP-	10/26/2023	10/25/2024	10/25/2024	Closing Sale	10,364	3,600,000	350.014518000000 1	64,800		386,341		64,800					321,541			0002
SPMARC5P Index - 1 Yr TA2305029		N/A	Equity/Index	GS-	05/24/2023	05/24/2024	05/24/2024	Closing Sale	12,571	4,500,000	361.217436000000 2	78,750		149,253		78,750					70,503			0002
SPMARC5P Index - 1 Yr TA2307874		N/A	Equity/Index	JPM-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	5,758	2,000,000	350.26	35,400		230,955		35,400					195,555			0002
SPMARC5P Index - 1 Yr TA2303709		N/A	Equity/Index	GS-	03/09/2023	03/08/2024	03/08/2024	Closing Sale	9,120	3,200,000	354.89	52,160		151,295		52,160					99,135			0002
SPMARC5P Index - 1 Yr TA2306622		N/A	Equity/Index	BNP-	07/28/2023	07/26/2024	07/26/2024	Closing Sale	6,911	2,500,000	365.377599999999 7	41,750		87,851		41,750					46,101			0002
SPMARC5P Index - 1 Yr TA2404256		N/A	Equity/Index	BOA-	07/10/2024	12/17/2024	12/17/2024	Closing Sale	3,121	1,186,791	368.09		42,107	51,434		42,107					9,327			0002
SPMARC5P Index - 1 Yr TA2308744		N/A	Equity/Index	BNP-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	5,065	1,800,000	358.345024000000 2	30,780		113,285		30,780					82,505			0002
SPMARC5P Index - 1 Yr TA2306855		N/A	Equity/Index	BNP-	08/10/2023	08/09/2024	08/09/2024	Closing Sale	10,351	3,700,000	360.865965000000 2	63,270		197,219		63,270					133,949			0002
SPMARC5P Index - 1 Yr TA2303193		N/A	Equity/Index	JPM-	01/27/2023	01/26/2024	01/26/2024	Expiration	17,267	6,200,000	363.307026000000 1	101,680				101,680					(101,680)			0002
SPMARC5P Index - 1 Yr TA2307872		N/A	Equity/Index	JPM-	09/29/2023	10/01/2024	10/01/2024	Closing Sale	7,773	2,700,000	350.2577	47,790		312,973		47,790					265,184			0002
SPMARC5P Index - 1 Yr TA2308872		N/A	Equity/Index	BNP-	11/27/2023	11/27/2024	11/27/2024	Closing Sale	7,844	2,800,000	360.085726000000 2	48,720		203,731		48,720					155,011			0002
SPMARC5P Index - 1 Yr TA2303630		N/A	Equity/Index	BOA-	03/03/2023	03/05/2024	03/05/2024	Closing Sale	6,808	2,400,000	356.569070000000 1	39,552		84,011		39,552					44,459			0002
SPMARC5P Index - 1 Yr TA2404257		N/A	Equity/Index	BOA-	07/10/2024	12/17/2024	12/17/2024	Closing Sale	788	299,645	369.36		9,858	11,985		9,858					2,128			0002
SPMARC5P Index - 1 Yr TA2305230		N/A	Equity/Index	GS-	06/05/2023	06/05/2024	06/05/2024	Closing Sale	3,612	1,300,000	363.18955	23,010		45,941		23,010					22,931			0002
SPMARC5P Index - 1 Yr TA2305694		N/A	Equity/Index	CIBC-	06/22/2023	06/21/2024	06/21/2024	Closing Sale	8,926	3,200,000	361.593186	57,280		131,985		57,280					74,705			0002
SPMARC5P Index - 1 Yr TA2306025		N/A	Equity/Index	RBC-	07/07/2023	07/05/2024	07/05/2024	Closing Sale	11,777	4,200,000	359.76	75,390		235,074		75,390					159,684			0002
SPMARC5P Index - 1 Yr TA2303005		N/A	Equity/Index	BMO-	01/06/2023	01/08/2024	01/08/2024	Closing Sale	7,309	2,600,000	359.44	43,929		22,586		43,929					(21,343)			0002
SPMARC5P Index - 1 Yr TA2304042		N/A	Equity/Index	JPM-	03/29/2023	03/28/2024	03/28/2024	Closing Sale	9,742	3,500,000	363.283711999999 8	58,450		97,873		58,450					39,423			0002
SPMARC5P Index - 1 Yr TA2303500		N/A	Equity/Index	BOA-	02/22/2023	02/22/2024	02/22/2024	Closing Sale	10,225	3,600,000	356.315080000000 2	57,240		73,566		57,240					16,326			0002
SPMARC5P Index - 1 Yr TA2304713		N/A	Equity/Index	BOA-	05/11/2023	05/10/2024	05/10/2024	Closing Sale	9,646	3,500,000	366.313168000000 2	60,550		64,793		60,550					4,243			0002
SPMARC5P Index - 1 Yr TA2304310		N/A	Equity/Index	JPM-	04/17/2023	04/17/2024	04/17/2024	Closing Sale	7,475	2,700,000	365.090899999999 8	45,630		40,734		45,630					(4,896)			0002
SPMARC5P Index - 1 Yr TA2307660		N/A	Equity/Index	JPM-	09/21/2023	09/20/2024	09/20/2024	Closing Sale	8,255	2,900,000	354.34	51,620		291,222		51,620					239,602			0002
SPMARC5P Index - 1 Yr TA2305277		N/A	Equity/Index	GS-	06/08/2023	06/07/2024	06/07/2024	Closing Sale	4,719	1,700,000	359.585487	38,590		65,234		38,590					26,644			0002
SPMARC5P Index - 1 Yr TA2401355		N/A	Equity/Index	BOA-	03/18/2024	12/13/2024	12/13/2024	Closing Sale	3,741	1,379,269	368.47		26,677	61,352		26,677					34,675			0002
SPMARC5P Index - 1 Yr TA2303844		N/A	Equity/Index	GS-	03/17/2023	03/19/2024	03/19/2024	Closing Sale	6,964	2,500,000	362.856984000000 1	42,250		45,358		42,250					3,108			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2306526		N/A	Equity/Index	BNP	07/24/2023	07/24/2024	07/24/2024	Closing Sale	4,695	1,700,000	365.886048000000 2	28,390		55,790		28,390					27,400			0002
SPMARC5P Index - 1 Yr TA2303435		N/A	Equity/Index	BOA	02/16/2023	02/16/2024	02/16/2024	Closing Sale	10,450	3,700,000	358.364368000000 1	59,200		41,962		59,200					(17,238)			0002
SPMARC5P Index - 1 Yr TA2307709		N/A	Equity/Index	BNP	09/22/2023	09/23/2024	09/23/2024	Closing Sale	13,362	4,700,000	354.729789999999 8	81,310		468,880		81,310					387,570			0002
SPMARC5P Index - 1 Yr TA2308225		N/A	Equity/Index	BMO	10/19/2023	10/18/2024	10/18/2024	Closing Sale	9,478	3,300,000	351.104699999999 8	58,410		363,147		58,410					304,737			0002
SPMARC5P Index - 1 Yr TA2304891		N/A	Equity/Index	GS	05/18/2023	05/17/2024	05/17/2024	Closing Sale	7,783	2,800,000	363.018019999999 8	49,280		100,177		49,280					50,897			0002
SPMARC5P Index - 1 Yr TA2308615		N/A	Equity/Index	BNP	11/10/2023	11/12/2024	11/12/2024	Closing Sale	14,822	5,200,000	353.601557000000 1	92,560		432,186		92,560					339,626			0002
SPMARC5P Index - 1 Yr TA2309143		N/A	Equity/Index	BNP	12/11/2023	12/11/2024	12/11/2024	Closing Sale	5,589	2,000,000	360.978904	34,600		156,561		34,600					121,961			0002
SPMARC5P Index - 1 Yr TA2305173		N/A	Equity/Index	BMO	06/02/2023	06/04/2024	06/04/2024	Closing Sale	10,836	3,900,000	363.175090000000 1	68,640		116,761		68,640					48,121			0002
SPMARC5P Index - 1 Yr TA2300001		N/A	Equity/Index	JPM	01/03/2023	01/03/2024	01/03/2024	Closing Sale	13,593	4,800,000	357.01443	80,640		72,797		80,640					(7,843)			0002
SPMARC5P Index - 1 Yr TA2304140		N/A	Equity/Index	BOA	04/05/2023	04/05/2024	04/05/2024	Closing Sale	13,497	4,900,000	366.93464	83,545		101,433		83,545					17,888			0002
SPMARC5P Index - 1 Yr TA2304148		N/A	Equity/Index	GS	04/06/2023	04/08/2024	04/08/2024	Closing Sale	11,846	4,300,000	366.79129	73,100		85,160		73,100					12,060			0002
SPMARC5P Index - 1 Yr TA2304447		N/A	Equity/Index	JPM	04/26/2023	04/26/2024	04/26/2024	Closing Sale	11,096	4,000,000	366.484300000000 2	58,800		35,348		58,800					(23,452)			0002
SPMARC5P Index - 1 Yr TA2304969		N/A	Equity/Index	JPM	05/22/2023	05/22/2024	05/22/2024	Closing Sale	3,335	1,200,000	363.043906999999 9	21,120		40,146		21,120					19,026			0002
SPMARC5P Index - 1 Yr TA2306150		N/A	Equity/Index	BMO	07/12/2023	07/12/2024	07/12/2024	Closing Sale	11,083	4,000,000	364.519099999999 8	68,400		190,418		68,400					122,018			0002
SPMARC5P Index - 1 Yr TA2303481		N/A	Equity/Index	GS	02/21/2023	02/21/2024	02/21/2024	Closing Sale	5,681	2,000,000	356.355000000000 2	31,600		33,375		31,600					1,775			0002
SPMARC5P Index - 1 Yr TA2305326		N/A	Equity/Index	BMO	06/09/2023	06/11/2024	06/11/2024	Closing Sale	11,114	4,000,000	363.113199000000 1	70,400		121,328		70,400					50,928			0002
SPMARC5P Index - 1 Yr TA2308370		N/A	Equity/Index	JPM	10/27/2023	10/29/2024	10/29/2024	Closing Sale	9,795	3,400,000	349.77	60,860		372,978		60,860					312,119			0002
SPMARC5P Index - 1 Yr TA2307544		N/A	Equity/Index	CIBC	09/14/2023	09/13/2024	09/13/2024	Closing Sale	9,002	3,200,000	358.892600000000 2	54,656		268,774		54,656					214,118			0002
SPMARC5P Index - 1 Yr TA2303983		N/A	Equity/Index	JPM	03/24/2023	03/25/2024	03/25/2024	Closing Sale	7,218	2,600,000	364.054140000000 2	43,680		49,992		43,680					6,312			0002
SPMARC5P Index - 1 Yr TA2304571		N/A	Equity/Index	GS	05/02/2023	05/02/2024	05/02/2024	Closing Sale	9,661	3,500,000	366.067920000000 2	59,500		26,103		59,500					(33,397)			0002
SPMARC5P Index - 1 Yr TA2304396		N/A	Equity/Index	BMO	04/21/2023	04/19/2024	04/19/2024	Closing Sale	8,320	3,000,000	364.562215999999 8	49,800		46,326		49,800					(3,474)			0002
SPMARC5P Index - 1 Yr TA2307711		N/A	Equity/Index	BNP	09/22/2023	09/24/2024	09/24/2024	Closing Sale	12,225	4,300,000	354.729789999999 8	74,390		440,345		74,390					365,955			0002
SPMARC5P Index - 1 Yr TA2307839		N/A	Equity/Index	BNP	09/28/2023	09/27/2024	09/27/2024	Closing Sale	6,901	2,400,000	350.681183999999 97	42,000		273,905		42,000					231,905			0002
SPMARC5P Index - 1 Yr TA2303155		N/A	Equity/Index	BOA	01/24/2023	01/24/2024	01/24/2024	Expiration	4,177	1,500,000	363.357616000000 1	24,750				24,750					(24,750)			0002
SPMARC5P Index - 1 Yr TA2305614		N/A	Equity/Index	CIBC	06/20/2023	06/20/2024	06/20/2024	Closing Sale	5,553	2,000,000	363.251615000000 2	35,560		78,394		35,560					42,834			0002
SPMARC5P Index - 1 Yr TA2305559		N/A	Equity/Index	GS	06/16/2023	06/14/2024	06/14/2024	Closing Sale	8,307	3,000,000	364.173600000000 2	54,000		104,473		54,000					50,473			0002
SPMARC5P Index - 1 Yr TA2309109		N/A	Equity/Index	BNP	12/08/2023	12/06/2024	12/06/2024	Closing Sale	5,863	2,100,000	361.275991999999 97	35,910		158,391		35,910					122,481			0002
SPMARC5P Index - 1 Yr TA2306569		N/A	Equity/Index	RBC	07/26/2023	07/26/2024	07/26/2024	Closing Sale	8,546	3,100,000	366.62	53,320		98,023		53,320					44,703			0002
SPMARC5P Index - 1 Yr TA2305759		N/A	Equity/Index	BMO	06/26/2023	06/26/2024	06/26/2024	Closing Sale	6,973	2,500,000	361.792622999999 9	44,250		96,208		44,250					51,958			0002
SPMARC5P Index - 1 Yr TA2308369		N/A	Equity/Index	JPM	10/27/2023	10/25/2024	10/25/2024	Closing Sale	8,930	3,100,000	349.77	55,490		335,068		55,490					279,578			0002
SPMARC5P Index - 1 Yr TA2306898		N/A	Equity/Index	BNP	08/14/2023	08/14/2024	08/14/2024	Closing Sale	5,607	2,000,000	360.144512000000 2	34,600		123,545		34,600					88,945			0002
SPMARC5P Index - 1 Yr TA2308150		N/A	Equity/Index	BNP	10/16/2023	10/16/2024	10/16/2024	Closing Sale	3,143	1,100,000	353.110263999999 97	19,250		111,247		19,250					91,997			0002
SPMARC5P Index - 1 Yr TA2308532		N/A	Equity/Index	JPM	11/07/2023	11/07/2024	11/07/2024	Closing Sale	3,689	1,300,000	355.28	23,140		115,073		23,140					91,933			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2306927		N/A	Equity/Index	CIBC-	08/15/2023	08/15/2024	08/15/2024	Closing Sale	9,290	3,300,000	358.746800000001	56,694		219,175		56,694					162,481			.0002
SPMARC5P Index - 1 Yr TA2306022		N/A	Equity/Index	RBC-	07/07/2023	07/09/2024	07/09/2024	Closing Sale	5,608	2,000,000	359.76	36,000		107,397		36,000					71,397			.0002
SPMARC5P Index - 1 Yr TA2307906		N/A	Equity/Index	JPM-	10/02/2023	11/01/2024	11/01/2024	Closing Sale	4,202	1,453,010	347.12	29,939		155,306						(23,176)	155,306			.0002
SPMARC5P Index - 1 Yr TA2304149		N/A	Equity/Index	GS-	04/06/2023	04/09/2024	04/09/2024	Closing Sale	8,540	3,100,000	366.791	52,700		70,450						(14,333)	70,450			.0002
SPMARC5P Index - 1 Yr TA2303914		N/A	Equity/Index	BMO-	03/22/2023	03/22/2024	03/22/2024	Closing Sale	4,748	1,700,000	361.95	28,725		42,921		28,725					14,196			.0002
SPMARC5P Index - 1 Yr TA2306579		N/A	Equity/Index	GS-	07/27/2023	07/26/2024	07/26/2024	Closing Sale	5,833	2,100,000	363.6	36,330		84,525		36,330					48,195			.0002
SPMARC5P Index - 1 Yr TA2305708		N/A	Equity/Index	BOA-	06/23/2023	06/24/2024	06/24/2024	Closing Sale	8,646	3,100,000	361.679471999999 98	55,490		127,442		55,490					71,952			.0002
SPMARC5P Index - 1 Yr TA2308553		N/A	Equity/Index	JPM-	11/08/2023	11/08/2024	11/08/2024	Closing Sale	12,782	4,500,000	354.9	80,550		405,582		80,550					325,032			.0002
SPMARC5P Index - 1 Yr TA2306440		N/A	Equity/Index	BNP-	07/20/2023	07/19/2024	07/19/2024	Closing Sale	7,453	2,700,000	365.981175000001	44,280		95,619		44,280					51,339			.0002
SPMARC5P Index - 1 Yr TA2305276		N/A	Equity/Index	GS-	06/08/2023	06/07/2024	06/07/2024	Closing Sale	4,164	1,500,000	366.574725	21,750		28,459		21,750					6,709			.0002
SPMARC5P Index - 1 Yr TA2306882		N/A	Equity/Index	BNP-	08/11/2023	08/13/2024	08/13/2024	Closing Sale	9,815	3,500,000	360.033456	59,850		219,716		59,850					159,866			.0002
SPMARC5P Index - 1 Yr TA2304756		N/A	Equity/Index	JPM-	05/12/2023	05/14/2024	05/14/2024	Closing Sale	7,457	2,700,000	365.54	46,710		58,981		46,710					12,271			.0002
SPMARC5P Index - 1 Yr TA2303564		N/A	Equity/Index	BMO-	02/28/2023	02/28/2024	02/28/2024	Closing Sale	11,374	4,000,000	355.71	65,175		94,293		65,175					29,118			.0002
SPMARC5P Index - 1 Yr TA2305172		N/A	Equity/Index	BMO-	06/02/2023	05/31/2024	05/31/2024	Closing Sale	9,169	3,300,000	363.175090000001	57,750		81,926		57,750					24,176			.0002
SPMARC5P Index - 1 Yr TA2305261		N/A	Equity/Index	BMO-	06/07/2023	06/07/2024	06/07/2024	Closing Sale	11,158	4,000,000	361.71641	71,200		130,476		71,200					59,276			.0002
SPMARC5P Index - 1 Yr TA2304512		N/A	Equity/Index	BMO-	04/28/2023	04/26/2024	04/26/2024	Closing Sale	11,603	4,200,000	365.744592000001	71,400		45,546		71,400					(25,854)			.0002
SPMARC5P Index - 1 Yr TA2304511		N/A	Equity/Index	BMO-	04/28/2023	04/30/2024	04/30/2024	Closing Sale	6,354	2,300,000	365.744592000001	39,100		7,913		39,100					(31,187)			.0002
SPMARC5P Index - 1 Yr TA2308498		N/A	Equity/Index	BNP-	11/03/2023	11/05/2024	11/05/2024	Closing Sale	9,905	3,500,000	356.141464999998	61,950		290,208		61,950					228,258			.0002
SPMARC5P Index - 1 Yr TA2303194		N/A	Equity/Index	JPM-	01/27/2023	01/29/2024	01/29/2024	Closing Sale	8,355	3,000,000	363.307026000001	49,500		6,792		49,500					(42,708)			.0002
SPMARC5P Index - 1 Yr TA2303025		N/A	Equity/Index	JPM-	01/09/2023	01/09/2024	01/09/2024	Closing Sale	3,369	1,200,000	359.980520000001	20,280		7,645		20,280					(12,635)			.0002
SPMARC5P Index - 1 Yr TA2308519		N/A	Equity/Index	BNP-	11/06/2023	11/06/2024	11/06/2024	Closing Sale	5,111	1,800,000	354.997439999998	32,220		147,926		32,220					115,706			.0002
SPMARC5P Index - 1 Yr TA2303338		N/A	Equity/Index	JPM-	02/08/2023	02/08/2024	02/08/2024	Closing Sale	8,409	3,000,000	361.433556000001	47,400		24,356		47,400					(23,044)			.0002
SPMARC5P Index - 1 Yr TA2305494		N/A	Equity/Index	BOA-	06/15/2023	06/14/2024	06/14/2024	Closing Sale	10,225	3,700,000	364.873520999998	66,970		121,433		66,970					54,463			.0002
SPMARC5P Index - 1 Yr TA2401353		N/A	Equity/Index	BOA-	03/18/2024	12/13/2024	12/13/2024	Closing Sale	5,825	2,147,619	363.13	58,538		126,636		58,538					68,097			.0002
SPMARC5P Index - 1 Yr TA2307706		N/A	Equity/Index	BNP-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	6,255	2,200,000	354.729789999998	37,840		218,225		37,840					180,385			.0002
SPMARC5P Index - 1 Yr TA2307145		N/A	Equity/Index	BNP-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	10,721	3,800,000	357.827369999997	64,600		296,665		64,600					232,065			.0002
SPMARC5P Index - 1 Yr TA2307918		N/A	Equity/Index	JPM-	10/03/2023	10/03/2024	10/03/2024	Closing Sale	7,560	2,600,000	347	45,760		315,417		45,760					269,658			.0002
SPMARC5P Index - 1 Yr TA2303043		N/A	Equity/Index	JPM-	01/11/2023	01/11/2024	01/11/2024	Closing Sale	10,371	3,700,000	360.658793	62,160		20,547		62,160					(41,613)			.0002
SPMARC5P Index - 1 Yr TA2306544		N/A	Equity/Index	BNP-	07/25/2023	07/25/2024	07/25/2024	Closing Sale	6,908	2,500,000	365.792544000002	42,000		71,545		42,000					29,545			.0002
SPMARC5P Index - 1 Yr TA2308843		N/A	Equity/Index	BNP-	11/24/2023	11/26/2024	11/26/2024	Closing Sale	8,984	3,200,000	359.278766000002	56,000		233,421		56,000					177,421			.0002
SPMARC5P Index - 1 Yr TA2303628		N/A	Equity/Index	BOA-	03/03/2023	03/01/2024	03/01/2024	Closing Sale	11,346	4,000,000	356.569070000001	65,640		127,425		65,640					61,785			.0002
SPMARC5P Index - 1 Yr TA2304281		N/A	Equity/Index	GS-	04/14/2023	04/16/2024	04/16/2024	Closing Sale	8,018	2,900,000	365.632421000002	48,430		43,117		48,430					(5,313)			.0002
SPMARC5P Index - 1 Yr TA2303347		N/A	Equity/Index	JPM-	02/09/2023	02/09/2024	02/09/2024	Closing Sale	5,622	2,000,000	360.323855999998	31,800		22,015		31,800					(9,785)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2307189		N/A	Equity/Index	BNP-	08/28/2023	08/28/2024	08/28/2024	Closing Sale	5,629	2,000,000	358.80213600000002	34,200		145,040		34,200					110,840			0002
SPMARC5P Index - 1 Yr TA2306621		N/A	Equity/Index	BNP-	07/28/2023	07/30/2024	07/30/2024	Closing Sale	8,846	3,200,000	365.37759999999997	53,760		118,022		53,760					64,262			0002
SPMARC5P Index - 1 Yr TA2308562		N/A	Equity/Index	BNP-	11/09/2023	11/08/2024	11/08/2024	Closing Sale	6,550	2,300,000	353.83370100000002	41,630		214,825		41,630					173,195			0002
SPMARC5P Index - 1 Yr TA2308249		N/A	Equity/Index	BNP-	10/20/2023	10/22/2024	10/22/2024	Closing Sale	9,186	3,200,000	351.286224	56,640		342,301		56,640					285,661			0002
SPMARC5P Index - 1 Yr TA2304100		N/A	Equity/Index	BMO-	04/03/2023	04/03/2024	04/03/2024	Closing Sale	3,595	1,300,000	365.52549599999998	21,710		29,710		21,710					8,000			0002
SPMARC5P Index - 1 Yr TA2302974		N/A	Equity/Index	GS-	01/04/2023	01/04/2024	01/04/2024	Closing Sale	8,753	3,100,000	358.172121	52,080		31,842		52,080					(20,238)			0002
SPMARC5P Index - 1 Yr TA2304509		N/A	Equity/Index	BMO-	04/28/2023	04/29/2024	04/29/2024	Closing Sale	14,365	5,200,000	365.74459200000001	88,400		72,049		88,400					(16,351)			0002
SPMARC5P Index - 1 Yr TA2305561		N/A	Equity/Index	GS-	06/16/2023	06/17/2024	06/17/2024	Closing Sale	9,138	3,300,000	364.17360000000002	59,400		111,904		59,400					52,504			0002
SPMARC5P Index - 1 Yr TA2304239		N/A	Equity/Index	BOA-	04/12/2023	04/12/2024	04/12/2024	Closing Sale	7,458	2,700,000	365.97612700000002	45,711		47,983		45,711					2,272			0002
SPMARC5P Index - 1 Yr TA2309470		N/A	Equity/Index	BNP-	12/29/2023	12/30/2024	12/30/2024	Closing Sale	7,404	2,700,000	367.52450399999998	48,600		84,592		48,600					35,992			0002
SPMARC5P Index - 1 Yr TA2305563		N/A	Equity/Index	GS-	06/16/2023	06/18/2024	06/18/2024	Closing Sale	14,676	5,300,000	364.17360000000002	95,400		194,548		95,400					99,148			0002
SPMARC5P Index - 1 Yr TA2307148		N/A	Equity/Index	BNP-	08/25/2023	08/27/2024	08/27/2024	Closing Sale	7,053	2,500,000	357.82736999999997	43,000		193,693		43,000					150,693			0002
SPMARC5P Index - 1 Yr TA2304863		N/A	Equity/Index	BMO-	05/17/2023	05/17/2024	05/17/2024	Closing Sale	10,537	3,800,000	364.00982800000003	65,740		125,186		65,740					59,446			0002
SPMARC5P Index - 1 Yr TA2308002		N/A	Equity/Index	JPM-	10/06/2023	10/08/2024	10/08/2024	Closing Sale	7,238	2,500,000	348.52	43,500		268,160		43,500					224,660			0002
SPMARC5P Index - 1 Yr TA2307458		N/A	Equity/Index	BNP-	09/07/2023	09/06/2024	09/06/2024	Closing Sale	8,724	3,100,000	358.71573000000001	53,010		216,306		53,010					163,296			0002
SPMARC5P Index - 1 Yr TA2307964		N/A	Equity/Index	BNP-	10/05/2023	10/04/2024	10/04/2024	Closing Sale	7,833	2,700,000	347.67871600000001	46,710		309,427		46,710					262,717			0002
SPMARC5P Index - 1 Yr TA2305074		N/A	Equity/Index	BMO-	05/26/2023	05/29/2024	05/29/2024	Closing Sale	6,151	2,200,000	360.89911999999998	38,720		64,527						(15,850)	64,527			0002
SPMARC5P Index - 1 Yr TA2304081		N/A	Equity/Index	BNP-	03/31/2023	04/02/2024	04/02/2024	Closing Sale	5,546	2,000,000	364.462784	33,800		44,406		33,800					10,606			0002
SPMARC5P Index - 1 Yr TA2305077		N/A	Equity/Index	BMO-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	13,420	4,800,000	360.89911999999998	84,480		163,599		84,480					79,119			0002
SPMARC5P Index - 1 Yr TA2304541		N/A	Equity/Index	GS-	05/01/2023	05/01/2024	05/01/2024	Closing Sale	5,539	2,000,000	364.86123500000002	34,000		16,777		34,000					(17,223)			0002
SPMARC5P Index - 1 Yr TA2304395		N/A	Equity/Index	BMO-	04/21/2023	04/23/2024	04/23/2024	Closing Sale	6,934	2,500,000	364.56221599999998	41,500		35,832		41,500					(5,668)			0002
SPMARC5P Index - 1 Yr TA2303276		N/A	Equity/Index	GS-	02/03/2023	02/02/2024	02/02/2024	Closing Sale	22,659	8,100,000	361.91275200000001	129,600		69,953		129,600					(59,647)			0002
SPMARC5P Index - 1 Yr TA2305076		N/A	Equity/Index	BMO-	05/26/2023	05/28/2024	05/28/2024	Closing Sale	13,420	4,800,000	360.89911999999998	84,480		162,794		84,480					78,314			0002
SPMARC5P Index - 1 Yr TA2306068		N/A	Equity/Index	RBC-	07/10/2023	07/10/2024	07/10/2024	Closing Sale	6,438	2,300,000	360.49088399999999	41,400		127,278		41,400					85,878			0002
SPMARC5P Index - 1 Yr TA2305120		N/A	Equity/Index	BMO-	05/30/2023	05/30/2024	05/30/2024	Closing Sale	4,178	1,500,000	362.29154	26,400		39,054		26,400					12,654			0002
SPMARC5P Index - 1 Yr TA2303384		N/A	Equity/Index	BMO-	02/13/2023	02/13/2024	02/13/2024	Closing Sale	6,186	2,200,000	360.14	34,949		3,959		34,949					(30,990)			0002
SPMARC5P Index - 1 Yr TA2306674		N/A	Equity/Index	BMO-	08/01/2023	08/01/2024	08/01/2024	Closing Sale	8,046	2,900,000	364.22462000000002	49,590		135,292		49,590					85,702			0002
SPMARC5P Index - 1 Yr TA2303523		N/A	Equity/Index	GS-	02/24/2023	02/23/2024	02/23/2024	Closing Sale	19,098	6,700,000	354.75929600000001	108,540		188,506		108,540					79,966			0002
SPMARC5P Index - 1 Yr TA2304078		N/A	Equity/Index	BNP-	03/31/2023	03/28/2024	03/28/2024	Closing Sale	13,864	5,000,000	364.462784	84,500		122,937		84,500					38,437			0002
SPMARC5P Index - 1 Yr TA2306359		N/A	Equity/Index	BNP-	07/18/2023	07/18/2024	07/18/2024	Closing Sale	12,100	4,400,000	367.48447800000002	73,040		166,687		73,040					93,647			0002
SPMARC5P Index - 1 Yr TA2304449		N/A	Equity/Index	JPM-	04/26/2023	04/25/2024	04/25/2024	Closing Sale	4,161	1,500,000	367.60185000000001	20,400		3,155		20,400					(17,245)			0002
SPMARC5P Index - 1 Yr TA2304267		N/A	Equity/Index	BOA-	04/13/2023	04/12/2024	04/12/2024	Closing Sale	8,531	3,100,000	367.35095100000001	52,080		43,158		52,080					(8,922)			0002
SPMARC5P Index - 1 Yr TA2305279		N/A	Equity/Index	GS-	06/08/2023	05/31/2024	05/31/2024	Closing Sale	4,164	1,500,000	368.015805	19,200		17,046		19,200					(2,154)			0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2304629		N/A	Equity/Index	BMO	05/05/2023	05/06/2024	05/06/2024	Closing Sale	11,027	4,000,000	366.304950000000 02	68,000		57,726		68,000					(10,274)			.0002
SPMARC5P Index - 1 Yr TA2304686		N/A	Equity/Index	BMO	05/10/2023	05/10/2024	05/10/2024	Closing Sale	11,010	4,000,000	366.880536000000 01	69,600		67,703		69,600					(1,897)			.0002
SPMARC5P Index - 1 Yr TA2303629		N/A	Equity/Index	BOA	03/03/2023	03/04/2024	03/04/2024	Closing Sale	7,091	2,500,000	356.569070000000 01	41,100		84,746		41,100					43,646			.0002
SPMARC5P Index - 1 Yr TA2304758		N/A	Equity/Index	JPM	05/12/2023	05/13/2024	05/13/2024	Closing Sale	8,009	2,900,000	365.54	50,170		54,060		50,170					3,890			.0002
SPMARC5P Index - 1 Yr TA2404252		N/A	Equity/Index	BOA	07/10/2024	12/05/2024	12/05/2024	Closing Sale	5,004	1,902,821	359.51		104,133	139,111		104,133					34,978			.0002
SPMARC5P Index - 1 Yr TA2304471		N/A	Equity/Index	BOA	04/27/2023	04/26/2024	04/26/2024	Closing Sale	9,417	3,400,000	364.794816000000 03	57,800		45,911		57,800					(11,889)			.0002
SPMARC5P Index - 1 Yr TA2306750		N/A	Equity/Index	BNP	08/04/2023	08/06/2024	08/06/2024	Closing Sale	8,636	3,100,000	362.39031	52,390		137,908		52,390					85,518			.0002
SPMARC5P Index - 1 Yr TA2307907		N/A	Equity/Index	JPM	10/02/2023	10/02/2024	10/02/2024	Closing Sale	8,990	3,108,652	349.32	52,834		361,128		52,834					308,294			.0002
SPMARC5P Index - 1 Yr TA2303226		N/A	Equity/Index	JPM	02/01/2023	02/01/2024	02/01/2024	Closing Sale	9,993	3,600,000	364.825175	57,600		14,039		57,600					(43,562)			.0002
SPMARC5P Index - 1 Yr TA2309377		N/A	Equity/Index	JPM	12/22/2023	12/20/2024	12/20/2024	Closing Sale	5,492	2,000,000	367.05	35,600		69,967		35,600					34,367			.0002
SPMARC5P Index - 1 Yr TA2304605		N/A	Equity/Index	BMO	05/04/2023	05/03/2024	05/03/2024	Closing Sale	10,184	3,700,000	366.906769	64,010		33,641		64,010					(30,369)			.0002
SPMARC5P Index - 1 Yr TA2308842		N/A	Equity/Index	BNP	11/24/2023	11/22/2024	11/22/2024	Closing Sale	4,492	1,600,000	359.278766000000 02	27,520		117,744		27,520					90,224			.0002
SPMARC5P Index - 1 Yr TA2306880		N/A	Equity/Index	BNP	08/11/2023	08/09/2024	08/09/2024	Closing Sale	9,534	3,400,000	360.033456	57,800		189,603		57,800					131,803			.0002
SPMARC5P Index - 1 Yr TA2304840		N/A	Equity/Index	GS	05/16/2023	05/16/2024	05/16/2024	Closing Sale	8,323	3,000,000	363.864179999999 98	52,200		96,181		52,200					43,981			.0002
SPMARC5P Index - 1 Yr TA2305913		N/A	Equity/Index	BOA	06/30/2023	07/02/2024	07/02/2024	Closing Sale	10,576	3,800,000	362.54379	68,020		139,561		68,020					71,541			.0002
SPMARC5P Index - 1 Yr TA2304599		N/A	Equity/Index	JPM	05/03/2023	05/03/2024	05/03/2024	Closing Sale	11,583	4,200,000	366.29852	72,240		45,307		72,240					(26,933)			.0002
SPMARC5P Index - 1 Yr TA2303166		N/A	Equity/Index	BOA	01/25/2023	01/25/2024	01/25/2024	Expiration	9,739	3,500,000	363.630802000000 02	57,400				57,400					(57,400)			.0002
SPMARC5P Index - 1 Yr TA2305278		N/A	Equity/Index	GS	06/08/2023	05/31/2024	05/31/2024	Closing Sale	9,715	3,500,000	361.350810000000 02	70,700		104,525		70,700					33,825			.0002
SPMARC5P Index - 1 Yr TA2307943		N/A	Equity/Index	JPM	10/04/2023	10/04/2024	10/04/2024	Closing Sale	7,834	2,700,000	347.66	47,520		309,592		47,520					262,072			.0002
SPMARC5P Index - 1 Yr TA2307648		N/A	Equity/Index	JPM	09/20/2023	09/20/2024	09/20/2024	Closing Sale	12,123	4,300,000	357.85	75,250		385,156		75,250					309,906			.0002
SPMARC5P Index - 1 Yr TA2306484		N/A	Equity/Index	BNP	07/21/2023	07/19/2024	07/19/2024	Closing Sale	7,179	2,600,000	365.920556999999 97	43,420		92,528		43,420					49,108			.0002
SPMARC5P Index - 1 Yr TA2308456		N/A	Equity/Index	RBC	11/02/2023	11/01/2024	11/01/2024	Closing Sale	10,243	3,600,000	354.21	65,520		305,949		65,520					240,429			.0002
SPMARC5P Index - 1 Yr TA2307375		N/A	Equity/Index	BNP	09/01/2023	09/04/2024	09/04/2024	Closing Sale	4,191	1,500,000	361.401921000000 02	25,500		95,332						(17,304)	95,332			.0002
SPMARC5P Index - 1 Yr TA2309321		N/A	Equity/Index	BNP	12/21/2023	12/20/2024	12/20/2024	Closing Sale	12,650	4,600,000	366.621848	80,040		166,575		80,040					86,535			.0002
SPMARC5P Index - 1 Yr TA2308774		N/A	Equity/Index	JPM	11/21/2023	11/21/2024	11/21/2024	Closing Sale	7,015	2,500,000	359.53	43,750		172,283		43,750					128,533			.0002
SPMARC5P Index - 1 Yr TA2401354		N/A	Equity/Index	BOA	03/18/2024	12/13/2024	12/13/2024	Closing Sale	4,148	1,529,326	366.13		34,592	77,734		34,592					43,141			.0002
SPMARC5P Index - 1 Yr TA2307578		N/A	Equity/Index	JPM	09/15/2023	09/17/2024	09/17/2024	Closing Sale	7,326	2,600,000	358.362700000000 02	44,720		219,235		44,720					174,515			.0002
SPMARC5P Index - 1 Yr TA2307808		N/A	Equity/Index	BNP	09/27/2023	09/27/2024	09/27/2024	Closing Sale	14,097	4,900,000	350.499671999999 98	86,240		562,071		86,240					475,831			.0002
SPMARC5P Index - 1 Yr TA2308761		N/A	Equity/Index	BNP	11/20/2023	11/20/2024	11/20/2024	Closing Sale	4,779	1,700,000	358.697964000000 01	29,750		118,390		29,750					88,640			.0002
SPMARC5P Index - 1 Yr TA2307748		N/A	Equity/Index	BNP	09/25/2023	07/16/2024	07/16/2024	Closing Sale	7,882	2,767,055	365.98	14,582		140,221		14,582					125,639			.0002
SPMARC5P Index - 1 Yr TA2308167		N/A	Equity/Index	BMO	10/17/2023	10/17/2024	10/17/2024	Closing Sale	8,021	2,800,000	352.1069	48,720		289,033		48,720					240,313			.0002
SPMARC5P Index - 1 Yr TA2305323		N/A	Equity/Index	BMO	06/09/2023	06/10/2024	06/10/2024	Closing Sale	12,225	4,400,000	363.113199000000 01	77,440		125,025		77,440					47,585			.0002
SPMARC5P Index - 1 Yr TA2306803		N/A	Equity/Index	BNP	08/08/2023	08/08/2024	08/08/2024	Closing Sale	6,129	2,200,000	362.467710000000 01	37,400		101,694		37,400					64,294			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 1 Yr TA2306695		N/A	Equity/Index	GS-	08/02/2023	08/02/2024	08/02/2024	Closing Sale	10,302	3,700,000	362.869451000000 03	63,640		192,026		63,640					128,386			0002
SPMARC5P Index - 1 Yr TA2304915		N/A	Equity/Index	BMO-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	9,444	3,400,000	363.306272999999 98	59,500		118,836		59,500					59,336			0002
SPMARC5P Index - 1 Yr TA2303982		N/A	Equity/Index	JPM-	03/24/2023	03/22/2024	03/22/2024	Closing Sale	8,329	3,000,000	364.054140000000 02	50,400		57,767		50,400					7,367			0002
SPMARC5P Index - 1 Yr TA2305778		N/A	Equity/Index	GS-	06/27/2023	06/27/2024	06/27/2024	Closing Sale	12,552	4,500,000	361.890087999999 99	79,650		182,499		79,650					102,849			0002
SPMARC5P Index - 1 Yr TA2303279		N/A	Equity/Index	GS-	02/03/2023	02/05/2024	02/05/2024	Closing Sale	11,189	4,000,000	361.912752000000 01	64,000		15,858		64,000					(48,142)			0002
SPMARC5P Index - 1 Yr TA2304185		N/A	Equity/Index	JPM-	04/10/2023	04/10/2024	04/10/2024	Closing Sale	7,744	2,800,000	365.464848000000 02	47,320		47,280		47,320					(40)			0002
SPMARC5P Index - 1 Yr TA2305327		N/A	Equity/Index	BMO-	06/09/2023	06/07/2024	06/07/2024	Closing Sale	9,447	3,400,000	363.113199000000 01	59,840		97,272		59,840					37,432			0002
SPMARC5P Index - 1 Yr TA2305988		N/A	Equity/Index	BOA-	07/06/2023	07/05/2024	07/05/2024	Closing Sale	21,627	7,700,000	359.244359999999 97	137,915		442,822		137,915					304,908			0002
SPMARC5P Index - 1 Yr TA2309375		N/A	Equity/Index	JPM-	12/22/2023	12/23/2024	12/23/2024	Closing Sale	6,865	2,500,000	367.05	44,750		83,272		44,750					38,522			0002
SPMARC5P Index - 1 Yr TA2303509		N/A	Equity/Index	BMO-	02/23/2023	02/23/2024	02/23/2024	Closing Sale	7,953	2,800,000	356.01	44,775		68,555		44,775					23,779			0002
SPMARC5P Index - 1 Yr TA2304393		N/A	Equity/Index	BMO-	04/21/2023	04/22/2024	04/22/2024	Closing Sale	12,481	4,500,000	364.562215999999 98	74,700		50,519		74,700					(24,181)			0002
SPMARC5P Index - 1 Yr TA2307751		N/A	Equity/Index	BNP-	09/25/2023	09/13/2024	09/13/2024	Closing Sale	10,380	3,644,003	358.81	45,776		310,777		45,776					265,001			0002
SPMARC5P Index - 1 Yr TA2304219		N/A	Equity/Index	BOA-	04/11/2023	04/11/2024	04/11/2024	Closing Sale	10,502	3,800,000	365.928791999999 99	63,460		72,791		63,460					9,331			0002
SPMARC5P Index - 1 Yr TA2305235		N/A	Equity/Index	BOA-	06/06/2023	06/06/2024	06/06/2024	Closing Sale	12,214	4,400,000	363.626256000000 01	77,440		155,287		77,440					77,847			0002
SPMARC5P Index - 1 Yr TA2303986		N/A	Equity/Index	JPM-	03/24/2023	03/26/2024	03/26/2024	Closing Sale	6,941	2,500,000	364.054140000000 02	42,000		47,861		42,000					5,861			0002
SPMARC5P Index - 2 Yr TA2202445		N/A	Equity/Index	BOA-	11/04/2022	11/05/2024	11/05/2024	Closing Sale	5,190	1,800,000	349.094460000000 03	48,780		188,623						(20,705)	188,623			0002
SPMARC5P Index - 2 Yr TA2201812		N/A	Equity/Index	BOA-	08/30/2022	08/30/2024	08/30/2024	Closing Sale	2,808	1,000,000	358.169998000000 02	28,670		73,202						(9,517)	73,202			0002
SPMARC5P Index - 2 Yr TA2200964		N/A	Equity/Index	JPM-	05/26/2022	01/19/2024	01/19/2024	Expiration	8,723	3,200,000	382.970520000000 02	41,600								(1,252)				0002
SPMARC5P Index - 2 Yr TA2202882		N/A	Equity/Index	JPM-	12/16/2022	12/16/2024	12/16/2024	Closing Sale	5,369	1,900,000	356.847452999999 97	50,350		151,354						(24,240)	151,354			0002
SPMARC5P Index - 2 Yr TA2200963		N/A	Equity/Index	JPM-	05/26/2022	01/05/2024	01/05/2024	Expiration	11,995	4,400,000	386.418722	45,760								(313)				0002
SPMARC5P Index - 2 Yr TA2202661		N/A	Equity/Index	JPM-	11/25/2022	11/26/2024	11/26/2024	Closing Sale	3,398	1,200,000	356.313213000000 02	31,800		98,355						(14,415)	98,355			0002
SPMARC5P Index - 2 Yr TA2201677		N/A	Equity/Index	MS-	08/19/2022	08/19/2024	08/19/2024	Closing Sale	4,161	1,500,000	362.492810000000 02	43,650		91,442						(13,870)	91,442			0002
SPMARC5P Index - 2 Yr TA2202569		N/A	Equity/Index	JPM-	11/18/2022	11/18/2024	11/18/2024	Closing Sale	4,542	1,600,000	354.720800999999 99	43,520		124,848						(19,276)	124,848			0002
SPMARC5P Index - 2 Yr TA2200446		N/A	Equity/Index	JPM-	03/25/2022	03/25/2024	03/25/2024	Expiration	4,506	1,700,000	381.090528000000 01	48,110								(5,559)				0002
SPMARC5P Index - 2 Yr TA2200966		N/A	Equity/Index	JPM-	05/26/2022	02/09/2024	02/09/2024	Expiration	10,904	4,000,000	381.283101999999 99	58,800								(3,705)				0002
SPMARC5P Index - 2 Yr TA2201429		N/A	Equity/Index	BMO-	07/26/2022	07/26/2024	07/26/2024	Closing Sale	1,676	600,000	360.470199999999 98	16,620		29,530						(4,719)	29,530			0002
SPMARC5P Index - 2 Yr TA2201622		N/A	Equity/Index	MS-	08/12/2022	05/03/2024	05/03/2024	Closing Sale	5,000	1,820,350	365.31	49,664		24,500						(9,758)	24,500			0002
SPMARC5P Index - 2 Yr TA2202933		N/A	Equity/Index	JPM-	12/23/2022	12/23/2024	12/23/2024	Closing Sale	3,687	1,300,000	354.841505999999 98	35,230		89,728						(17,324)	89,728			0002
SPMARC5P Index - 2 Yr TA2200797		N/A	Equity/Index	JPM-	05/10/2022	05/10/2024	05/10/2024	Closing Sale	2,750	1,000,000	366.718709999999 99	28,000		17,353						(4,993)	17,353			0002
SPMARC5P Index - 2 Yr TA2202117		N/A	Equity/Index	JPM-	09/30/2022	10/01/2024	10/01/2024	Closing Sale	3,466	1,200,000	348.232521000000 02	34,200		146,581						(12,872)	146,581			0002
SPMARC5P Index - 2 Yr TA2200743		N/A	Equity/Index	JPM-	05/03/2022	05/03/2024	05/03/2024	Closing Sale	1,093	400,000	368.808123000000 02	11,400		1,532						(1,923)	1,532			0002
SPMARC5P Index - 2 Yr TA2201821		N/A	Equity/Index	BOA-	09/01/2022	08/30/2024	08/30/2024	Closing Sale	847	300,000	355.901549999999 99	8,586		24,016						(2,870)	24,016			0002
SPMARC5P Index - 2 Yr TA2201276		N/A	Equity/Index	JPM-	07/08/2022	07/08/2024	07/08/2024	Closing Sale	7,574	2,700,000	358.710300000000 02	77,490		153,591						(20,145)	153,591			0002

SCHEDULE DB - PART A - SECTION 2

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 2 Yr TA2200398		N/A	Equity/Index	JPM-	03/21/2022	03/21/2024	03/21/2024	Expiration	1,324	500,000	381.448868	14,150								(1,553)				.0002
SPMARC5P Index - 2 Yr TA2202522		N/A	Equity/Index	BOA-	11/11/2022	11/12/2024	11/12/2024	Closing Sale	2,835	1,000,000	354.94201900000002	27,490		78,851						(11,932)	78,851			.0002
SPMARC5P Index - 2 Yr TA2201236		N/A	Equity/Index	JPM-	07/01/2022	07/01/2024	07/01/2024	Closing Sale	2,781	1,000,000	361.60521599999998	29,400		37,007						(7,370)	37,007			.0002
SPMARC5P Index - 2 Yr TA2201992		N/A	Equity/Index	BOA-	09/16/2022	09/16/2024	09/16/2024	Closing Sale	3,415	1,200,000	353.47325999999998	33,768		121,252						(12,030)	121,252			.0002
SPMARC5P Index - 2 Yr TA2202973		N/A	Equity/Index	GS-	12/29/2022	12/27/2024	12/27/2024	Closing Sale	3,403	1,200,000	354.58447200000001	32,520		83,517						(16,215)	83,517			.0002
SPMARC5P Index - 2 Yr TA2202200		N/A	Equity/Index	BMO-	10/12/2022	10/11/2024	10/11/2024	Closing Sale	2,887	1,000,000	348.52	27,805		111,855						(10,847)	111,855			.0002
SPMARC5P Index - 2 Yr TA2202631		N/A	Equity/Index	BMO-	11/23/2022	11/22/2024	11/22/2024	Closing Sale	12,751	4,500,000	355.85	118,327		377,933						(53,206)	377,933			.0002
SPMARC5P Index - 2 Yr TA2201802		N/A	Equity/Index	JPM-	08/29/2022	02/02/2024	02/02/2024	Expiration	15,974	5,703,197	382.51	33,226								(2,045)				.0002
SPMARC5P Index - 2 Yr TA2201865		N/A	Equity/Index	BOA-	09/07/2022	08/23/2024	08/23/2024	Closing Sale	8,168	2,900,000	361.35	67,512		197,265						(22,220)	197,265			.0002
SPMARC5P Index - 2 Yr TA2201471		N/A	Equity/Index	JPM-	07/29/2022	07/29/2024	07/29/2024	Closing Sale	4,406	1,600,000	365.32889999999998	46,560		57,017						(13,449)	57,017			.0002
SPMARC5P Index - 2 Yr TA2202168		N/A	Equity/Index	BOA-	10/06/2022	09/19/2024	09/19/2024	Closing Sale	5,734	2,000,000	350.673	55,800		218,338						(20,620)	218,338			.0002
SPMARC5P Index - 2 Yr TA2201531		N/A	Equity/Index	BMO-	08/05/2022	08/06/2024	08/06/2024	Closing Sale	2,763	1,000,000	364.16	28,601		39,228						(8,565)	39,228			.0002
SPMARC5P Index - 2 Yr TA2202182		N/A	Equity/Index	JPM-	10/07/2022	10/08/2024	10/08/2024	Closing Sale	4,316	1,500,000	349.64535999999998	42,150		155,044						(16,292)	155,044			.0002
SPMARC5P Index - 2 Yr TA2201418		N/A	Equity/Index	JPM-	07/22/2022	06/17/2024	06/17/2024	Closing Sale	6,000	2,152,860	360.52960000000002	60,660		95,342						(14,727)	95,342			.0002
SPMARC5P Index - 2 Yr TA2202934		N/A	Equity/Index	JPM-	12/23/2022	12/24/2024	12/24/2024	Closing Sale	7,090	2,500,000	354.84150599999998	67,750		179,148						(33,362)	179,148			.0002
SPMARC5P Index - 2 Yr TA2202838		N/A	Equity/Index	GS-	12/13/2022	12/13/2024	12/13/2024	Closing Sale	4,216	1,500,000	355.79	44,400		122,600						(21,134)	122,600			.0002
SPMARC5P Index - 2 Yr TA2201840		N/A	Equity/Index	BOA-	09/02/2022	08/30/2024	08/30/2024	Closing Sale	2,255	800,000	356.61009999999999	22,904		62,312						(7,666)	62,312			.0002
SPMARC5P Index - 2 Yr TA2201803		N/A	Equity/Index	JPM-	08/29/2022	02/23/2024	02/23/2024	Expiration	13,639	4,869,532	380.79	33,825								(3,314)				.0002
SPMARC5P Index - 2 Yr TA2201238		N/A	Equity/Index	JPM-	07/01/2022	07/02/2024	07/02/2024	Closing Sale	3,338	1,200,000	361.60521599999998	35,400		47,179						(8,911)	47,179			.0002
SPMARC5P Index - 2 Yr TA2201103		N/A	Equity/Index	CIBC-	06/09/2022	06/07/2024	06/07/2024	Closing Sale	1,375	500,000	365.83808199999999	14,625		10,412						(3,187)	10,412			.0002
SPMARC5P Index - 2 Yr TA2201488		N/A	Equity/Index	JPM-	08/01/2022	08/01/2024	08/01/2024	Closing Sale	1,651	600,000	365.739735	17,400		25,258						(5,084)	25,258			.0002
SPMARC5P Index - 2 Yr TA2200663		N/A	Equity/Index	MS-	04/19/2022	04/19/2024	04/19/2024	Expiration	1,339	500,000	376.94120400000003	14,000								(2,093)				.0002
SPMARC5P Index - 2 Yr TA2201529		N/A	Equity/Index	BMO-	08/05/2022	08/05/2024	08/05/2024	Closing Sale	3,039	1,100,000	364.16	31,571		44,487						(9,423)	44,487			.0002
SPMARC5P Index - 2 Yr TA2201616		N/A	Equity/Index	MS-	08/12/2022	08/12/2024	08/12/2024	Closing Sale	2,747	1,000,000	366.14519999999999	28,600		40,610						(8,812)	40,610			.0002
SPMARC5P Index - 2 Yr TA2202116		N/A	Equity/Index	JPM-	09/30/2022	09/30/2024	09/30/2024	Closing Sale	3,466	1,200,000	348.23252100000002	34,200		143,462						(12,843)	143,462			.0002
SPMARC5P Index - 2 Yr TA2201370		N/A	Equity/Index	CIBC-	07/18/2022	07/18/2024	07/18/2024	Closing Sale	2,251	800,000	357.66984000000002	23,120		53,107						(6,311)	53,107			.0002
SPMARC5P Index - 2 Yr TA2201723		N/A	Equity/Index	BOA-	08/25/2022	08/23/2024	08/23/2024	Closing Sale	833	300,000	362.20100000000002	8,643		19,404						(2,802)	19,404			.0002
SPMARC5P Index - 2 Yr TA2201174		N/A	Equity/Index	JPM-	06/24/2022	06/25/2024	06/25/2024	Closing Sale	6,956	2,500,000	361.48451999999997	72,500		104,657						(17,527)	104,657			.0002
SPMARC5P Index - 2 Yr TA2201785		N/A	Equity/Index	BOA-	08/26/2022	08/26/2024	08/26/2024	Closing Sale	2,236	800,000	359.71640000000002	23,192		57,333						(7,592)	57,333			.0002
SPMARC5P Index - 2 Yr TA2202192		N/A	Equity/Index	CIBC-	10/11/2022	10/11/2024	10/11/2024	Closing Sale	2,598	900,000	348.61	25,110		100,410						(9,782)	100,410			.0002
SPMARC5P Index - 2 Yr TA2200825		N/A	Equity/Index	BOA-	05/13/2022	05/13/2024	05/13/2024	Closing Sale	6,056	2,200,000	366.00459999999998	63,316		38,064						(11,583)	38,064			.0002
SPMARC5P Index - 2 Yr TA2202443		N/A	Equity/Index	BOA-	11/04/2022	10/10/2024	10/10/2024	Closing Sale	11,533	4,000,000	346.49315999999999	119,680		448,816						(48,247)	448,816			.0002
SPMARC5P Index - 2 Yr TA2201841		N/A	Equity/Index	BOA-	09/02/2022	09/04/2024	09/04/2024	Closing Sale	3,101	1,100,000	356.61009999999999	31,570		85,400						(10,711)	85,400			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 2 Yr TA2202725		N/A	Equity/Index	JPM-	12/02/2022	12/02/2024	12/02/2024	Closing Sale	4,499	1,600,000	359.094978000003	41,440		125,463						(19,152)	125,463			0002
SPMARC5P Index - 2 Yr TA2201800		N/A	Equity/Index	JPM-	08/29/2022	01/03/2024	01/03/2024	Expiration	14,381	5,134,448	389.35	16,107								(66)				0002
SPMARC5P Index - 2 Yr TA2202568		N/A	Equity/Index	JPM-	11/18/2022	11/19/2024	11/19/2024	Closing Sale	5,677	2,000,000	354.720800999999	54,400		161,964						(24,136)	161,964			0002
SPMARC5P Index - 2 Yr TA2201621		N/A	Equity/Index	MS-	08/12/2022	05/17/2024	05/17/2024	Closing Sale	6,500	2,366,455	363.87	69,651		78,130						(14,910)	78,130			0002
SPMARC5P Index - 2 Yr TA2200448		N/A	Equity/Index	JPM-	03/25/2022	03/27/2024	03/27/2024	Expiration	3,711	1,400,000	381.090528000001	39,620								(4,674)				0002
SPMARC5P Index - 2 Yr TA2200968		N/A	Equity/Index	JPM-	05/26/2022	02/16/2024	02/16/2024	Expiration	13,630	5,000,000	381.833347	72,500								(5,327)				0002
SPMARC5P Index - 2 Yr TA2200574		N/A	Equity/Index	JPM-	04/08/2022	04/10/2024	04/10/2024	Expiration	5,878	2,200,000	378.1422	60,940								(8,359)				0002
SPMARC5P Index - 2 Yr TA2201614		N/A	Equity/Index	MS-	08/12/2022	08/14/2024	08/14/2024	Closing Sale	2,747	1,000,000	366.145199999999	28,600		44,043						(8,866)	44,043			0002
SPMARC5P Index - 2 Yr TA2200546		N/A	Equity/Index	JPM-	04/06/2022	04/05/2024	04/05/2024	Expiration	4,010	1,500,000	377.950223999999	41,550								(5,422)				0002
SPMARC5P Index - 2 Yr TA2201166		N/A	Equity/Index	JPM-	06/23/2022	06/21/2024	06/21/2024	Closing Sale	836	300,000	360.804932000001	8,730		13,024						(2,071)	13,024			0002
SPMARC5P Index - 2 Yr TA2202130		N/A	Equity/Index	BMO-	10/03/2022	10/03/2024	10/03/2024	Closing Sale	2,870	1,000,000	350.55	28,503		109,561						(10,791)	109,561			0002
SPMARC5P Index - 2 Yr TA2200609		N/A	Equity/Index	JPM-	04/13/2022	04/12/2024	04/12/2024	Expiration	4,788	1,800,000	380.047855000003	49,320								(6,939)				0002
SPMARC5P Index - 2 Yr TA2201126		N/A	Equity/Index	JPM-	06/14/2022	06/14/2024	06/14/2024	Closing Sale	1,126	400,000	357.553791999999	11,400		21,612						(2,580)	21,612			0002
SPMARC5P Index - 2 Yr TA2202315		N/A	Equity/Index	BOA-	10/25/2022	10/25/2024	10/25/2024	Closing Sale	3,744	1,300,000	349.551916000001	35,542		141,276						(14,529)	141,276			0002
SPMARC5P Index - 2 Yr TA2202852		N/A	Equity/Index	GS-	12/14/2022	12/13/2024	12/13/2024	Closing Sale	4,221	1,500,000	358.553	38,700		111,077						(18,446)	111,077			0002
SPMARC5P Index - 2 Yr TA2200625		N/A	Equity/Index	JPM-	04/14/2022	04/12/2024	04/12/2024	Expiration	802	300,000	377.6592	8,370								(1,179)				0002
SPMARC5P Index - 2 Yr TA2202292		N/A	Equity/Index	BOA-	10/21/2022	10/23/2024	10/23/2024	Closing Sale	3,179	1,100,000	348.1798	30,448		121,287						(12,363)	121,287			0002
SPMARC5P Index - 2 Yr TA2201626		N/A	Equity/Index	MS-	08/12/2022	07/12/2024	07/12/2024	Closing Sale	8,000	2,912,560	354.88	128,785		214,560						(35,712)	214,560			0002
SPMARC5P Index - 2 Yr TA2202805		N/A	Equity/Index	BOA-	12/09/2022	12/11/2024	12/11/2024	Closing Sale	4,516	1,600,000	357.848126999998	40,880		140,647						(19,347)	140,647			0002
SPMARC5P Index - 2 Yr TA2202368		N/A	Equity/Index	JPM-	10/28/2022	10/30/2024	10/30/2024	Closing Sale	4,317	1,500,000	349.669124000001	41,250		165,682						(17,145)	165,682			0002
SPMARC5P Index - 2 Yr TA2202957		N/A	Equity/Index	GS-	12/27/2022	12/27/2024	12/27/2024	Closing Sale	4,257	1,500,000	354.373514	40,500		105,398						(20,056)	105,398			0002
SPMARC5P Index - 2 Yr TA2201887		N/A	Equity/Index	GS-	09/08/2022	04/29/2024	04/29/2024	Expiration	9,019	3,200,000	371.106238000002	38,080								(7,616)				0002
SPMARC5P Index - 2 Yr TA2201804		N/A	Equity/Index	JPM-	08/29/2022	03/08/2024	03/08/2024	Expiration	16,478	5,883,140	384.74	32,132								(3,879)				0002
SPMARC5P Index - 2 Yr TA2201020		N/A	Equity/Index	CIBC-	05/31/2022	05/31/2024	05/31/2024	Closing Sale	3,275	1,200,000	368.968436	35,232		10,288						(7,298)	10,288			0002
SPMARC5P Index - 2 Yr TA2307909		N/A	Equity/Index	JPM-	10/02/2023	12/19/2024	12/19/2024	Closing Sale	4,290	1,483,439	353.45	21,731		104,633						(17,355)	104,633			0002
SPMARC5P Index - 2 Yr TA2200716		N/A	Equity/Index	JPM-	04/27/2022	04/26/2024	04/26/2024	Expiration	4,073	1,500,000	371.340199999998	42,600								(6,788)				0002
SPMARC5P Index - 2 Yr TA2200857		N/A	Equity/Index	JPM-	05/16/2022	05/16/2024	05/16/2024	Closing Sale	4,122	1,500,000	366.562637999999	43,200		36,513						(8,059)	36,513			0002
SPMARC5P Index - 2 Yr TA2201388		N/A	Equity/Index	JPM-	07/21/2022	07/19/2024	07/19/2024	Closing Sale	1,957	700,000	359.898704000001	19,880		37,018						(5,484)	37,018			0002
SPMARC5P Index - 2 Yr TA2202156		N/A	Equity/Index	BOA-	10/05/2022	10/04/2024	10/04/2024	Closing Sale	2,862	1,000,000	351.605999999999	27,880		101,823						(10,608)	101,823			0002
SPMARC5P Index - 2 Yr TA2202083		N/A	Equity/Index	BMO-	09/27/2022	09/27/2024	09/27/2024	Closing Sale	3,482	1,200,000	346.85	33,496		151,532						(12,406)	151,532			0002
SPMARC5P Index - 2 Yr TA2202660		N/A	Equity/Index	JPM-	11/25/2022	11/27/2024	11/27/2024	Closing Sale	4,247	1,500,000	356.313213000002	39,750		126,342						(18,048)	126,342			0002
SPMARC5P Index - 2 Yr TA2201618		N/A	Equity/Index	MS-	08/12/2022	05/02/2024	05/02/2024	Expiration	4,500	1,638,315	368.932799999999	37,647								(7,349)				0002
SPMARC5P Index - 2 Yr TA2201655		N/A	Equity/Index	BMO-	08/18/2022	08/16/2024	08/16/2024	Closing Sale	1,105	400,000	364.07	11,440		21,688						(3,598)	21,688			0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 2 Yr TA2202688		N/A	Equity/Index	JPM-	11/29/2022	11/29/2024	11/29/2024	Closing Sale	2,838	1,000,000	355.68723	26,000		90,148						(11,877)	90,148			.0002
SPMARC5P Index - 2 Yr TA2202781		N/A	Equity/Index	GS-	12/08/2022	12/06/2024	12/06/2024	Closing Sale	2,257	800,000	358.0652	20,160		68,204						(9,454)	68,204			.0002
SPMARC5P Index - 2 Yr TA2201562		N/A	Equity/Index	BMO-	08/10/2022	08/09/2024	08/09/2024	Closing Sale	4,948	1,800,000	365.98	51,480		68,980						(15,628)	68,980			.0002
SPMARC5P Index - 2 Yr TA2201307		N/A	Equity/Index	JPM-	07/12/2022	07/12/2024	07/12/2024	Closing Sale	3,089	1,100,000	358.399929999998	31,570		71,984						(8,358)	71,984			.0002
SPMARC5P Index - 2 Yr TA2200623		N/A	Equity/Index	JPM-	04/14/2022	04/17/2024	04/17/2024	Expiration	2,674	1,000,000	377.6592	28,000								(4,110)				.0002
SPMARC5P Index - 2 Yr TA2201210		N/A	Equity/Index	JPM-	06/28/2022	06/28/2024	06/28/2024	Closing Sale	1,118	400,000	360.073128999999	11,520		17,555						(2,829)	17,555			.0002
SPMARC5P Index - 2 Yr TA2201494		N/A	Equity/Index	BOA-	08/02/2022	08/02/2024	08/02/2024	Closing Sale	2,485	900,000	364.503975000003	26,181		42,263						(7,686)	42,263			.0002
SPMARC5P Index - 2 Yr TA2202883		N/A	Equity/Index	JPM-	12/16/2022	12/18/2024	12/18/2024	Closing Sale	5,086	1,800,000	356.847452999997	47,880		116,585						(23,119)	116,585			.0002
SPMARC5P Index - 2 Yr TA2202965		N/A	Equity/Index	GS-	12/28/2022	12/27/2024	12/27/2024	Closing Sale	6,256	2,200,000	353.619239999999	59,400		159,601						(29,455)	159,601			.0002
SPMARC5P Index - 2 Yr TA2202062		N/A	Equity/Index	BMO-	09/23/2022	09/23/2024	09/23/2024	Closing Sale	6,049	2,100,000	349.15	59,037		246,009						(21,601)	246,009			.0002
SPMARC5P Index - 2 Yr TA2201676		N/A	Equity/Index	MS-	08/19/2022	08/20/2024	08/20/2024	Closing Sale	2,774	1,000,000	362.492810000000 02	29,100		62,459						(9,274)	62,459			.0002
SPMARC5P Index - 2 Yr TA2200709		N/A	Equity/Index	JPM-	04/26/2022	04/26/2024	04/26/2024	Expiration	1,355	500,000	372.146585000002	14,000								(2,228)				.0002
SPMARC5P Index - 2 Yr TA2202914		N/A	Equity/Index	JPM-	12/21/2022	12/20/2024	12/20/2024	Closing Sale	3,109	1,100,000	356.478804000003	29,040		72,479						(14,121)	72,479			.0002
SPMARC5P Index - 2 Yr TA2201558		N/A	Equity/Index	MS-	08/09/2022	08/09/2024	08/09/2024	Closing Sale	2,757	1,000,000	364.981023999999	28,000		41,193						(8,488)	41,193			.0002
SPMARC5P Index - 2 Yr TA2200601		N/A	Equity/Index	MS-	04/12/2022	04/12/2024	04/12/2024	Expiration	3,203	1,200,000	378.808614999997	33,000								(4,617)				.0002
SPMARC5P Index - 2 Yr TA2200811		N/A	Equity/Index	BOA-	05/12/2022	05/10/2024	05/10/2024	Closing Sale	1,099	400,000	366.677952	11,404		6,983						(2,045)	6,983			.0002
SPMARC5P Index - 2 Yr TA2201404		N/A	Equity/Index	JPM-	07/22/2022	07/24/2024	07/24/2024	Closing Sale	2,787	1,000,000	361.214026999999	28,300		46,141						(7,958)	46,141			.0002
SPMARC5P Index - 2 Yr TA2202090		N/A	Equity/Index	BMO-	09/28/2022	09/27/2024	09/27/2024	Closing Sale	6,902	2,400,000	349.93	67,706		279,105						(25,111)	279,105			.0002
SPMARC5P Index - 2 Yr TA2200765		N/A	Equity/Index	JPM-	05/05/2022	05/03/2024	05/03/2024	Closing Sale	1,369	500,000	368.159418000002	14,350		2,807						(2,435)	2,807			.0002
SPMARC5P Index - 2 Yr TA2202441		N/A	Equity/Index	BOA-	11/04/2022	11/06/2024	11/06/2024	Closing Sale	5,190	1,800,000	349.094460000003	48,834		180,838						(20,766)	180,838			.0002
SPMARC5P Index - 2 Yr TA2200422		N/A	Equity/Index	JPM-	03/23/2022	03/22/2024	03/22/2024	Expiration	3,972	1,500,000	381.700962	42,150								(4,690)				.0002
SPMARC5P Index - 2 Yr TA2202037		N/A	Equity/Index	CIBC-	09/22/2022	09/20/2024	09/20/2024	Closing Sale	1,147	400,000	350.7	11,360		44,644						(4,121)	44,644			.0002
SPMARC5P Index - 2 Yr TA2202659		N/A	Equity/Index	JPM-	11/25/2022	11/25/2024	11/25/2024	Closing Sale	6,229	2,200,000	356.313213000002	58,300		179,259						(26,383)	179,259			.0002
SPMARC5P Index - 2 Yr TA2202133		N/A	Equity/Index	BMO-	10/03/2022	09/20/2024	09/20/2024	Closing Sale	6,028	2,100,000	352.43	54,189		224,171						(19,905)	224,171			.0002
SPMARC5P Index - 2 Yr TA2202065		N/A	Equity/Index	BMO-	09/23/2022	09/24/2024	09/24/2024	Closing Sale	5,473	1,900,000	349.15	53,415		227,669						(19,590)	227,669			.0002
SPMARC5P Index - 2 Yr TA2200556		N/A	Equity/Index	JPM-	04/07/2022	04/05/2024	04/05/2024	Expiration	2,669	1,000,000	378.553510000002	27,700								(3,630)				.0002
SPMARC5P Index - 2 Yr TA2200538		N/A	Equity/Index	MS-	04/05/2022	04/05/2024	04/05/2024	Expiration	1,333	500,000	378.953426999998	13,950								(1,818)				.0002
SPMARC5P Index - 2 Yr TA2201886		N/A	Equity/Index	GS-	09/08/2022	08/22/2024	08/22/2024	Closing Sale	7,328	2,600,000	360.816458000001	60,320		166,437						(19,880)	166,437			.0002
SPMARC5P Index - 2 Yr TA2200907		N/A	Equity/Index	JPM-	05/19/2022	05/17/2024	05/17/2024	Closing Sale	1,924	700,000	366.599024999998	20,090		17,874						(3,796)	17,874			.0002
SPMARC5P Index - 2 Yr TA2201993		N/A	Equity/Index	BOA-	09/16/2022	09/17/2024	09/17/2024	Closing Sale	3,130	1,100,000	353.473259999998	30,987		108,988						(11,067)	108,988			.0002
SPMARC5P Index - 2 Yr TA2201405		N/A	Equity/Index	JPM-	07/22/2022	07/23/2024	07/23/2024	Closing Sale	7,804	2,800,000	361.214026999999	78,960		144,881						(22,126)	144,881			.0002
SPMARC5P Index - 2 Yr TA2200385		N/A	Equity/Index	JPM-	03/18/2022	03/18/2024	03/18/2024	Expiration	6,327	2,400,000	383.085367000002	68,160								(7,219)				.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 2 Yr TA2200695		N/A	Equity/Index	JPM-	04/22/2022	04/24/2024	04/24/2024	Expiration	8,111	3,000,000	373.03071	84,600								(13,230)				.0002
SPMARC5P Index - 2 Yr TA2200948		N/A	Equity/Index	JPM-	05/24/2022	05/24/2024	05/24/2024	Closing Sale	820	300,000	368.535500000000 01	8,790		3,733						(1,736)	3,733			.0002
SPMARC5P Index - 2 Yr TA2201248		N/A	Equity/Index	CIBC-	07/05/2022	07/05/2024	07/05/2024	Closing Sale	1,951	700,000	360.968557999999 97	20,370		36,585						(5,197)	36,585			.0002
SPMARC5P Index - 2 Yr TA2200921		N/A	Equity/Index	JPM-	05/20/2022	05/21/2024	05/21/2024	Closing Sale	7,135	2,600,000	367.060119999999 98	74,880		66,498						(14,503)	66,498			.0002
SPMARC5P Index - 2 Yr TA2202986		N/A	Equity/Index	JPM-	12/30/2022	12/30/2024	12/30/2024	Closing Sale	2,837	1,000,000	354.428695	27,300		69,566						(13,688)	69,566			.0002
SPMARC5P Index - 2 Yr TA2201615		N/A	Equity/Index	MS-	08/12/2022	08/13/2024	08/13/2024	Closing Sale	3,296	1,200,000	366.145199999999 99	34,320		53,643						(10,607)	53,643			.0002
SPMARC5P Index - 2 Yr TA2201275		N/A	Equity/Index	JPM-	07/08/2022	07/10/2024	07/10/2024	Closing Sale	4,769	1,700,000	358.710300000000 02	48,790		102,762						(12,783)	102,762			.0002
SPMARC5P Index - 2 Yr TA2201298		N/A	Equity/Index	BMO-	07/11/2022	07/11/2024	07/11/2024	Closing Sale	3,087	1,100,000	358.78	31,350		69,107						(8,257)	69,107			.0002
SPMARC5P Index - 2 Yr TA2200359		N/A	Equity/Index	JPM-	03/15/2022	03/15/2024	03/15/2024	Expiration	1,592	600,000	380.815099999999 97	17,160								(1,742)				.0002
SPMARC5P Index - 2 Yr TA2200967		N/A	Equity/Index	JPM-	05/26/2022	01/26/2024	01/26/2024	Expiration	8,178	3,000,000	380.476075999999 98	45,300								(1,872)				.0002
SPMARC5P Index - 2 Yr TA2202208		N/A	Equity/Index	GS-	10/13/2022	10/11/2024	10/11/2024	Closing Sale	2,884	1,000,000	348.745529999999 97	27,500		111,089						(10,772)	111,089			.0002
SPMARC5P Index - 2 Yr TA2202544		N/A	Equity/Index	BOA-	11/15/2022	11/15/2024	11/15/2024	Closing Sale	2,266	800,000	355.50108	21,760		57,115						(9,522)	57,115			.0002
SPMARC5P Index - 2 Yr TA2202289		N/A	Equity/Index	BOA-	10/21/2022	10/21/2024	10/21/2024	Closing Sale	4,335	1,500,000	348.1798	41,445		173,845						(16,760)	173,845			.0002
SPMARC5P Index - 2 Yr TA2202169		N/A	Equity/Index	BOA-	10/06/2022	09/13/2024	09/13/2024	Closing Sale	5,447	1,900,000	353.708000000000 03	45,980		190,888						(16,744)	190,888			.0002
SPMARC5P Index - 2 Yr TA2202290		N/A	Equity/Index	BOA-	10/21/2022	10/22/2024	10/22/2024	Closing Sale	4,624	1,600,000	348.1798	44,240		186,683						(17,927)	186,683			.0002
SPMARC5P Index - 2 Yr TA2200826		N/A	Equity/Index	BOA-	05/13/2022	05/15/2024	05/15/2024	Closing Sale	6,882	2,500,000	366.004599999999 98	72,100		69,749						(13,352)	69,749			.0002
SPMARC5P Index - 2 Yr TA2202230		N/A	Equity/Index	BOA-	10/14/2022	10/14/2024	10/14/2024	Closing Sale	2,898	1,000,000	347.136090000000 02	27,700		115,021						(10,935)	115,021			.0002
SPMARC5P Index - 2 Yr TA2201472		N/A	Equity/Index	JPM-	07/29/2022	07/31/2024	07/31/2024	Closing Sale	2,754	1,000,000	365.328899999999 98	29,100		41,997						(8,463)	41,997			.0002
SPMARC5P Index - 2 Yr TA2201263		N/A	Equity/Index	JPM-	07/07/2022	07/05/2024	07/05/2024	Closing Sale	2,241	800,000	359.187761000000 02	23,360		46,009						(5,993)	46,009			.0002
SPMARC5P Index - 2 Yr TA2202479		N/A	Equity/Index	BOA-	11/09/2022	11/08/2024	11/08/2024	Closing Sale	5,749	2,000,000	350.126559999999 98	54,420		209,850						(23,419)	209,850			.0002
SPMARC5P Index - 2 Yr TA2200965		N/A	Equity/Index	JPM-	05/26/2022	01/12/2024	01/12/2024	Expiration	10,904	4,000,000	386.858918000000 02	41,200								(767)				.0002
SPMARC5P Index - 2 Yr TA2201797		N/A	Equity/Index	JPM-	08/29/2022	01/29/2024	01/29/2024	Expiration	10,057	3,590,651	380.68	23,433								(1,272)				.0002
SPMARC5P Index - 2 Yr TA2200639		N/A	Equity/Index	JPM-	04/18/2022	04/18/2024	04/18/2024	Expiration	3,476	1,300,000	377.716793999999 99	36,140								(5,354)				.0002
SPMARC5P Index - 2 Yr TA2201620		N/A	Equity/Index	MS-	08/12/2022	05/10/2024	05/10/2024	Closing Sale	3,500	1,274,245	363.7	37,584		32,655						(7,719)	32,655			.0002
SPMARC5P Index - 2 Yr TA2200682		N/A	Equity/Index	JPM-	04/21/2022	04/19/2024	04/19/2024	Expiration	1,614	600,000	374.913615999999 99	16,920								(2,544)				.0002
SPMARC5P Index - 2 Yr TA2201975		N/A	Equity/Index	BOA-	09/15/2022	09/13/2024	09/13/2024	Closing Sale	569	200,000	353.297140000000 01	5,626		20,190						(1,987)	20,190			.0002
SPMARC5P Index - 2 Yr TA2201344		N/A	Equity/Index	JPM-	07/15/2022	07/17/2024	07/17/2024	Closing Sale	3,093	1,100,000	357.860406000000 01	31,680		75,844						(8,604)	75,844			.0002
SPMARC5P Index - 2 Yr TA2201088		N/A	Equity/Index	JPM-	06/08/2022	06/07/2024	06/07/2024	Closing Sale	2,467	900,000	367.122132000000 02	26,280		15,510						(5,704)	15,510			.0002
SPMARC5P Index - 2 Yr TA2202384		N/A	Equity/Index	BOA-	10/31/2022	10/31/2024	10/31/2024	Closing Sale	2,883	1,000,000	349.12	27,420		102,044						(11,434)	102,044			.0002
SPMARC5P Index - 2 Yr TA2200624		N/A	Equity/Index	JPM-	04/14/2022	04/15/2024	04/15/2024	Expiration	3,209	1,200,000	377.6592	33,480								(4,835)				.0002
SPMARC5P Index - 2 Yr TA2201586		N/A	Equity/Index	MS-	08/11/2022	08/09/2024	08/09/2024	Closing Sale	551	200,000	365.071286999999 98	5,720		8,183						(1,744)	8,183			.0002
SPMARC5P Index - 2 Yr TA2202567		N/A	Equity/Index	JPM-	11/18/2022	11/20/2024	11/20/2024	Closing Sale	3,122	1,100,000	354.720800999999 99	30,030		89,767						(13,347)	89,767			.0002
SPMARC5P Index - 2 Yr TA2202802		N/A	Equity/Index	BOA-	12/09/2022	12/09/2024	12/09/2024	Closing Sale	6,210	2,200,000	357.848126999999 98	56,078		185,813						(26,458)	185,813			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 2 Yr TA2202896		N/A	Equity/Index	GS	12/19/2022	12/19/2024	12/19/2024	Closing Sale	2,832	1,000,000	355.894560000000 01	26,100		62,156							(12,638)	62,156			.0002
SPMARC5P Index - 2 Yr TA2201551		N/A	Equity/Index	BMO	08/08/2022	08/08/2024	08/08/2024	Closing Sale	2,756	1,000,000	365.18	28,900		38,249							(8,722)	38,249			.0002
SPMARC5P Index - 2 Yr TA2202170		N/A	Equity/Index	BOA	10/06/2022	09/12/2024	09/12/2024	Closing Sale	4,587	1,600,000	357.51	32,320		136,518							(11,740)	136,518			.0002
SPMARC5P Index - 2 Yr TA2201625		N/A	Equity/Index	MS	08/12/2022	06/14/2024	06/14/2024	Closing Sale	5,000	1,820,350	355.28	78,376		107,350							(19,359)	107,350			.0002
SPMARC5P Index - 2 Yr TA2201619		N/A	Equity/Index	MS	08/12/2022	05/07/2024	05/07/2024	Closing Sale	11,000	4,004,770	365.01	110,964		72,380							(22,369)	72,380			.0002
SPMARC5P Index - 2 Yr TA2307908		N/A	Equity/Index	JPM	10/02/2023	12/16/2024	12/16/2024	Closing Sale	2,875	994,146	355.78	12,327		84,123							(9,828)	84,123			.0002
SPMARC5P Index - 2 Yr TA2200387		N/A	Equity/Index	JPM	03/18/2022	03/20/2024	03/20/2024	Expiration	4,482	1,700,000	383.085367000000 02	48,450									(5,250)				.0002
SPMARC5P Index - 2 Yr TA2202461		N/A	Equity/Index	BMO	11/07/2022	11/07/2024	11/07/2024	Closing Sale	3,459	1,200,000	349.1	32,758		129,267							(13,975)	129,267			.0002
SPMARC5P Index - 2 Yr TA2202726		N/A	Equity/Index	JPM	12/02/2022	12/03/2024	12/03/2024	Closing Sale	6,468	2,300,000	359.094978000000 03	59,570		180,289							(27,576)	180,289			.0002
SPMARC5P Index - 2 Yr TA2201786		N/A	Equity/Index	BOA	08/26/2022	08/28/2024	08/28/2024	Closing Sale	6,987	2,500,000	359.716400000000 02	72,625		173,646							(23,909)	173,646			.0002
SPMARC5P Index - 2 Yr TA2201234		N/A	Equity/Index	JPM	07/01/2022	07/03/2024	07/03/2024	Closing Sale	3,894	1,400,000	361.605215999999 98	41,300		63,103							(10,438)	63,103			.0002
SPMARC5P Index - 2 Yr TA2200922		N/A	Equity/Index	JPM	05/20/2022	05/22/2024	05/22/2024	Closing Sale	6,861	2,500,000	367.060119999999 98	72,000		55,021							(14,025)	55,021			.0002
SPMARC5P Index - 2 Yr TA2200585		N/A	Equity/Index	JPM	04/11/2022	04/11/2024	04/11/2024	Expiration	3,218	1,200,000	376.920350999999 98	33,120									(4,589)				.0002
SPMARC5P Index - 2 Yr TA2202021		N/A	Equity/Index	BOA	09/20/2022	09/20/2024	09/20/2024	Closing Sale	1,428	500,000	352.315693000000 01	14,000		53,275							(5,051)	53,275			.0002
SPMARC5P Index - 2 Yr TA2202280		N/A	Equity/Index	JPM	10/20/2022	10/18/2024	10/18/2024	Closing Sale	3,482	1,200,000	346.781043000000 01	33,720		148,477							(13,535)	148,477			.0002
SPMARC5P Index - 2 Yr TA2202757		N/A	Equity/Index	GS	12/06/2022	12/06/2024	12/06/2024	Closing Sale	3,391	1,200,000	357.514861	30,120		104,361							(14,048)	104,361			.0002
SPMARC5P Index - 2 Yr TA2201000		N/A	Equity/Index	JPM	05/27/2022	05/29/2024	05/29/2024	Closing Sale	4,077	1,500,000	370.468717000000 03	43,650		3,756							(8,934)	3,756			.0002
SPMARC5P Index - 2 Yr TA2202444		N/A	Equity/Index	BOA	11/04/2022	11/04/2024	11/04/2024	Closing Sale	5,766	2,000,000	346.84	59,780		216,123							(25,326)	216,123			.0002
SPMARC5P Index - 2 Yr TA2202132		N/A	Equity/Index	BMO	10/03/2022	09/06/2024	09/06/2024	Closing Sale	5,741	2,000,000	356.37	42,424		155,802							(15,048)	155,802			.0002
SPMARC5P Index - 2 Yr TA2201173		N/A	Equity/Index	JPM	06/24/2022	06/24/2024	06/24/2024	Closing Sale	4,174	1,500,000	361.484519999999 97	43,500		62,335							(10,471)	62,335			.0002
SPMARC5P Index - 2 Yr TA2201473		N/A	Equity/Index	JPM	07/29/2022	07/30/2024	07/30/2024	Closing Sale	2,754	1,000,000	365.328899999999 98	29,100		36,875							(8,434)	36,875			.0002
SPMARC5P Index - 2 Yr TA2202695		N/A	Equity/Index	JPM	11/30/2022	11/29/2024	11/29/2024	Closing Sale	2,829	1,000,000	356.908755999999 98	26,100		86,402							(11,939)	86,402			.0002
SPMARC5P Index - 2 Yr TA2200956		N/A	Equity/Index	BOA	05/25/2022	05/24/2024	05/24/2024	Closing Sale	1,640	600,000	368.501579999999 99	17,424		7,523							(3,447)	7,523			.0002
SPMARC5P Index - 2 Yr TA2200482		N/A	Equity/Index	BOA	03/30/2022	03/28/2024	03/28/2024	Expiration	3,962	1,500,000	382.603053999999 99	41,925									(5,017)				.0002
SPMARC5P Index - 2 Yr TA2201035		N/A	Equity/Index	JPM	06/03/2022	06/03/2024	06/03/2024	Closing Sale	2,739	1,000,000	367.586437999999 99	29,200		16,880							(6,185)	16,880			.0002
SPMARC5P Index - 2 Yr TA2201947		N/A	Equity/Index	BOA	09/13/2022	09/13/2024	09/13/2024	Closing Sale	1,133	400,000	355.178154000000 01	11,280		38,028							(3,961)	38,028			.0002
SPMARC5P Index - 2 Yr TA2201960		N/A	Equity/Index	RBC	09/14/2022	09/13/2024	09/13/2024	Closing Sale	5,100	1,800,000	355.11	50,400		171,555							(17,723)	171,555			.0002
SPMARC5P Index - 2 Yr TA2200998		N/A	Equity/Index	JPM	05/27/2022	05/28/2024	05/28/2024	Closing Sale	4,077	1,500,000	370.468717000000 03	43,650		10,442							(8,886)	10,442			.0002
SPMARC5P Index - 2 Yr TA2200370		N/A	Equity/Index	JPM	03/17/2022	03/15/2024	03/15/2024	Expiration	264	100,000	382.62588	2,850									(291)				.0002
SPMARC5P Index - 2 Yr TA2202523		N/A	Equity/Index	BOA	11/11/2022	11/13/2024	11/13/2024	Closing Sale	2,835	1,000,000	354.942019000000 02	27,520		77,604							(11,967)	77,604			.0002
SPMARC5P Index - 2 Yr TA2202228		N/A	Equity/Index	BOA	10/14/2022	10/15/2024	10/15/2024	Closing Sale	3,767	1,300,000	347.136090000000 02	36,140		152,542							(14,297)	152,542			.0002
SPMARC5P Index - 2 Yr TA2202257		N/A	Equity/Index	BNP	10/18/2022	10/18/2024	10/18/2024	Closing Sale	1,732	600,000	348.791349000000 03	16,380		70,359							(6,539)	70,359			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 2 Yr TA2200726		N/A	Equity/Index	JPM-	04/28/2022	04/26/2024	04/26/2024	Expiration	1,084	400,000	371.861561999999	11,520								(1,843)				.0002
SPMARC5P Index - 2 Yr TA2201200		N/A	Equity/Index	JPM-	06/27/2022	06/27/2024	06/27/2024	Closing Sale	3,624	1,300,000	360.888070000003	37,960		56,327						(9,269)	56,327			.0002
SPMARC5P Index - 2 Yr TA2201347		N/A	Equity/Index	JPM-	07/15/2022	07/16/2024	07/16/2024	Closing Sale	4,218	1,500,000	357.860406000001	43,200		109,286						(11,690)	109,286			.0002
SPMARC5P Index - 2 Yr TA2201888		N/A	Equity/Index	GS-	09/08/2022	07/26/2024	07/26/2024	Closing Sale	6,482	2,300,000	362.2	48,760		103,002						(14,778)	103,002			.0002
SPMARC5P Index - 2 Yr TA2201907		N/A	Equity/Index	BMO-	09/09/2022	09/10/2024	09/10/2024	Closing Sale	2,813	1,000,000	357.35	28,694		79,416						(9,972)	79,416			.0002
SPMARC5P Index - 2 Yr TA2200445		N/A	Equity/Index	JPM-	03/25/2022	03/26/2024	03/26/2024	Expiration	5,566	2,100,000	381.090528000001	59,430								(6,939)				.0002
SPMARC5P Index - 2 Yr TA2200875		N/A	Equity/Index	BMO-	05/17/2022	05/17/2024	05/17/2024	Closing Sale	1,374	500,000	366.768654000003	14,150		12,532						(2,659)	12,532			.0002
SPMARC5P Index - 2 Yr TA2200670		N/A	Equity/Index	JPM-	04/20/2022	04/19/2024	04/19/2024	Expiration	3,212	1,200,000	377.169390000002	33,600								(5,031)				.0002
SPMARC5P Index - 2 Yr TA2201446		N/A	Equity/Index	BMO-	07/28/2022	07/26/2024	07/26/2024	Closing Sale	553	200,000	364.19	5,620		7,681						(1,605)	7,681			.0002
SPMARC5P Index - 2 Yr TA2202906		N/A	Equity/Index	JPM-	12/20/2022	12/20/2024	12/20/2024	Closing Sale	1,981	700,000	355.995156000001	18,410		47,144						(8,940)	47,144			.0002
SPMARC5P Index - 2 Yr TA2201624		N/A	Equity/Index	MS-	08/12/2022	06/28/2024	06/28/2024	Closing Sale	6,000	2,184,420	357.89	85,711		107,340						(22,496)	107,340			.0002
SPMARC5P Index - 2 Yr TA2200621		N/A	Equity/Index	JPM-	04/14/2022	04/16/2024	04/16/2024	Expiration	1,337	500,000	377.6592	14,000								(2,038)				.0002
SPMARC5P Index - 2 Yr TA2200457		N/A	Equity/Index	JPM-	03/28/2022	03/28/2024	03/28/2024	Expiration	2,650	1,000,000	381.236704999997	28,100								(3,354)				.0002
SPMARC5P Index - 2 Yr TA2201345		N/A	Equity/Index	JPM-	07/15/2022	07/15/2024	07/15/2024	Closing Sale	4,218	1,500,000	357.860406000001	43,050		101,188						(11,606)	101,188			.0002
SPMARC5P Index - 2 Yr TA2201839		N/A	Equity/Index	BOA-	09/02/2022	09/03/2024	09/03/2024	Closing Sale	2,819	1,000,000	356.610099999999	28,680		75,494						(9,705)	75,494			.0002
SPMARC5P Index - 2 Yr TA2202524		N/A	Equity/Index	BOA-	11/11/2022	11/11/2024	11/11/2024	Closing Sale	2,268	800,000	354.942019000002	21,976		66,097						(9,522)	66,097			.0002
SPMARC5P Index - 2 Yr TA2201617		N/A	Equity/Index	MS-	08/12/2022	08/09/2024	08/09/2024	Closing Sale	4,395	1,600,000	363.196232000001	51,680		73,497						(15,775)	73,497			.0002
SPMARC5P Index - 2 Yr TA2202146		N/A	Equity/Index	BOA-	10/04/2022	10/04/2024	10/04/2024	Closing Sale	3,141	1,100,000	352.451344000001	30,569		109,082						(11,615)	109,082			.0002
SPMARC5P Index - 2 Yr TA2201220		N/A	Equity/Index	JPM-	06/30/2022	06/28/2024	06/28/2024	Closing Sale	1,672	600,000	360.830750000002	17,580		25,002						(4,346)	25,002			.0002
SPMARC5P Index - 2 Yr TA2201855		N/A	Equity/Index	BMO-	09/06/2022	09/06/2024	09/06/2024	Closing Sale	1,415	500,000	355.13	14,395		40,169						(4,917)	40,169			.0002
SPMARC5P Index - 2 Yr TA2202470		N/A	Equity/Index	BMO-	11/08/2022	11/08/2024	11/08/2024	Closing Sale	3,443	1,200,000	350.69	32,881		123,743						(14,073)	123,743			.0002
SPMARC5P Index - 2 Yr TA2201511		N/A	Equity/Index	JPM-	08/04/2022	08/02/2024	08/02/2024	Closing Sale	1,099	400,000	366.15	11,680		16,882						(3,448)	16,882			.0002
SPMARC5P Index - 2 Yr TA2201799		N/A	Equity/Index	JPM-	08/29/2022	01/18/2024	01/18/2024	Expiration	7,050	2,517,062	382.57	13,959								(470)				.0002
SPMARC5P Index - 2 Yr TA2202073		N/A	Equity/Index	BOA-	09/26/2022	09/26/2024	09/26/2024	Closing Sale	2,899	1,000,000	347.173999999998	27,760		125,930						(10,243)	125,930			.0002
SPMARC5P Index - 2 Yr TA2201415		N/A	Equity/Index	JPM-	07/22/2022	06/06/2024	06/06/2024	Closing Sale	7,000	2,511,670	364.26	59,150		84,560						(13,637)	84,560			.0002
SPMARC5P Index - 2 Yr TA2201637		N/A	Equity/Index	BMO-	08/16/2022	08/16/2024	08/16/2024	Closing Sale	825	300,000	365.55	8,490		14,982						(2,655)	14,982			.0002
SPMARC5P Index - 2 Yr TA2201631		N/A	Equity/Index	CIBC-	08/15/2022	08/15/2024	08/15/2024	Closing Sale	1,099	400,000	366.12	11,440		17,826						(3,562)	17,826			.0002
SPMARC5P Index - 2 Yr TA2201787		N/A	Equity/Index	BOA-	08/26/2022	08/27/2024	08/27/2024	Closing Sale	2,515	900,000	359.716400000002	26,118		64,324						(8,574)	64,324			.0002
SPMARC5P Index - 2 Yr TA2201648		N/A	Equity/Index	JPM-	08/17/2022	08/16/2024	08/16/2024	Closing Sale	4,143	1,500,000	364.216299999999	43,050		80,716						(13,483)	80,716			.0002
SPMARC5P Index - 2 Yr TA2201297		N/A	Equity/Index	BMO-	07/11/2022	06/18/2024	06/18/2024	Closing Sale	6,173	2,200,000	358.81	61,600		114,942						(14,746)	114,942			.0002
SPMARC5P Index - 2 Yr TA2200493		N/A	Equity/Index	JPM-	03/31/2022	03/28/2024	03/28/2024	Expiration	2,642	1,000,000	382.438962	28,100								(3,377)				.0002
SPMARC5P Index - 2 Yr TA2202404		N/A	Equity/Index	BOA-	11/02/2022	11/01/2024	11/01/2024	Closing Sale	4,620	1,600,000	348.650411000002	43,552		163,680						(18,246)	163,680			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPMARC5P Index - 2 Yr TA2200572		N/A	Equity/Index	JPM-	04/08/2022	04/08/2024	04/08/2024	Expiration	4,008	1,500,000	378.1422	41,550								(5,601)				.0002
SPMARC5P Index - 2 Yr TA2201910		N/A	Equity/Index	BMO-	09/09/2022	09/09/2024	09/09/2024	Closing Sale	4,220	1,500,000	357.35	43,210		114,398						(14,978)	114,398			.0002
SPMARC5P Index - 2 Yr TA2202804		N/A	Equity/Index	BOA-	12/09/2022	12/10/2024	12/10/2024	Closing Sale	6,774	2,400,000	357.848126999999 98	61,248		203,722						(28,941)	203,722			.0002
SPMARC5P Index - 2 Yr TA2201623		N/A	Equity/Index	MS-	08/12/2022	05/24/2024	05/24/2024	Closing Sale	5,000	1,820,350	365.94	49,117		35,750						(10,932)	35,750			.0002
SPMARC5P Index - 2 Yr TA2201703		N/A	Equity/Index	BMO-	08/23/2022	08/23/2024	08/23/2024	Closing Sale	1,950	700,000	361.02	20,160		47,731						(6,499)	47,731			.0002
SPMARC5P Index - 2 Yr TA2201375		N/A	Equity/Index	BNP-	07/19/2022	07/19/2024	07/19/2024	Closing Sale	1,686	600,000	358.314730999999 99	17,040		34,549						(4,675)	34,549			.0002
SPMARC5P Index - 2 Yr TA2201885		N/A	Equity/Index	GS-	09/08/2022	07/09/2024	07/09/2024	Closing Sale	2,818	1,000,000	359.326213999999 99	24,000		55,194						(6,847)	55,194			.0002
SPMARC5P Index - 2 Yr TA2200935		N/A	Equity/Index	JPM-	05/23/2022	05/23/2024	05/23/2024	Closing Sale	2,742	1,000,000	367.21643	29,000		14,871						(5,689)	14,871			.0002
SPMARC5P Index - 2 Yr TA2200969		N/A	Equity/Index	JPM-	05/26/2022	03/01/2024	03/01/2024	Expiration	11,722	4,300,000	385.721745	51,170								(4,797)				.0002
SPMARC5P Index - 2 Yr TA2201532		N/A	Equity/Index	BMO-	08/05/2022	08/07/2024	08/07/2024	Closing Sale	3,315	1,200,000	364.16	34,321		43,659						(10,310)	43,659			.0002
SPMARC5P Index - 2 Yr TA2202099		N/A	Equity/Index	BOA-	09/29/2022	09/27/2024	09/27/2024	Closing Sale	865	300,000	348.820440000000 02	8,352		35,949						(3,110)	35,949			.0002
SPMARC5P Index - 2 Yr TA2202364		N/A	Equity/Index	JPM-	10/28/2022	10/28/2024	10/28/2024	Closing Sale	8,634	3,000,000	347.514748	90,300		340,036						(37,387)	340,036			.0002
SPMARC5P Index - 2 Yr TA2202768		N/A	Equity/Index	GS-	12/07/2022	12/06/2024	12/06/2024	Closing Sale	6,766	2,400,000	358.338144	60,480		202,651						(28,246)	202,651			.0002
SPMARC5P Index - 2 Yr TA2201406		N/A	Equity/Index	JPM-	07/22/2022	07/22/2024	07/22/2024	Closing Sale	4,180	1,500,000	361.214026999999 99	42,300		76,277						(11,811)	76,277			.0002
SPMARC5P Index - 2 Yr TA2202184		N/A	Equity/Index	JPM-	10/07/2022	10/07/2024	10/07/2024	Closing Sale	2,302	800,000	349.645359999999 98	22,480		83,127						(8,670)	83,127			.0002
SPMARC5P Index - 2 Yr TA2200361		N/A	Equity/Index	JPM-	03/16/2022	03/15/2024	03/15/2024	Expiration	3,979	1,500,000	380.825196000000 01	42,750								(4,345)				.0002
SPMARC5P Index - 2 Yr TA2202249		N/A	Equity/Index	BOA-	10/17/2022	10/17/2024	10/17/2024	Closing Sale	2,888	1,000,000	348.416874000000 01	27,700		114,717						(11,019)	114,717			.0002
SPMARC5P Index - 2 Yr TA2201419		N/A	Equity/Index	JPM-	07/22/2022	06/10/2024	06/10/2024	Closing Sale	10,000	3,588,100	362.04	94,000		113,000						(22,093)	113,000			.0002
SPMARC5P Index - 2 Yr TA2202600		N/A	Equity/Index	JPM-	11/21/2022	11/21/2024	11/21/2024	Closing Sale	3,410	1,200,000	354.403463999999 99	32,520		101,241						(14,498)	101,241			.0002
SPMARC5P Index - 2 Yr TA2202503		N/A	Equity/Index	BOA-	11/10/2022	11/08/2024	11/08/2024	Closing Sale	2,839	1,000,000	354.418847000000 03	27,470		91,439						(11,838)	91,439			.0002
SPMARC5P Index - 2 Yr TA2200389		N/A	Equity/Index	JPM-	03/18/2022	03/19/2024	03/19/2024	Expiration	4,745	1,800,000	383.085367000000 02	51,300								(5,496)				.0002
SPMARC5P Index - 2 Yr TA2200696		N/A	Equity/Index	JPM-	04/22/2022	04/23/2024	04/23/2024	Expiration	6,760	2,500,000	373.03071	70,250								(10,904)				.0002
TRANSPARENT VALUE BLENDED TA1900940		N/A	Equity/Index	CITI-	04/17/2019	04/17/2024	04/17/2024	Closing Sale	1,992	7,000,000	3821.135699999998	468,300		549,529						(27,502)	549,529			.0002
TRANSPARENT VALUE BLENDED TA1901860		N/A	Equity/Index	GS-	08/29/2019	08/23/2024	08/23/2024	Closing Sale	1,113	4,000,000	3875.761423999998	190,800		519,505						(24,691)	519,505			.0002
TRANSPARENT VALUE BLENDED TA1902602		N/A	Equity/Index	CITI-	12/13/2019	10/09/2024	10/09/2024	Closing Sale	540	2,000,000	3867.389643	132,000		304,943						(21,174)	304,943			.0002
TRANSPARENT VALUE BLENDED TA1901130		N/A	Equity/Index	JPM-	05/15/2019	05/15/2024	05/15/2024	Closing Sale	1,138	4,000,000	3823.296562999999	254,800		440,708						(18,848)	440,708			.0002
TRANSPARENT VALUE BLENDED TA1900711		N/A	Equity/Index	MS-	03/15/2019	03/14/2024	03/14/2024	Closing Sale	1,297	4,500,000	3765.90092	310,500		537,120						(12,440)	537,120			.0002
TRANSPARENT VALUE BLENDED TA1901810		N/A	Equity/Index	CITI-	08/21/2019	07/26/2024	07/26/2024	Closing Sale	836	3,000,000	3996.093699	111,000		242,361						(12,772)	242,361			.0002
TRANSPARENT VALUE BLENDED TA2000114		N/A	Equity/Index	CITI-	01/14/2020	12/20/2024	12/20/2024	Closing Sale	789	3,000,000	4077.017625999998	165,000		286,696						(32,450)	286,696			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED TA1902025		N/A	Equity/Index	MS-	09/27/2019	08/13/2024	08/13/2024	Closing Sale	501	1,800,000	3903.75525000000 02	82,692		186,605						(10,464)	186,605			.0002
TRANSPARENT VALUE BLENDED TA1901813		N/A	Equity/Index	CITI-	08/21/2019	08/09/2024	08/09/2024	Closing Sale	975	3,500,000	3905.31416200000 01	162,050		346,821						(19,753)	346,821			.0002
TRANSPARENT VALUE BLENDED TA1900281		N/A	Equity/Index	CITI-	01/31/2019	01/24/2024	01/24/2024	Closing Sale	1,182	4,000,000	3656.16039199999 98	283,600		435,552						(3,594)	435,552			.0002
TRANSPARENT VALUE BLENDED TA1901858		N/A	Equity/Index	GS-	08/29/2019	08/08/2024	08/08/2024	Closing Sale	557	2,000,000	3908.82002300000 02	87,800		192,344						(10,725)	192,344			.0002
TRANSPARENT VALUE BLENDED TA1902412		N/A	Equity/Index	CITI-	11/25/2019	10/17/2024	10/17/2024	Closing Sale	408	1,500,000	3893.88317599999 98	88,650		241,595						(14,394)	241,595			.0002
TRANSPARENT VALUE BLENDED TA1902028		N/A	Equity/Index	MS-	09/27/2019	08/27/2024	08/27/2024	Closing Sale	613	2,200,000	3885.80695000000 01	105,556		284,505						(14,078)	284,505			.0002
TRANSPARENT VALUE BLENDED TA1900048		N/A	Equity/Index	CITI-	01/04/2019	01/04/2024	01/04/2024	Closing Sale	1,506	5,000,000	3609.42915399999 99	333,000		558,639						(548)	558,639			.0002
TRANSPARENT VALUE BLENDED TA1901854		N/A	Equity/Index	GS-	08/29/2019	07/17/2024	07/17/2024	Closing Sale	835	3,000,000	3954.09593	116,400		315,419						(12,955)	315,419			.0002
TRANSPARENT VALUE BLENDED TA1902677		N/A	Equity/Index	MS-	12/23/2019	10/25/2024	10/25/2024	Closing Sale	802	3,000,000	3897.50363699999 98	217,500		424,100						(36,722)	424,100			.0002
TRANSPARENT VALUE BLENDED TA1901080		N/A	Equity/Index	MS-	05/09/2019	02/14/2024	02/14/2024	Closing Sale	1,843	6,500,000	3765.01699000000 01	443,300		584,032						(11,223)	584,032			.0002
TRANSPARENT VALUE BLENDED TA1901474		N/A	Equity/Index	MS-	06/28/2019	06/18/2024	06/18/2024	Closing Sale	832	3,000,000	3908.473641	167,400		251,622						(15,604)	251,622			.0002
TRANSPARENT VALUE BLENDED TA1901344		N/A	Equity/Index	CITI-	06/14/2019	06/14/2024	06/14/2024	Closing Sale	1,683	6,000,000	3878.16420000000 02	339,000		490,755						(30,683)	490,755			.0002
TRANSPARENT VALUE BLENDED TA1901056		N/A	Equity/Index	CITI-	05/03/2019	05/03/2024	05/03/2024	Closing Sale	1,319	4,700,000	3874.208963	308,320		332,610						(20,803)	332,610			.0002
TRANSPARENT VALUE BLENDED TA1901151		N/A	Equity/Index	MS-	05/17/2019	05/15/2024	05/15/2024	Closing Sale	1,418	5,000,000	3813.85971800000 02	326,500		562,477						(24,205)	562,477			.0002
TRANSPARENT VALUE BLENDED TA1901453		N/A	Equity/Index	MS-	06/26/2019	06/05/2024	06/05/2024	Closing Sale	840	3,000,000	3856.22334099999 99	172,500		285,902						(14,917)	285,902			.0002
TRANSPARENT VALUE BLENDED TA1901956		N/A	Equity/Index	CITI-	09/13/2019	08/29/2024	08/29/2024	Closing Sale	835	3,000,000	3905.440548	157,200		372,280						(20,954)	372,280			.0002
TRANSPARENT VALUE BLENDED TA1901452		N/A	Equity/Index	MS-	06/26/2019	06/12/2024	06/12/2024	Closing Sale	980	3,500,000	3868.01497999999 99	197,400		307,916						(17,767)	307,916			.0002
TRANSPARENT VALUE BLENDED TA1901309		N/A	Equity/Index	CITI-	06/11/2019	06/07/2024	06/07/2024	Closing Sale	2,108	7,500,000	3880.40756999999 99	426,000		627,641						(36,962)	627,641			.0002
TRANSPARENT VALUE BLENDED TA1901417		N/A	Equity/Index	MS-	06/21/2019	06/20/2024	06/20/2024	Closing Sale	1,166	4,200,000	3924.10789299999 99	228,900		348,374						(21,483)	348,374			.0002
TRANSPARENT VALUE BLENDED TA1902031		N/A	Equity/Index	MS-	09/27/2019	09/11/2024	09/11/2024	Closing Sale	808	2,900,000	3916.31905999999 98	131,921		338,272						(18,543)	338,272			.0002
TRANSPARENT VALUE BLENDED TA1901324		N/A	Equity/Index	JPM-	06/13/2019	06/10/2024	06/10/2024	Closing Sale	841	3,000,000	3882.13188499999 98	169,200		259,615						(14,968)	259,615			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED TA1900879		N/A	Equity/Index	MS-	04/05/2019	04/05/2024	04/05/2024	Closing Sale	2,842	10,000,000	3826.9592630000002	660,000		1,093,504						(34,394)	1,093,504			.0002
TRANSPARENT VALUE BLENDED TA1901812		N/A	Equity/Index	CITI-	08/21/2019	07/23/2024	07/23/2024	Closing Sale	418	1,500,000	3959.4948340000001	60,600		138,140						(6,883)	138,140			.0002
TRANSPARENT VALUE BLENDED TA1901451		N/A	Equity/Index	MS-	06/26/2019	06/17/2024	06/17/2024	Closing Sale	980	3,500,000	3873.374816	196,700		313,781						(18,197)	313,781			.0002
TRANSPARENT VALUE BLENDED TA1900050		N/A	Equity/Index	JPM-	01/07/2019	01/05/2024	01/05/2024	Closing Sale	752	2,500,000	3616.338788	160,000		274,346						(351)	274,346			.0002
TRANSPARENT VALUE BLENDED TA1902678		N/A	Equity/Index	MS-	12/23/2019	10/30/2024	10/30/2024	Closing Sale	401	1,500,000	3918.0897030000001	105,300		204,460						(18,026)	204,460			.0002
TRANSPARENT VALUE BLENDED TA1900319		N/A	Equity/Index	JPM-	02/05/2019	02/05/2024	02/05/2024	Closing Sale	294	1,000,000	3698.610338	70,000		107,223						(1,343)	107,223			.0002
TRANSPARENT VALUE BLENDED TA1900972		N/A	Equity/Index	CITI-	04/24/2019	04/24/2024	04/24/2024	Closing Sale	564	2,000,000	3724.1788499999998	170,200		235,220						(10,632)	235,220			.0002
TRANSPARENT VALUE BLENDED TA1902597		N/A	Equity/Index	CITI-	12/13/2019	09/05/2024	09/05/2024	Closing Sale	405	1,500,000	3925.5598070000001	91,500		165,105						(13,162)	165,105			.0002
TRANSPARENT VALUE BLENDED TA1901808		N/A	Equity/Index	CITI-	08/21/2019	07/15/2024	07/15/2024	Closing Sale	1,115	4,000,000	3983.535265	151,600		357,549						(16,618)	357,549			.0002
TRANSPARENT VALUE BLENDED TA1902401		N/A	Equity/Index	GS-	11/22/2019	09/13/2024	09/13/2024	Closing Sale	1,096	4,000,000	3909.6060440000001	212,800		512,557						(31,076)	512,557			.0002
TRANSPARENT VALUE BLENDED TA1901132		N/A	Equity/Index	JPM-	05/15/2019	05/10/2024	05/10/2024	Closing Sale	2,844	10,000,000	3869.0003379999998	580,000		897,784						(41,429)	897,784			.0002
TRANSPARENT VALUE BLENDED TA1901957		N/A	Equity/Index	CITI-	09/13/2019	08/20/2024	08/20/2024	Closing Sale	835	3,000,000	3892.8597450000002	161,400		352,109						(20,814)	352,109			.0002
TRANSPARENT VALUE BLENDED TA1900411		N/A	Equity/Index	CITI-	02/13/2019	02/13/2024	02/13/2024	Closing Sale	1,453	5,000,000	3741.4861129999999	351,500		471,114						(8,286)	471,114			.0002
TRANSPARENT VALUE BLENDED TA2000052		N/A	Equity/Index	MS-	01/08/2020	11/21/2024	11/21/2024	Closing Sale	532	2,000,000	3951.724091	133,200		314,630						(24,361)	314,630			.0002
TRANSPARENT VALUE BLENDED TA1900785		N/A	Equity/Index	MS-	03/26/2019	03/26/2024	03/26/2024	Closing Sale	951	3,300,000	3771.9893999999999	204,600		424,138						(9,529)	424,138			.0002
TRANSPARENT VALUE BLENDED TA1901508		N/A	Equity/Index	JPM-	07/05/2019	07/03/2024	07/03/2024	Closing Sale	1,234	4,500,000	3980.9002499999998	249,750		284,561						(25,236)	284,561			.0002
TRANSPARENT VALUE BLENDED TA1902711		N/A	Equity/Index	MS-	12/27/2019	10/31/2024	10/31/2024	Closing Sale	800	3,000,000	3919.439734	204,300		387,064						(35,168)	387,064			.0002
TRANSPARENT VALUE BLENDED TA1901791		N/A	Equity/Index	CITI-	08/19/2019	07/10/2024	07/10/2024	Closing Sale	2,286	8,200,000	3955.084245	327,180		650,022						(35,009)	650,022			.0002
TRANSPARENT VALUE BLENDED TA1902032		N/A	Equity/Index	MS-	09/27/2019	09/12/2024	09/12/2024	Closing Sale	808	2,900,000	3917.7549239999998	131,631		351,366						(18,565)	351,366			.0002
TRANSPARENT VALUE BLENDED TA1900624		N/A	Equity/Index	CITI-	03/08/2019	03/08/2024	03/08/2024	Closing Sale	3,504	12,000,000	3724.3819130000002	814,800		1,654,738						(29,946)	1,654,738			.0002
TRANSPARENT VALUE BLENDED TA1901573		N/A	Equity/Index	MS-	07/16/2019	07/16/2024	07/16/2024	Closing Sale	274	1,000,000	3972.8952380000001	58,100		103,830						(6,272)	103,830			.0002

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TRANSPARENT VALUE BLENDED TA1901809		N/A	Equity/Index	CITI-	08/21/2019	07/19/2024	07/19/2024	Closing Sale	920	3,300,000	3950.52452399999 99	134,970		300,183						(15,064)	300,183			.0002
TRANSPARENT VALUE BLENDED TA1900897		N/A	Equity/Index	CITI-	04/10/2019	04/09/2024	04/09/2024	Closing Sale	4,262	15,000,000	3819.61425199999 99	964,500		1,627,269						(52,350)	1,627,269			.0002
TRANSPARENT VALUE BLENDED TA1900548		N/A	Equity/Index	JPM-	02/28/2019	02/28/2024	02/28/2024	Closing Sale	1,152	4,000,000	3777.15828800000 01	281,200		437,786						(8,951)	437,786			.0002
TRANSPARENT VALUE BLENDED TA1901534		N/A	Equity/Index	GS-	07/09/2019	07/09/2024	07/09/2024	Closing Sale	1,238	4,500,000	3953.93249999999 99	253,350		325,629						(26,376)	325,629			.0002
TRANSPARENT VALUE BLENDED TA1900193		N/A	Equity/Index	CITI-	01/23/2019	01/23/2024	01/23/2024	Closing Sale	625	2,100,000	3653.91517500000 01	148,050		238,545						(1,786)	238,545			.0002
TRANSPARENT VALUE BLENDED TA1902402		N/A	Equity/Index	GS-	11/22/2019	09/26/2024	09/26/2024	Closing Sale	548	2,000,000	3913.62113700000 01	106,400		279,279						(16,207)	279,279			.0002
TRANSPARENT VALUE BLENDED TA1902600		N/A	Equity/Index	CITI-	12/13/2019	10/01/2024	10/01/2024	Closing Sale	405	1,500,000	3889.99078899999 99	88,050		219,326						(13,786)	219,326			.0002
TRANSPARENT VALUE BLENDED TA1900853		N/A	Equity/Index	CITI-	04/01/2019	04/01/2024	04/01/2024	Closing Sale	514	1,800,000	3809.96598799999 99	114,300		223,371						(5,699)	223,371			.0002
TRANSPARENT VALUE BLENDED TA1900896		N/A	Equity/Index	CITI-	04/10/2019	03/28/2024	03/28/2024	Closing Sale	4,262	15,000,000	3794.624147	1,009,500		2,003,278						(48,469)	2,003,278			.0002
TRANSPARENT VALUE BLENDED TA2000113		N/A	Equity/Index	CITI-	01/14/2020	12/27/2024	12/27/2024	Closing Sale	789	3,000,000	4073.21727400000 01	165,900		294,746						(33,143)	294,746			.0002
TRANSPARENT VALUE BLENDED TA1901131		N/A	Equity/Index	JPM-	05/15/2019	05/01/2024	05/01/2024	Closing Sale	1,138	4,000,000	3868.64876999999 98	232,400		263,002						(15,528)	263,002			.0002
TRANSPARENT VALUE BLENDED TA1900503		N/A	Equity/Index	MS-	02/22/2019	02/23/2024	02/23/2024	Closing Sale	1,754	6,100,000	3781.63335000000 01	417,850		633,831						(12,148)	633,831			.0002
TRANSPARENT VALUE BLENDED TA2000115		N/A	Equity/Index	CITI-	01/14/2020	12/31/2024	12/31/2024	Closing Sale	526	2,000,000	4069.796957	111,200		186,648						(22,412)	186,648			.0002
TRANSPARENT VALUE BLENDED TA2000219		N/A	Equity/Index	BNP-	01/21/2020	08/15/2024	08/15/2024	Closing Sale	417	1,600,000	3872.66068399999 99	128,000		175,603						(17,441)	175,603			.0002
TRANSPARENT VALUE BLENDED TA1901454		N/A	Equity/Index	MS-	06/26/2019	06/18/2024	06/18/2024	Closing Sale	700	2,500,000	3906.60579899999 99	132,500		212,814						(12,390)	212,814			.0002
TRANSPARENT VALUE BLENDED TA1900523		N/A	Equity/Index	JPM-	02/26/2019	02/26/2024	02/26/2024	Closing Sale	1,038	3,600,000	3772.42005000000 02	245,880		376,975						(7,549)	376,975			.0002
TRANSPARENT VALUE BLENDED TA1900063		N/A	Equity/Index	JPM-	01/08/2019	01/08/2024	01/08/2024	Closing Sale	750	2,500,000	3622.65929999999 98	163,750		285,816						(628)	285,816			.0002
TRANSPARENT VALUE BLENDED TA1902037		N/A	Equity/Index	MS-	09/30/2019	09/19/2024	09/19/2024	Closing Sale	416	1,500,000	3920.83892400000 01	76,350		204,565						(11,027)	204,565			.0002
TRANSPARENT VALUE BLENDED TA1902411		N/A	Equity/Index	CITI-	11/25/2019	10/18/2024	10/18/2024	Closing Sale	408	1,500,000	3903.06339799999 98	87,300		240,681						(14,216)	240,681			.0002
TRANSPARENT VALUE BLENDED TA1900320		N/A	Equity/Index	JPM-	02/05/2019	02/02/2024	02/02/2024	Closing Sale	1,176	4,000,000	3697.24992900000 01	280,800		456,547						(4,934)	456,547			.0002
TRANSPARENT VALUE BLENDED TA1901096		N/A	Equity/Index	JPM-	05/10/2019	05/10/2024	05/10/2024	Closing Sale	2,201	7,800,000	3853.92599999999 99	517,140		727,885						(36,878)	727,885			.0002

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TRANSPARENT VALUE BLENDED TA1901507		N/A	Equity/Index	JPM-	07/05/2019	07/02/2024	07/02/2024	Closing Sale	1,179	4,300,000	3958.6524279999999	248,540		299,713							(24,991)	299,713			.0002
TRANSPARENT VALUE BLENDED TA1900355		N/A	Equity/Index	JPM-	02/08/2019	02/09/2024	02/09/2024	Closing Sale	2,026	6,900,000	3697.9679219999998	472,650		787,183							(10,112)	787,183			.0002
TRANSPARENT VALUE BLENDED TA1902712		N/A	Equity/Index	MS-	12/27/2019	10/24/2024	10/24/2024	Closing Sale	533	2,000,000	3900.6828439999999	140,200		288,607							(23,672)	288,607			.0002
TRANSPARENT VALUE BLENDED TA1902400		N/A	Equity/Index	GS-	11/22/2019	09/20/2024	09/20/2024	Closing Sale	1,096	4,000,000	3914.7161630000001	211,600		548,558							(31,620)	548,558			.0002
TRANSPARENT VALUE BLENDED TA1900128		N/A	Equity/Index	JPM-	01/16/2019	01/16/2024	01/16/2024	Closing Sale	1,493	5,000,000	3642.7204999999999	337,500		532,924							(2,775)	532,924			.0002
TRANSPARENT VALUE BLENDED TA1901859		N/A	Equity/Index	GS-	08/29/2019	08/16/2024	08/16/2024	Closing Sale	835	3,000,000	3889.4160619999998	138,300		342,901							(17,431)	342,901			.0002
TRANSPARENT VALUE BLENDED TA1901308		N/A	Equity/Index	CITI-	06/11/2019	06/11/2024	06/11/2024	Closing Sale	1,040	3,700,000	3870.0873379999998	215,340		323,911							(19,115)	323,911			.0002
TRANSPARENT VALUE BLENDED TA1901200		N/A	Equity/Index	MS-	05/24/2019	05/22/2024	05/22/2024	Closing Sale	2,131	7,500,000	3843.5742599999999	447,750		782,628							(34,934)	782,628			.0002
TRANSPARENT VALUE BLENDED TA1900255		N/A	Equity/Index	JPM-	01/29/2019	01/29/2024	01/29/2024	Closing Sale	357	1,200,000	3659.4940499999998	84,000		145,942							(1,289)	145,942			.0002
TRANSPARENT VALUE BLENDED TA1901232		N/A	Equity/Index	MS-	05/31/2019	05/31/2024	05/31/2024	Closing Sale	1,430	5,000,000	3802.9624880000001	292,000		555,176							(24,187)	555,176			.0002
TRANSPARENT VALUE BLENDED TA1900187		N/A	Equity/Index	CITI-	01/22/2019	01/22/2024	01/22/2024	Closing Sale	655	2,200,000	3651.2725500000001	154,000		247,477							(1,773)	247,477			.0002
TRANSPARENT VALUE BLENDED TA1901081		N/A	Equity/Index	MS-	05/09/2019	01/10/2024	01/10/2024	Closing Sale	851	3,000,000	3653.5654330000002	249,000		296,185							(1,316)	296,185			.0002
TRANSPARENT VALUE BLENDED TA1902023		N/A	Equity/Index	MS-	09/27/2019	08/06/2024	08/06/2024	Closing Sale	501	1,800,000	3872.1662419999998	87,768		183,940							(10,804)	183,940			.0002
TRANSPARENT VALUE BLENDED TA1901217		N/A	Equity/Index	MS-	05/29/2019	05/07/2024	05/07/2024	Closing Sale	572	2,000,000	3820.0649760000001	115,800		192,701							(8,157)	192,701			.0002
TRANSPARENT VALUE BLENDED TA1902034		N/A	Equity/Index	MS-	09/27/2019	09/25/2024	09/25/2024	Closing Sale	1,198	4,300,000	3918.8318220000001	196,080		593,547							(28,857)	593,547			.0002
TRANSPARENT VALUE BLENDED TA1901003		N/A	Equity/Index	CITI-	04/26/2019	03/04/2024	03/04/2024	Closing Sale	3,086	11,000,000	3786.7356930000001	806,300		1,242,750							(28,699)	1,242,750			.0002
TRANSPARENT VALUE BLENDED TA1901002		N/A	Equity/Index	CITI-	04/26/2019	02/20/2024	02/20/2024	Closing Sale	701	2,500,000	3783.884235	182,250		218,284							(5,186)	218,284			.0002
TRANSPARENT VALUE BLENDED TA1900303		N/A	Equity/Index	MS-	02/01/2019	02/02/2024	02/02/2024	Closing Sale	2,096	7,100,000	3683.9258249999998	474,280		841,527							(8,325)	841,527			.0002
TRANSPARENT VALUE BLENDED TA1901506		N/A	Equity/Index	JPM-	07/05/2019	07/01/2024	07/01/2024	Closing Sale	685	2,500,000	3948.4403160000002	147,250		174,650							(14,733)	174,650			.0002
TRANSPARENT VALUE BLENDED TA1902598		N/A	Equity/Index	CITI-	12/13/2019	09/16/2024	09/16/2024	Closing Sale	540	2,000,000	3913.7034680000002	123,200		260,216							(18,391)	260,216			.0002
TRANSPARENT VALUE BLENDED TA1900105		N/A	Equity/Index	MS-	01/11/2019	01/12/2024	01/12/2024	Closing Sale	1,647	5,500,000	3632.422	384,450		624,204							(2,320)	624,204			.0002

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TRANSPARENT VALUE BLENDED TA1900249		N/A	Equity/Index	CITI-	01/28/2019	01/26/2024	01/26/2024	Closing Sale	476	1,600,000	3656.61108800000 01	112,000		189,339						(1,537)	189,339			.0002
TRANSPARENT VALUE BLENDED TA1901532		N/A	Equity/Index	GS-	07/09/2019	07/05/2024	07/05/2024	Closing Sale	825	3,000,000	3973.20224000000 01	161,700		196,903						(16,516)	196,903			.0002
TRANSPARENT VALUE BLENDED TA1901874		N/A	Equity/Index	MS-	08/30/2019	08/07/2024	08/07/2024	Closing Sale	417	1,500,000	3877.822874	67,740		145,668						(8,246)	145,668			.0002
TRANSPARENT VALUE BLENDED TA1901077		N/A	Equity/Index	MS-	05/09/2019	05/09/2024	05/09/2024	Closing Sale	964	3,400,000	3835.55594999999 99	214,200		332,497						(15,157)	332,497			.0002
TRANSPARENT VALUE BLENDED TA1902030		N/A	Equity/Index	MS-	09/27/2019	09/10/2024	09/10/2024	Closing Sale	808	2,900,000	3910.57560400000 01	133,342		342,018						(18,680)	342,018			.0002
TRANSPARENT VALUE BLENDED TA1901531		N/A	Equity/Index	GS-	07/09/2019	07/03/2024	07/03/2024	Closing Sale	413	1,500,000	3975.02014000000 01	80,400		97,577						(8,133)	97,577			.0002
TRANSPARENT VALUE BLENDED TA1900143		N/A	Equity/Index	JPM-	01/17/2019	01/17/2024	01/17/2024	Closing Sale	1,192	4,000,000	3648.90180000000 01	270,800		402,464						(2,379)	402,464			.0002
TRANSPARENT VALUE BLENDED TA1901216		N/A	Equity/Index	MS-	05/29/2019	05/29/2024	05/29/2024	Closing Sale	1,258	4,400,000	3804.32295000000 02	264,440		445,156						(21,590)	445,156			.0002
TRANSPARENT VALUE BLENDED TA1901877		N/A	Equity/Index	MS-	08/30/2019	08/28/2024	08/28/2024	Closing Sale	973	3,500,000	3894.00444199999 99	154,525		441,796						(20,377)	441,796			.0002
TRANSPARENT VALUE BLENDED TA2000053		N/A	Equity/Index	MS-	01/08/2020	11/22/2024	11/22/2024	Closing Sale	1,065	4,000,000	3957.35975000000 01	264,000		642,402						(48,405)	642,402			.0002
TRANSPARENT VALUE BLENDED TA1901878		N/A	Equity/Index	MS-	08/30/2019	08/30/2024	08/30/2024	Closing Sale	834	3,000,000	3910.54559999999 99	128,250		378,465						(17,034)	378,465			.0002
TRANSPARENT VALUE BLENDED TA1901323		N/A	Equity/Index	JPM-	06/13/2019	06/06/2024	06/06/2024	Closing Sale	841	3,000,000	3870.71489900000 01	172,800		268,467						(14,939)	268,467			.0002
TRANSPARENT VALUE BLENDED TA1902403		N/A	Equity/Index	GS-	11/22/2019	09/17/2024	09/17/2024	Closing Sale	411	1,500,000	3922.016333	77,850		193,600						(11,520)	193,600			.0002
TRANSPARENT VALUE BLENDED TA1901001		N/A	Equity/Index	CITI-	04/26/2019	02/16/2024	02/16/2024	Closing Sale	1,403	5,000,000	3782.10207399999 99	368,000		444,183						(9,657)	444,183			.0002
TRANSPARENT VALUE BLENDED TA1902021		N/A	Equity/Index	MS-	09/27/2019	07/18/2024	07/18/2024	Closing Sale	390	1,400,000	3974.11258600000 02	54,838		126,998						(6,229)	126,998			.0002
TRANSPARENT VALUE BLENDED TA1900651		N/A	Equity/Index	JPM-	03/12/2019	03/12/2024	03/12/2024	Closing Sale	1,099	3,800,000	3759.52230000000 01	260,300		497,277						(10,127)	497,277			.0002
TRANSPARENT VALUE BLENDED TA1901765		N/A	Equity/Index	GS-	08/14/2019	07/11/2024	07/11/2024	Closing Sale	1,970	7,000,000	3964.69561699999 99	254,100		587,540						(27,240)	587,540			.0002
TRANSPARENT VALUE BLENDED TA1900124		N/A	Equity/Index	MS-	01/15/2019	01/12/2024	01/12/2024	Closing Sale	837	2,800,000	3638.80544999999 98	188,720		311,877						(1,140)	311,877			.0002
TRANSPARENT VALUE BLENDED TA1901450		N/A	Equity/Index	MS-	06/26/2019	06/25/2024	06/25/2024	Closing Sale	952	3,400,000	3896.24344999999 99	184,280		318,725						(17,781)	318,725			.0002
TRANSPARENT VALUE BLENDED TA1902026		N/A	Equity/Index	MS-	09/27/2019	08/19/2024	08/19/2024	Closing Sale	390	1,400,000	3903.03731800000 01	64,610		159,997						(8,366)	159,997			.0002
TRANSPARENT VALUE BLENDED TA1901079		N/A	Equity/Index	MS-	05/09/2019	05/06/2024	05/06/2024	Closing Sale	1,134	4,000,000	3879.64280000000 01	230,400		305,691						(15,951)	305,691			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED TA1900163		N/A	Equity/Index	JPM-	01/18/2019	01/19/2024	01/19/2024	Closing Sale	2,825	9,500,000	3657.2310000000 02	665,000		1,012,401						(6,570)	1,012,401			.0002
TRANSPARENT VALUE BLENDED TA1901501		N/A	Equity/Index	MS-	07/03/2019	06/28/2024	06/28/2024	Closing Sale	1,370	5,000,000	3924.5578540000 01	295,000		402,471						(29,062)	402,471			.0002
TRANSPARENT VALUE BLENDED TA1901464		N/A	Equity/Index	MS-	06/27/2019	06/27/2024	06/27/2024	Closing Sale	1,813	6,500,000	3899.0213629999 98	363,350		584,938						(35,478)	584,938			.0002
TRANSPARENT VALUE BLENDED TA1902413		N/A	Equity/Index	CITI-	11/25/2019	10/02/2024	10/02/2024	Closing Sale	408	1,500,000	3847.2476449999 99	96,000		238,951						(14,907)	238,951			.0002
TRANSPARENT VALUE BLENDED TA1901057		N/A	Equity/Index	CITI-	05/03/2019	05/01/2024	05/01/2024	Closing Sale	842	3,000,000	3863.5214900000 01	200,100		198,977						(13,296)	198,977			.0002
TRANSPARENT VALUE BLENDED TA1901449		N/A	Equity/Index	MS-	06/26/2019	06/26/2024	06/26/2024	Closing Sale	924	3,300,000	3885.8811000000 01	182,820		308,033						(17,731)	308,033			.0002
TRANSPARENT VALUE BLENDED TA1902410		N/A	Equity/Index	CITI-	11/25/2019	10/14/2024	10/14/2024	Closing Sale	545	2,000,000	3882.4996999999 98	120,200		318,019						(19,348)	318,019			.0002
TRANSPARENT VALUE BLENDED TA1900524		N/A	Equity/Index	JPM-	02/26/2019	02/23/2024	02/23/2024	Closing Sale	1,009	3,500,000	3778.3171659999 98	236,250		367,908						(6,876)	367,908			.0002
TRANSPARENT VALUE BLENDED TA1901505		N/A	Equity/Index	JPM-	07/05/2019	07/05/2024	07/05/2024	Closing Sale	2,139	7,800,000	3966.3115130000 01	445,380		525,088						(45,442)	525,088			.0002
TRANSPARENT VALUE BLENDED TA1900269		N/A	Equity/Index	JPM-	01/30/2019	01/30/2024	01/30/2024	Closing Sale	889	3,000,000	3669.8829380000 02	210,000		363,067						(3,339)	363,067			.0002
TRANSPARENT VALUE BLENDED TA1900945		N/A	Equity/Index	MS-	04/18/2019	04/19/2024	04/19/2024	Closing Sale	2,842	10,000,000	3826.2850130000 02	677,000		784,704						(40,479)	784,704			.0002
TRANSPARENT VALUE BLENDED TA1901574		N/A	Equity/Index	MS-	07/16/2019	07/12/2024	07/12/2024	Closing Sale	1,779	6,500,000	3987.1428620000 02	369,200		546,109						(39,130)	546,109			.0002
TRANSPARENT VALUE BLENDED TA1902027		N/A	Equity/Index	MS-	09/27/2019	08/21/2024	08/21/2024	Closing Sale	613	2,200,000	3904.1142159999 99	101,442		262,382						(13,234)	262,382			.0002
TRANSPARENT VALUE BLENDED TA1902033		N/A	Equity/Index	MS-	09/27/2019	09/23/2024	09/23/2024	Closing Sale	1,003	3,600,000	3918.4728559999 99	164,052		512,840						(23,990)	512,840			.0002
TRANSPARENT VALUE BLENDED TA1901199		N/A	Equity/Index	MS-	05/24/2019	05/24/2024	05/24/2024	Closing Sale	2,386	8,400,000	3823.1578020000 02	519,120		911,934						(41,028)	911,934			.0002
TRANSPARENT VALUE BLENDED TA1901876		N/A	Equity/Index	MS-	08/30/2019	08/22/2024	08/22/2024	Closing Sale	556	2,000,000	3901.91543	86,660		234,398						(11,179)	234,398			.0002
TRANSPARENT VALUE BLENDED TA1901875		N/A	Equity/Index	MS-	08/30/2019	08/14/2024	08/14/2024	Closing Sale	556	2,000,000	3864.5180289999 98	93,080		232,393						(11,648)	232,393			.0002
TRANSPARENT VALUE BLENDED TA1902036		N/A	Equity/Index	MS-	09/30/2019	09/06/2024	09/06/2024	Closing Sale	833	3,000,000	3926.2415129999 99	150,600		325,961						(20,821)	325,961			.0002
TRANSPARENT VALUE BLENDED TA1900356		N/A	Equity/Index	JPM-	02/08/2019	01/02/2024	01/02/2024	Closing Sale	1,410	4,800,000	3610.456158	379,200		554,759						(212)	554,759			.0002
TRANSPARENT VALUE BLENDED TA1900455		N/A	Equity/Index	JPM-	02/19/2019	02/16/2024	02/16/2024	Closing Sale	893	3,100,000	3775.4846250000 01	212,350		288,649						(5,364)	288,649			.0002
TRANSPARENT VALUE BLENDED TA1901078		N/A	Equity/Index	MS-	05/09/2019	03/20/2024	03/20/2024	Closing Sale	1,418	5,000,000	3780.8882560000 02	339,000		629,921						(15,105)	629,921			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED TA1901218		N/A	Equity/Index	MS-	05/29/2019	05/17/2024	05/17/2024	Closing Sale	2,859	10,000,000	3824.9624950000002	577,000		1,118,525						(43,601)	1,118,525			.0002
TRANSPARENT VALUE BLENDED TA1902035		N/A	Equity/Index	MS-	09/27/2019	09/27/2024	09/27/2024	Closing Sale	1,086	3,900,000	3903.7552500000002	183,495		575,248						(27,177)	575,248			.0002
TRANSPARENT VALUE BLENDED TA1902599		N/A	Equity/Index	CITI-	12/13/2019	09/30/2024	09/30/2024	Closing Sale	405	1,500,000	3918.1495949999999	93,000		210,895						(14,516)	210,895			.0002
TRANSPARENT VALUE BLENDED TA1900999		N/A	Equity/Index	CITI-	04/26/2019	04/26/2024	04/26/2024	Closing Sale	2,525	9,000,000	3870.8536920000001	583,200		640,953						(37,110)	640,953			.0002
TRANSPARENT VALUE BLENDED TA1901150		N/A	Equity/Index	MS-	05/17/2019	05/17/2024	05/17/2024	Closing Sale	2,268	8,000,000	3835.7277749999998	502,400		863,076						(37,756)	863,076			.0002
TRANSPARENT VALUE BLENDED TA1901133		N/A	Equity/Index	CITI-	05/16/2019	05/16/2024	05/16/2024	Closing Sale	1,415	5,000,000	3842.3484749999998	310,000		520,129						(23,127)	520,129			.0002
TRANSPARENT VALUE BLENDED TA1901503		N/A	Equity/Index	MS-	07/03/2019	06/21/2024	06/21/2024	Closing Sale	411	1,500,000	3922.7334970000002	88,500		125,543						(8,410)	125,543			.0002
TRANSPARENT VALUE BLENDED TA1901155		N/A	Equity/Index	MS-	05/20/2019	05/20/2024	05/20/2024	Closing Sale	653	2,300,000	3828.8047499999998	145,360		250,799						(11,151)	250,799			.0002
TRANSPARENT VALUE BLENDED TA1901244		N/A	Equity/Index	CITI-	06/03/2019	06/03/2024	06/03/2024	Closing Sale	856	3,000,000	3811.9832999999999	169,800		317,327						(14,328)	317,327			.0002
TRANSPARENT VALUE BLENDED TA1901533		N/A	Equity/Index	GS-	07/09/2019	07/08/2024	07/08/2024	Closing Sale	1,375	5,000,000	3959.3861999999999	278,000		363,335						(28,806)	363,335			.0002
TRANSPARENT VALUE BLENDED TA1902022		N/A	Equity/Index	MS-	09/27/2019	07/29/2024	07/29/2024	Closing Sale	390	1,400,000	3993.137784	53,018		116,843						(6,315)	116,843			.0002
TRANSPARENT VALUE BLENDED TA1900821		N/A	Equity/Index	JPM-	03/29/2019	03/28/2024	03/28/2024	Closing Sale	2,064	7,200,000	3793.212	457,200		973,233						(21,831)	973,233			.0002
TRANSPARENT VALUE BLENDED TA1901097		N/A	Equity/Index	JPM-	05/10/2019	05/08/2024	05/08/2024	Closing Sale	1,129	4,000,000	3862.0768320000002	260,800		333,618						(18,332)	333,618			.0002
TRANSPARENT VALUE BLENDED TA1900280		N/A	Equity/Index	CITI-	01/31/2019	01/31/2024	01/31/2024	Closing Sale	1,182	4,000,000	3679.5062250000001	273,200		429,564						(4,498)	429,564			.0002
TRANSPARENT VALUE BLENDED TA1900710		N/A	Equity/Index	MS-	03/15/2019	03/15/2024	03/15/2024	Closing Sale	2,277	7,900,000	3774.9227040000001	537,200		912,286						(21,806)	912,286			.0002
TRANSPARENT VALUE BLENDED TA1900549		N/A	Equity/Index	JPM-	02/28/2019	02/27/2024	02/27/2024	Closing Sale	1,727	6,000,000	3777.8529370000001	421,200		637,444						(13,184)	637,444			.0002
TRANSPARENT VALUE BLENDED TA1901473		N/A	Equity/Index	MS-	06/28/2019	06/28/2024	06/28/2024	Closing Sale	1,665	6,000,000	3919.6468880000002	330,000		497,095						(32,403)	497,095			.0002
TRANSPARENT VALUE BLENDED TA1901028		N/A	Equity/Index	MS-	04/30/2019	04/12/2024	04/12/2024	Closing Sale	2,100	7,500,000	3853.4855520000001	513,000		572,423						(28,957)	572,423			.0002
TRANSPARENT VALUE BLENDED TA1900989		N/A	Equity/Index	MS-	04/25/2019	04/25/2024	04/25/2024	Closing Sale	1,974	7,000,000	3830.76	488,600		585,044						(30,822)	585,044			.0002
TRANSPARENT VALUE BLENDED TA1901502		N/A	Equity/Index	MS-	07/03/2019	06/03/2024	06/03/2024	Closing Sale	411	1,500,000	3816.5558900000001	105,150		150,546						(9,036)	150,546			.0002
TRANSPARENT VALUE BLENDED TA1901856		N/A	Equity/Index	GS-	08/29/2019	08/01/2024	08/01/2024	Closing Sale	417	1,500,000	3936.4886329999999	61,350		151,475						(7,284)	151,475			.0002

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TRANSPARENT VALUE BLENDED TA1901814		N/A	Equity/Index	CITI-	08/21/2019	08/02/2024	08/02/2024	Closing Sale	697	2,500,000	3921.1019070000002	111,250		246,532						(13,182)	246,532			.0002
TRANSPARENT VALUE BLENDED TA1900917		N/A	Equity/Index	CITI-	04/15/2019	04/15/2024	04/15/2024	Closing Sale	2,831	10,000,000	3841.9602380000001	661,000		749,912						(38,030)	749,912			.0002
TRANSPARENT VALUE BLENDED TA1902029		N/A	Equity/Index	MS-	09/27/2019	09/04/2024	09/04/2024	Closing Sale	390	1,400,000	3921.3445839999999	62,804		166,080						(8,618)	166,080			.0002
TRANSPARENT VALUE BLENDED TA1901251		N/A	Equity/Index	CITI-	06/04/2019	06/04/2024	06/04/2024	Closing Sale	707	2,500,000	3843.0684000000001	145,625		241,273						(12,368)	241,273			.0002
TRANSPARENT VALUE BLENDED TA1901416		N/A	Equity/Index	MS-	06/21/2019	06/14/2024	06/14/2024	Closing Sale	1,721	6,200,000	3875.466394	368,900		506,556						(33,518)	506,556			.0002
TRANSPARENT VALUE BLENDED TA1900357		N/A	Equity/Index	JPM-	02/08/2019	01/03/2024	01/03/2024	Closing Sale	1,175	4,000,000	3603.645904	324,000		447,195						(363)	447,195			.0002
TRANSPARENT VALUE BLENDED TA1901415		N/A	Equity/Index	MS-	06/21/2019	06/21/2024	06/21/2024	Closing Sale	2,248	8,100,000	3918.342975	446,310		696,392						(42,109)	696,392			.0002
TRANSPARENT VALUE BLENDED TA1900854		N/A	Equity/Index	CITI-	04/01/2019	03/22/2024	03/22/2024	Closing Sale	1,427	5,000,000	3757.0643909999999	350,500		660,723						(15,642)	660,723			.0002
TRANSPARENT VALUE BLENDED TA1901058		N/A	Equity/Index	CITI-	05/03/2019	05/02/2024	05/02/2024	Closing Sale	1,684	6,000,000	3861.7402440000001	402,600		414,013						(26,958)	414,013			.0002
TRANSPARENT VALUE BLENDED TA1902601		N/A	Equity/Index	CITI-	12/13/2019	10/03/2024	10/03/2024	Closing Sale	540	2,000,000	3861.8319839999999	123,000		298,165						(19,377)	298,165			.0002
TRANSPARENT VALUE BLENDED TA1901000		N/A	Equity/Index	CITI-	04/26/2019	02/06/2024	02/06/2024	Closing Sale	898	3,200,000	3705.4691509999998	268,160		332,931						(5,539)	332,931			.0002
TRANSPARENT VALUE BLENDED TA1900111		N/A	Equity/Index	MS-	01/14/2019	01/12/2024	01/12/2024	Closing Sale	1,497	5,000,000	3631.2614629999998	335,500		569,377						(2,026)	569,377			.0002
TRANSPARENT VALUE BLENDED TA1900573		N/A	Equity/Index	MS-	03/01/2019	03/01/2024	03/01/2024	Closing Sale	1,770	6,200,000	3808.3434379999999	437,100		667,255						(14,386)	667,255			.0002
TRANSPARENT VALUE BLENDED TA1901857		N/A	Equity/Index	GS-	08/29/2019	08/05/2024	08/05/2024	Closing Sale	557	2,000,000	3841.2654940000002	102,200		208,351						(12,334)	208,351			.0002
TRANSPARENT VALUE BLENDED TA1902408		N/A	Equity/Index	CITI-	11/25/2019	10/04/2024	10/04/2024	Closing Sale	1,089	4,000,000	3896.820847	232,800		574,478						(36,371)	574,478			.0002
TRANSPARENT VALUE BLENDED TA1900941		N/A	Equity/Index	CITI-	04/17/2019	03/01/2024	03/01/2024	Closing Sale	1,992	7,000,000	3799.7022029999998	473,200		768,046						(15,995)	768,046			.0002
TRANSPARENT VALUE BLENDED TA1901029		N/A	Equity/Index	MS-	04/30/2019	04/29/2024	04/29/2024	Closing Sale	1,680	6,000,000	3884.2020000000002	394,200		422,964						(25,718)	422,964			.0002
TRANSPARENT VALUE BLENDED TA1901811		N/A	Equity/Index	CITI-	08/21/2019	07/31/2024	07/31/2024	Closing Sale	557	2,000,000	3952.3185859999999	82,600		202,474						(9,707)	202,474			.0002
TRANSPARENT VALUE BLENDED TA1900479		N/A	Equity/Index	JPM-	02/21/2019	02/21/2024	02/21/2024	Closing Sale	1,039	3,600,000	3766.2658999999999	251,280		351,976						(7,034)	351,976			.0002
TRANSPARENT VALUE BLENDED TA1901322		N/A	Equity/Index	JPM-	06/13/2019	06/13/2024	06/13/2024	Closing Sale	1,401	5,000,000	3879.9911999999999	283,500		421,774						(25,504)	421,774			.0002
TRANSPARENT VALUE BLENDED TA1901855		N/A	Equity/Index	GS-	08/29/2019	07/30/2024	07/30/2024	Closing Sale	557	2,000,000	3977.0932170000001	74,000		178,884						(8,713)	178,884			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED TA1900342		N/A	Equity/Index	MS-	02/07/2019	02/07/2024	02/07/2024	Closing Sale	971	3,300,000	3694.5398249999998	227,700		374,497						(4,624)	374,497			.0002
TRANSPARENT VALUE BLENDED TA1900228		N/A	Equity/Index	JPM-	01/25/2019	01/26/2024	01/26/2024	Closing Sale	1,933	6,500,000	3657.3049129999999	455,000		767,703						(6,240)	767,703			.0002
TRANSPARENT VALUE BLENDED TA1902024		N/A	Equity/Index	MS-	09/27/2019	08/12/2024	08/12/2024	Closing Sale	390	1,400,000	3887.9607460000002	66,346		145,131						(8,363)	145,131			.0002
TRANSPARENT VALUE BLENDED TA1900887		N/A	Equity/Index	CITI-	04/09/2019	03/01/2024	03/01/2024	Closing Sale	1,424	5,000,000	3798.1954730000002	323,000		551,171						(10,851)	551,171			.0002
TRANSPARENT VALUE BLENDED TA1901004		N/A	Equity/Index	CITI-	04/26/2019	04/03/2024	04/03/2024	Closing Sale	2,806	10,000,000	3818.8145909999998	700,000		1,124,838						(36,167)	1,124,838			.0002
TRANSPARENT VALUE BLENDED TA1902409		N/A	Equity/Index	CITI-	11/25/2019	10/11/2024	10/11/2024	Closing Sale	545	2,000,000	3886.906207	120,400		308,425						(19,210)	308,425			.0002
TRANSPARENT VALUE BLENDED TA1901475		N/A	Equity/Index	MS-	06/28/2019	06/10/2024	06/10/2024	Closing Sale	416	1,500,000	3892.6148400000002	85,950		124,131						(7,666)	124,131			.0002
UBSMAI5 INDEX 1 YR TA2304699		N/A	Equity/Index	UBS-	05/11/2023	04/08/2024	04/08/2024	Closing Sale	1,240	621,408	502.88	11,053		20,762		11,053					9,709			.0002
UBSMAI5 INDEX 1 YR TA2305537		N/A	Equity/Index	UBS-	06/16/2023	06/13/2024	06/13/2024	Closing Sale	755	382,628	506.57	7,709		14,027		7,709					6,319			.0002
UBSMAI5 INDEX 1 YR TA2309204		N/A	Equity/Index	UBS-	12/15/2023	12/06/2024	12/06/2024	Closing Sale	286	143,403	492.42	4,125		6,173		4,125					2,048			.0002
UBSMAI5 INDEX 1 YR TA2305255		N/A	Equity/Index	UBS-	06/07/2023	06/06/2024	06/06/2024	Closing Sale	719	361,334	506.22	6,110		13,250		6,110					7,140			.0002
UBSMAI5 INDEX 1 YR TA2304681		N/A	Equity/Index	UBS-	05/10/2023	04/26/2024	04/26/2024	Closing Sale	1,267	637,111	506.52	10,701		14,685		10,701					3,984			.0002
UBSMAI5 INDEX 1 YR TA2307898		N/A	Equity/Index	UBS-	10/02/2023	09/27/2024	09/27/2024	Closing Sale	488	236,957	484.44	4,942		17,483		4,942					12,541			.0002
UBSMAI5 INDEX 1 YR TA2306451		N/A	Equity/Index	UBS-	07/21/2023	07/19/2024	07/19/2024	Closing Sale	1,008	508,936	507.05	9,258		19,397		9,258					10,139			.0002
UBSMAI5 INDEX 1 YR TA2306801		N/A	Equity/Index	UBS-	08/08/2023	08/07/2024	08/07/2024	Closing Sale	1,700	853,045	503.09	16,111		21,260		16,111					5,149			.0002
UBSMAI5 INDEX 1 YR TA2309302		N/A	Equity/Index	UBS-	12/21/2023	11/22/2024	11/22/2024	Closing Sale	590	294,755	490.35	8,452		10,246		8,452					1,794			.0002
UBSMAI5 INDEX 1 YR TA2303923		N/A	Equity/Index	UBS-	03/23/2023	02/28/2024	02/28/2024	Closing Sale	919	459,481	509.06	5,881		589		5,881					(5,292)			.0002
UBSMAI5 INDEX 1 YR TA2305487		N/A	Equity/Index	UBS-	06/15/2023	05/23/2024	05/23/2024	Closing Sale	1,190	603,370	507.51	11,489		14,157		11,489					2,668			.0002
UBSMAI5 INDEX 1 YR TA2308282		N/A	Equity/Index	UBS-	10/24/2023	10/18/2024	10/18/2024	Closing Sale	397	190,962	482.91	3,478		13,393		3,478					9,915			.0002
UBSMAI5 INDEX 1 YR TA2303924		N/A	Equity/Index	UBS-	03/23/2023	03/20/2024	03/20/2024	Closing Sale	520	259,989	498.3	5,605		11,102		5,605					5,498			.0002
UBSMAI5 INDEX 1 YR TA2308807		N/A	Equity/Index	UBS-	11/24/2023	11/15/2024	11/15/2024	Closing Sale	543	266,304	489.41	5,515		9,640		5,515					4,124			.0002
UBSMAI5 INDEX 1 YR TA2308086		N/A	Equity/Index	UBS-	10/11/2023	10/09/2024	10/09/2024	Closing Sale	1,096	533,267	482.95	12,424		39,129		12,424					26,705			.0002
UBSMAI5 INDEX 1 YR TA2304875		N/A	Equity/Index	UBS-	05/18/2023	04/26/2024	04/26/2024	Closing Sale	1,304	658,354	502.14	14,423		20,825		14,423					6,403			.0002
UBSMAI5 INDEX 1 YR TA2309201		N/A	Equity/Index	UBS-	12/15/2023	11/08/2024	11/08/2024	Closing Sale	180	90,254	487.32	3,095		4,630		3,095					1,535			.0002
UBSMAI5 INDEX 1 YR TA2303726		N/A	Equity/Index	UBS-	03/10/2023	03/08/2024	03/08/2024	Closing Sale	1,170	593,028	510.5	10,086		5,267		10,086					(4,820)			.0002
UBSMAI5 INDEX 1 YR TA2308359		N/A	Equity/Index	UBS-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	1,220	582,164	480.45	9,997		38,170		9,997					28,173			.0002
UBSMAI5 INDEX 1 YR TA2307489		N/A	Equity/Index	UBS-	09/11/2023	08/27/2024	08/27/2024	Closing Sale	669	335,179	498.93	7,194		14,091		7,194					6,897			.0002
UBSMAI5 INDEX 1 YR TA2306162		N/A	Equity/Index	UBS-	07/13/2023	07/11/2024	07/11/2024	Closing Sale	585	296,894	504.95	6,588		14,761		6,588					8,173			.0002
UBSMAI5 INDEX 1 YR TA2307126		N/A	Equity/Index	UBS-	08/25/2023	08/15/2024	08/15/2024	Closing Sale	400	199,571	501.1	3,582		7,019		3,582					3,437			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAIA5 INDEX 1 YR TA2309304		N/A	Equity/Index	UBS	12/21/2023	12/19/2024	12/19/2024	Expiration	843	421,150	502.81	7,341				7,341					(7,341)			.0002
UBSMAIA5 INDEX 1 YR TA2305272		N/A	Equity/Index	UBS	06/08/2023	05/20/2024	05/20/2024	Closing Sale	560	281,232	504.92	4,875		8,831		4,875					3,956			.0002
UBSMAIA5 INDEX 1 YR TA2304307		N/A	Equity/Index	UBS	04/17/2023	04/10/2024	04/10/2024	Closing Sale	1,575	793,668	502.41	16,866		22,887		16,866					6,021			.0002
UBSMAIA5 INDEX 1 YR TA2307599		N/A	Equity/Index	UBS	09/18/2023	08/16/2024	08/16/2024	Closing Sale	970	482,495	498.54	8,772		19,212		8,772					10,440			.0002
UBSMAIA5 INDEX 1 YR TA2305271		N/A	Equity/Index	UBS	06/08/2023	06/06/2024	06/06/2024	Closing Sale	2,840	1,426,250	506.22	23,944		52,338		23,944					28,394			.0002
UBSMAIA5 INDEX 1 YR TA2306567		N/A	Equity/Index	UBS	07/26/2023	07/08/2024	07/08/2024	Closing Sale	243	122,980	503.92	2,641		6,550		2,641					3,909			.0002
UBSMAIA5 INDEX 1 YR TA2308869		N/A	Equity/Index	UBS	11/27/2023	11/21/2024	11/21/2024	Closing Sale	1,052	514,866	491.03	9,525		14,812		9,525					5,287			.0002
UBSMAIA5 INDEX 1 YR TA2304407		N/A	Equity/Index	UBS	04/24/2023	04/05/2024	04/05/2024	Closing Sale	1,014	513,346	503.68	11,233		14,861		11,233					3,628			.0002
UBSMAIA5 INDEX 1 YR TA2305998		N/A	Equity/Index	UBS	07/07/2023	07/05/2024	07/05/2024	Closing Sale	993	500,394	504.36	9,793		27,497		9,793					17,704			.0002
UBSMAIA5 INDEX 1 YR TA2304251		N/A	Equity/Index	UBS	04/13/2023	04/11/2024	04/11/2024	Closing Sale	1,800	906,281	502.38	19,009		28,776		19,009					9,766			.0002
UBSMAIA5 INDEX 1 YR TA2307950		N/A	Equity/Index	UBS	10/05/2023	09/20/2024	09/20/2024	Closing Sale	670	323,286	488.97	4,688		18,229		4,688					13,542			.0002
UBSMAIA5 INDEX 1 YR TA2304088		N/A	Equity/Index	UBS	04/03/2023	03/13/2024	03/13/2024	Closing Sale	437	220,384	505.37	4,119		5,683		4,119					1,564			.0002
UBSMAIA5 INDEX 1 YR TA2304089		N/A	Equity/Index	UBS	04/03/2023	03/28/2024	03/28/2024	Closing Sale	1,517	765,041	502.11	16,770		31,778		16,770					15,009			.0002
UBSMAIA5 INDEX 1 YR TA2306396		N/A	Equity/Index	UBS	07/19/2023	07/17/2024	07/17/2024	Closing Sale	1,580	801,131	507.65	15,594		38,089		15,594					22,495			.0002
UBSMAIA5 INDEX 1 YR TA2304878		N/A	Equity/Index	UBS	05/18/2023	05/16/2024	05/16/2024	Closing Sale	1,609	812,340	500.83	19,207		35,524		19,207					16,317			.0002
UBSMAIA5 INDEX 1 YR TA2308576		N/A	Equity/Index	UBS	11/10/2023	11/07/2024	11/07/2024	Closing Sale	200	97,463	487.27	1,948		5,085		1,948					3,138			.0002
UBSMAIA5 INDEX 1 YR TA2303814		N/A	Equity/Index	UBS	03/17/2023	02/12/2024	02/12/2024	Expiration	1,600	796,882	513.53	7,232				7,232					(7,232)			.0002
UBSMAIA5 INDEX 1 YR TA2308706		N/A	Equity/Index	UBS	11/17/2023	11/08/2024	11/08/2024	Closing Sale	350	171,294	487.32	3,720		9,004		3,720					5,283			.0002
UBSMAIA5 INDEX 1 YR TA2303993		N/A	Equity/Index	UBS	03/27/2023	03/01/2024	03/01/2024	Expiration	500	250,866	511.54	3,081				3,081					(3,081)			.0002
UBSMAIA5 INDEX 1 YR TA2307561		N/A	Equity/Index	UBS	09/15/2023	09/12/2024	09/12/2024	Closing Sale	1,186	591,972	498.98	11,819		17,507		11,819					5,688			.0002
UBSMAIA5 INDEX 1 YR TA2307325		N/A	Equity/Index	UBS	08/31/2023	08/16/2024	08/16/2024	Closing Sale	540	271,192	500.29	5,780		9,750		5,780					3,970			.0002
UBSMAIA5 INDEX 1 YR TA2306244		N/A	Equity/Index	UBS	07/14/2023	07/12/2024	07/12/2024	Closing Sale	1,211	614,970	507.51	12,446		30,261		12,446					17,815			.0002
UBSMAIA5 INDEX 1 YR TA2308129		N/A	Equity/Index	UBS	10/13/2023	10/11/2024	10/11/2024	Closing Sale	454	220,372	486.56	4,175		14,694		4,175					10,519			.0002
UBSMAIA5 INDEX 1 YR TA2307398		N/A	Equity/Index	UBS	09/05/2023	08/30/2024	08/30/2024	Closing Sale	1,027	515,294	501.58	10,308		18,376		10,308					8,068			.0002
UBSMAIA5 INDEX 1 YR TA2308707		N/A	Equity/Index	UBS	11/17/2023	11/14/2024	11/14/2024	Closing Sale	442	216,319	489.36	4,325		8,677		4,325					4,352			.0002
UBSMAIA5 INDEX 1 YR TA2306452		N/A	Equity/Index	UBS	07/21/2023	07/09/2024	07/09/2024	Closing Sale	200	100,979	503.92	2,076		5,096		2,076					3,020			.0002
UBSMAIA5 INDEX 1 YR TA2306246		N/A	Equity/Index	UBS	07/14/2023	06/28/2024	06/28/2024	Closing Sale	460	233,597	505.44	5,073		8,596		5,073					3,523			.0002
UBSMAIA5 INDEX 1 YR TA2306954		N/A	Equity/Index	UBS	08/16/2023	08/09/2024	08/09/2024	Closing Sale	7,271	3,637,590	499.91	73,313		128,344		73,313					55,031			.0002
UBSMAIA5 INDEX 1 YR TA2307739		N/A	Equity/Index	UBS	09/25/2023	08/30/2024	08/30/2024	Closing Sale	634	310,824	502.29	3,365		10,894		3,365					7,530			.0002
UBSMAIA5 INDEX 1 YR TA2308902		N/A	Equity/Index	UBS	11/29/2023	11/01/2024	11/01/2024	Closing Sale	950	467,405	487.99	10,806		18,104		10,806					7,298			.0002
UBSMAIA5 INDEX 1 YR TA2308904		N/A	Equity/Index	UBS	11/29/2023	11/27/2024	11/27/2024	Closing Sale	340	167,282	489.42	3,739		6,855		3,739					3,115			.0002
UBSMAIA5 INDEX 1 YR TA2307210		N/A	Equity/Index	UBS	08/29/2023	08/28/2024	08/28/2024	Closing Sale	1,055	529,223	500.18	11,212		20,270		11,212					9,058			.0002
UBSMAIA5 INDEX 1 YR TA2306164		N/A	Equity/Index	UBS	07/13/2023	06/14/2024	06/14/2024	Closing Sale	392	198,945	506.66	3,976		6,325		3,976					2,348			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAIA5 INDEX 1 YR TA2308088		N/A	Equity/Index	UBS	10/11/2023	09/18/2024	09/18/2024	Closing Sale	352	171,268	497.42	1,971		6,316		1,971					4,345			0002
UBSMAIA5 INDEX 1 YR TA2306851		N/A	Equity/Index	UBS	08/10/2023	08/08/2024	08/08/2024	Closing Sale	775	389,117	502.74	7,521		10,830		7,521					3,309			0002
UBSMAIA5 INDEX 1 YR TA2306594		N/A	Equity/Index	UBS	07/28/2023	06/28/2024	06/28/2024	Closing Sale	400	202,405	505.57	3,975		7,423		3,975					3,448			0002
UBSMAIA5 INDEX 1 YR TA2306828		N/A	Equity/Index	UBS	08/09/2023	08/01/2024	08/01/2024	Closing Sale	600	299,775	505	4,660		10,875		4,660					6,215			0002
UBSMAIA5 INDEX 1 YR TA2305455		N/A	Equity/Index	UBS	06/14/2023	06/12/2024	06/12/2024	Closing Sale	583	295,300	505.37	6,194		12,415		6,194					6,221			0002
UBSMAIA5 INDEX 1 YR TA2308995		N/A	Equity/Index	UBS	12/04/2023	11/22/2024	11/22/2024	Closing Sale	482	237,753	490.6	5,281		8,250		5,281					2,969			0002
UBSMAIA5 INDEX 1 YR TA2309149		N/A	Equity/Index	UBS	12/12/2023	11/27/2024	11/27/2024	Closing Sale	703	349,060	489.91	9,101		13,829		9,101					4,728			0002
UBSMAIA5 INDEX 1 YR TA2308393		N/A	Equity/Index	UBS	10/30/2023	10/25/2024	10/25/2024	Closing Sale	931	445,653	484.24	6,833		25,599		6,833					18,766			0002
UBSMAIA5 INDEX 1 YR TA2309016		N/A	Equity/Index	UBS	12/05/2023	11/11/2024	11/11/2024	Closing Sale	150	73,882	487.31	1,808		3,671		1,808					1,863			0002
UBSMAIA5 INDEX 1 YR TA2306708		N/A	Equity/Index	UBS	08/03/2023	08/01/2024	08/01/2024	Closing Sale	1,245	626,236	505.27	11,309		22,230		11,309					10,921			0002
UBSMAIA5 INDEX 1 YR TA2308130		N/A	Equity/Index	UBS	10/13/2023	10/10/2024	10/10/2024	Closing Sale	1,411	684,901	485.38	13,655		46,081		13,655					32,425			0002
UBSMAIA5 INDEX 1 YR TA2305981		N/A	Equity/Index	UBS	07/06/2023	07/05/2024	07/05/2024	Closing Sale	2,098	1,058,156	506.17	19,516		54,299		19,516					34,783			0002
UBSMAIA5 INDEX 1 YR TA2305536		N/A	Equity/Index	UBS	06/16/2023	06/14/2024	06/14/2024	Closing Sale	945	478,918	506.52	9,677		15,380		9,677					5,703			0002
UBSMAIA5 INDEX 1 YR TA2309461		N/A	Equity/Index	UBS	12/29/2023	12/10/2024	12/10/2024	Closing Sale	104	52,046	494.31	1,328		1,675		1,328					347			0002
UBSMAIA5 INDEX 1 YR TA2305488		N/A	Equity/Index	UBS	06/15/2023	05/31/2024	05/31/2024	Closing Sale	784	397,515	506.03	8,158		13,508		8,158					5,350			0002
UBSMAIA5 INDEX 1 YR TA2309013		N/A	Equity/Index	UBS	12/05/2023	11/05/2024	11/05/2024	Closing Sale	260	128,062	487.99	3,027		5,524		3,027					2,497			0002
UBSMAIA5 INDEX 1 YR TA2309205		N/A	Equity/Index	UBS	12/15/2023	12/12/2024	12/12/2024	Closing Sale	117	58,665	496.53	1,440		1,601		1,440					161			0002
UBSMAIA5 INDEX 1 YR TA2305014		N/A	Equity/Index	UBS	05/24/2023	05/22/2024	05/22/2024	Closing Sale	900	452,090	504.99	8,038		12,753		8,038					4,716			0002
UBSMAIA5 INDEX 1 YR TA2306242		N/A	Equity/Index	UBS	07/14/2023	03/08/2024	03/08/2024	Closing Sale	425	215,823	506.86	3,742		3,460		3,742					(282)			0002
UBSMAIA5 INDEX 1 YR TA2305013		N/A	Equity/Index	UBS	05/24/2023	05/17/2024	05/17/2024	Closing Sale	1,000	502,322	504.92	8,887		15,481		8,887					6,594			0002
UBSMAIA5 INDEX 1 YR TA2307951		N/A	Equity/Index	UBS	10/05/2023	09/09/2024	09/09/2024	Closing Sale	366	176,601	499.88	1,441		5,044		1,441					3,603			0002
UBSMAIA5 INDEX 1 YR TA2303492		N/A	Equity/Index	UBS	02/22/2023	02/16/2024	02/16/2024	Expiration	1,500	764,629	512.53	13,460				13,460					(13,460)			0002
UBSMAIA5 INDEX 1 YR TA2400048		N/A	Equity/Index	UBS	01/05/2024	12/12/2024	12/12/2024	Closing Sale	443	219,345	496.53		4,015	6,062		4,015					2,047			0002
UBSMAIA5 INDEX 1 YR TA2303383		N/A	Equity/Index	UBS	02/13/2023	02/02/2024	02/02/2024	Expiration	553	284,189	513.85	5,612				5,612					(5,612)			0002
UBSMAIA5 INDEX 1 YR TA2307671		N/A	Equity/Index	UBS	09/22/2023	09/13/2024	09/13/2024	Closing Sale	300	146,861	498.83	1,878		4,557		1,878					2,680			0002
UBSMAIA5 INDEX 1 YR TA2304677		N/A	Equity/Index	UBS	05/10/2023	05/01/2024	05/01/2024	Closing Sale	4,898	2,462,958	506.44	41,856		46,819		41,856					4,963			0002
UBSMAIA5 INDEX 1 YR TA2306588		N/A	Equity/Index	UBS	07/28/2023	07/12/2024	07/12/2024	Closing Sale	340	172,044	505.79	3,406		9,081		3,406					5,675			0002
UBSMAIA5 INDEX 1 YR TA2307854		N/A	Equity/Index	UBS	09/29/2023	09/27/2024	09/27/2024	Closing Sale	400	193,802	483.99	3,955		14,510		3,955					10,555			0002
UBSMAIA5 INDEX 1 YR TA2305257		N/A	Equity/Index	UBS	06/07/2023	06/05/2024	06/05/2024	Closing Sale	1,010	507,576	507.68	8,017		16,703		8,017					8,686			0002
UBSMAIA5 INDEX 1 YR TA2400206		N/A	Equity/Index	UBS	01/12/2024	12/13/2024	12/13/2024	Closing Sale	440	218,651	499.95		3,685	3,739		3,685					53			0002
UBSMAIA5 INDEX 1 YR TA2308332		N/A	Equity/Index	UBS	10/26/2023	10/23/2024	10/23/2024	Closing Sale	1,185	566,261	480.68	9,870		35,473		9,870					25,603			0002
UBSMAIA5 INDEX 1 YR TA2308224		N/A	Equity/Index	UBS	10/19/2023	10/17/2024	10/17/2024	Closing Sale	620	299,401	486.21	5,132		18,450		5,132					13,319			0002
UBSMAIA5 INDEX 1 YR TA2307130		N/A	Equity/Index	UBS	08/25/2023	08/22/2024	08/22/2024	Closing Sale	507	252,956	499.94	4,822		9,428		4,822					4,606			0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAIA5 INDEX 1 YR TA2305061		N/A	Equity/Index	UBS	05/26/2023	05/23/2024	05/23/2024	Closing Sale	1,091	552,161	504.7	11,585		16,045		11,585					4,460			.0002
UBSMAIA5 INDEX 1 YR TA2309267		N/A	Equity/Index	UBS	12/19/2023	12/02/2024	12/02/2024	Closing Sale	245	123,188	493.45	3,565		4,234		3,565					669			.0002
UBSMAIA5 INDEX 1 YR TA2305012		N/A	Equity/Index	UBS	05/24/2023	05/17/2024	05/17/2024	Closing Sale	2,000	1,004,643	502.6	19,680		35,602		19,680					15,923			.0002
UBSMAIA5 INDEX 1 YR TA2303330		N/A	Equity/Index	UBS	02/08/2023	01/19/2024	01/19/2024	Expiration	850	436,453	503.32	12,877				12,877					(12,877)			.0002
UBSMAIA5 INDEX 1 YR TA2307673		N/A	Equity/Index	UBS	09/22/2023	09/19/2024	09/19/2024	Closing Sale	422	206,585	495.85	3,076		8,952		3,076					5,876			.0002
UBSMAIA5 INDEX 1 YR TA2308263		N/A	Equity/Index	UBS	10/23/2023	10/04/2024	10/04/2024	Closing Sale	1,444	694,097	482.61	12,388		52,260		12,388					39,871			.0002
UBSMAIA5 INDEX 1 YR TA2307955		N/A	Equity/Index	UBS	10/05/2023	10/02/2024	10/02/2024	Closing Sale	958	462,251	485.57	8,019		32,146		8,019					24,127			.0002
UBSMAIA5 INDEX 1 YR TA2309358		N/A	Equity/Index	UBS	12/22/2023	12/18/2024	12/18/2024	Closing Sale	200	99,955	501.28	1,874		8		1,874					(1,866)			.0002
UBSMAIA5 INDEX 1 YR TA2308811		N/A	Equity/Index	UBS	11/24/2023	11/06/2024	11/06/2024	Closing Sale	240	117,703	489	2,457		5,052		2,457					2,595			.0002
UBSMAIA5 INDEX 1 YR TA2309057		N/A	Equity/Index	UBS	12/06/2023	11/14/2024	11/14/2024	Closing Sale	300	147,725	489.36	3,302		5,890		3,302					2,588			.0002
UBSMAIA5 INDEX 1 YR TA2307031		N/A	Equity/Index	UBS	08/21/2023	08/16/2024	08/16/2024	Closing Sale	1,883	940,562	498.06	19,858		38,199		19,858					18,340			.0002
UBSMAIA5 INDEX 1 YR TA2305132		N/A	Equity/Index	UBS	06/01/2023	05/10/2024	05/10/2024	Closing Sale	1,025	516,768	502.43	10,820		19,481		10,820					8,661			.0002
UBSMAIA5 INDEX 1 YR TA2309464		N/A	Equity/Index	UBS	12/29/2023	12/26/2024	12/26/2024	Expiration	310	155,138	500.87	3,052				3,052					(3,052)			.0002
UBSMAIA5 INDEX 1 YR TA2303541		N/A	Equity/Index	UBS	02/27/2023	02/06/2024	02/06/2024	Expiration	540	274,808	510.13	5,062				5,062					(5,062)			.0002
UBSMAIA5 INDEX 1 YR TA2306001		N/A	Equity/Index	UBS	07/07/2023	06/28/2024	06/28/2024	Closing Sale	1,014	510,977	506.59	8,990		17,782		8,990					8,793			.0002
UBSMAIA5 INDEX 1 YR TA2303543		N/A	Equity/Index	UBS	02/27/2023	02/21/2024	02/21/2024	Expiration	748	380,660	511.01	6,888				6,888					(6,888)			.0002
UBSMAIA5 INDEX 1 YR TA2309415		N/A	Equity/Index	UBS	12/27/2023	12/20/2024	12/20/2024	Expiration	1,055	529,373	499.68	11,533				11,533					(11,533)			.0002
UBSMAIA5 INDEX 1 YR TA2308704		N/A	Equity/Index	UBS	11/17/2023	10/18/2024	10/18/2024	Closing Sale	350	171,294	481.1	4,742		12,441		4,742					7,699			.0002
UBSMAIA5 INDEX 1 YR TA2308185		N/A	Equity/Index	UBS	10/18/2023	10/11/2024	10/11/2024	Closing Sale	255	123,599	485.4	2,370		8,549		2,370					6,179			.0002
UBSMAIA5 INDEX 1 YR TA2304442		N/A	Equity/Index	UBS	04/26/2023	04/24/2024	04/24/2024	Closing Sale	2,015	1,008,227	506.26	15,513		21,310		15,513					5,798			.0002
UBSMAIA5 INDEX 1 YR TA2304678		N/A	Equity/Index	UBS	05/10/2023	05/03/2024	05/03/2024	Closing Sale	1,829	919,712	502.26	18,816		29,921		18,816					11,104			.0002
UBSMAIA5 INDEX 1 YR TA2304876		N/A	Equity/Index	UBS	05/18/2023	04/22/2024	04/22/2024	Closing Sale	573	289,292	502.97	6,088		5,749		6,088					(338)			.0002
UBSMAIA5 INDEX 1 YR TA2305967		N/A	Equity/Index	UBS	07/05/2023	06/11/2024	06/11/2024	Closing Sale	423	214,111	503.61	4,634		8,168		4,634					3,534			.0002
UBSMAIA5 INDEX 1 YR TA2307450		N/A	Equity/Index	UBS	09/07/2023	09/05/2024	09/05/2024	Closing Sale	2,604	1,300,174	501.75	23,272		37,264		23,272					13,992			.0002
UBSMAIA5 INDEX 1 YR TA2308449		N/A	Equity/Index	UBS	11/02/2023	10/31/2024	10/31/2024	Closing Sale	977	475,066	480.4	12,071		26,226		12,071					14,155			.0002
UBSMAIA5 INDEX 1 YR TA2309202		N/A	Equity/Index	UBS	12/15/2023	11/18/2024	11/18/2024	Closing Sale	205	102,789	489.41	3,279		3,576		3,279					297			.0002
UBSMAIA5 INDEX 1 YR TA2305941		N/A	Equity/Index	UBS	07/03/2023	06/28/2024	06/28/2024	Closing Sale	1,810	918,030	506.95	18,285		31,090		18,285					12,805			.0002
UBSMAIA5 INDEX 1 YR TA2306148		N/A	Equity/Index	UBS	07/12/2023	07/10/2024	07/10/2024	Closing Sale	1,336	675,734	504.78	14,079		36,309		14,079					22,230			.0002
UBSMAIA5 INDEX 1 YR TA2304367		N/A	Equity/Index	UBS	04/20/2023	04/12/2024	04/12/2024	Closing Sale	1,861	938,493	502.99	19,719		24,477		19,719					4,758			.0002
UBSMAIA5 INDEX 1 YR TA2309421		N/A	Equity/Index	UBS	12/28/2023	12/26/2024	12/26/2024	Expiration	368	184,316	500.87	3,697				3,697					(3,697)			.0002
UBSMAIA5 INDEX 1 YR TA2307953		N/A	Equity/Index	UBS	10/05/2023	10/03/2024	10/03/2024	Closing Sale	894	431,370	482.28	8,693		31,481		8,693					22,788			.0002
UBSMAIA5 INDEX 1 YR TA2307531		N/A	Equity/Index	UBS	09/13/2023	09/11/2024	09/11/2024	Closing Sale	1,122	559,692	501.01	10,154		13,940		10,154					3,786			.0002
UBSMAIA5 INDEX 1 YR TA2304358		N/A	Equity/Index	UBS	04/20/2023	04/18/2024	04/18/2024	Closing Sale	2,218	1,118,527	505.53	21,231		17,661		21,231					(3,570)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAIA5 INDEX 1 YR TA2307560		N/A	Equity/Index	UBS	09/15/2023	09/13/2024	09/13/2024	Closing Sale	898	448,221	499.92	8,603		12,663		8,603					4,060			.0002
UBSMAIA5 INDEX 1 YR TA2308232		N/A	Equity/Index	UBS	10/20/2023	10/18/2024	10/18/2024	Closing Sale	1,118	537,870	484.7	9,089		35,714		9,089					26,625			.0002
UBSMAIA5 INDEX 1 YR TA2400254		N/A	Equity/Index	UBS	01/17/2024	12/19/2024	12/19/2024	Expiration	260	128,327	502.81		1,599			1,599					(1,599)			.0002
UBSMAIA5 INDEX 1 YR TA2309300		N/A	Equity/Index	UBS	12/21/2023	12/18/2024	12/18/2024	Closing Sale	363	181,349	501.28	3,378		14		3,378					(3,364)			.0002
UBSMAIA5 INDEX 1 YR TA2400112		N/A	Equity/Index	UBS	01/08/2024	12/20/2024	12/20/2024	Expiration	1,118	555,201	500.4		9,147			9,147					(9,147)			.0002
UBSMAIA5 INDEX 1 YR TA2303994		N/A	Equity/Index	UBS	03/27/2023	03/21/2024	03/21/2024	Closing Sale	1,200	602,078	499.9	12,992		24,884		12,992					11,892			.0002
UBSMAIA5 INDEX 1 YR TA2308657		N/A	Equity/Index	UBS	11/13/2023	11/08/2024	11/08/2024	Closing Sale	955	465,615	487.31	9,357		24,576		9,357					15,219			.0002
UBSMAIA5 INDEX 1 YR TA2305979		N/A	Equity/Index	UBS	07/06/2023	07/03/2024	07/03/2024	Closing Sale	1,031	519,999	507.2	9,142		23,644		9,142					14,502			.0002
UBSMAIA5 INDEX 1 YR TA2307645		N/A	Equity/Index	UBS	09/20/2023	09/19/2024	09/19/2024	Closing Sale	271	134,447	495.85	2,715		5,749		2,715					3,034			.0002
UBSMAIA5 INDEX 1 YR TA2307792		N/A	Equity/Index	UBS	09/27/2023	09/26/2024	09/26/2024	Closing Sale	761	368,317	486.64	6,497		26,423		6,497					19,925			.0002
UBSMAIA5 INDEX 1 YR TA2308512		N/A	Equity/Index	UBS	11/06/2023	10/11/2024	10/11/2024	Closing Sale	556	271,884	486.26	5,955		18,162		5,955					12,207			.0002
UBSMAIA5 INDEX 1 YR TA2305888		N/A	Equity/Index	UBS	06/30/2023	06/27/2024	06/27/2024	Closing Sale	564	285,919	504.65	6,269		11,057		6,269					4,787			.0002
UBSMAIA5 INDEX 1 YR TA2306163		N/A	Equity/Index	UBS	07/13/2023	06/03/2024	06/03/2024	Closing Sale	339	172,046	507.49	3,266		5,139		3,266					1,873			.0002
UBSMAIA5 INDEX 1 YR TA2307322		N/A	Equity/Index	UBS	08/31/2023	07/19/2024	07/19/2024	Closing Sale	350	175,772	507	2,655		6,753		2,655					4,098			.0002
UBSMAIA5 INDEX 1 YR TA2303491		N/A	Equity/Index	UBS	02/22/2023	01/26/2024	01/26/2024	Expiration	500	254,876	508.93	5,103				5,103					(5,103)			.0002
UBSMAIA5 INDEX 1 YR TA2306705		N/A	Equity/Index	UBS	08/03/2023	07/12/2024	07/12/2024	Closing Sale	640	321,920	507.82	5,029		15,794		5,029					10,766			.0002
UBSMAIA5 INDEX 1 YR TA2306456		N/A	Equity/Index	UBS	07/21/2023	07/18/2024	07/18/2024	Closing Sale	690	348,379	506.98	6,351		14,117		6,351					7,766			.0002
UBSMAIA5 INDEX 1 YR TA2309265		N/A	Equity/Index	UBS	12/19/2023	12/05/2024	12/05/2024	Closing Sale	293	147,323	492.55	4,424		6,238		4,424					1,814			.0002
UBSMAIA5 INDEX 1 YR TA2306965		N/A	Equity/Index	UBS	08/17/2023	08/16/2024	08/16/2024	Closing Sale	1,287	641,227	500.29	11,676		23,238		11,676					11,562			.0002
UBSMAIA5 INDEX 1 YR TA2304567		N/A	Equity/Index	UBS	05/02/2023	04/04/2024	04/04/2024	Closing Sale	400	201,009	503.75	3,644		6,528		3,644					2,884			.0002
UBSMAIA5 INDEX 1 YR TA2304444		N/A	Equity/Index	UBS	04/26/2023	04/17/2024	04/17/2024	Closing Sale	504	252,182	503.92	4,265		4,760		4,265					495			.0002
UBSMAIA5 INDEX 1 YR TA2304683		N/A	Equity/Index	UBS	05/10/2023	04/05/2024	04/05/2024	Closing Sale	1,010	507,878	502.15	10,074		16,348		10,074					6,273			.0002
UBSMAIA5 INDEX 1 YR TA2308513		N/A	Equity/Index	UBS	11/06/2023	10/31/2024	10/31/2024	Closing Sale	1,652	807,827	479.7	23,677		45,502		23,677					21,825			.0002
UBSMAIA5 INDEX 1 YR TA2306964		N/A	Equity/Index	UBS	08/17/2023	08/14/2024	08/14/2024	Closing Sale	1,112	554,036	502	9,331		17,053		9,331					7,722			.0002
UBSMAIA5 INDEX 1 YR TA2308083		N/A	Equity/Index	UBS	10/11/2023	09/13/2024	09/13/2024	Closing Sale	690	335,725	499.13	3,502		10,275		3,502					6,773			.0002
UBSMAIA5 INDEX 1 YR TA2305698		N/A	Equity/Index	UBS	06/23/2023	06/21/2024	06/21/2024	Closing Sale	737	371,332	505.26	6,968		14,155		6,968					7,187			.0002
UBSMAIA5 INDEX 1 YR TA2309058		N/A	Equity/Index	UBS	12/06/2023	12/05/2024	12/05/2024	Closing Sale	241	118,673	492.55	2,365		5,131		2,365					2,766			.0002
UBSMAIA5 INDEX 1 YR TA2306523		N/A	Equity/Index	UBS	07/24/2023	07/05/2024	07/05/2024	Closing Sale	650	328,849	504.26	6,896		18,064		6,896					11,168			.0002
UBSMAIA5 INDEX 1 YR TA2308331		N/A	Equity/Index	UBS	10/26/2023	10/11/2024	10/11/2024	Closing Sale	260	124,243	485.4	1,691		8,717		1,691					7,026			.0002
UBSMAIA5 INDEX 1 YR TA2305817		N/A	Equity/Index	UBS	06/28/2023	06/21/2024	06/21/2024	Closing Sale	1,851	935,561	504.63	19,198		36,717		19,198					17,519			.0002
UBSMAIA5 INDEX 1 YR TA2308577		N/A	Equity/Index	UBS	11/10/2023	10/25/2024	10/25/2024	Closing Sale	454	221,240	477.18	6,668		15,689		6,668					9,020			.0002
UBSMAIA5 INDEX 1 YR TA2309462		N/A	Equity/Index	UBS	12/29/2023	12/06/2024	12/06/2024	Closing Sale	300	150,134	494.89	3,722		5,734		3,722					2,012			.0002
UBSMAIA5 INDEX 1 YR TA2304202		N/A	Equity/Index	UBS	04/11/2023	04/05/2024	04/05/2024	Closing Sale	4,429	2,225,050	502.79	43,652		68,853		43,652					25,201			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAIA5 INDEX 1 YR TA2304861		N/A	Equity/Index	UBS	05/17/2023	05/10/2024	05/10/2024	Closing Sale	2,113	1,061,992	501.22	22,414		42,717		22,414					20,303			.0002
UBSMAIA5 INDEX 1 YR TA2308806		N/A	Equity/Index	UBS	11/24/2023	11/20/2024	11/20/2024	Closing Sale	1,450	711,124	490.87	13,899		21,330		13,899					7,431			.0002
UBSMAIA5 INDEX 1 YR TA2304909		N/A	Equity/Index	UBS	05/19/2023	05/03/2024	05/03/2024	Closing Sale	500	252,459	500.35	6,031		9,135		6,031					3,103			.0002
UBSMAIA5 INDEX 1 YR TA2306706		N/A	Equity/Index	UBS	08/03/2023	07/26/2024	07/26/2024	Closing Sale	450	226,350	505.91	3,937		8,127		3,937					4,190			.0002
UBSMAIA5 INDEX 1 YR TA2305886		N/A	Equity/Index	UBS	06/30/2023	06/21/2024	06/21/2024	Closing Sale	1,255	636,220	503.84	14,335		25,886		14,335					11,551			.0002
UBSMAIA5 INDEX 1 YR TA2303659		N/A	Equity/Index	UBS	03/06/2023	02/08/2024	02/08/2024	Expiration	454	232,650	513.47	4,300				4,300					(4,300)			.0002
UBSMAIA5 INDEX 1 YR TA2309359		N/A	Equity/Index	UBS	12/22/2023	12/19/2024	12/19/2024	Expiration	570	284,870	502.81	5,002				5,002					(5,002)			.0002
UBSMAIA5 INDEX 1 YR TA2306979		N/A	Equity/Index	UBS	08/18/2023	07/23/2024	07/23/2024	Closing Sale	250	124,514	504.9	1,754		5,873		1,754					4,119			.0002
UBSMAIA5 INDEX 1 YR TA2304010		N/A	Equity/Index	UBS	03/28/2023	03/22/2024	03/22/2024	Closing Sale	850	426,435	499.89	9,205		17,556		9,205					8,351			.0002
UBSMAIA5 INDEX 1 YR TA2304798		N/A	Equity/Index	UBS	05/15/2023	04/24/2024	04/24/2024	Closing Sale	1,117	559,572	505.74	8,825		12,394		8,825					3,570			.0002
UBSMAIA5 INDEX 1 YR TA2308084		N/A	Equity/Index	UBS	10/11/2023	09/27/2024	09/27/2024	Closing Sale	322	156,672	485.22	3,265		11,285		3,265					8,020			.0002
UBSMAIA5 INDEX 1 YR TA2306648		N/A	Equity/Index	UBS	07/31/2023	07/26/2024	07/26/2024	Closing Sale	1,523	769,871	506.29	14,783		26,925		14,783					12,143			.0002
UBSMAIA5 INDEX 1 YR TA2304565		N/A	Equity/Index	UBS	05/02/2023	04/26/2024	04/26/2024	Closing Sale	2,265	1,138,216	502.08	22,904		36,309		22,904					13,405			.0002
UBSMAIA5 INDEX 1 YR TA2400252		N/A	Equity/Index	UBS	01/17/2024	12/27/2024	12/27/2024	Expiration	525	259,122	502.06		3,403			3,403					(3,403)			.0002
UBSMAIA5 INDEX 1 YR TA2307128		N/A	Equity/Index	UBS	08/25/2023	08/05/2024	08/05/2024	Closing Sale	442	220,526	502.9	3,592		5,850		3,592					2,259			.0002
UBSMAIA5 INDEX 1 YR TA2304011		N/A	Equity/Index	UBS	03/28/2023	03/07/2024	03/07/2024	Closing Sale	600	301,013	510.98	3,844		1,384		3,844					(2,460)			.0002
UBSMAIA5 INDEX 1 YR TA2303817		N/A	Equity/Index	UBS	03/17/2023	03/15/2024	03/15/2024	Closing Sale	1,380	687,310	502	11,593		22,636		11,593					11,043			.0002
UBSMAIA5 INDEX 1 YR TA2306243		N/A	Equity/Index	UBS	07/14/2023	07/12/2024	07/12/2024	Closing Sale	1,192	605,321	505.79	13,166		31,837		13,166					18,671			.0002
UBSMAIA5 INDEX 1 YR TA2305453		N/A	Equity/Index	UBS	06/14/2023	06/13/2024	06/13/2024	Closing Sale	929	470,555	506.57	9,397		17,260		9,397					7,863			.0002
UBSMAIA5 INDEX 1 YR TA2305134		N/A	Equity/Index	UBS	06/01/2023	05/30/2024	05/30/2024	Closing Sale	1,803	909,008	505.03	17,443		28,960		17,443					11,517			.0002
UBSMAIA5 INDEX 1 YR TA2303818		N/A	Equity/Index	UBS	03/17/2023	02/23/2024	02/23/2024	Closing Sale	1,492	743,092	509.13	8,632		208		8,632					(8,424)			.0002
UBSMAIA5 INDEX 1 YR TA2306829		N/A	Equity/Index	UBS	08/09/2023	08/07/2024	08/07/2024	Closing Sale	1,136	567,575	503.09	9,702		14,207		9,702					4,505			.0002
UBSMAIA5 INDEX 1 YR TA2307129		N/A	Equity/Index	UBS	08/25/2023	08/23/2024	08/23/2024	Closing Sale	1,082	539,840	501.17	9,765		19,696		9,765					9,932			.0002
UBSMAIA5 INDEX 1 YR TA2306453		N/A	Equity/Index	UBS	07/21/2023	06/24/2024	06/24/2024	Closing Sale	541	273,149	503.84	5,534		11,053		5,534					5,519			.0002
UBSMAIA5 INDEX 1 YR TA2308087		N/A	Equity/Index	UBS	10/11/2023	10/04/2024	10/04/2024	Closing Sale	1,885	917,161	483.73	20,572		66,109		20,572					45,536			.0002
UBSMAIA5 INDEX 1 YR TA2304488		N/A	Equity/Index	UBS	04/28/2023	04/12/2024	04/12/2024	Closing Sale	1,330	673,167	501.13	16,347		19,967		16,347					3,620			.0002
UBSMAIA5 INDEX 1 YR TA2400253		N/A	Equity/Index	UBS	01/17/2024	12/16/2024	12/16/2024	Closing Sale	188	92,790	501.41		1,231	1,407		1,231					176			.0002
UBSMAIA5 INDEX 1 YR TA2305892		N/A	Equity/Index	UBS	06/30/2023	05/31/2024	05/31/2024	Closing Sale	529	268,176	504.16	5,824		10,104		5,824					4,279			.0002
UBSMAIA5 INDEX 1 YR TA2305159		N/A	Equity/Index	UBS	06/02/2023	05/31/2024	05/31/2024	Closing Sale	3,800	1,929,242	501.42	49,545		82,991		49,545					33,446			.0002
UBSMAIA5 INDEX 1 YR TA2308810		N/A	Equity/Index	UBS	11/24/2023	11/01/2024	11/01/2024	Closing Sale	678	332,512	482.42	9,137		16,697		9,137					7,561			.0002
UBSMAIA5 INDEX 1 YR TA2307324		N/A	Equity/Index	UBS	08/31/2023	08/06/2024	08/06/2024	Closing Sale	350	175,772	502.9	3,302		4,475		3,302					1,173			.0002
UBSMAIA5 INDEX 1 YR TA2306566		N/A	Equity/Index	UBS	07/26/2023	07/24/2024	07/24/2024	Closing Sale	234	118,425	505.92	2,379		4,075		2,379					1,696			.0002
UBSMAIA5 INDEX 1 YR TA2307096		N/A	Equity/Index	UBS	08/23/2023	08/22/2024	08/22/2024	Closing Sale	784	392,921	499.94	8,265		14,579		8,265					6,315			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAIA5 INDEX 1 YR TA2307738		N/A	Equity/Index	UBS	09/25/2023	09/06/2024	09/06/2024	Closing Sale	469	229,931	499.8	2,861		5,934		2,861					3,073			.0002
UBSMAIA5 INDEX 1 YR TA2305652		N/A	Equity/Index	UBS	06/21/2023	06/20/2024	06/20/2024	Closing Sale	1,206	609,339	505.92	11,847		24,293		11,847					12,446			.0002
UBSMAIA5 INDEX 1 YR TA2305887		N/A	Equity/Index	UBS	06/30/2023	06/10/2024	06/10/2024	Closing Sale	413	209,370	503.61	4,708		8,354		4,708					3,646			.0002
UBSMAIA5 INDEX 1 YR TA2306980		N/A	Equity/Index	UBS	08/18/2023	08/16/2024	08/16/2024	Closing Sale	1,752	872,596	500	16,005		32,142		16,005					16,137			.0002
UBSMAIA5 INDEX 1 YR TA2306590		N/A	Equity/Index	UBS	07/28/2023	07/05/2024	07/05/2024	Closing Sale	330	166,984	504.36	3,488		9,138		3,488					5,650			.0002
UBSMAIA5 INDEX 1 YR TA2308234		N/A	Equity/Index	UBS	10/20/2023	09/27/2024	09/27/2024	Closing Sale	926	445,499	484.5	7,364		33,119		7,364					25,755			.0002
UBSMAIA5 INDEX 1 YR TA2307209		N/A	Equity/Index	UBS	08/29/2023	08/16/2024	08/16/2024	Closing Sale	290	145,474	498.23	3,303		5,834		3,303					2,531			.0002
UBSMAIA5 INDEX 1 YR TA2305015		N/A	Equity/Index	UBS	05/24/2023	05/08/2024	05/08/2024	Closing Sale	2,000	1,004,643	503.98	18,307		34,053		18,307					15,746			.0002
UBSMAIA5 INDEX 1 YR TA2307985		N/A	Equity/Index	UBS	10/06/2023	10/04/2024	10/04/2024	Closing Sale	1,141	551,940	482.08	11,822		41,899		11,822					30,077			.0002
UBSMAIA5 INDEX 1 YR TA2308547		N/A	Equity/Index	UBS	11/08/2023	11/06/2024	11/06/2024	Closing Sale	1,131	551,157	489	10,213		23,807		10,213					13,593			.0002
UBSMAIA5 INDEX 1 YR TA2304682		N/A	Equity/Index	UBS	05/10/2023	04/19/2024	04/19/2024	Closing Sale	1,738	873,953	505.15	15,457		10,079		15,457					(5,378)			.0002
UBSMAIA5 INDEX 1 YR TA2307490		N/A	Equity/Index	UBS	09/11/2023	08/21/2024	08/21/2024	Closing Sale	682	341,692	499.27	7,173		13,722		7,173					6,549			.0002
UBSMAIA5 INDEX 1 YR TA2304092		N/A	Equity/Index	UBS	04/03/2023	03/15/2024	03/15/2024	Closing Sale	419	211,307	498.05	5,405		8,528		5,405					3,123			.0002
UBSMAIA5 INDEX 1 YR TA2305131		N/A	Equity/Index	UBS	06/01/2023	05/24/2024	05/24/2024	Closing Sale	1,650	831,871	502.21	17,873		32,426		17,873					14,553			.0002
UBSMAIA5 INDEX 1 YR TA2307452		N/A	Equity/Index	UBS	09/07/2023	08/30/2024	08/30/2024	Closing Sale	895	446,872	501	8,200		16,534		8,200					8,334			.0002
UBSMAIA5 INDEX 1 YR TA2309011		N/A	Equity/Index	UBS	12/05/2023	11/29/2024	11/29/2024	Closing Sale	394	194,064	493.45	3,716		5,945		3,716					2,229			.0002
UBSMAIA5 INDEX 1 YR TA2305653		N/A	Equity/Index	UBS	06/21/2023	06/14/2024	06/14/2024	Closing Sale	1,256	634,602	506.9	11,734		19,964		11,734					8,230			.0002
UBSMAIA5 INDEX 1 YR TA2305059		N/A	Equity/Index	UBS	05/26/2023	05/17/2024	05/17/2024	Closing Sale	1,000	506,105	504.87	10,471		15,531		10,471					5,060			.0002
UBSMAIA5 INDEX 1 YR TA2305696		N/A	Equity/Index	UBS	06/23/2023	06/20/2024	06/20/2024	Closing Sale	630	317,421	505.92	5,777		12,690		5,777					6,913			.0002
UBSMAIA5 INDEX 1 YR TA2306830		N/A	Equity/Index	UBS	08/09/2023	07/19/2024	07/19/2024	Closing Sale	625	312,266	504.37	4,892		13,702		4,892					8,810			.0002
UBSMAIA5 INDEX 1 YR TA2308905		N/A	Equity/Index	UBS	11/29/2023	11/13/2024	11/13/2024	Closing Sale	214	105,289	487.55	2,512		4,469		2,512					1,957			.0002
UBSMAIA5 INDEX 1 YR TA2307793		N/A	Equity/Index	UBS	09/27/2023	09/20/2024	09/20/2024	Closing Sale	766	370,736	489.54	5,657		20,405		5,657					14,747			.0002
UBSMAIA5 INDEX 1 YR TA2308190		N/A	Equity/Index	UBS	10/18/2023	10/16/2024	10/16/2024	Closing Sale	1,354	656,284	486.44	12,090		40,925		12,090					28,835			.0002
UBSMAIA5 INDEX 1 YR TA2309184		N/A	Equity/Index	UBS	12/13/2023	12/11/2024	12/11/2024	Closing Sale	1,600	799,915	495.67	19,015		24,467		19,015					5,452			.0002
UBSMAIA5 INDEX 1 YR TA2304800		N/A	Equity/Index	UBS	05/15/2023	05/09/2024	05/09/2024	Closing Sale	1,805	904,232	503.78	15,953		31,403		15,953					15,451			.0002
UBSMAIA5 INDEX 1 YR TA2304486		N/A	Equity/Index	UBS	04/28/2023	04/25/2024	04/25/2024	Closing Sale	1,664	842,218	503.01	19,185		19,456		19,185					271			.0002
UBSMAIA5 INDEX 1 YR TA2307600		N/A	Equity/Index	UBS	09/18/2023	09/13/2024	09/13/2024	Closing Sale	776	385,996	500.61	6,649		10,407		6,649					3,758			.0002
UBSMAIA5 INDEX 1 YR TA2306591		N/A	Equity/Index	UBS	07/28/2023	07/26/2024	07/26/2024	Closing Sale	510	258,066	506.09	5,134		9,118		5,134					3,985			.0002
UBSMAIA5 INDEX 1 YR TA2307791		N/A	Equity/Index	UBS	09/27/2023	09/06/2024	09/06/2024	Closing Sale	526	254,579	499.3	2,327		6,918		2,327					4,592			.0002
UBSMAIA5 INDEX 1 YR TA2304203		N/A	Equity/Index	UBS	04/11/2023	04/03/2024	04/03/2024	Closing Sale	2,099	1,054,500	504.27	19,345		36,563		19,345					17,218			.0002
UBSMAIA5 INDEX 1 YR TA2401600		N/A	Equity/Index	UBS	03/26/2024	12/23/2024	12/23/2024	Expiration	573	298,384	499.77		12,487			12,487					(12,487)			.0002
UBSMAIA5 INDEX 1 YR TA2305889		N/A	Equity/Index	UBS	06/30/2023	06/28/2024	06/28/2024	Closing Sale	1,237	627,095	505.55	13,258		22,980		13,258					9,721			.0002
UBSMAIA5 INDEX 1 YR TA2306298		N/A	Equity/Index	UBS	07/17/2023	07/12/2024	07/12/2024	Closing Sale	1,393	707,151	507.74	14,017		34,489		14,017					20,472			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAIA5 INDEX 1 YR TA2306736		N/A	Equity/Index	UBS	08/04/2023	08/02/2024	08/02/2024	Closing Sale	2,595	1,305,021	503	25,935		43,837		25,935					17,902			.0002
UBSMAIA5 INDEX 1 YR TA2304490		N/A	Equity/Index	UBS	04/28/2023	04/02/2024	04/02/2024	Closing Sale	455	230,294	503.9	4,924		7,917		4,924					2,994			.0002
UBSMAIA5 INDEX 1 YR TA2303493		N/A	Equity/Index	UBS	02/22/2023	02/09/2024	02/09/2024	Expiration	1,100	560,728	512.169999999996	9,929				9,929					(9,929)			.0002
UBSMAIA5 INDEX 1 YR TA2303660		N/A	Equity/Index	UBS	03/06/2023	02/27/2024	02/27/2024	Closing Sale	782	400,732	508.7	9,269		1,064		9,269					(8,205)			.0002
UBSMAIA5 INDEX 1 YR TA2306577		N/A	Equity/Index	UBS	07/27/2023	07/25/2024	07/25/2024	Closing Sale	1,236	625,302	506.67	12,076		18,722		12,076					6,646			.0002
UBSMAIA5 INDEX 1 YR TA2307646		N/A	Equity/Index	UBS	09/20/2023	09/18/2024	09/18/2024	Closing Sale	751	372,583	497.42	7,015		13,476		7,015					6,461			.0002
UBSMAIA5 INDEX 1 YR TA2308186		N/A	Equity/Index	UBS	10/18/2023	09/16/2024	09/16/2024	Closing Sale	370	179,339	499.13	1,677		5,478		1,677					3,801			.0002
UBSMAIA5 INDEX 1 YR TA2304200		N/A	Equity/Index	UBS	04/11/2023	03/22/2024	03/22/2024	Closing Sale	862	433,053	499.86	9,477		17,830		9,477					8,353			.0002
UBSMAIA5 INDEX 1 YR TA2307491		N/A	Equity/Index	UBS	09/11/2023	09/06/2024	09/06/2024	Closing Sale	1,042	522,057	499.99	10,831		12,986		10,831					2,156			.0002
UBSMAIA5 INDEX 1 YR TA2306593		N/A	Equity/Index	UBS	07/28/2023	07/26/2024	07/26/2024	Closing Sale	1,250	632,515	505.91	12,671		22,574		12,671					9,903			.0002
UBSMAIA5 INDEX 1 YR TA2307326		N/A	Equity/Index	UBS	08/31/2023	08/29/2024	08/29/2024	Closing Sale	456	229,006	501.63	4,685		7,756		4,685					3,071			.0002
UBSMAIA5 INDEX 1 YR TA2307852		N/A	Equity/Index	UBS	09/29/2023	09/03/2024	09/03/2024	Closing Sale	313	151,650	501.39	1,272		4,870		1,272					3,598			.0002
UBSMAIA5 INDEX 1 YR TA2306707		N/A	Equity/Index	UBS	08/03/2023	08/02/2024	08/02/2024	Closing Sale	770	387,311	504.87	7,125		11,568		7,125					4,442			.0002
UBSMAIA5 INDEX 1 YR TA2304306		N/A	Equity/Index	UBS	04/17/2023	03/19/2024	03/19/2024	Closing Sale	677	341,151	504.11	6,551		10,206		6,551					3,656			.0002
UBSMAIA5 INDEX 1 YR TA2309303		N/A	Equity/Index	UBS	12/21/2023	12/11/2024	12/11/2024	Closing Sale	385	192,340	495.67	4,517		5,887		4,517					1,371			.0002
UBSMAIA5 INDEX 1 YR TA2307213		N/A	Equity/Index	UBS	08/29/2023	08/09/2024	08/09/2024	Closing Sale	430	215,702	499.63	4,580		7,711		4,580					3,130			.0002
UBSMAIA5 INDEX 1 YR TA2306450		N/A	Equity/Index	UBS	07/21/2023	07/19/2024	07/19/2024	Closing Sale	390	196,910	504.81	3,946		8,379		3,946					4,433			.0002
UBSMAIA5 INDEX 1 YR TA2307095		N/A	Equity/Index	UBS	08/23/2023	08/21/2024	08/21/2024	Closing Sale	4,700	2,355,519	499.5	50,382		93,486		50,382					43,104			.0002
UBSMAIA5 INDEX 1 YR TA2306397		N/A	Equity/Index	UBS	07/19/2023	07/12/2024	07/12/2024	Closing Sale	1,835	930,428	507.82	17,872		45,285		17,872					27,413			.0002
UBSMAIA5 INDEX 1 YR TA2308656		N/A	Equity/Index	UBS	11/13/2023	10/29/2024	10/29/2024	Closing Sale	451	219,887	482	5,501		12,891		5,501					7,391			.0002
UBSMAIA5 INDEX 1 YR TA2308703		N/A	Equity/Index	UBS	11/17/2023	11/15/2024	11/15/2024	Closing Sale	286	139,971	488.6	2,898		5,309		2,898					2,411			.0002
UBSMAIA5 INDEX 1 YR TA2306739		N/A	Equity/Index	UBS	08/04/2023	08/02/2024	08/02/2024	Closing Sale	240	120,696	504.87	2,212		3,605		2,212					1,393			.0002
UBSMAIA5 INDEX 1 YR TA2305060		N/A	Equity/Index	UBS	05/26/2023	05/24/2024	05/24/2024	Closing Sale	625	316,316	502.32	7,338		12,214		7,338					4,875			.0002
UBSMAIA5 INDEX 1 YR TA2304958		N/A	Equity/Index	UBS	05/22/2023	05/17/2024	05/17/2024	Closing Sale	981	495,400	503.06	10,739		17,012		10,739					6,273			.0002
UBSMAIA5 INDEX 1 YR TA2307029		N/A	Equity/Index	UBS	08/21/2023	08/01/2024	08/01/2024	Closing Sale	1,289	643,858	505.27	9,632		23,016		9,632					13,384			.0002
UBSMAIA5 INDEX 1 YR TA2309098		N/A	Equity/Index	UBS	12/08/2023	11/15/2024	11/15/2024	Closing Sale	717	354,418	488.95	8,710		13,058		8,710					4,348			.0002
UBSMAIA5 INDEX 1 YR TA2307320		N/A	Equity/Index	UBS	08/31/2023	07/25/2024	07/25/2024	Closing Sale	356	178,786	506.67	2,772		5,392		2,772					2,620			.0002
UBSMAIA5 INDEX 1 YR TA2306782		N/A	Equity/Index	UBS	08/07/2023	08/02/2024	08/02/2024	Closing Sale	643	323,490	502.9	6,487		10,926		6,487					4,440			.0002
UBSMAIA5 INDEX 1 YR TA2306146		N/A	Equity/Index	UBS	07/12/2023	07/05/2024	07/05/2024	Closing Sale	4,677	2,365,575	503.92	50,785		131,570		50,785					80,785			.0002
UBSMAIA5 INDEX 1 YR TA2400380		N/A	Equity/Index	UBS	01/24/2024	12/20/2024	12/20/2024	Expiration	452	226,449	498.6		4,833			4,833					(4,833)			.0002
UBSMAIA5 INDEX 1 YR TA2307125		N/A	Equity/Index	UBS	08/25/2023	08/23/2024	08/23/2024	Closing Sale	800	399,142	498.55	8,087		16,659		8,087					8,572			.0002
UBSMAIA5 INDEX 1 YR TA2305697		N/A	Equity/Index	UBS	06/23/2023	06/21/2024	06/21/2024	Closing Sale	523	263,510	505.58	4,876		9,878		4,876					5,002			.0002
UBSMAIA5 INDEX 1 YR TA2303506		N/A	Equity/Index	UBS	02/23/2023	02/01/2024	02/01/2024	Expiration	411	209,872	518.1	2,913				2,913					(2,913)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAI A5 INDEX 1 YR TA2309279		N/A	Equity/Index	UBS	12/20/2023	12/13/2024	12/13/2024	Closing Sale	942	471,138	501.41	8,845		6,629		8,845					(2,217)			.0002
UBSMAI A5 INDEX 1 YR TA2305359		N/A	Equity/Index	UBS	06/12/2023	06/07/2024	06/07/2024	Closing Sale	3,081	1,557,034	502.77	34,533		67,324		34,533					32,791			.0002
UBSMAI A5 INDEX 1 YR TA2308548		N/A	Equity/Index	UBS	11/08/2023	11/01/2024	11/01/2024	Closing Sale	1,726	841,112	486.56	17,263		35,361		17,263					18,098			.0002
UBSMAI A5 INDEX 1 YR TA2306694		N/A	Equity/Index	UBS	08/02/2023	07/31/2024	07/31/2024	Closing Sale	6,273	3,167,066	505.5	61,551		131,438		61,551					69,887			.0002
UBSMAI A5 INDEX 1 YR TA2309356		N/A	Equity/Index	UBS	12/22/2023	12/20/2024	12/20/2024	Expiration	585	292,367	500.15	5,776				5,776					(5,776)			.0002
UBSMAI A5 INDEX 1 YR TA2309059		N/A	Equity/Index	UBS	12/06/2023	12/04/2024	12/04/2024	Closing Sale	384	189,088	493.26	3,649		8,016		3,649					4,367			.0002
UBSMAI A5 INDEX 1 YR TA2309268		N/A	Equity/Index	UBS	12/19/2023	12/13/2024	12/13/2024	Closing Sale	640	321,797	500.95	6,934		4,798		6,934					(2,136)			.0002
UBSMAI A5 INDEX 1 YR TA2306002		N/A	Equity/Index	UBS	07/07/2023	05/24/2024	05/24/2024	Closing Sale	530	267,078	511.57	3,507		5,455		3,507					1,948			.0002
UBSMAI A5 INDEX 1 YR TA2309151		N/A	Equity/Index	UBS	12/12/2023	12/06/2024	12/06/2024	Closing Sale	2,006	996,037	493.89	22,197		40,350		22,197					18,153			.0002
UBSMAI A5 INDEX 1 YR TA2306147		N/A	Equity/Index	UBS	07/12/2023	07/11/2024	07/11/2024	Closing Sale	891	450,658	504.95	9,334		22,482		9,334					13,148			.0002
UBSMAI A5 INDEX 1 YR TA2303508		N/A	Equity/Index	UBS	02/23/2023	01/12/2024	01/12/2024	Expiration	424	216,511	503.51	5,568				5,568					(5,568)			.0002
UBSMAI A5 INDEX 1 YR TA2309463		N/A	Equity/Index	UBS	12/29/2023	12/27/2024	12/27/2024	Expiration	201	100,589	501.77	1,905				1,905					(1,905)			.0002
UBSMAI A5 INDEX 1 YR TA2307899		N/A	Equity/Index	UBS	10/02/2023	09/13/2024	09/13/2024	Closing Sale	519	252,010	497.41	2,781		8,621		2,781					5,840			.0002
UBSMAI A5 INDEX 1 YR TA2307399		N/A	Equity/Index	UBS	09/05/2023	08/06/2024	08/06/2024	Closing Sale	462	231,807	504.85	3,877		5,006		3,877					1,130			.0002
UBSMAI A5 INDEX 1 YR TA2305212		N/A	Equity/Index	UBS	06/05/2023	05/31/2024	05/31/2024	Closing Sale	1,223	620,889	507.06	12,697		19,812		12,697					7,116			.0002
UBSMAI A5 INDEX 1 YR TA2400049		N/A	Equity/Index	UBS	01/05/2024	12/27/2024	12/27/2024	Expiration	1,751	866,982	500.45		13,558			13,558					(13,558)			.0002
UBSMAI A5 INDEX 1 YR TA2305213		N/A	Equity/Index	UBS	06/05/2023	04/29/2024	04/29/2024	Closing Sale	505	256,377	506.14	5,248		6,272		5,248					1,024			.0002
UBSMAI A5 INDEX 1 YR TA2303661		N/A	Equity/Index	UBS	03/06/2023	03/01/2024	03/01/2024	Closing Sale	408	209,078	508.51	4,889		431		4,889					(4,458)			.0002
UBSMAI A5 INDEX 1 YR TA2307672		N/A	Equity/Index	UBS	09/22/2023	09/20/2024	09/20/2024	Closing Sale	1,080	528,701	491.77	9,516		26,361		9,516					16,844			.0002
UBSMAI A5 INDEX 1 YR TA2307853		N/A	Equity/Index	UBS	09/29/2023	09/27/2024	09/27/2024	Closing Sale	480	232,562	485.22	4,493		16,822		4,493					12,329			.0002
UBSMAI A5 INDEX 1 YR TA2304411		N/A	Equity/Index	UBS	04/24/2023	03/28/2024	03/28/2024	Closing Sale	784	396,906	502.62	9,006		16,023		9,006					7,017			.0002
UBSMAI A5 INDEX 1 YR TA2308187		N/A	Equity/Index	UBS	10/18/2023	10/17/2024	10/17/2024	Closing Sale	1,119	542,380	486.21	10,110		33,300		10,110					23,190			.0002
UBSMAI A5 INDEX 1 YR TA2308809		N/A	Equity/Index	UBS	11/24/2023	10/25/2024	10/25/2024	Closing Sale	350	171,651	477.86	5,628		11,857		5,628					6,228			.0002
UBSMAI A5 INDEX 1 YR TA2307321		N/A	Equity/Index	UBS	08/31/2023	08/30/2024	08/30/2024	Closing Sale	536	269,183	501.68	5,501		9,537		5,501					4,036			.0002
UBSMAI A5 INDEX 1 YR TA2308147		N/A	Equity/Index	UBS	10/16/2023	09/24/2024	09/24/2024	Closing Sale	605	294,296	487.72	5,391		18,757		5,391					13,366			.0002
UBSMAI A5 INDEX 1 YR TA2304199		N/A	Equity/Index	UBS	04/11/2023	03/27/2024	03/27/2024	Closing Sale	1,260	633,001	499.23	14,302		29,558		14,302					15,257			.0002
UBSMAI A5 INDEX 1 YR TA2305274		N/A	Equity/Index	UBS	06/08/2023	06/07/2024	06/07/2024	Closing Sale	258	129,568	502.55	2,555		5,694		2,555					3,139			.0002
UBSMAI A5 INDEX 1 YR TA2303925		N/A	Equity/Index	UBS	03/23/2023	03/14/2024	03/14/2024	Closing Sale	836	417,983	504.52	6,798		11,623		6,798					4,825			.0002
UBSMAI A5 INDEX 1 YR TA2308994		N/A	Equity/Index	UBS	12/04/2023	11/29/2024	11/29/2024	Closing Sale	2,139	1,055,091	491.31	22,906		36,851		22,906					13,945			.0002
UBSMAI A5 INDEX 1 YR TA2308085		N/A	Equity/Index	UBS	10/11/2023	09/23/2024	09/23/2024	Closing Sale	520	253,010	489.54	4,309		13,833		4,309					9,524			.0002
UBSMAI A5 INDEX 1 YR TA2308440		N/A	Equity/Index	UBS	11/01/2023	10/25/2024	10/25/2024	Closing Sale	2,632	1,269,726	475.11	34,365		96,401		34,365					62,036			.0002
UBSMAI A5 INDEX 1 YR TA2305942		N/A	Equity/Index	UBS	07/03/2023	06/26/2024	06/26/2024	Closing Sale	650	329,679	503.4	7,537		14,241		7,537					6,704			.0002
UBSMAI A5 INDEX 1 YR TA2307674		N/A	Equity/Index	UBS	09/22/2023	09/18/2024	09/18/2024	Closing Sale	615	301,066	497.42	4,155		11,036		4,155					6,881			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMAIA5 INDEX 1 YR TA2307788		N/A	Equity/Index	UBS-	09/27/2023	09/25/2024	09/25/2024	Closing Sale	1,932	935,069	490.26	13,916		54,610		13,916					40,694			.0002
UBSMAIA5 INDEX 1 YR TA2307562		N/A	Equity/Index	UBS-	09/15/2023	08/23/2024	08/23/2024	Closing Sale	509	254,059	499.25	4,885		10,243		4,885					5,358			.0002
UBSMAIA5 INDEX 1 YR TA2308281		N/A	Equity/Index	UBS-	10/24/2023	10/18/2024	10/18/2024	Closing Sale	1,167	561,342	481.1	11,097		41,481		11,097					30,384			.0002
UBSMAIA5 INDEX 1 YR TA2304911		N/A	Equity/Index	UBS-	05/19/2023	05/17/2024	05/17/2024	Closing Sale	910	459,475	502.6	10,157		16,199		10,157					6,042			.0002
UBSMAIA5 INDEX 1 YR TA2308392		N/A	Equity/Index	UBS-	10/30/2023	09/30/2024	09/30/2024	Closing Sale	422	202,004	485.13	2,835		14,341		2,835					11,506			.0002
UBSMAIA5 INDEX 1 YR TA2305816		N/A	Equity/Index	UBS-	06/28/2023	06/07/2024	06/07/2024	Closing Sale	758	383,120	502.52	8,464		16,753		8,464					8,289			.0002
UBSMAIA5 INDEX 1 YR TA2309012		N/A	Equity/Index	UBS-	12/05/2023	11/27/2024	11/27/2024	Closing Sale	734	361,530	491.32	7,581		13,403		7,581					5,822			.0002
UBSMAIA5 INDEX 1 YR TA2309206		N/A	Equity/Index	UBS-	12/15/2023	12/02/2024	12/02/2024	Closing Sale	131	65,685	493.45	1,809		2,264		1,809					455			.0002
UBSMAIA5 INDEX 1 YR TA2308906		N/A	Equity/Index	UBS-	11/29/2023	11/22/2024	11/22/2024	Closing Sale	1,280	629,767	490.35	13,452		22,229		13,452					8,777			.0002
UBSMAIA5 INDEX 1 YR TA2304204		N/A	Equity/Index	UBS-	04/11/2023	03/15/2024	03/15/2024	Closing Sale	1,320	663,144	495.24	17,478		30,575		17,478					13,097			.0002
UBSMAIA5 INDEX 1 YR TA2305890		N/A	Equity/Index	UBS-	06/30/2023	05/15/2024	05/15/2024	Closing Sale	443	224,578	500.96	5,497		10,019		5,497					4,522			.0002
UBSMAIA5 INDEX 1 YR TA2308685		N/A	Equity/Index	UBS-	11/15/2023	11/14/2024	11/14/2024	Closing Sale	657	321,779	489.36	6,553		12,898		6,553					6,345			.0002
UBSMAIA5 INDEX 1 YR TA2305966		N/A	Equity/Index	UBS-	07/05/2023	07/03/2024	07/03/2024	Closing Sale	966	488,963	507.2	9,265		22,153		9,265					12,889			.0002
UBSMAIA5 INDEX 1 YR TA2303727		N/A	Equity/Index	UBS-	03/10/2023	02/22/2024	02/22/2024	Expiration	1,240	628,508	509.75	10,802				10,802					(10,802)			.0002
UBSMAIA5 INDEX 1 YR TA2309305		N/A	Equity/Index	UBS-	12/21/2023	12/20/2024	12/20/2024	Expiration	685	342,216	500.15	6,711				6,711					(6,711)			.0002
UBSMAIA5 INDEX 1 YR TA2304408		N/A	Equity/Index	UBS-	04/24/2023	04/19/2024	04/19/2024	Closing Sale	1,210	612,572	505.63	12,553		6,436		12,553					(6,117)			.0002
UBSMAIA5 INDEX 1 YR TA2303816		N/A	Equity/Index	UBS-	03/17/2023	03/06/2024	03/06/2024	Expiration	746	371,546	512.27	3,806				3,806					(3,806)			.0002
UBSMAIA5 INDEX 1 YR TA2305968		N/A	Equity/Index	UBS-	07/05/2023	06/27/2024	06/27/2024	Closing Sale	590	298,642	504.65	6,268		11,566		6,268					5,299			.0002
UBSMAIA5 INDEX 1 YR TA2308280		N/A	Equity/Index	UBS-	10/24/2023	10/23/2024	10/23/2024	Closing Sale	289	139,013	480.68	2,818		8,651		2,818					5,833			.0002
UBSMAIA5 INDEX 1 YR TA2306978		N/A	Equity/Index	UBS-	08/18/2023	08/02/2024	08/02/2024	Closing Sale	700	348,640	503	5,469		11,825		5,469					6,356			.0002
UBSMAIA5 INDEX 1 YR TA2308808		N/A	Equity/Index	UBS-	11/24/2023	10/07/2024	10/07/2024	Closing Sale	200	98,086	483.73	2,497		7,165		2,497					4,668			.0002
UBSMAIA5 INDEX 1 YR TA2304702		N/A	Equity/Index	UBS-	05/11/2023	05/02/2024	05/02/2024	Closing Sale	2,160	1,082,452	502.52	20,258		28,622		20,258					8,364			.0002
UBSMAIA5 INDEX 1 YR TA2305891		N/A	Equity/Index	UBS-	06/30/2023	06/14/2024	06/14/2024	Closing Sale	402	203,793	507.03	3,976		6,337		3,976					2,361			.0002
UBSMAIA5 INDEX 1 YR TA2308146		N/A	Equity/Index	UBS-	10/16/2023	10/11/2024	10/11/2024	Closing Sale	926	450,444	486.13	9,069		30,369		9,069					21,300			.0002
UBSMAIA5 INDEX 1 YR TA2306646		N/A	Equity/Index	UBS-	07/31/2023	07/11/2024	07/11/2024	Closing Sale	591	298,748	506.92	5,475		13,748		5,475					8,274			.0002
UBSMAIA5 INDEX 1 YR TA2308575		N/A	Equity/Index	UBS-	11/10/2023	10/18/2024	10/18/2024	Closing Sale	501	244,144	484.7	5,340		16,004		5,340					10,665			.0002
UBSMAIA5 INDEX 1 YR TA2305818		N/A	Equity/Index	UBS-	06/28/2023	06/26/2024	06/26/2024	Closing Sale	2,177	1,100,333	503.4	23,914		47,696		23,914					23,782			.0002
UBSMAIA5 INDEX 1 YR TA2306853		N/A	Equity/Index	UBS-	08/10/2023	08/09/2024	08/09/2024	Closing Sale	845	424,263	499.63	9,371		15,152		9,371					5,781			.0002
UBSMAIA5 INDEX 1 YR TA2306524		N/A	Equity/Index	UBS-	07/24/2023	07/19/2024	07/19/2024	Closing Sale	3,130	1,583,536	504.87	32,893		67,055		32,893					34,162			.0002
UBSMPI-EUROPEAN TA2304404		N/A	Equity/Index	UBS-	04/24/2023	04/23/2024	04/23/2024	Expiration	4,491	1,266,379	287.790000000002	20,711				20,711					(20,711)			.0002
UBSMPI-EUROPEAN TA2306733		N/A	Equity/Index	UBS-	08/04/2023	08/05/2024	08/05/2024	Expiration	5,801	1,600,000	278.055799999998	33,392				33,392					(33,392)			.0002
UBSMPI-EUROPEAN TA2304905		N/A	Equity/Index	UBS-	05/19/2023	05/17/2024	05/17/2024	Expiration	10,113	2,800,000	278.745266000002	59,976				59,976					(59,976)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2307596		N/A	Equity/Index	UBS-	09/18/2023	09/11/2024	09/11/2024	Closing Sale	5,533	1,514,773	277.07	28,912		6,105		28,912					(22,807)			.0002
UBSMPI-EUROPEAN TA2303916		N/A	Equity/Index	UBS-	03/23/2023	03/15/2024	03/15/2024	Expiration	5,316	1,486,232	286.910000000003	21,416				21,416					(21,416)			.0002
UBSMPI-EUROPEAN TA2304797		N/A	Equity/Index	UBS-	05/15/2023	05/15/2024	05/15/2024	Expiration	10,723	3,000,000	281.762510000002	64,200				64,200					(64,200)			.0002
UBSMPI-EUROPEAN TA2303355		N/A	Equity/Index	UBS-	02/10/2023	02/09/2024	02/09/2024	Expiration	16,500	4,738,072	288.33	106,763				106,763					(106,763)			.0002
UBSMPI-EUROPEAN TA2406289		N/A	Equity/Index	UBS-	09/17/2024	12/27/2024	12/27/2024	Expiration	1,768	499,099	276.88		12,065			12,065					(12,065)			.0002
UBSMPI-EUROPEAN TA2306982		N/A	Equity/Index	UBS-	08/18/2023	08/19/2024	08/19/2024	Closing Sale	6,242	1,700,000	274.491199999999	35,734		10,233		35,734					(25,501)			.0002
UBSMPI-EUROPEAN TA2304694		N/A	Equity/Index	UBS-	05/11/2023	05/10/2024	05/10/2024	Expiration	2,000	561,088	286.58	9,036				9,036					(9,036)			.0002
UBSMPI-EUROPEAN TA2306597		N/A	Equity/Index	UBS-	07/28/2023	07/29/2024	07/29/2024	Expiration	9,993	2,800,000	282.440591999998	58,632				58,632					(58,632)			.0002
UBSMPI-EUROPEAN TA2308354		N/A	Equity/Index	UBS-	10/27/2023	10/29/2024	10/29/2024	Closing Sale	7,518	2,000,000	268.2833	41,560		65,250		41,560					23,690			.0002
UBSMPI-EUROPEAN TA2305533		N/A	Equity/Index	UBS-	06/16/2023	06/12/2024	06/12/2024	Expiration	4,400	1,226,066	275.52	36,374				36,374					(36,374)			.0002
UBSMPI-EUROPEAN TA2309459		N/A	Equity/Index	UBS-	12/29/2023	12/30/2024	12/30/2024	Closing Sale	7,419	2,000,000	271.367700000001	43,240		3,404		43,240					(39,836)			.0002
UBSMPI-EUROPEAN TA2308116		N/A	Equity/Index	UBS-	10/12/2023	10/11/2024	10/11/2024	Closing Sale	13,130	3,500,000	268.7423	72,730		176,418		72,730					103,688			.0002
UBSMPI-EUROPEAN TA2304132		N/A	Equity/Index	UBS-	04/05/2023	04/04/2024	04/04/2024	Expiration	10,585	3,006,242	284.73	70,081				70,081					(70,081)			.0002
UBSMPI-EUROPEAN TA2307983		N/A	Equity/Index	UBS-	10/06/2023	10/08/2024	10/08/2024	Closing Sale	3,009	800,000	268.174500000002	16,544		36,216		16,544					19,672			.0002
UBSMPI-EUROPEAN TA2305266		N/A	Equity/Index	UBS-	06/08/2023	06/05/2024	06/05/2024	Expiration	5,000	1,378,861	275.07	35,055				35,055					(35,055)			.0002
UBSMPI-EUROPEAN TA2305702		N/A	Equity/Index	UBS-	06/23/2023	06/24/2024	06/24/2024	Expiration	5,063	1,400,000	278.517491000001	29,806				29,806					(29,806)			.0002
UBSMPI-EUROPEAN TA2303157		N/A	Equity/Index	UBS-	01/25/2023	01/18/2024	01/18/2024	Expiration	8,000	2,327,717	291.31	55,019				55,019					(55,019)			.0002
UBSMPI-EUROPEAN TA2303723		N/A	Equity/Index	UBS-	03/10/2023	03/11/2024	03/11/2024	Expiration	9,000	2,516,695	281	55,870				55,870					(55,870)			.0002
UBSMPI-EUROPEAN TA2304461		N/A	Equity/Index	UBS-	04/27/2023	04/26/2024	04/26/2024	Expiration	8,275	2,322,702	282.029999999997	51,770				51,770					(51,770)			.0002
UBSMPI-EUROPEAN TA2307679		N/A	Equity/Index	UBS-	09/22/2023	09/20/2024	09/20/2024	Closing Sale	11,074	3,000,000	273.0829	62,460		95,948		62,460					33,488			.0002
UBSMPI-EUROPEAN TA2304794		N/A	Equity/Index	UBS-	05/15/2023	05/03/2024	05/03/2024	Expiration	1,140	318,945	309.399999999998	1,138				1,138					(1,138)			.0002
UBSMPI-EUROPEAN TA2307103		N/A	Equity/Index	UBS-	08/22/2023	08/22/2024	08/22/2024	Closing Sale	8,834	2,400,000	273.890899999999	50,064		21,402		50,064					(28,662)			.0002
UBSMPI-EUROPEAN TA2306824		N/A	Equity/Index	UBS-	08/09/2023	08/09/2024	08/09/2024	Expiration	12,301	3,400,000	278.660900000003	70,856				70,856					(70,856)			.0002
UBSMPI-EUROPEAN TA2303722		N/A	Equity/Index	UBS-	03/10/2023	03/08/2024	03/08/2024	Expiration	16,000	4,474,125	282.029999999997	92,147				92,147					(92,147)			.0002
UBSMPI-EUROPEAN TA2303335		N/A	Equity/Index	UBS-	02/08/2023	02/07/2024	02/07/2024	Expiration	5,254	1,513,588	290.49	31,382				31,382					(31,382)			.0002
UBSMPI-EUROPEAN TA2305301		N/A	Equity/Index	UBS-	06/09/2023	06/11/2024	06/11/2024	Expiration	6,896	1,900,000	277.370313000001	40,945				40,945					(40,945)			.0002
UBSMPI-EUROPEAN TA2303447		N/A	Equity/Index	UBS-	02/17/2023	02/16/2024	02/16/2024	Expiration	20,981	6,000,000	287.913086000002	128,100				128,100					(128,100)			.0002
UBSMPI-EUROPEAN TA2304402		N/A	Equity/Index	UBS-	04/24/2023	04/22/2024	04/22/2024	Expiration	3,905	1,101,138	283.17	24,746				24,746					(24,746)			.0002
UBSMPI-EUROPEAN TA2304741		N/A	Equity/Index	UBS-	05/12/2023	05/13/2024	05/13/2024	Expiration	7,147	2,000,000	281.810448000001	42,880				42,880					(42,880)			.0002
UBSMPI-EUROPEAN TA2309460		N/A	Equity/Index	UBS-	12/29/2023	12/31/2024	12/31/2024	Closing Sale	4,451	1,200,000	271.367700000001	25,992		2,927		25,992					(23,065)			.0002
UBSMPI-EUROPEAN TA2304698		N/A	Equity/Index	UBS-	05/11/2023	05/10/2024	05/10/2024	Expiration	18,000	5,049,796	282.51	108,088				108,088					(108,088)			.0002
UBSMPI-EUROPEAN TA2303429		N/A	Equity/Index	UBS-	02/16/2023	02/16/2024	02/16/2024	Expiration	7,500	2,143,418	286.61	49,141				49,141					(49,141)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2307120		N/A	Equity/Index	UBS-	08/25/2023	08/27/2024	08/27/2024	Closing Sale	4,759	1,300,000	275.166099999997	27,560		11,783		27,560					(15,777)			.0002
UBSMPI-EUROPEAN TA2305268		N/A	Equity/Index	UBS-	06/08/2023	06/07/2024	06/07/2024	Expiration	2,797	771,335	275.339999999997	19,309				19,309					(19,309)			.0002
UBSMPI-EUROPEAN TA2307658		N/A	Equity/Index	UBS-	09/21/2023	09/20/2024	09/20/2024	Closing Sale	11,801	3,200,000	273.660700000002	65,184		95,431		65,184					30,247			.0002
UBSMPI-EUROPEAN TA2305703		N/A	Equity/Index	UBS-	06/23/2023	06/21/2024	06/21/2024	Expiration	6,509	1,800,000	278.517491000001	38,142				38,142					(38,142)			.0002
UBSMPI-EUROPEAN TA2305232		N/A	Equity/Index	UBS-	06/06/2023	06/06/2024	06/06/2024	Expiration	13,451	3,700,000	277.044058000001	78,736				78,736					(78,736)			.0002
UBSMPI-EUROPEAN TA2306395		N/A	Equity/Index	UBS-	07/19/2023	07/19/2024	07/19/2024	Expiration	14,633	4,100,000	282.594490000001	84,788				84,788					(84,788)			.0002
UBSMPI-EUROPEAN TA2307847		N/A	Equity/Index	UBS-	09/29/2023	10/01/2024	10/01/2024	Closing Sale	3,720	1,000,000	271.346600000002	20,450		47,277		20,450					26,827			.0002
UBSMPI-EUROPEAN TA2306981		N/A	Equity/Index	UBS-	08/18/2023	08/16/2024	08/16/2024	Closing Sale	6,242	1,700,000	274.491199999999	35,564		6,891		35,564					(28,673)			.0002
UBSMPI-EUROPEAN TA2303107		N/A	Equity/Index	UBS-	01/19/2023	01/17/2024	01/17/2024	Expiration	3,500	1,016,042	292.27	21,586				21,586					(21,586)			.0002
UBSMPI-EUROPEAN TA2304483		N/A	Equity/Index	UBS-	04/28/2023	04/29/2024	04/29/2024	Expiration	9,922	2,800,000	284.309849999998	59,472				59,472					(59,472)			.0002
UBSMPI-EUROPEAN TA2305457		N/A	Equity/Index	UBS-	06/14/2023	06/14/2024	06/14/2024	Expiration	23,547	6,500,000	277.840098000001	140,075				140,075					(140,075)			.0002
UBSMPI-EUROPEAN TA2303357		N/A	Equity/Index	UBS-	02/10/2023	02/06/2024	02/06/2024	Expiration	5,000	1,435,780	287.959999999998	33,006				33,006					(33,006)			.0002
UBSMPI-EUROPEAN TA2304133		N/A	Equity/Index	UBS-	04/05/2023	04/03/2024	04/03/2024	Expiration	9,051	2,570,571	284.55	60,555				60,555					(60,555)			.0002
UBSMPI-EUROPEAN TA2306598		N/A	Equity/Index	UBS-	07/28/2023	07/30/2024	07/30/2024	Expiration	5,353	1,500,000	282.440591999998	31,455				31,455					(31,455)			.0002
UBSMPI-EUROPEAN TA2304209		N/A	Equity/Index	UBS-	04/11/2023	04/05/2024	04/05/2024	Expiration	4,892	1,383,451	286.14	26,653				26,653					(26,653)			.0002
UBSMPI-EUROPEAN TA2305269		N/A	Equity/Index	UBS-	06/08/2023	06/07/2024	06/07/2024	Expiration	1,100	303,349	276.720000000003	6,917				6,917					(6,917)			.0002
UBSMPI-EUROPEAN TA2303208		N/A	Equity/Index	UBS-	01/30/2023	01/25/2024	01/25/2024	Expiration	4,232	1,223,476	295.19	19,434				19,434					(19,434)			.0002
UBSMPI-EUROPEAN TA2304403		N/A	Equity/Index	UBS-	04/24/2023	04/19/2024	04/19/2024	Expiration	14,213	4,007,803	281.07	103,094				103,094					(103,094)			.0002
UBSMPI-EUROPEAN TA2303356		N/A	Equity/Index	UBS-	02/10/2023	02/09/2024	02/09/2024	Expiration	4,500	1,292,202	286.899999999998	31,960				31,960					(31,960)			.0002
UBSMPI-EUROPEAN TA2400169		N/A	Equity/Index	UBS-	01/11/2024	01/10/2025	10/07/2024	Closing Sale	19,420	5,200,000	267.766000000002		126,880	251,768		126,880					124,888			.0002
UBSMPI-EUROPEAN TA2303182		N/A	Equity/Index	UBS-	01/27/2023	01/26/2024	01/26/2024	Expiration	10,335	3,000,000	292.399547999998	63,660				63,660					(63,660)			.0002
UBSMPI-EUROPEAN TA2304697		N/A	Equity/Index	UBS-	05/11/2023	05/10/2024	05/10/2024	Expiration	3,200	897,741	281.100000000002	21,136				21,136					(21,136)			.0002
UBSMPI-EUROPEAN TA2307849		N/A	Equity/Index	UBS-	09/29/2023	09/27/2024	09/27/2024	Closing Sale	13,391	3,600,000	271.346600000002	73,116		158,105		73,116					84,989			.0002
UBSMPI-EUROPEAN TA2307109		N/A	Equity/Index	UBS-	08/24/2023	08/23/2024	08/23/2024	Closing Sale	9,562	2,600,000	273.856600000001	55,094		34,529		55,094					(20,565)			.0002
UBSMPI-EUROPEAN TA2304655		N/A	Equity/Index	UBS-	05/09/2023	05/09/2024	05/09/2024	Expiration	7,490	2,100,000	282.406829000002	44,751				44,751					(44,751)			.0002
UBSMPI-EUROPEAN TA2309101		N/A	Equity/Index	UBS-	12/08/2023	12/09/2024	12/09/2024	Closing Sale	7,543	2,000,000	266.827400000001	43,380		105,374		43,380					61,994			.0002
UBSMPI-EUROPEAN TA2304983		N/A	Equity/Index	UBS-	05/23/2023	05/23/2024	05/23/2024	Expiration	10,147	2,800,000	277.957988	59,528				59,528					(59,528)			.0002
UBSMPI-EUROPEAN TA2305883		N/A	Equity/Index	UBS-	06/30/2023	06/20/2024	06/20/2024	Expiration	2,704	750,660	278.06	17,429				17,429					(17,429)			.0002
UBSMPI-EUROPEAN TA2306783		N/A	Equity/Index	UBS-	08/07/2023	07/19/2024	07/19/2024	Expiration	9,019	2,498,488	287.07	28,209				28,209					(28,209)			.0002
UBSMPI-EUROPEAN TA2303720		N/A	Equity/Index	UBS-	03/10/2023	03/08/2024	03/08/2024	Expiration	6,400	1,789,650	280.42	41,135				41,135					(41,135)			.0002
UBSMPI-EUROPEAN TA2308144		N/A	Equity/Index	UBS-	10/16/2023	10/16/2024	10/16/2024	Closing Sale	4,110	1,100,000	269.863	22,814		53,539		22,814					30,725			.0002
UBSMPI-EUROPEAN TA2406287		N/A	Equity/Index	UBS-	09/17/2024	12/27/2024	12/27/2024	Expiration	2,666	752,601	273.17		25,879			25,879					(25,879)			.0002
UBSMPI-EUROPEAN TA2304670		N/A	Equity/Index	UBS-	05/10/2023	05/03/2024	05/03/2024	Expiration	4,507	1,266,929	304.86	6,032				6,032					(6,032)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2304210		N/A	Equity/Index	UBS-	04/11/2023	04/04/2024	04/04/2024	Expiration	2,598	734,711	284.75	15,554				15,554					(15,554)			.0002
UBSMPI-EUROPEAN TA2304484		N/A	Equity/Index	UBS-	04/28/2023	04/30/2024	04/30/2024	Expiration	7,087	2,000,000	284.309849999999 98	42,540				42,540					(42,540)			.0002
UBSMPI-EUROPEAN TA2303620		N/A	Equity/Index	UBS-	03/03/2023	03/01/2024	03/01/2024	Expiration	6,000	1,705,399	290.029999999997	27,769				27,769					(27,769)			.0002
UBSMPI-EUROPEAN TA2305157		N/A	Equity/Index	UBS-	06/02/2023	05/31/2024	05/31/2024	Expiration	8,358	2,300,000	275.1875	55,913				55,913					(55,913)			.0002
UBSMPI-EUROPEAN TA2306692		N/A	Equity/Index	UBS-	08/02/2023	08/02/2024	08/02/2024	Expiration	13,326	3,700,000	279.836479999999	77,515				77,515					(77,515)			.0002
UBSMPI-EUROPEAN TA2305158		N/A	Equity/Index	UBS-	06/02/2023	06/03/2024	06/03/2024	Expiration	6,904	1,900,000	277.168850000002	40,508				40,508					(40,508)			.0002
UBSMPI-EUROPEAN TA2307617		N/A	Equity/Index	UBS-	09/19/2023	09/19/2024	09/19/2024	Closing Sale	9,873	2,700,000	276.11	54,702		57,122		54,702					2,420			.0002
UBSMPI-EUROPEAN TA2304695		N/A	Equity/Index	UBS-	05/11/2023	05/01/2024	05/01/2024	Expiration	14,000	3,927,619	283.600000000002	76,791				76,791					(76,791)			.0002
UBSMPI-EUROPEAN TA2303158		N/A	Equity/Index	UBS-	01/25/2023	01/23/2024	01/23/2024	Expiration	5,500	1,600,305	291.73	37,074				37,074					(37,074)			.0002
UBSMPI-EUROPEAN TA2303540		N/A	Equity/Index	UBS-	02/27/2023	02/21/2024	02/21/2024	Expiration	1,412	400,048	284.5	8,905				8,905					(8,905)			.0002
UBSMPI-EUROPEAN TA2308956		N/A	Equity/Index	UBS-	11/30/2023	11/29/2024	11/29/2024	Closing Sale	7,485	2,000,000	269.2167	42,180		106,961		42,180					64,781			.0002
UBSMPI-EUROPEAN TA2308991		N/A	Equity/Index	UBS-	12/04/2023	12/02/2024	12/02/2024	Closing Sale	8,947	2,387,663	269.350000000002	48,635		118,277		48,635					69,642			.0002
UBSMPI-EUROPEAN TA2309181		N/A	Equity/Index	UBS-	12/13/2023	12/13/2024	12/13/2024	Closing Sale	11,244	3,000,000	268.511599999999	64,860		121,404		64,860					56,544			.0002
UBSMPI-EUROPEAN TA2304460		N/A	Equity/Index	UBS-	04/27/2023	04/24/2024	04/24/2024	Expiration	4,324	1,213,700	281.98	27,062				27,062					(27,062)			.0002
UBSMPI-EUROPEAN TA2303380		N/A	Equity/Index	UBS-	02/13/2023	02/12/2024	02/12/2024	Expiration	2,873	827,239	288.899999999998	18,926				18,926					(18,926)			.0002
UBSMPI-EUROPEAN TA2304793		N/A	Equity/Index	UBS-	05/15/2023	05/03/2024	05/03/2024	Expiration	3,368	942,286	303.33	4,427				4,427					(4,427)			.0002
UBSMPI-EUROPEAN TA2303485		N/A	Equity/Index	UBS-	02/22/2023	02/21/2024	02/21/2024	Expiration	3,000	852,152	284.5	20,026				20,026					(20,026)			.0002
UBSMPI-EUROPEAN TA2304249		N/A	Equity/Index	UBS-	04/13/2023	04/12/2024	04/12/2024	Expiration	5,296	1,500,000	283.229899999999	36,630				36,630					(36,630)			.0002
UBSMPI-EUROPEAN TA2400029		N/A	Equity/Index	UBS-	01/04/2024	01/03/2025	10/07/2024	Closing Sale	10,848	2,900,000	269.089499999999		62,466	127,144		62,466					64,678			.0002
UBSMPI-EUROPEAN TA2309283		N/A	Equity/Index	UBS-	12/20/2023	12/19/2024	12/19/2024	Expiration	10,938	2,948,616	271.290000000002	63,797				63,797					(63,797)			.0002
UBSMPI-EUROPEAN TA2308900		N/A	Equity/Index	UBS-	11/29/2023	11/29/2024	11/29/2024	Closing Sale	8,599	2,300,000	269.535700000002	48,461		120,129		48,461					71,668			.0002
UBSMPI-EUROPEAN TA2309100		N/A	Equity/Index	UBS-	12/08/2023	12/06/2024	12/06/2024	Closing Sale	6,411	1,700,000	266.827400000001	36,686		93,134		36,686					56,448			.0002
UBSMPI-EUROPEAN TA2306169		N/A	Equity/Index	UBS-	07/13/2023	07/01/2024	07/01/2024	Expiration	9,959	2,783,376	280.589999999997	61,651				61,651					(61,651)			.0002
UBSMPI-EUROPEAN TA2304354		N/A	Equity/Index	UBS-	04/20/2023	04/17/2024	04/17/2024	Expiration	8,944	2,518,687	283.24	54,887				54,887					(54,887)			.0002
UBSMPI-EUROPEAN TA2307795		N/A	Equity/Index	UBS-	09/27/2023	09/27/2024	09/27/2024	Closing Sale	13,004	3,500,000	271.681300000002	71,190		149,187		71,190					77,997			.0002
UBSMPI-EUROPEAN TA2304458		N/A	Equity/Index	UBS-	04/27/2023	04/26/2024	04/26/2024	Expiration	2,520	707,337	279.98	18,070				18,070					(18,070)			.0002
UBSMPI-EUROPEAN TA2303483		N/A	Equity/Index	UBS-	02/22/2023	02/16/2024	02/16/2024	Expiration	4,000	1,136,202	285.790000000002	24,309				24,309					(24,309)			.0002
UBSMPI-EUROPEAN TA2305156		N/A	Equity/Index	UBS-	06/02/2023	06/04/2024	06/04/2024	Expiration	5,814	1,600,000	277.168850000002	34,160				34,160					(34,160)			.0002
UBSMPI-EUROPEAN TA2306144		N/A	Equity/Index	UBS-	07/12/2023	07/12/2024	07/12/2024	Expiration	10,776	3,000,000	280.718383000002	62,400				62,400					(62,400)			.0002
UBSMPI-EUROPEAN TA2307678		N/A	Equity/Index	UBS-	09/22/2023	09/24/2024	09/24/2024	Closing Sale	5,168	1,400,000	273.435099999998	28,616		49,878		28,616					21,262			.0002
UBSMPI-EUROPEAN TA2303170		N/A	Equity/Index	UBS-	01/26/2023	01/03/2024	01/03/2024	Expiration	5,627	1,636,933	294.24	30,812				30,812					(30,812)			.0002
UBSMPI-EUROPEAN TA2303057		N/A	Equity/Index	UBS-	01/13/2023	01/12/2024	01/12/2024	Expiration	19,000	5,531,844	292.540000000002	123,217				123,217					(123,217)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2305124		N/A	Equity/Index	UBS-	05/31/2023	05/30/2024	05/30/2024	Expiration	5,379	1,468,389	273.8	33,801				33,801					(33,801)			.0002
UBSMPI-EUROPEAN TA2304961		N/A	Equity/Index	UBS-	05/22/2023	05/16/2024	05/16/2024	Expiration	4,554	1,259,559	284.02	17,970				17,970					(17,970)			.0002
UBSMPI-EUROPEAN TA2309456		N/A	Equity/Index	UBS-	12/29/2023	12/27/2024	12/27/2024	Closing Sale	4,822	1,300,000	271.367700000000 01	27,976		5,401		27,976					(22,575)			.0002
UBSMPI-EUROPEAN TA2305300		N/A	Equity/Index	UBS-	06/09/2023	06/07/2024	06/07/2024	Expiration	7,985	2,200,000	277.370313000000 01	47,102				47,102					(47,102)			.0002
UBSMPI-EUROPEAN TA2305055		N/A	Equity/Index	UBS-	05/26/2023	05/24/2024	05/24/2024	Closing Sale	6,213	1,700,000	273.487287999999 98	41,684		3,352		41,684					(38,332)			.0002
UBSMPI-EUROPEAN TA2303777		N/A	Equity/Index	UBS-	03/14/2023	03/14/2024	03/14/2024	Expiration	12,491	3,500,000	281.990965000000 02	75,810				75,810					(75,810)			.0002
UBSMPI-EUROPEAN TA2304206		N/A	Equity/Index	UBS-	04/11/2023	04/05/2024	04/05/2024	Expiration	12,676	3,584,756	284.01	79,932				79,932					(79,932)			.0002
UBSMPI-EUROPEAN TA2307921		N/A	Equity/Index	UBS-	10/03/2023	10/03/2024	10/03/2024	Closing Sale	10,129	2,700,000	269.0136	55,107		138,238		55,107					83,131			.0002
UBSMPI-EUROPEAN TA2304441		N/A	Equity/Index	UBS-	04/26/2023	04/26/2024	04/26/2024	Expiration	12,501	3,500,000	282.140280000000 02	74,025				74,025					(74,025)			.0002
UBSMPI-EUROPEAN TA2304668		N/A	Equity/Index	UBS-	05/10/2023	05/02/2024	05/02/2024	Expiration	4,986	1,401,577	279.82	36,874				36,874					(36,874)			.0002
UBSMPI-EUROPEAN TA2303861		N/A	Equity/Index	UBS-	03/20/2023	03/15/2024	03/15/2024	Expiration	6,385	1,785,344	278.970000000000 03	45,389				45,389					(45,389)			.0002
UBSMPI-EUROPEAN TA2303345		N/A	Equity/Index	UBS-	02/09/2023	02/08/2024	02/08/2024	Expiration	9,723	2,789,551	291.12	50,658				50,658					(50,658)			.0002
UBSMPI-EUROPEAN TA2308328		N/A	Equity/Index	UBS-	10/26/2023	10/25/2024	10/25/2024	Closing Sale	9,791	2,600,000	267.792700000000 02	53,846		106,431		53,846					52,585			.0002
UBSMPI-EUROPEAN TA2309102		N/A	Equity/Index	UBS-	12/08/2023	12/10/2024	12/10/2024	Closing Sale	9,806	2,600,000	266.827400000000 01	56,472		134,339		56,472					77,867			.0002
UBSMPI-EUROPEAN TA2308222		N/A	Equity/Index	UBS-	10/19/2023	10/18/2024	10/18/2024	Closing Sale	13,832	3,700,000	269.6438	77,182		183,437		77,182					106,255			.0002
UBSMPI-EUROPEAN TA2307488		N/A	Equity/Index	UBS-	09/11/2023	09/06/2024	09/06/2024	Closing Sale	18,724	5,121,585	276.25	102,214		16,631		102,214					(85,584)			.0002
UBSMPI-EUROPEAN TA2307597		N/A	Equity/Index	UBS-	09/18/2023	09/09/2024	09/09/2024	Closing Sale	6,412	1,755,417	277.029999999997	33,483		7,707		33,483					(25,777)			.0002
UBSMPI-EUROPEAN TA2305879		N/A	Equity/Index	UBS-	06/30/2023	06/28/2024	06/28/2024	Expiration	3,018	837,829	277.279999999997	20,733				20,733					(20,733)			.0002
UBSMPI-EUROPEAN TA2304405		N/A	Equity/Index	UBS-	04/24/2023	04/22/2024	04/22/2024	Expiration	2,275	641,508	305.209999999998	3,215				3,215					(3,215)			.0002
UBSMPI-EUROPEAN TA2304743		N/A	Equity/Index	UBS-	05/12/2023	05/14/2024	05/14/2024	Expiration	5,718	1,600,000	281.810448000000 01	34,352				34,352					(34,352)			.0002
UBSMPI-EUROPEAN TA2307416		N/A	Equity/Index	UBS-	09/06/2023	09/06/2024	09/06/2024	Closing Sale	9,160	2,500,000	275.207600000000 01	51,850		17,685		51,850					(34,165)			.0002
UBSMPI-EUROPEAN TA2304559		N/A	Equity/Index	UBS-	05/02/2023	05/02/2024	05/02/2024	Expiration	4,962	1,393,406	284.39	26,591				26,591					(26,591)			.0002
UBSMPI-EUROPEAN TA2306300		N/A	Equity/Index	UBS-	07/17/2023	07/02/2024	07/02/2024	Expiration	4,997	1,393,057	282.399999999998	25,747				25,747					(25,747)			.0002
UBSMPI-EUROPEAN TA2306871		N/A	Equity/Index	UBS-	08/11/2023	08/13/2024	08/13/2024	Expiration	9,420	2,600,000	278.211799999998	54,522				54,522					(54,522)			.0002
UBSMPI-EUROPEAN TA2309299		N/A	Equity/Index	UBS-	12/21/2023	12/20/2024	12/20/2024	Closing Sale	11,875	3,200,000	271.207699999999	69,248		10,941		69,248					(58,307)			.0002
UBSMPI-EUROPEAN TA2306301		N/A	Equity/Index	UBS-	07/17/2023	07/03/2024	07/03/2024	Expiration	3,247	905,194	278.12	22,572				22,572					(22,572)			.0002
UBSMPI-EUROPEAN TA2304046		N/A	Equity/Index	UBS-	03/30/2023	03/28/2024	03/28/2024	Expiration	12,477	3,500,000	282.366198	75,320				75,320					(75,320)			.0002
UBSMPI-EUROPEAN TA2308236		N/A	Equity/Index	UBS-	10/20/2023	10/18/2024	10/18/2024	Closing Sale	5,992	1,600,000	269.355799999999	32,896		81,190		32,896					48,294			.0002
UBSMPI-EUROPEAN TA2303221		N/A	Equity/Index	UBS-	02/01/2023	01/30/2024	01/30/2024	Expiration	2,373	693,610	289.100000000000 02	20,622				20,622					(20,622)			.0002
UBSMPI-EUROPEAN TA2308317		N/A	Equity/Index	UBS-	10/25/2023	10/25/2024	10/25/2024	Closing Sale	13,538	3,600,000	268.174899999999	74,520		141,997		74,520					67,477			.0002
UBSMPI-EUROPEAN TA2303222		N/A	Equity/Index	UBS-	02/01/2023	01/26/2024	01/26/2024	Expiration	4,340	1,268,549	291.209999999998	32,971				32,971					(32,971)			.0002
UBSMPI-EUROPEAN TA2308582		N/A	Equity/Index	UBS-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	18,486	4,900,000	267.3211	101,185		280,313		101,185					179,128			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2304034		N/A	Equity/Index	UBS-	03/29/2023	03/28/2024	03/28/2024	Expiration	13,561	3,800,000	282.11559999999997	81,624				81,624					(81,624)			.0002
UBSMPI-EUROPEAN TA2304874		N/A	Equity/Index	UBS-	05/18/2023	05/17/2024	05/17/2024	Expiration	13,340	3,700,000	279.15929999999997	79,809				79,809					(79,809)			.0002
UBSMPI-EUROPEAN TA2303956		N/A	Equity/Index	UBS-	03/24/2023	03/26/2024	03/26/2024	Expiration	3,206	900,000	282.54366099999999	19,575				19,575					(19,575)			.0002
UBSMPI-EUROPEAN TA2303517		N/A	Equity/Index	UBS-	02/24/2023	02/23/2024	02/23/2024	Expiration	10,943	3,100,000	285.27423800000003	65,844				65,844					(65,844)			.0002
UBSMPI-EUROPEAN TA2308669		N/A	Equity/Index	UBS-	11/14/2023	11/14/2024	11/14/2024	Closing Sale	9,698	2,600,000	270.44319999999999	53,612		97,220		53,612					43,608			.0002
UBSMPI-EUROPEAN TA2308770		N/A	Equity/Index	UBS-	11/21/2023	11/21/2024	11/21/2024	Closing Sale	13,427	3,600,000	270.44209999999998	74,376		154,605		74,376					80,229			.0002
UBSMPI-EUROPEAN TA2303056		N/A	Equity/Index	UBS-	01/13/2023	01/10/2024	01/10/2024	Expiration	15,000	4,367,246	289.39999999999998	118,520				118,520					(118,520)			.0002
UBSMPI-EUROPEAN TA2305774		N/A	Equity/Index	UBS-	06/27/2023	06/27/2024	06/27/2024	Expiration	4,332	1,200,000	279.11023799999998	25,308				25,308					(25,308)			.0002
UBSMPI-EUROPEAN TA2308655		N/A	Equity/Index	UBS-	11/13/2023	11/13/2024	11/13/2024	Closing Sale	2,626	700,000	268.8725	14,497		33,489		14,497					18,992			.0002
UBSMPI-EUROPEAN TA2303760		N/A	Equity/Index	UBS-	03/13/2023	03/12/2024	03/12/2024	Expiration	2,346	656,164	299.82	3,934				3,934					(3,934)			.0002
UBSMPI-EUROPEAN TA2303906		N/A	Equity/Index	UBS-	03/22/2023	03/22/2024	03/22/2024	Expiration	5,739	1,600,000	280.576168	34,672				34,672					(34,672)			.0002
UBSMPI-EUROPEAN TA2304271		N/A	Equity/Index	UBS-	04/14/2023	04/16/2024	04/16/2024	Expiration	10,990	3,100,000	284.10896200000002	66,340				66,340					(66,340)			.0002
UBSMPI-EUROPEAN TA2304459		N/A	Equity/Index	UBS-	04/27/2023	04/24/2024	04/24/2024	Expiration	9,460	2,655,319	283.39	53,759				53,759					(53,759)			.0002
UBSMPI-EUROPEAN TA2307982		N/A	Equity/Index	UBS-	10/06/2023	10/04/2024	10/04/2024	Closing Sale	7,523	2,000,000	268.17450000000002	41,080		105,080		41,080					64,000			.0002
UBSMPI-EUROPEAN TA2305123		N/A	Equity/Index	UBS-	05/31/2023	05/22/2024	05/22/2024	Expiration	8,824	2,408,824	279.02999999999997	37,547				37,547					(37,547)			.0002
UBSMPI-EUROPEAN TA2305267		N/A	Equity/Index	UBS-	06/08/2023	06/07/2024	06/07/2024	Expiration	4,000	1,103,088	277.16000000000003	24,407				24,407					(24,407)			.0002
UBSMPI-EUROPEAN TA2305881		N/A	Equity/Index	UBS-	06/30/2023	06/26/2024	06/26/2024	Expiration	5,120	1,421,367	276.89999999999998	35,980				35,980					(35,980)			.0002
UBSMPI-EUROPEAN TA2306986		N/A	Equity/Index	UBS-	08/18/2023	08/15/2024	08/15/2024	Closing Sale	4,039	1,100,000	273.892	23,969		6,317		23,969					17,652			.0002
UBSMPI-EUROPEAN TA2304208		N/A	Equity/Index	UBS-	04/11/2023	04/03/2024	04/03/2024	Expiration	4,294	1,214,338	291.75	15,597				15,597					(15,597)			.0002
UBSMPI-EUROPEAN TA2309282		N/A	Equity/Index	UBS-	12/20/2023	12/19/2024	12/19/2024	Closing Sale	8,576	2,311,879	269.94	54,982		8,150		54,982					46,833			.0002
UBSMPI-EUROPEAN TA2303171		N/A	Equity/Index	UBS-	01/26/2023	01/23/2024	01/23/2024	Expiration	4,273	1,243,045	291.39	29,260				29,260					(29,260)			.0002
UBSMPI-EUROPEAN TA2307448		N/A	Equity/Index	UBS-	09/07/2023	09/06/2024	09/06/2024	Closing Sale	13,551	3,700,000	275.25889999999998	77,034		25,466		77,034					51,568			.0002
UBSMPI-EUROPEAN TA2303108		N/A	Equity/Index	UBS-	01/19/2023	01/19/2024	01/19/2024	Expiration	4,000	1,161,191	291.31	26,364				26,364					(26,364)			.0002
UBSMPI-EUROPEAN TA2306596		N/A	Equity/Index	UBS-	07/28/2023	07/26/2024	07/26/2024	Expiration	10,350	2,900,000	282.44059199999998	60,436				60,436					(60,436)			.0002
UBSMPI-EUROPEAN TA2305057		N/A	Equity/Index	UBS-	05/26/2023	05/24/2024	05/24/2024	Expiration	19,735	5,400,000	275.621556	114,264				114,264					(114,264)			.0002
UBSMPI-EUROPEAN TA2308448		N/A	Equity/Index	UBS-	11/02/2023	11/01/2024	10/07/2024	Closing Sale	15,689	4,200,000	269.92689999999999	87,192		167,617		87,192					80,425			.0002
UBSMPI-EUROPEAN TA2308262		N/A	Equity/Index	UBS-	10/23/2023	10/23/2024	10/23/2024	Closing Sale	4,884	1,300,000	268.59469999999999	26,663		60,683		26,663					34,020			.0002
UBSMPI-EUROPEAN TA2303293		N/A	Equity/Index	UBS-	02/06/2023	02/05/2024	02/05/2024	Expiration	1,935	557,207	291.66000000000003	10,418				10,418					(10,418)			.0002
UBSMPI-EUROPEAN TA2307850		N/A	Equity/Index	UBS-	09/29/2023	09/30/2024	09/30/2024	Closing Sale	6,323	1,700,000	271.34660000000002	34,697		74,635		34,697					39,938			.0002
UBSMPI-EUROPEAN TA2303183		N/A	Equity/Index	UBS-	01/27/2023	01/29/2024	01/29/2024	Expiration	2,411	700,000	292.39954799999998	14,924				14,924					(14,924)			.0002
UBSMPI-EUROPEAN TA2303254		N/A	Equity/Index	UBS-	02/03/2023	02/01/2024	02/01/2024	Expiration	4,000	1,159,231	299.60000000000002	13,846				13,846					(13,846)			.0002
UBSMPI-EUROPEAN TA2305661		N/A	Equity/Index	UBS-	06/22/2023	06/21/2024	06/21/2024	Expiration	6,846	1,900,000	279.53707900000001	40,299				40,299					(40,299)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2305054		N/A	Equity/Index	UBS-	05/26/2023	05/29/2024	05/29/2024	Expiration	1,096	300,000	275.621556	6,399								(2,619)				.0002
UBSMPI-EUROPEAN TA2304671		N/A	Equity/Index	UBS-	05/10/2023	05/03/2024	05/03/2024	Expiration	5,583	1,569,395	283.83999999999 97	31,518				31,518					(31,518)			.0002
UBSMPI-EUROPEAN TA2306239		N/A	Equity/Index	UBS-	07/14/2023	07/16/2024	07/16/2024	Expiration	4,654	1,300,000	281.603064000000 02	27,183				27,183					(27,183)			.0002
UBSMPI-EUROPEAN TA2303156		N/A	Equity/Index	UBS-	01/25/2023	01/24/2024	01/24/2024	Expiration	4,000	1,163,858	290.839999999999 97	28,590				28,590					(28,590)			.0002
UBSMPI-EUROPEAN TA2306805		N/A	Equity/Index	UBS-	08/08/2023	08/08/2024	08/08/2024	Expiration	8,323	2,300,000	278.719299999999 98	47,564				47,564					(47,564)			.0002
UBSMPI-EUROPEAN TA2305655		N/A	Equity/Index	UBS-	06/21/2023	06/21/2024	06/21/2024	Expiration	16,527	4,600,000	280.203669999999 99	98,670				98,670					(98,670)			.0002
UBSMPI-EUROPEAN TA2303427		N/A	Equity/Index	UBS-	02/16/2023	02/09/2024	02/09/2024	Expiration	4,000	1,143,156	287.160000000000 03	25,002				25,002					(25,002)			.0002
UBSMPI-EUROPEAN TA2406288		N/A	Equity/Index	UBS-	09/17/2024	12/27/2024	12/27/2024	Closing Sale	6,100	1,722,005	270.57		72,967	11,699		72,967					(61,268)			.0002
UBSMPI-EUROPEAN TA2306521		N/A	Equity/Index	UBS-	07/24/2023	07/17/2024	07/17/2024	Expiration	3,874	1,092,751	280.69	28,797				28,797					(28,797)			.0002
UBSMPI-EUROPEAN TA2306962		N/A	Equity/Index	UBS-	08/17/2023	08/09/2024	08/09/2024	Expiration	13,774	3,741,597	279.132000000000 01	52,195				52,195					(52,195)			.0002
UBSMPI-EUROPEAN TA2303412		N/A	Equity/Index	UBS-	02/15/2023	02/13/2024	02/13/2024	Expiration	4,247	1,217,253	289.709999999999 98	23,992				23,992					(23,992)			.0002
UBSMPI-EUROPEAN TA2303721		N/A	Equity/Index	UBS-	03/10/2023	03/08/2024	03/08/2024	Expiration	5,400	1,510,017	284.149999999999 98	26,820				26,820					(26,820)			.0002
UBSMPI-EUROPEAN TA2304790		N/A	Equity/Index	UBS-	05/15/2023	05/03/2024	05/03/2024	Expiration	4,362	1,220,383	282.77	23,866				23,866					(23,866)			.0002
UBSMPI-EUROPEAN TA2305122		N/A	Equity/Index	UBS-	05/31/2023	05/17/2024	05/17/2024	Expiration	6,238	1,702,884	281.56	21,689				21,689					(21,689)			.0002
UBSMPI-EUROPEAN TA2308583		N/A	Equity/Index	UBS-	11/10/2023	11/12/2024	11/12/2024	Closing Sale	7,168	1,900,000	267.3211	39,501		102,203		39,501					62,702			.0002
UBSMPI-EUROPEAN TA2307091		N/A	Equity/Index	UBS-	08/23/2023	08/23/2024	08/23/2024	Closing Sale	11,719	3,200,000	275.224600000000 01	67,008		26,284		67,008					(40,724)			.0002
UBSMPI-EUROPEAN TA2302987		N/A	Equity/Index	UBS-	01/06/2023	01/04/2024	01/04/2024	Expiration	9,000	2,603,528	288.029999999999 97	68,655				68,655					(68,655)			.0002
UBSMPI-EUROPEAN TA2302988		N/A	Equity/Index	UBS-	01/06/2023	01/05/2024	01/05/2024	Expiration	13,000	3,760,652	289.3	91,592				91,592					(91,592)			.0002
UBSMPI-EUROPEAN TA2306575		N/A	Equity/Index	UBS-	07/27/2023	07/26/2024	07/26/2024	Expiration	17,141	4,800,000	282.190665000000 02	100,752				100,752					(100,752)			.0002
UBSMPI-EUROPEAN TA2406160		N/A	Equity/Index	UBS-	09/13/2024	12/20/2024	12/20/2024	Expiration	5,800	1,631,400	280.45		22,414			22,414					(22,414)			.0002
UBSMPI-EUROPEAN TA2305302		N/A	Equity/Index	UBS-	06/09/2023	06/10/2024	06/10/2024	Expiration	10,888	3,000,000	277.370313000000 01	64,530				64,530					(64,530)			.0002
UBSMPI-EUROPEAN TA2303255		N/A	Equity/Index	UBS-	02/03/2023	02/02/2024	02/02/2024	Expiration	2,000	579,616	299.87	6,807				6,807					(6,807)			.0002
UBSMPI-EUROPEAN TA2309199		N/A	Equity/Index	UBS-	12/15/2023	12/13/2024	12/13/2024	Closing Sale	14,849	4,000,000	271.174300000000 02	85,800		120,790		85,800					34,990			.0002
UBSMPI-EUROPEAN TA2306827		N/A	Equity/Index	UBS-	08/09/2023	08/07/2024	08/07/2024	Expiration	6,151	1,700,000	276.947299999999 98	39,712				39,712					(39,712)			.0002
UBSMPI-EUROPEAN TA2303259		N/A	Equity/Index	UBS-	02/03/2023	01/30/2024	01/30/2024	Expiration	4,000	1,159,231	290.55	26,105				26,105					(26,105)			.0002
UBSMPI-EUROPEAN TA2308081		N/A	Equity/Index	UBS-	10/11/2023	10/11/2024	10/11/2024	Closing Sale	10,500	2,800,000	268.9753	57,764		138,635		57,764					80,871			.0002
UBSMPI-EUROPEAN TA2303957		N/A	Equity/Index	UBS-	03/24/2023	03/22/2024	03/22/2024	Expiration	12,469	3,500,000	282.543660999999 99	75,635				75,635					(75,635)			.0002
UBSMPI-EUROPEAN TA2306459		N/A	Equity/Index	UBS-	07/21/2023	07/23/2024	07/23/2024	Expiration	2,488	700,000	283.630756000000 02	14,630				14,630					(14,630)			.0002
UBSMPI-EUROPEAN TA2304346		N/A	Equity/Index	UBS-	04/19/2023	04/19/2024	04/19/2024	Expiration	14,214	4,000,000	283.63072	84,120				84,120					(84,120)			.0002
UBSMPI-EUROPEAN TA2305024		N/A	Equity/Index	UBS-	05/24/2023	05/24/2024	05/24/2024	Expiration	10,912	3,000,000	276.899279999999 99	63,900				63,900					(63,900)			.0002
UBSMPI-EUROPEAN TA2308817		N/A	Equity/Index	UBS-	11/24/2023	11/26/2024	11/26/2024	Closing Sale	2,999	800,000	268.756039999999 98	16,928		43,657		16,928					26,729			.0002
UBSMPI-EUROPEAN TA2304740		N/A	Equity/Index	UBS-	05/12/2023	05/10/2024	05/10/2024	Expiration	7,862	2,200,000	281.810448000000 01	46,948				46,948					(46,948)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2309352		N/A	Equity/Index	UBS-	12/22/2023	12/20/2024	12/20/2024	Closing Sale	10,383	2,800,000	271.382600000002	60,620		7,751		60,620					(52,869)			.0002
UBSMPI-EUROPEAN TA2308792		N/A	Equity/Index	UBS-	11/22/2023	11/22/2024	11/22/2024	Closing Sale	29,535	7,900,000	269.619300000001	165,347		386,114		165,347					220,767			.0002
UBSMPI-EUROPEAN TA2306872		N/A	Equity/Index	UBS-	08/11/2023	08/12/2024	08/12/2024	Expiration	4,710	1,300,000	278.211799999998	27,222				27,222					(27,222)			.0002
UBSMPI-EUROPEAN TA2308816		N/A	Equity/Index	UBS-	11/24/2023	11/22/2024	11/22/2024	Closing Sale	4,874	1,300,000	268.756039999998	27,326		67,924		27,326					40,598			.0002
UBSMPI-EUROPEAN TA2304837		N/A	Equity/Index	UBS-	05/16/2023	05/16/2024	05/16/2024	Expiration	5,036	1,400,000	280.022247999999	29,890				29,890					(29,890)			.0002
UBSMPI-EUROPEAN TA2303917		N/A	Equity/Index	UBS-	03/23/2023	03/20/2024	03/20/2024	Expiration	9,150	2,558,130	283.3	48,257				48,257					(48,257)			.0002
UBSMPI-EUROPEAN TA2304676		N/A	Equity/Index	UBS-	05/10/2023	05/01/2024	05/01/2024	Expiration	4,442	1,248,657	282.19	28,002				28,002					(28,002)			.0002
UBSMPI-EUROPEAN TA2308511		N/A	Equity/Index	UBS-	11/06/2023	11/01/2024	11/01/2024	Closing Sale	16,192	4,352,559	270.220000000003	95,258		88,654		95,258					(6,603)			.0002
UBSMPI-EUROPEAN TA2303833		N/A	Equity/Index	UBS-	03/17/2023	03/18/2024	03/18/2024	Expiration	7,535	2,100,000	280.399365999999	45,948				45,948					(45,948)			.0002
UBSMPI-EUROPEAN TA2305820		N/A	Equity/Index	UBS-	06/28/2023	06/28/2024	06/28/2024	Expiration	15,919	4,400,000	278.408553999998	93,280				93,280					(93,280)			.0002
UBSMPI-EUROPEAN TA2307957		N/A	Equity/Index	UBS-	10/05/2023	10/04/2024	10/04/2024	Closing Sale	10,174	2,700,000	267.735599999998	55,377		146,585		55,377					91,208			.0002
UBSMPI-EUROPEAN TA2304860		N/A	Equity/Index	UBS-	05/17/2023	05/17/2024	05/17/2024	Expiration	15,456	4,300,000	280.186701000003	91,934				91,934					(91,934)			.0002
UBSMPI-EUROPEAN TA2303116		N/A	Equity/Index	UBS-	01/20/2023	01/19/2024	01/19/2024	Expiration	17,220	5,000,000	291.816122000001	110,850				110,850					(110,850)			.0002
UBSMPI-EUROPEAN TA2305995		N/A	Equity/Index	UBS-	07/07/2023	07/05/2024	07/05/2024	Expiration	5,799	1,600,000	278.140666000001	33,328				33,328					(33,328)			.0002
UBSMPI-EUROPEAN TA2304095		N/A	Equity/Index	UBS-	04/03/2023	03/28/2024	03/28/2024	Expiration	8,012	2,265,349	289.18	35,402				35,402					(35,402)			.0002
UBSMPI-EUROPEAN TA2308698		N/A	Equity/Index	UBS-	11/17/2023	11/15/2024	11/15/2024	Closing Sale	10,121	2,700,000	268.949700000001	56,133		114,330		56,133					58,197			.0002
UBSMPI-EUROPEAN TA2304207		N/A	Equity/Index	UBS-	04/11/2023	04/05/2024	04/05/2024	Expiration	2,683	758,749	289.709999999998	11,350				11,350					(11,350)			.0002
UBSMPI-EUROPEAN TA2305880		N/A	Equity/Index	UBS-	06/30/2023	06/28/2024	06/28/2024	Expiration	5,730	1,590,710	282.12	28,170				28,170					(28,170)			.0002
UBSMPI-EUROPEAN TA2303020		N/A	Equity/Index	UBS-	01/09/2023	01/09/2024	01/09/2024	Expiration	5,875	1,700,000	291.786291000001	35,445				35,445					(35,445)			.0002
UBSMPI-EUROPEAN TA2303539		N/A	Equity/Index	UBS-	02/27/2023	02/21/2024	02/21/2024	Expiration	8,068	2,285,828	285.92	46,200				46,200					(46,200)			.0002
UBSMPI-EUROPEAN TA2304094		N/A	Equity/Index	UBS-	04/03/2023	03/28/2024	03/28/2024	Expiration	9,742	2,754,497	283.31	64,188				64,188					(64,188)			.0002
UBSMPI-EUROPEAN TA2304355		N/A	Equity/Index	UBS-	04/20/2023	04/18/2024	04/18/2024	Expiration	13,937	3,924,747	283.55	83,876				83,876					(83,876)			.0002
UBSMPI-EUROPEAN TA2307121		N/A	Equity/Index	UBS-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	8,420	2,300,000	275.166099999997	48,461		19,379		48,461					(29,082)			.0002
UBSMPI-EUROPEAN TA2300008		N/A	Equity/Index	UBS-	01/04/2023	01/03/2024	01/03/2024	Expiration	7,424	2,138,313	289.149999999998	48,478				48,478					(48,478)			.0002
UBSMPI-EUROPEAN TA2306541		N/A	Equity/Index	UBS-	07/25/2023	07/25/2024	07/25/2024	Expiration	9,208	2,600,000	284.736361999999	53,924				53,924					(53,924)			.0002
UBSMPI-EUROPEAN TA2303207		N/A	Equity/Index	UBS-	01/30/2023	01/26/2024	01/26/2024	Expiration	5,478	1,583,696	294.73	26,035				26,035					(26,035)			.0002
UBSMPI-EUROPEAN TA2308585		N/A	Equity/Index	UBS-	11/10/2023	11/08/2024	11/08/2024	Closing Sale	6,791	1,800,000	266.048800000003	40,734		111,612		40,734					70,878			.0002
UBSMPI-EUROPEAN TA2308051		N/A	Equity/Index	UBS-	10/10/2023	10/10/2024	10/10/2024	Closing Sale	4,496	1,200,000	269.263399999999	24,708		49,830		24,708					25,122			.0002
UBSMPI-EUROPEAN TA2303860		N/A	Equity/Index	UBS-	03/20/2023	03/08/2024	03/08/2024	Expiration	1,768	494,360	289.08	6,042				6,042					(6,042)			.0002
UBSMPI-EUROPEAN TA2307940		N/A	Equity/Index	UBS-	10/04/2023	10/04/2024	10/04/2024	Closing Sale	10,173	2,700,000	267.861100000002	55,134		145,283		55,134					90,149			.0002
UBSMPI-EUROPEAN TA2303381		N/A	Equity/Index	UBS-	02/13/2023	02/07/2024	02/07/2024	Expiration	4,748	1,367,118	288.220000000003	32,468				32,468					(32,468)			.0002
UBSMPI-EUROPEAN TA2304962		N/A	Equity/Index	UBS-	05/22/2023	05/17/2024	05/17/2024	Expiration	2,321	641,949	278.23	13,903				13,903					(13,903)			.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2304097		N/A	Equity/Index	UBS-	04/03/2023	03/22/2024	03/22/2024	Expiration	3,533	998,936	276.68	35,201				35,201					(35,201)			.0002
UBSMPI-EUROPEAN TA2304696		N/A	Equity/Index	UBS-	05/11/2023	05/08/2024	05/08/2024	Expiration	4,100	1,150,231	282.720000000003	24,191				24,191					(24,191)			.0002
UBSMPI-EUROPEAN TA2304959		N/A	Equity/Index	UBS-	05/22/2023	05/10/2024	05/10/2024	Expiration	9,894	2,736,511	286.410000000003	32,208				32,208					(32,208)			.0002
UBSMPI-EUROPEAN TA2305128		N/A	Equity/Index	UBS-	06/01/2023	05/31/2024	05/31/2024	Expiration	21,179	5,800,000	275.884650000002	122,844				122,844					(122,844)			.0002
UBSMPI-EUROPEAN TA2307834		N/A	Equity/Index	UBS-	09/28/2023	09/27/2024	09/27/2024	Closing Sale	12,242	3,300,000	272.120999999998	66,858		135,065		66,858					68,207			.0002
UBSMPI-EUROPEAN TA2307558		N/A	Equity/Index	UBS-	09/15/2023	09/16/2024	09/16/2024	Closing Sale	6,207	1,700,000	276.280599999999	35,037		40,468		35,037					5,431			.0002
UBSMPI-EUROPEAN TA2303100		N/A	Equity/Index	UBS-	01/18/2023	01/18/2024	01/18/2024	Expiration	4,463	1,300,000	293.613565999999	27,326				27,326					(27,326)			.0002
UBSMPI-EUROPEAN TA2306953		N/A	Equity/Index	UBS-	08/16/2023	08/16/2024	08/16/2024	Closing Sale	12,842	3,500,000	274.619599999999	73,745		12,528		73,745					(61,217)			.0002
UBSMPI-EUROPEAN TA2304213		N/A	Equity/Index	UBS-	04/11/2023	04/08/2024	04/08/2024	Expiration	4,844	1,369,877	298.83	10,751				10,751					(10,751)			.0002
UBSMPI-EUROPEAN TA2303331		N/A	Equity/Index	UBS-	02/08/2023	02/06/2024	02/06/2024	Expiration	1,934	557,152	289.76	12,108				12,108					(12,108)			.0002
UBSMPI-EUROPEAN TA2305356		N/A	Equity/Index	UBS-	06/12/2023	06/07/2024	06/07/2024	Expiration	10,021	2,761,035	283.529999999997	37,712				37,712					(37,712)			.0002
UBSMPI-EUROPEAN TA2308989		N/A	Equity/Index	UBS-	12/04/2023	12/03/2024	12/03/2024	Closing Sale	6,983	1,863,535	269.350000000002	38,021		90,074		38,021					52,053			.0002
UBSMPI-EUROPEAN TA2304482		N/A	Equity/Index	UBS-	04/28/2023	04/26/2024	04/26/2024	Expiration	4,607	1,300,000	284.309849999998	27,482				27,482					(27,482)			.0002
UBSMPI-EUROPEAN TA2308992		N/A	Equity/Index	UBS-	12/04/2023	12/02/2024	12/02/2024	Expiration	5,148	1,373,833	289.74	6,545				6,545					(6,545)			.0002
UBSMPI-EUROPEAN TA2303256		N/A	Equity/Index	UBS-	02/03/2023	02/01/2024	02/01/2024	Expiration	5,000	1,449,039	294.48	24,985				24,985					(24,985)			.0002
UBSMPI-EUROPEAN TA2309056		N/A	Equity/Index	UBS-	12/06/2023	12/06/2024	12/06/2024	Closing Sale	11,298	3,000,000	267.367000000002	64,260		158,024		64,260					93,764			.0002
UBSMPI-EUROPEAN TA2304589		N/A	Equity/Index	UBS-	05/03/2023	05/03/2024	05/03/2024	Expiration	8,918	2,500,000	282.428848000002	53,075				53,075					(53,075)			.0002
UBSMPI-EUROPEAN TA2308279		N/A	Equity/Index	UBS-	10/24/2023	10/24/2024	10/24/2024	Closing Sale	9,401	2,500,000	268.364100000001	51,075		111,723		51,075					60,648			.0002
UBSMPI-EUROPEAN TA2303621		N/A	Equity/Index	UBS-	03/03/2023	03/04/2024	03/04/2024	Expiration	7,100	2,018,056	284.529999999997	48,049				48,049					(48,049)			.0002
UBSMPI-EUROPEAN TA2308819		N/A	Equity/Index	UBS-	11/24/2023	11/25/2024	11/25/2024	Closing Sale	6,374	1,700,000	268.756039999998	35,904		91,012		35,904					55,108			.0002
UBSMPI-EUROPEAN TA2305977		N/A	Equity/Index	UBS-	07/06/2023	07/05/2024	07/05/2024	Expiration	32,944	9,100,000	278.380764	190,554				190,554					(190,554)			.0002
UBSMPI-EUROPEAN TA2400259		N/A	Equity/Index	UBS-	01/17/2024	01/17/2025	10/07/2024	Closing Sale	4,513	1,200,000	267.878600000001		25,464	58,196		25,464					32,732			.0002
UBSMPI-EUROPEAN TA2306237		N/A	Equity/Index	UBS-	07/14/2023	07/15/2024	07/15/2024	Expiration	5,370	1,500,000	281.603064000002	31,320				31,320					(31,320)			.0002
UBSMPI-EUROPEAN TA2303488		N/A	Equity/Index	UBS-	02/22/2023	02/14/2024	02/14/2024	Expiration	4,500	1,278,228	286.86	25,333				25,333					(25,333)			.0002
UBSMPI-EUROPEAN TA2306100		N/A	Equity/Index	UBS-	07/11/2023	07/11/2024	07/11/2024	Expiration	5,758	1,600,000	280.261699000002	33,072				33,072					(33,072)			.0002
UBSMPI-EUROPEAN TA2304432		N/A	Equity/Index	UBS-	04/25/2023	04/25/2024	04/25/2024	Expiration	4,607	1,300,000	284.446411000001	27,313				27,313					(27,313)			.0002
UBSMPI-EUROPEAN TA2307028		N/A	Equity/Index	UBS-	08/21/2023	08/21/2024	08/21/2024	Closing Sale	5,886	1,600,000	273.990900000001	33,504		17,369		33,504					(16,135)			.0002
UBSMPI-EUROPEAN TA2306671		N/A	Equity/Index	UBS-	08/01/2023	08/01/2024	08/01/2024	Expiration	10,395	2,900,000	281.270056000001	60,378				60,378					(60,378)			.0002
UBSMPI-EUROPEAN TA2304675		N/A	Equity/Index	UBS-	05/10/2023	05/08/2024	05/08/2024	Expiration	2,078	584,131	282.720000000003	12,773				12,773					(12,773)			.0002
UBSMPI-EUROPEAN TA2303257		N/A	Equity/Index	UBS-	02/03/2023	02/01/2024	02/01/2024	Expiration	9,500	2,753,174	292.290000000002	55,274				55,274					(55,274)			.0002
UBSMPI-EUROPEAN TA2304462		N/A	Equity/Index	UBS-	04/27/2023	04/26/2024	04/26/2024	Expiration	2,236	627,621	286.98	9,908				9,908					(9,908)			.0002
UBSMPI-EUROPEAN TA2305535		N/A	Equity/Index	UBS-	06/16/2023	06/14/2024	06/14/2024	Expiration	13,612	3,793,002	276.05	109,038				109,038					(109,038)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2308238		N/A	Equity/Index	UBS-	10/20/2023	10/22/2024	10/22/2024	Closing Sale	4,494	1,200,000	269.355799999999	24,828		52,584		24,828					27,756			.0002
UBSMPI-EUROPEAN TA2304562		N/A	Equity/Index	UBS-	05/02/2023	05/02/2024	05/02/2024	Expiration	1,600	449,304	303.57	2,305				2,305					(2,305)			.0002
UBSMPI-EUROPEAN TA2309353		N/A	Equity/Index	UBS-	12/22/2023	12/24/2024	12/24/2024	Closing Sale	3,708	1,000,000	271.382600000002	21,780		5,277		21,780					(16,503)			.0002
UBSMPI-EUROPEAN TA2303581		N/A	Equity/Index	UBS-	03/01/2023	02/28/2024	02/28/2024	Expiration	7,000	1,977,634	284.850000000002	41,005				41,005					(41,005)			.0002
UBSMPI-EUROPEAN TA2307317		N/A	Equity/Index	UBS-	08/31/2023	08/30/2024	08/30/2024	Closing Sale	3,641	1,000,000	277.0068	20,670		3,652		20,670					(17,018)			.0002
UBSMPI-EUROPEAN TA2306458		N/A	Equity/Index	UBS-	07/21/2023	07/19/2024	07/19/2024	Expiration	10,664	3,000,000	281.323899999998	72,750				72,750					(72,750)			.0002
UBSMPI-EUROPEAN TA2303719		N/A	Equity/Index	UBS-	03/10/2023	03/06/2024	03/06/2024	Expiration	5,800	1,621,870	284.01	28,985				28,985					(28,985)			.0002
UBSMPI-EUROPEAN TA2303618		N/A	Equity/Index	UBS-	03/03/2023	03/01/2024	03/01/2024	Expiration	17,920	5,093,459	284.529999999997	120,772				120,772					(120,772)			.0002
UBSMPI-EUROPEAN TA2304657		N/A	Equity/Index	UBS-	05/09/2023	05/03/2024	05/03/2024	Expiration	11,000	3,083,962	293.23	29,790				29,790					(29,790)			.0002
UBSMPI-EUROPEAN TA2305993		N/A	Equity/Index	UBS-	07/07/2023	07/08/2024	07/08/2024	Expiration	5,436	1,500,000	278.140666000001	31,395				31,395					(31,395)			.0002
UBSMPI-EUROPEAN TA2304270		N/A	Equity/Index	UBS-	04/14/2023	04/12/2024	04/12/2024	Expiration	10,635	3,000,000	284.108962000002	63,810				63,810					(63,810)			.0002
UBSMPI-EUROPEAN TA2308411		N/A	Equity/Index	UBS-	10/31/2023	10/31/2024	10/31/2024	Closing Sale	13,180	3,500,000	267.8691	72,170		107,130		72,170					34,961			.0002
UBSMPI-EUROPEAN TA2303863		N/A	Equity/Index	UBS-	03/20/2023	03/15/2024	03/15/2024	Expiration	3,886	1,086,585	278.7	28,121				28,121					(28,121)			.0002
UBSMPI-EUROPEAN TA2303579		N/A	Equity/Index	UBS-	03/01/2023	02/23/2024	02/23/2024	Expiration	8,000	2,260,153	283.290000000002	51,684				51,684					(51,684)			.0002
UBSMPI-EUROPEAN TA2304907		N/A	Equity/Index	UBS-	05/19/2023	05/21/2024	05/21/2024	Expiration	6,140	1,700,000	278.745266000002	36,635				36,635					(36,635)			.0002
UBSMPI-EUROPEAN TA2307766		N/A	Equity/Index	UBS-	09/26/2023	09/26/2024	09/26/2024	Closing Sale	11,136	3,000,000	271.979899999999	60,780		113,985		60,780					53,205			.0002
UBSMPI-EUROPEAN TA2305534		N/A	Equity/Index	UBS-	06/16/2023	06/13/2024	06/13/2024	Expiration	11,310	3,151,546	276.12	90,093				90,093					(90,093)			.0002
UBSMPI-EUROPEAN TA2303382		N/A	Equity/Index	UBS-	02/13/2023	02/07/2024	02/07/2024	Expiration	2,718	782,609	293.7	12,830				12,830					(12,830)			.0002
UBSMPI-EUROPEAN TA2303484		N/A	Equity/Index	UBS-	02/22/2023	02/22/2024	02/22/2024	Expiration	11,500	3,266,582	285.07	74,022				74,022					(74,022)			.0002
UBSMPI-EUROPEAN TA2306711		N/A	Equity/Index	UBS-	08/03/2023	08/02/2024	08/02/2024	Expiration	8,673	2,400,000	279.003622000001	49,896				49,896					(49,896)			.0002
UBSMPI-EUROPEAN TA2308237		N/A	Equity/Index	UBS-	10/20/2023	10/21/2024	10/21/2024	Closing Sale	4,868	1,300,000	269.355799999999	26,858		58,545		26,858					31,687			.0002
UBSMPI-EUROPEAN TA2303918		N/A	Equity/Index	UBS-	03/23/2023	03/21/2024	03/21/2024	Expiration	6,333	1,770,562	276.160000000003	53,853				53,853					(53,853)			.0002
UBSMPI-EUROPEAN TA2305882		N/A	Equity/Index	UBS-	06/30/2023	06/26/2024	06/26/2024	Expiration	4,900	1,360,293	277.589999999997	32,881				32,881					(32,881)			.0002
UBSMPI-EUROPEAN TA2307555		N/A	Equity/Index	UBS-	09/15/2023	09/13/2024	09/13/2024	Closing Sale	12,780	3,500,000	276.280599999999	71,785		63,837		71,785					(7,948)			.0002
UBSMPI-EUROPEAN TA2303955		N/A	Equity/Index	UBS-	03/24/2023	03/25/2024	03/25/2024	Expiration	7,482	2,100,000	282.543660999999	45,612				45,612					(45,612)			.0002
UBSMPI-EUROPEAN TA2304272		N/A	Equity/Index	UBS-	04/14/2023	04/15/2024	04/15/2024	Expiration	1,773	500,000	284.108962000002	10,685				10,685					(10,685)			.0002
UBSMPI-EUROPEAN TA2309083		N/A	Equity/Index	UBS-	12/07/2023	12/06/2024	12/06/2024	Closing Sale	11,667	3,100,000	267.353799999998	67,177		163,341		67,177					96,164			.0002
UBSMPI-EUROPEAN TA2303253		N/A	Equity/Index	UBS-	02/03/2023	01/31/2024	01/31/2024	Expiration	8,000	2,318,462	290.73	51,663				51,663					(51,663)			.0002
UBSMPI-EUROPEAN TA2304008		N/A	Equity/Index	UBS-	03/28/2023	03/28/2024	03/28/2024	Expiration	7,151	2,000,000	281.594107000001	43,060				43,060					(43,060)			.0002
UBSMPI-EUROPEAN TA2309010		N/A	Equity/Index	UBS-	12/05/2023	12/05/2024	12/05/2024	Closing Sale	10,881	2,900,000	268.509799999998	61,422		144,604		61,422					83,182			.0002
UBSMPI-EUROPEAN TA2303292		N/A	Equity/Index	UBS-	02/06/2023	02/02/2024	02/02/2024	Expiration	2,489	716,738	288.98	16,000				16,000					(16,000)			.0002
UBSMPI-EUROPEAN TA2305878		N/A	Equity/Index	UBS-	06/30/2023	06/28/2024	06/28/2024	Expiration	4,945	1,372,785	276.39	36,033				36,033					(36,033)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2304602		N/A	Equity/Index	UBS-	05/04/2023	05/03/2024	05/03/2024	Expiration	15,679	4,400,000	282.70092	93,500				93,500					(93,500)			.0002
UBSMPI-EUROPEAN TA2309354		N/A	Equity/Index	UBS-	12/22/2023	12/23/2024	12/23/2024	Closing Sale	9,270	2,500,000	271.382600000002	54,375		5,611		54,375					(48,764)			.0002
UBSMPI-EUROPEAN TA2305210		N/A	Equity/Index	UBS-	06/05/2023	05/31/2024	05/31/2024	Expiration	15,238	4,191,474	274.76	103,554				103,554					(103,554)			.0002
UBSMPI-EUROPEAN TA2304211		N/A	Equity/Index	UBS-	04/11/2023	04/05/2024	04/05/2024	Expiration	6,721	1,900,690	291.11	25,699				25,699					(25,699)			.0002
UBSMPI-EUROPEAN TA2304096		N/A	Equity/Index	UBS-	04/03/2023	03/27/2024	03/27/2024	Closing Sale	3,465	979,710	273.410000000003	41,783		4,015		41,783					(37,769)			.0002
UBSMPI-EUROPEAN TA2304792		N/A	Equity/Index	UBS-	05/15/2023	05/03/2024	05/03/2024	Expiration	1,223	342,166	287.660000000003	4,697				4,697					(4,697)			.0002
UBSMPI-EUROPEAN TA2308183		N/A	Equity/Index	UBS-	10/18/2023	10/18/2024	10/18/2024	Closing Sale	11,209	3,000,000	269.8082	62,550		146,814		62,550					84,264			.0002
UBSMPI-EUROPEAN TA2308699		N/A	Equity/Index	UBS-	11/17/2023	11/19/2024	11/19/2024	Closing Sale	5,623	1,500,000	268.949700000001	31,380		65,905		31,380					34,525			.0002
UBSMPI-EUROPEAN TA2308550		N/A	Equity/Index	UBS-	11/08/2023	11/08/2024	10/07/2024	Closing Sale	9,771	2,600,000	268.291	54,080		120,265		54,080					66,185			.0002
UBSMPI-EUROPEAN TA2306869		N/A	Equity/Index	UBS-	08/11/2023	08/09/2024	08/09/2024	Expiration	5,072	1,400,000	278.211799999998	29,176				29,176					(29,176)			.0002
UBSMPI-EUROPEAN TA2305270		N/A	Equity/Index	UBS-	06/08/2023	06/06/2024	06/06/2024	Expiration	7,200	1,985,559	275.06	50,578				50,578					(50,578)			.0002
UBSMPI-EUROPEAN TA2307302		N/A	Equity/Index	UBS-	08/30/2023	08/30/2024	08/30/2024	Closing Sale	10,533	2,900,000	277.700600000001	59,943		3,258		59,943					(56,685)			.0002
UBSMPI-EUROPEAN TA2304248		N/A	Equity/Index	UBS-	04/13/2023	04/12/2024	04/12/2024	Expiration	14,829	4,200,000	285.269155000001	89,544				89,544					(89,544)			.0002
UBSMPI-EUROPEAN TA2303759		N/A	Equity/Index	UBS-	03/13/2023	03/12/2024	03/12/2024	Expiration	2,321	649,172	281.24	14,308				14,308					(14,308)			.0002
UBSMPI-EUROPEAN TA2303784		N/A	Equity/Index	UBS-	03/15/2023	03/15/2024	03/15/2024	Expiration	17,565	4,900,000	280.728719000001	107,114				107,114					(107,114)			.0002
UBSMPI-EUROPEAN TA2308357		N/A	Equity/Index	UBS-	10/27/2023	10/25/2024	10/25/2024	Closing Sale	8,270	2,200,000	268.2833	45,408		85,844		45,408					40,436			.0002
UBSMPI-EUROPEAN TA2303428		N/A	Equity/Index	UBS-	02/16/2023	02/15/2024	02/15/2024	Expiration	2,500	714,473	286.61	16,357				16,357					(16,357)			.0002
UBSMPI-EUROPEAN TA2304308		N/A	Equity/Index	UBS-	04/17/2023	04/11/2024	04/11/2024	Expiration	6,769	1,907,724	281.52	47,170				47,170					(47,170)			.0002
UBSMPI-EUROPEAN TA2304656		N/A	Equity/Index	UBS-	05/09/2023	05/31/2024	05/31/2024	Expiration	8,000	2,242,882	303.339999999997	12,360								(4,835)				.0002
UBSMPI-EUROPEAN TA2303858		N/A	Equity/Index	UBS-	03/20/2023	03/13/2024	03/13/2024	Expiration	4,774	1,334,884	281.100000000002	29,306				29,306					(29,306)			.0002
UBSMPI-EUROPEAN TA2306238		N/A	Equity/Index	UBS-	07/14/2023	07/12/2024	07/12/2024	Expiration	13,247	3,700,000	281.603064000002	76,886				76,886					(76,886)			.0002
UBSMPI-EUROPEAN TA2303258		N/A	Equity/Index	UBS-	02/03/2023	02/02/2024	02/02/2024	Expiration	16,000	4,636,925	292.56	91,544				91,544					(91,544)			.0002
UBSMPI-EUROPEAN TA2306784		N/A	Equity/Index	UBS-	08/07/2023	07/25/2024	07/25/2024	Expiration	4,466	1,237,193	287.05	14,220				14,220					(14,220)			.0002
UBSMPI-EUROPEAN TA2303018		N/A	Equity/Index	UBS-	01/09/2023	01/05/2024	01/05/2024	Expiration	7,964	2,304,657	291.649999999998	48,192				48,192					(48,192)			.0002
UBSMPI-EUROPEAN TA2303106		N/A	Equity/Index	UBS-	01/19/2023	01/12/2024	01/12/2024	Expiration	5,000	1,451,489	291.08	33,110				33,110					(33,110)			.0002
UBSMPI-EUROPEAN TA2306563		N/A	Equity/Index	UBS-	07/26/2023	07/26/2024	07/26/2024	Expiration	12,048	3,400,000	284.430993	71,196				71,196					(71,196)			.0002
UBSMPI-EUROPEAN TA2406250		N/A	Equity/Index	UBS-	09/16/2024	12/27/2024	12/27/2024	Expiration	8,498	2,403,234	272.5		90,849			90,849					(90,849)			.0002
UBSMPI-EUROPEAN TA2305532		N/A	Equity/Index	UBS-	06/16/2023	06/12/2024	06/12/2024	Expiration	2,858	796,385	281.029999999997	16,381				16,381					(16,381)			.0002
UBSMPI-EUROPEAN TA2303619		N/A	Equity/Index	UBS-	03/03/2023	03/01/2024	03/01/2024	Expiration	13,160	3,740,509	282.52	101,032				101,032					(101,032)			.0002
UBSMPI-EUROPEAN TA2308700		N/A	Equity/Index	UBS-	11/17/2023	11/18/2024	10/07/2024	Closing Sale	10,496	2,800,000	268.949700000001	58,492		122,472		58,492					63,980			.0002
UBSMPI-EUROPEAN TA2304234		N/A	Equity/Index	UBS-	04/12/2023	04/11/2024	04/11/2024	Expiration	10,062	2,850,642	284.14	65,847				65,847					(65,847)			.0002
UBSMPI-EUROPEAN TA2303832		N/A	Equity/Index	UBS-	03/17/2023	03/19/2024	03/19/2024	Expiration	9,329	2,600,000	280.399365999999	56,966				56,966					(56,966)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2303580		N/A	Equity/Index	UBS-	03/01/2023	02/27/2024	02/27/2024	Expiration	3,400	960,565	283.27	22,122				22,122					(22,122)			.0002
UBSMPI-EUROPEAN TA2306734		N/A	Equity/Index	UBS-	08/04/2023	08/06/2024	08/06/2024	Expiration	5,076	1,400,000	278.055799999998	29,260				29,260					(29,260)			.0002
UBSMPI-EUROPEAN TA2303019		N/A	Equity/Index	UBS-	01/09/2023	01/08/2024	01/08/2024	Expiration	2,658	769,184	293.910000000003	13,882				13,882					(13,882)			.0002
UBSMPI-EUROPEAN TA2307683		N/A	Equity/Index	UBS-	09/22/2023	09/23/2024	09/23/2024	Closing Sale	10,704	2,900,000	273.435099999998	59,189		99,707		59,189					40,518			.0002
UBSMPI-EUROPEAN TA2305996		N/A	Equity/Index	UBS-	07/07/2023	07/09/2024	07/09/2024	Expiration	3,624	1,000,000	278.140666000001	20,960				20,960					(20,960)			.0002
UBSMPI-EUROPEAN TA2304906		N/A	Equity/Index	UBS-	05/19/2023	05/20/2024	05/20/2024	Expiration	5,779	1,600,000	278.745266000002	34,432				34,432					(34,432)			.0002
UBSMPI-EUROPEAN TA2303717		N/A	Equity/Index	UBS-	03/10/2023	03/01/2024	03/01/2024	Expiration	5,000	1,398,164	286	21,446				21,446					(21,446)			.0002
UBSMPI-EUROPEAN TA2306985		N/A	Equity/Index	UBS-	08/18/2023	08/20/2024	08/20/2024	Closing Sale	6,976	1,900,000	274.491199999999	39,995		12,573		39,995					(27,422)			.0002
UBSMPI-EUROPEAN TA2307122		N/A	Equity/Index	UBS-	08/25/2023	08/23/2024	08/23/2024	Closing Sale	6,956	1,900,000	275.166099999997	40,033		16,009		40,033					(24,024)			.0002
UBSMPI-EUROPEAN TA2304561		N/A	Equity/Index	UBS-	05/02/2023	04/26/2024	04/26/2024	Expiration	7,700	2,162,278	289.7	27,852				27,852					(27,852)			.0002
UBSMPI-EUROPEAN TA2308527		N/A	Equity/Index	UBS-	11/07/2023	11/07/2024	11/07/2024	Closing Sale	10,128	2,700,000	269.001100000001	55,323		130,418		55,323					75,095			.0002
UBSMPI-EUROPEAN TA2304212		N/A	Equity/Index	UBS-	04/11/2023	04/08/2024	04/08/2024	Expiration	7,154	2,023,142	286.07	39,373				39,373					(39,373)			.0002
UBSMPI-EUROPEAN TA2306461		N/A	Equity/Index	UBS-	07/21/2023	07/22/2024	07/22/2024	Expiration	8,887	2,500,000	283.630756000002	52,150				52,150					(52,150)			.0002
UBSMPI-EUROPEAN TA2303413		N/A	Equity/Index	UBS-	02/15/2023	02/14/2024	02/14/2024	Expiration	5,390	1,544,854	289.98	29,946				29,946					(29,946)			.0002
UBSMPI-EUROPEAN TA2302986		N/A	Equity/Index	UBS-	01/06/2023	01/05/2024	01/05/2024	Expiration	3,200	925,699	286.959999999998	26,125				26,125					(26,125)			.0002
UBSMPI-EUROPEAN TA2303718		N/A	Equity/Index	UBS-	03/10/2023	03/07/2024	03/07/2024	Expiration	14,000	3,914,859	282.209999999998	79,503				79,503					(79,503)			.0002
UBSMPI-EUROPEAN TA2308124		N/A	Equity/Index	UBS-	10/13/2023	10/15/2024	10/15/2024	Closing Sale	11,206	3,000,000	269.947400000002	62,550		131,689		62,550					69,139			.0002
UBSMPI-EUROPEAN TA2306732		N/A	Equity/Index	UBS-	08/04/2023	08/02/2024	08/02/2024	Expiration	7,252	2,000,000	278.055799999998	41,540				41,540					(41,540)			.0002
UBSMPI-EUROPEAN TA2303921		N/A	Equity/Index	UBS-	03/23/2023	03/22/2024	03/22/2024	Expiration	12,877	3,600,000	281.394400000002	77,868				77,868					(77,868)			.0002
UBSMPI-EUROPEAN TA2306354		N/A	Equity/Index	UBS-	07/18/2023	07/18/2024	07/18/2024	Expiration	5,013	1,400,000	281.656995999999	28,952				28,952					(28,952)			.0002
UBSMPI-EUROPEAN TA2306963		N/A	Equity/Index	UBS-	08/17/2023	08/16/2024	08/16/2024	Closing Sale	12,885	3,500,000	273.672199999998	73,745		24,778		73,745					(48,967)			.0002
UBSMPI-EUROPEAN TA2306850		N/A	Equity/Index	UBS-	08/10/2023	08/09/2024	08/09/2024	Expiration	7,610	2,100,000	278.161499999999	43,848				43,848					(43,848)			.0002
UBSMPI-EUROPEAN TA2304669		N/A	Equity/Index	UBS-	05/10/2023	05/07/2024	05/07/2024	Expiration	5,924	1,665,251	284	33,301				33,301					(33,301)			.0002
UBSMPI-EUROPEAN TA2304205		N/A	Equity/Index	UBS-	04/11/2023	04/05/2024	04/05/2024	Expiration	5,888	1,665,119	285.43	33,696				33,696					(33,696)			.0002
UBSMPI-EUROPEAN TA2303658		N/A	Equity/Index	UBS-	03/06/2023	03/05/2024	03/05/2024	Expiration	3,246	921,883	286	19,601				19,601					(19,601)			.0002
UBSMPI-EUROPEAN TA2307511		N/A	Equity/Index	UBS-	09/12/2023	09/12/2024	09/12/2024	Closing Sale	7,681	2,100,000	275.8997	42,966		28,240		42,966					(14,726)			.0002
UBSMPI-EUROPEAN TA2307556		N/A	Equity/Index	UBS-	09/15/2023	09/17/2024	09/17/2024	Closing Sale	7,668	2,100,000	276.280599999999	43,344		46,124		43,344					2,780			.0002
UBSMPI-EUROPEAN TA2303519		N/A	Equity/Index	UBS-	02/24/2023	02/26/2024	02/26/2024	Expiration	9,178	2,600,000	285.274238000003	55,484				55,484					(55,484)			.0002
UBSMPI-EUROPEAN TA2305056		N/A	Equity/Index	UBS-	05/26/2023	05/28/2024	05/28/2024	Expiration	5,482	1,500,000	275.621556	31,950				31,950					(31,950)			.0002
UBSMPI-EUROPEAN TA2305701		N/A	Equity/Index	UBS-	06/23/2023	06/25/2024	06/25/2024	Expiration	3,616	1,000,000	278.517491000001	21,320				21,320					(21,320)			.0002
UBSMPI-EUROPEAN TA2308125		N/A	Equity/Index	UBS-	10/13/2023	10/11/2024	10/11/2024	Closing Sale	7,470	2,000,000	269.947400000002	41,440		91,368		41,440					49,928			.0002
UBSMPI-EUROPEAN TA2303038		N/A	Equity/Index	UBS-	01/11/2023	01/11/2024	01/11/2024	Expiration	7,570	2,200,000	292.887843999997	46,288				46,288					(46,288)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN TA2308355		N/A	Equity/Index	UBS-	10/27/2023	10/28/2024	10/28/2024	Closing Sale	6,015	1,600,000	268.2833	33,184		58,153		33,184					24,969			.0002
UBSMPI-EUROPEAN TA2307980		N/A	Equity/Index	UBS-	10/06/2023	10/07/2024	10/07/2024	Closing Sale	8,651	2,300,000	268.17450000000 02	47,472		107,789		47,472					60,317			.0002
UBSMPI-EUROPEAN TA2307487		N/A	Equity/Index	UBS-	09/11/2023	08/30/2024	08/30/2024	Closing Sale	22,865	6,254,275	277.589999999997	111,924		9,601		111,924					(102,323)			.0002
UBSMPI-EUROPEAN TA2303831		N/A	Equity/Index	UBS-	03/17/2023	03/15/2024	03/15/2024	Expiration	6,817	1,900,000	280.399365999999	41,363				41,363					(41,363)			.0002
UBSMPI-EUROPEAN TA2303426		N/A	Equity/Index	UBS-	02/16/2023	02/14/2024	02/14/2024	Expiration	3,300	943,104	286.86	21,204				21,204					(21,204)			.0002
UBSMPI-EUROPEAN TA2305254		N/A	Equity/Index	UBS-	06/07/2023	06/07/2024	06/07/2024	Expiration	10,169	2,800,000	277.241657999999	59,920				59,920					(59,920)			.0002
UBSMPI-EUROPEAN 2 Yr TA2201765		N/A	Equity/Index	UBS-	08/26/2022	08/23/2024	08/23/2024	Expiration	2,050	600,000	292.960267999999	20,178								(6,549)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201713		N/A	Equity/Index	UBS-	08/25/2022	08/23/2024	08/23/2024	Expiration	6,722	1,968,697	293.38	65,649								(21,279)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200258		N/A	Equity/Index	UBS-	02/24/2022	02/14/2024	02/14/2024	Expiration	2,270	673,367	298.2	22,009								(1,353)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200978		N/A	Equity/Index	UBS-	05/27/2022	05/24/2024	05/24/2024	Expiration	5,582	1,700,000	304.902825000000 01	57,987								(11,549)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202414		N/A	Equity/Index	UBS-	11/03/2022	11/01/2024	11/01/2024	Expiration	2,425	690,796	291.36	17,042								(7,169)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200488		N/A	Equity/Index	UBS-	03/31/2022	03/28/2024	03/28/2024	Expiration	2,336	706,205	305.81	21,015								(2,525)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200675		N/A	Equity/Index	UBS-	04/21/2022	04/19/2024	04/19/2024	Expiration	3,460	1,063,662	307.959999999998	35,951								(5,405)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200116		N/A	Equity/Index	UBS-	01/31/2022	01/25/2024	01/25/2024	Expiration	4,096	1,222,916	296.8	46,649								(1,551)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200697		N/A	Equity/Index	UBS-	04/25/2022	04/19/2024	04/19/2024	Expiration	5,479	1,662,759	308.11	46,693								(7,039)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202535		N/A	Equity/Index	UBS-	11/14/2022	11/08/2024	11/08/2024	Expiration	7,979	2,304,107	288.470000000003	78,067								(33,688)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201921		N/A	Equity/Index	UBS-	09/12/2022	09/10/2024	09/10/2024	Expiration	3,442	1,001,718	291.61	33,224								(11,562)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201435		N/A	Equity/Index	UBS-	07/27/2022	07/26/2024	07/26/2024	Expiration	4,068	1,200,000	295.053799000003	41,136								(11,697)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200006		N/A	Equity/Index	UBS-	01/05/2022	01/03/2024	01/03/2024	Expiration	3,217	967,453	301.064399999998	34,001								(94)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202791		N/A	Equity/Index	UBS-	12/09/2022	12/10/2024	12/10/2024	Expiration	2,087	600,000	287.511700000002	20,646								(9,756)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201508		N/A	Equity/Index	UBS-	08/04/2022	08/02/2024	08/02/2024	Expiration	1,449	428,569	295.69	14,778								(4,362)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200330		N/A	Equity/Index	UBS-	03/11/2022	03/04/2024	03/04/2024	Expiration	4,000	1,199,296	302.83	36,880								(3,227)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200512		N/A	Equity/Index	UBS-	04/04/2022	03/28/2024	03/28/2024	Expiration	5,252	1,590,040	302.24	56,221								(6,775)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202868		N/A	Equity/Index	UBS-	12/16/2022	12/17/2024	12/17/2024	Expiration	6,268	1,800,000	287.94556	59,994								(28,926)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200509		N/A	Equity/Index	UBS-	04/04/2022	04/02/2024	04/02/2024	Expiration	4,542	1,375,088	304.709999999998	43,924								(5,558)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200210		N/A	Equity/Index	UBS-	02/11/2022	02/02/2024	02/02/2024	Expiration	2,810	837,432	300.06	26,762								(1,194)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202245		N/A	Equity/Index	UBS-	10/17/2022	09/20/2024	09/20/2024	Expiration	2,198	624,657	288.18	17,100								(6,407)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201924		N/A	Equity/Index	UBS-	09/12/2022	09/06/2024	09/06/2024	Expiration	5,472	1,592,504	289.94	56,664								(19,515)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202348		N/A	Equity/Index	UBS-	10/28/2022	10/29/2024	10/29/2024	Expiration	2,805	800,000	286.237199999997	25,640								(10,636)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202266		N/A	Equity/Index	UBS-	10/19/2022	10/18/2024	10/18/2024	Expiration	7,757	2,200,000	283.880463000002	72,688								(29,055)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200979		N/A	Equity/Index	UBS-	05/27/2022	05/28/2024	05/28/2024	Expiration	3,940	1,200,000	304.994194999999	40,884								(8,323)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202173		N/A	Equity/Index	UBS-	10/07/2022	10/09/2024	10/09/2024	Expiration	1,754	500,000	285.360121999999	16,560								(6,415)				.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN 2 Yr TA2201576		N/A	Equity/Index	UBS-	08/11/2022	07/15/2024	07/15/2024	Expiration	1,511	446,369	292.82	16,818								(4,709)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200302		N/A	Equity/Index	UBS-	03/04/2022	03/01/2024	03/01/2024	Expiration	3,000	908,498	301.36	34,190								(2,833)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200293		N/A	Equity/Index	UBS-	03/03/2022	02/28/2024	02/28/2024	Expiration	1,281	386,038	299.279999999997	14,873								(1,193)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200790		N/A	Equity/Index	UBS-	05/09/2022	05/08/2024	05/08/2024	Expiration	2,172	654,726	305.706000000002	18,697								(3,287)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200424		N/A	Equity/Index	UBS-	03/24/2022	03/22/2024	03/22/2024	Expiration	4,000	1,209,982	303.49	40,511								(4,526)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201049		N/A	Equity/Index	UBS-	06/06/2022	06/04/2024	06/04/2024	Expiration	2,359	717,735	305.55	23,453								(5,000)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201260		N/A	Equity/Index	UBS-	07/07/2022	06/21/2024	06/21/2024	Expiration	9,537	2,798,858	299.37	73,171								(17,701)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202260		N/A	Equity/Index	UBS-	10/19/2022	10/17/2024	10/17/2024	Expiration	3,746	1,062,460	284.19	34,559								(13,786)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202561		N/A	Equity/Index	UBS-	11/18/2022	11/15/2024	11/15/2024	Expiration	6,602	1,900,000	287.793999999998	65,056								(28,664)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200666		N/A	Equity/Index	UBS-	04/20/2022	04/18/2024	04/18/2024	Expiration	2,054	631,899	308.12	21,468								(3,189)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201826		N/A	Equity/Index	UBS-	09/02/2022	08/29/2024	08/29/2024	Expiration	3,500	1,009,260	292.67	28,260								(9,433)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200559		N/A	Equity/Index	UBS-	04/08/2022	04/05/2024	04/05/2024	Expiration	7,000	2,133,223	303.100000000002	79,246								(10,398)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201520		N/A	Equity/Index	UBS-	08/05/2022	08/05/2024	08/05/2024	Expiration	1,703	500,000	293.827634999999	16,980								(5,068)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201288		N/A	Equity/Index	UBS-	07/11/2022	06/27/2024	06/27/2024	Expiration	4,297	1,263,615	297.68	36,631								(9,119)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200292		N/A	Equity/Index	UBS-	03/03/2022	03/01/2024	03/01/2024	Expiration	1,595	480,664	299.93	18,045								(1,493)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201577		N/A	Equity/Index	UBS-	08/11/2022	08/09/2024	08/09/2024	Expiration	5,540	1,636,588	295.92	54,823								(16,711)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200848		N/A	Equity/Index	UBS-	05/16/2022	05/09/2024	05/09/2024	Expiration	2,941	892,615	301.57	33,439								(5,975)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201650		N/A	Equity/Index	UBS-	08/18/2022	08/02/2024	08/02/2024	Expiration	1,872	550,403	295.77	17,202								(5,177)				.0002
UBSMPI-EUROPEAN 2 Yr TA2300007		N/A	Equity/Index	UBS-	01/04/2023	12/27/2024	12/27/2024	Expiration	9,660	2,782,342	289.23	90,426								(45,276)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202161		N/A	Equity/Index	UBS-	10/06/2022	10/01/2024	10/01/2024	Expiration	1,429	407,599	285.5	13,515								(5,136)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202924		N/A	Equity/Index	UBS-	12/23/2022	12/20/2024	12/20/2024	Expiration	4,000	1,153,846	288.27	40,006								(19,588)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200019		N/A	Equity/Index	UBS-	01/07/2022	01/09/2024	01/09/2024	Expiration	3,330	1,000,000	301.926674999999	33,356								(367)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200096		N/A	Equity/Index	UBS-	01/27/2022	01/26/2024	01/26/2024	Expiration	1,695	499,862	295.286973999999	17,440								(601)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201766		N/A	Equity/Index	UBS-	08/26/2022	08/28/2024	08/28/2024	Expiration	2,733	800,000	292.960267999999	26,992								(8,886)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202859		N/A	Equity/Index	UBS-	12/15/2022	12/09/2024	12/09/2024	Expiration	1,811	521,339	287.51	18,110								(8,615)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200364		N/A	Equity/Index	UBS-	03/17/2022	03/14/2024	03/14/2024	Expiration	2,342	705,810	299.95	26,276								(2,649)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200818		N/A	Equity/Index	UBS-	05/13/2022	05/14/2024	05/14/2024	Expiration	1,982	600,000	303.600352999998	19,974								(3,677)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201328		N/A	Equity/Index	UBS-	07/14/2022	07/12/2024	07/12/2024	Expiration	7,568	2,208,040	292.7	72,484								(19,296)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202702		N/A	Equity/Index	UBS-	12/01/2022	11/29/2024	11/29/2024	Expiration	3,794	1,100,000	290.716799999998	36,542								(16,784)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202593		N/A	Equity/Index	UBS-	11/21/2022	10/28/2024	10/28/2024	Expiration	1,595	458,416	285.209999999998	17,007								(7,261)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200082		N/A	Equity/Index	UBS-	01/24/2022	01/18/2024	01/18/2024	Expiration	1,825	542,207	299.11	17,604								(415)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202447		N/A	Equity/Index	UBS-	11/07/2022	10/10/2024	10/10/2024	Expiration	3,400	975,917	285.02	34,950								(14,110)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200731		N/A	Equity/Index	UBS-	04/29/2022	04/25/2024	04/25/2024	Expiration	4,000	1,214,275	304.997400000003	39,288								(6,249)				.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN 2 Yr TA2202699		N/A	Equity/Index	UBS-	12/01/2022	11/27/2024	11/27/2024	Expiration	5,282	1,531,364	287.92	57,256								(26,213)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201380		N/A	Equity/Index	UBS-	07/20/2022	07/18/2024	07/18/2024	Expiration	10,058	2,947,526	293.209999999998	100,295								(27,454)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202592		N/A	Equity/Index	UBS-	11/21/2022	10/25/2024	10/25/2024	Expiration	1,901	546,362	291.08	15,594								(6,620)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200748		N/A	Equity/Index	UBS-	05/04/2022	04/09/2024	04/09/2024	Expiration	3,500	1,065,509	304.75	35,681								(5,018)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201259		N/A	Equity/Index	UBS-	07/07/2022	07/05/2024	07/05/2024	Expiration	13,800	4,049,936	292.62	144,532								(37,080)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202428		N/A	Equity/Index	UBS-	11/04/2022	11/06/2024	11/06/2024	Expiration	2,784	800,000	289.165638	24,648								(10,481)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202068		N/A	Equity/Index	UBS-	09/26/2022	08/23/2024	08/23/2024	Expiration	2,971	839,580	295.74	14,458								(4,889)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200981		N/A	Equity/Index	UBS-	05/27/2022	05/08/2024	05/08/2024	Expiration	3,612	1,100,000	302.253085	41,492								(7,512)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200240		N/A	Equity/Index	UBS-	02/18/2022	02/16/2024	02/16/2024	Expiration	2,355	700,000	297.653885	24,182								(1,539)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200324		N/A	Equity/Index	UBS-	03/10/2022	03/08/2024	03/08/2024	Expiration	4,032	1,209,632	301.660000000003	39,587								(3,658)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202763		N/A	Equity/Index	UBS-	12/07/2022	12/05/2024	12/05/2024	Expiration	4,431	1,276,274	288.410000000003	43,167								(20,129)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200090		N/A	Equity/Index	UBS-	01/26/2022	01/26/2024	01/26/2024	Expiration	677	200,000	295.822769999999	6,984								(240)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202427		N/A	Equity/Index	UBS-	11/04/2022	11/04/2024	11/04/2024	Expiration	1,740	500,000	289.165638	15,385								(6,518)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200721		N/A	Equity/Index	UBS-	04/28/2022	04/26/2024	04/26/2024	Expiration	5,015	1,527,096	304.56	52,676								(8,428)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200260		N/A	Equity/Index	UBS-	02/24/2022	02/22/2024	02/22/2024	Expiration	3,072	911,270	297.899999999998	30,362								(2,181)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200279		N/A	Equity/Index	UBS-	02/28/2022	02/23/2024	02/23/2024	Expiration	4,131	1,233,311	297.76	44,961								(3,296)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202617		N/A	Equity/Index	UBS-	11/23/2022	11/18/2024	11/18/2024	Expiration	9,715	2,800,000	287.649299999998	98,028								(43,780)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201683		N/A	Equity/Index	UBS-	08/22/2022	06/14/2024	06/14/2024	Expiration	2,143	626,608	301.33	13,266								(3,317)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202867		N/A	Equity/Index	UBS-	12/16/2022	12/16/2024	12/16/2024	Expiration	5,920	1,700,000	287.94556	56,627								(27,262)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202857		N/A	Equity/Index	UBS-	12/15/2022	12/06/2024	12/06/2024	Expiration	4,844	1,394,459	291.3	40,910								(19,372)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200134		N/A	Equity/Index	UBS-	02/03/2022	02/01/2024	02/01/2024	Expiration	1,236	370,408	299.89	12,946								(554)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200366		N/A	Equity/Index	UBS-	03/17/2022	03/15/2024	03/15/2024	Expiration	4,013	1,209,400	300.24	44,508								(4,543)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202330		N/A	Equity/Index	UBS-	10/27/2022	10/04/2024	10/04/2024	Expiration	3,500	999,303	285.55	32,976								(12,975)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202103		N/A	Equity/Index	UBS-	09/30/2022	09/27/2024	09/27/2024	Expiration	6,000	1,699,193	283.7	55,767								(20,797)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201981		N/A	Equity/Index	UBS-	09/16/2022	09/18/2024	09/18/2024	Expiration	2,779	800,000	288.49	26,272								(9,406)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202712		N/A	Equity/Index	UBS-	12/02/2022	12/04/2024	12/04/2024	Expiration	3,451	1,000,000	290.3272	33,580								(15,569)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201925		N/A	Equity/Index	UBS-	09/12/2022	07/26/2024	07/26/2024	Expiration	3,582	1,042,462	294.64	29,088								(8,842)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201424		N/A	Equity/Index	UBS-	07/26/2022	07/19/2024	07/19/2024	Expiration	6,198	1,823,667	293.160000000003	65,438								(18,127)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201660		N/A	Equity/Index	UBS-	08/19/2022	08/20/2024	08/20/2024	Expiration	5,300	1,554,031	294	51,266								(16,337)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201580		N/A	Equity/Index	UBS-	08/11/2022	07/26/2024	07/26/2024	Expiration	3,458	1,021,538	297.2	32,025								(9,324)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202332		N/A	Equity/Index	UBS-	10/27/2022	10/24/2024	10/24/2024	Expiration	4,500	1,284,818	283.94	46,131								(18,924)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200450		N/A	Equity/Index	UBS-	03/28/2022	03/22/2024	03/22/2024	Expiration	4,058	1,227,847	303.86	40,287								(4,513)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201922		N/A	Equity/Index	UBS-	09/12/2022	08/30/2024	08/30/2024	Expiration	5,052	1,470,272	289.69	52,651								(17,796)				.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN 2 Yr TA2200007		N/A	Equity/Index	UBS-	01/05/2022	01/03/2024	01/03/2024	Expiration	1,578	474,554	307.1148	12,792								(35)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200613		N/A	Equity/Index	UBS-	04/14/2022	02/13/2024	02/13/2024	Expiration	1,083	333,374	298.02	16,657								(1,077)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202549		N/A	Equity/Index	UBS-	11/16/2022	11/14/2024	11/14/2024	Expiration	3,444	995,878	288.77	34,738								(15,195)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201505		N/A	Equity/Index	UBS-	08/04/2022	07/12/2024	07/12/2024	Expiration	3,222	952,967	291.986100000000 02	37,981								(10,412)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201111		N/A	Equity/Index	UBS-	06/10/2022	06/06/2024	06/06/2024	Expiration	5,000	1,515,476	304.25	49,264								(10,698)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200760		N/A	Equity/Index	UBS-	05/05/2022	05/01/2024	05/01/2024	Expiration	5,000	1,519,130	303.64	52,736								(8,826)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200073		N/A	Equity/Index	UBS-	01/21/2022	01/19/2024	01/19/2024	Expiration	3,029	900,000	298.010430999999 98	30,817								(766)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201383		N/A	Equity/Index	UBS-	07/21/2022	07/01/2024	07/01/2024	Expiration	2,923	856,529	296.36	24,962								(6,426)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201519		N/A	Equity/Index	UBS-	08/05/2022	08/07/2024	08/07/2024	Expiration	2,043	600,000	293.827634999999 99	20,406								(6,130)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201578		N/A	Equity/Index	UBS-	08/11/2022	08/08/2024	08/08/2024	Expiration	3,775	1,115,184	294.67	39,400								(11,973)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201518		N/A	Equity/Index	UBS-	08/05/2022	08/06/2024	08/06/2024	Expiration	1,703	500,000	293.827634999999 99	16,990								(5,088)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202299		N/A	Equity/Index	UBS-	10/24/2022	10/23/2024	10/23/2024	Expiration	2,665	756,687	285.92	23,147								(9,411)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202408		N/A	Equity/Index	UBS-	11/03/2022	11/01/2024	11/01/2024	Expiration	3,890	1,108,123	285.649999999998	35,527								(14,946)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200611		N/A	Equity/Index	UBS-	04/14/2022	04/11/2024	04/11/2024	Expiration	1,436	442,036	303.76	18,104								(2,529)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200549		N/A	Equity/Index	UBS-	04/07/2022	04/04/2024	04/04/2024	Expiration	4,443	1,348,398	305.14	43,634								(5,665)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202350		N/A	Equity/Index	UBS-	10/28/2022	10/30/2024	10/30/2024	Expiration	3,156	900,000	286.237199999999 97	28,863								(11,997)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202714		N/A	Equity/Index	UBS-	12/02/2022	12/03/2024	12/03/2024	Expiration	6,212	1,800,000	290.529999999997	59,868								(27,714)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200974		N/A	Equity/Index	UBS-	05/27/2022	05/29/2024	05/29/2024	Expiration	3,612	1,100,000	304.994194999999 99	37,510								(7,677)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200132		N/A	Equity/Index	UBS-	02/03/2022	01/31/2024	01/31/2024	Expiration	1,722	516,053	299.56	18,282								(759)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200323		N/A	Equity/Index	UBS-	03/10/2022	03/07/2024	03/07/2024	Expiration	1,525	457,498	302.2	14,614								(1,332)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200117		N/A	Equity/Index	UBS-	01/31/2022	01/10/2024	01/10/2024	Expiration	2,564	765,517	300.43	24,691								(314)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200603		N/A	Equity/Index	UBS-	04/13/2022	04/12/2024	04/12/2024	Expiration	2,711	834,292	306.682000000002	30,372								(4,273)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201649		N/A	Equity/Index	UBS-	08/18/2022	08/15/2024	08/15/2024	Expiration	2,279	670,069	295.75	21,165								(6,636)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201980		N/A	Equity/Index	UBS-	09/16/2022	09/16/2024	09/16/2024	Expiration	3,474	1,000,000	288.49	32,790								(11,682)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200133		N/A	Equity/Index	UBS-	02/03/2022	01/04/2024	01/04/2024	Expiration	2,132	638,923	303.529999999997	18,592								(80)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200478		N/A	Equity/Index	UBS-	03/30/2022	03/28/2024	03/28/2024	Expiration	3,291	1,000,000	304.425280999998	33,986								(4,067)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200914		N/A	Equity/Index	UBS-	05/20/2022	05/17/2024	05/17/2024	Expiration	9,700	2,938,560	302.399999999998	103,950								(19,670)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201543		N/A	Equity/Index	UBS-	08/08/2022	07/29/2024	07/29/2024	Expiration	2,000	589,345	296.44	18,599								(5,432)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200238		N/A	Equity/Index	UBS-	02/18/2022	02/21/2024	02/21/2024	Expiration	1,682	500,000	297.653885	17,334								(1,214)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200280		N/A	Equity/Index	UBS-	02/28/2022	02/16/2024	02/16/2024	Expiration	3,318	990,590	297.709999999998	36,020								(2,314)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200489		N/A	Equity/Index	UBS-	03/31/2022	02/23/2024	02/23/2024	Expiration	2,033	614,604	303.910000000003	19,356								(1,487)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201507		N/A	Equity/Index	UBS-	08/04/2022	08/01/2024	08/01/2024	Expiration	5,580	1,650,389	295.74	56,747								(16,695)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200654		N/A	Equity/Index	UBS-	04/19/2022	04/12/2024	04/12/2024	Expiration	3,669	1,126,575	308.74	36,186								(5,112)				.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN 2 Yr TA2200049		N/A	Equity/Index	UBS-	01/14/2022	01/12/2024	01/12/2024	Expiration	3,600	1,081,203	301.08	37,195								(566)				0002
UBSMPI-EUROPEAN 2 Yr TA2201715		N/A	Equity/Index	UBS-	08/25/2022	08/21/2024	08/21/2024	Expiration	1,026	300,488	294.040000000002	9,720								(3,133)				0002
UBSMPI-EUROPEAN 2 Yr TA2200209		N/A	Equity/Index	UBS-	02/11/2022	01/24/2024	01/24/2024	Expiration	6,000	1,788,110	297.100000000002	64,613								(2,099)				0002
UBSMPI-EUROPEAN 2 Yr TA2202562		N/A	Equity/Index	UBS-	11/18/2022	11/20/2024	11/20/2024	Expiration	3,475	1,000,000	289.204200000001	32,320								(14,364)				0002
UBSMPI-EUROPEAN 2 Yr TA2200561		N/A	Equity/Index	UBS-	04/08/2022	04/02/2024	04/02/2024	Expiration	1,700	518,068	304.13	18,393								(2,347)				0002
UBSMPI-EUROPEAN 2 Yr TA2201451		N/A	Equity/Index	UBS-	07/29/2022	07/10/2024	07/10/2024	Expiration	2,500	741,103	297.507799999997	24,075								(6,495)				0002
UBSMPI-EUROPEAN 2 Yr TA2201590		N/A	Equity/Index	UBS-	08/12/2022	08/12/2024	08/12/2024	Expiration	3,380	1,000,000	296.281956999998	33,620								(10,359)				0002
UBSMPI-EUROPEAN 2 Yr TA2200980		N/A	Equity/Index	UBS-	05/27/2022	05/23/2024	05/23/2024	Expiration	3,283	1,000,000	304.019578000002	35,370								(7,005)				0002
UBSMPI-EUROPEAN 2 Yr TA2202619		N/A	Equity/Index	UBS-	11/23/2022	11/22/2024	11/22/2024	Expiration	6,939	2,000,000	289.090500000002	65,980								(29,668)				0002
UBSMPI-EUROPEAN 2 Yr TA2202164		N/A	Equity/Index	UBS-	10/06/2022	10/04/2024	10/04/2024	Expiration	4,659	1,328,904	285.07	45,007								(17,220)				0002
UBSMPI-EUROPEAN 2 Yr TA2201454		N/A	Equity/Index	UBS-	07/29/2022	07/22/2024	07/22/2024	Expiration	6,500	1,926,868	293.43	75,176								(21,196)				0002
UBSMPI-EUROPEAN 2 Yr TA2201448		N/A	Equity/Index	UBS-	07/29/2022	06/25/2024	06/25/2024	Expiration	4,000	1,185,765	297.970000000003	37,317								(9,477)				0002
UBSMPI-EUROPEAN 2 Yr TA2201391		N/A	Equity/Index	UBS-	07/22/2022	07/24/2024	07/24/2024	Expiration	3,067	900,000	293.7	30,672								(8,625)				0002
UBSMPI-EUROPEAN 2 Yr TA2201136		N/A	Equity/Index	UBS-	06/17/2022	06/18/2024	06/18/2024	Expiration	1,335	400,000	299.889936999997	13,492								(3,136)				0002
UBSMPI-EUROPEAN 2 Yr TA2202069		N/A	Equity/Index	UBS-	09/26/2022	09/19/2024	09/19/2024	Expiration	2,898	818,951	287.779999999997	21,351								(7,748)				0002
UBSMPI-EUROPEAN 2 Yr TA2200311		N/A	Equity/Index	UBS-	03/07/2022	03/06/2024	03/06/2024	Expiration	3,031	915,959	305.197999999998	28,407								(2,536)				0002
UBSMPI-EUROPEAN 2 Yr TA2202214		N/A	Equity/Index	UBS-	10/14/2022	10/16/2024	10/16/2024	Expiration	8,000	2,271,603	284.88	72,926								(28,910)				0002
UBSMPI-EUROPEAN 2 Yr TA2202793		N/A	Equity/Index	UBS-	12/09/2022	12/11/2024	12/11/2024	Expiration	3,478	1,000,000	288.144226	33,510								(15,859)				0002
UBSMPI-EUROPEAN 2 Yr TA2201714		N/A	Equity/Index	UBS-	08/25/2022	08/22/2024	08/22/2024	Expiration	3,440	1,007,486	292.399999999998	35,037								(11,324)				0002
UBSMPI-EUROPEAN 2 Yr TA2201048		N/A	Equity/Index	UBS-	06/06/2022	06/03/2024	06/03/2024	Expiration	4,942	1,503,623	303.45	53,625								(11,375)				0002
UBSMPI-EUROPEAN 2 Yr TA2200372		N/A	Equity/Index	UBS-	03/18/2022	03/19/2024	03/19/2024	Expiration	9,281	2,800,000	302.131318000002	96,376								(10,326)				0002
UBSMPI-EUROPEAN 2 Yr TA2202216		N/A	Equity/Index	UBS-	10/14/2022	09/26/2024	09/26/2024	Expiration	4,000	1,135,802	282.589999999997	39,898								(15,138)				0002
UBSMPI-EUROPEAN 2 Yr TA2201651		N/A	Equity/Index	UBS-	08/18/2022	08/16/2024	08/16/2024	Expiration	4,711	1,385,122	294.95	45,348								(14,261)				0002
UBSMPI-EUROPEAN 2 Yr TA2200816		N/A	Equity/Index	UBS-	05/13/2022	05/13/2024	05/13/2024	Expiration	1,652	500,000	303.600352999998	16,635								(3,043)				0002
UBSMPI-EUROPEAN 2 Yr TA2303055		N/A	Equity/Index	UBS-	01/13/2023	12/24/2024	12/24/2024	Expiration	3,000	873,449	288.459999999998	33,358								(16,915)				0002
UBSMPI-EUROPEAN 2 Yr TA2200118		N/A	Equity/Index	UBS-	01/31/2022	01/30/2024	01/30/2024	Expiration	2,336	697,444	298.959999999998	24,345								(971)				0002
UBSMPI-EUROPEAN 2 Yr TA2202298		N/A	Equity/Index	UBS-	10/24/2022	10/18/2024	10/18/2024	Expiration	5,495	1,560,223	289.3	40,685								(16,375)				0002
UBSMPI-EUROPEAN 2 Yr TA2201096		N/A	Equity/Index	UBS-	06/09/2022	06/07/2024	06/07/2024	Expiration	3,314	1,008,444	304.99	33,663								(7,336)				0002
UBSMPI-EUROPEAN 2 Yr TA2201327		N/A	Equity/Index	UBS-	07/14/2022	07/11/2024	07/11/2024	Expiration	4,833	1,410,076	294.07	43,531								(11,544)				0002
UBSMPI-EUROPEAN 2 Yr TA2201450		N/A	Equity/Index	UBS-	07/29/2022	06/17/2024	06/17/2024	Expiration	3,000	889,324	299.529999999997	25,917								(6,356)				0002
UBSMPI-EUROPEAN 2 Yr TA2201214		N/A	Equity/Index	UBS-	06/29/2022	06/14/2024	06/14/2024	Expiration	17,410	5,186,557	300.58	156,624								(36,195)				0002
UBSMPI-EUROPEAN 2 Yr TA2202534		N/A	Equity/Index	UBS-	11/14/2022	11/07/2024	11/07/2024	Expiration	7,955	2,297,176	287.029999999997	82,836								(35,682)				0002
UBSMPI-EUROPEAN 2 Yr TA2300009		N/A	Equity/Index	UBS-	01/04/2023	12/19/2024	12/19/2024	Expiration	6,123	1,763,590	286.649999999998	63,755								(31,564)				0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN 2 Yr TA2202052		N/A	Equity/Index	UBS-	09/23/2022	09/24/2024	09/24/2024	Expiration	3,514	1,000,000	285.149999999998	32,780								(12,022)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202858		N/A	Equity/Index	UBS-	12/15/2022	12/12/2024	12/12/2024	Expiration	3,698	1,064,556	287.790000000002	36,609								(17,495)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202536		N/A	Equity/Index	UBS-	11/14/2022	11/12/2024	11/12/2024	Expiration	2,795	807,116	290.43	25,141								(10,928)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201685		N/A	Equity/Index	UBS-	08/22/2022	06/12/2024	06/12/2024	Expiration	2,021	590,935	304.44	10,710								(2,653)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201926		N/A	Equity/Index	UBS-	09/12/2022	08/16/2024	08/16/2024	Expiration	4,062	1,182,155	294.14	34,356								(11,158)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200851		N/A	Equity/Index	UBS-	05/16/2022	05/10/2024	05/10/2024	Expiration	3,694	1,121,156	302.839999999997	39,862								(7,167)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202662		N/A	Equity/Index	UBS-	11/28/2022	11/25/2024	11/25/2024	Expiration	3,729	1,070,971	287.8	35,684								(16,171)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200806		N/A	Equity/Index	UBS-	05/12/2022	05/03/2024	05/03/2024	Expiration	4,449	1,345,133	304.98	41,472								(7,105)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202259		N/A	Equity/Index	UBS-	10/19/2022	10/11/2024	10/11/2024	Expiration	3,259	924,335	284.11	30,054								(11,838)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200259		N/A	Equity/Index	UBS-	02/24/2022	02/09/2024	02/09/2024	Expiration	4,149	1,230,748	299.07	38,553								(2,115)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202213		N/A	Equity/Index	UBS-	10/14/2022	10/11/2024	10/11/2024	Expiration	12,000	3,407,405	284.540000000002	110,704								(43,425)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201823		N/A	Equity/Index	UBS-	09/02/2022	08/30/2024	08/30/2024	Expiration	8,500	2,451,061	290	77,505								(25,942)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201968		N/A	Equity/Index	UBS-	09/15/2022	09/13/2024	09/13/2024	Expiration	7,353	2,116,892	290.649999999998	62,809								(22,178)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200770		N/A	Equity/Index	UBS-	05/06/2022	05/03/2024	05/03/2024	Expiration	5,200	1,577,334	304.32	52,057								(8,844)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200428		N/A	Equity/Index	UBS-	03/24/2022	03/21/2024	03/21/2024	Expiration	3,000	907,487	301.68	32,776								(3,622)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202333		N/A	Equity/Index	UBS-	10/27/2022	10/25/2024	10/25/2024	Expiration	4,000	1,142,060	284.62	39,821								(16,368)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202176		N/A	Equity/Index	UBS-	10/07/2022	10/07/2024	10/07/2024	Expiration	1,754	500,000	285.360121999999	16,540								(6,379)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200789		N/A	Equity/Index	UBS-	05/09/2022	03/27/2024	03/27/2024	Expiration	2,087	629,104	303.33	19,295								(2,419)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200219		N/A	Equity/Index	UBS-	02/14/2022	02/08/2024	02/08/2024	Expiration	2,151	639,904	299.37	20,658								(1,087)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200204		N/A	Equity/Index	UBS-	02/10/2022	02/09/2024	02/09/2024	Expiration	334	100,000	299.228063000002	3,488								(188)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202000		N/A	Equity/Index	UBS-	09/19/2022	09/12/2024	09/12/2024	Expiration	3,299	949,394	290.24	28,572								(10,091)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202870		N/A	Equity/Index	UBS-	12/16/2022	12/13/2024	12/13/2024	Expiration	4,182	1,200,946	290.459999999998	35,667								(17,094)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200345		N/A	Equity/Index	UBS-	03/14/2022	03/08/2024	03/08/2024	Expiration	4,955	1,481,554	300.7	48,093								(4,457)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202739		N/A	Equity/Index	UBS-	12/05/2022	11/29/2024	11/29/2024	Expiration	3,709	1,069,716	287.23	38,406								(17,689)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202407		N/A	Equity/Index	UBS-	11/03/2022	11/01/2024	11/01/2024	Expiration	4,564	1,300,000	286.659045999999	39,923								(16,795)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200312		N/A	Equity/Index	UBS-	03/07/2022	02/09/2024	02/09/2024	Expiration	3,361	1,015,684	299.290000000002	39,827								(2,213)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201877		N/A	Equity/Index	UBS-	09/08/2022	09/06/2024	09/06/2024	Expiration	11,150	3,214,175	288.25	109,410								(37,577)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201453		N/A	Equity/Index	UBS-	07/29/2022	07/05/2024	07/05/2024	Expiration	3,500	1,037,545	295.7165	36,324								(9,611)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202761		N/A	Equity/Index	UBS-	12/07/2022	12/06/2024	12/06/2024	Expiration	6,386	1,839,379	288.209999999998	62,795								(29,328)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200791		N/A	Equity/Index	UBS-	05/09/2022	05/07/2024	05/07/2024	Expiration	3,307	996,860	305.706000000002	28,444								(4,969)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202558		N/A	Equity/Index	UBS-	11/18/2022	11/19/2024	11/19/2024	Expiration	4,170	1,200,000	288.9452	39,204								(17,394)				.0002
UBSMPI-EUROPEAN 2 Yr TA2201287		N/A	Equity/Index	UBS-	07/11/2022	06/28/2024	06/28/2024	Expiration	2,888	849,272	297.290000000002	25,076								(6,269)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200551		N/A	Equity/Index	UBS-	04/07/2022	04/05/2024	04/05/2024	Expiration	1,924	583,911	304.49	19,439								(2,547)				.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UBSMPI-EUROPEAN 2 Yr TA2202163		N/A	Equity/Index	UBS-	10/06/2022	10/03/2024	10/03/2024	Expiration	4,796	1,367,981	284.36	47,785								(18,242)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200052		N/A	Equity/Index	UBS-	01/14/2022	01/11/2024	01/11/2024	Expiration	3,800	1,141,270	302.514999999999	36,865								(511)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200051		N/A	Equity/Index	UBS-	01/14/2022	01/05/2024	01/05/2024	Expiration	3,500	1,051,170	300.57	36,779								(205)				.0002
UBSMPI-EUROPEAN 2 Yr TA2200814		N/A	Equity/Index	UBS-	05/13/2022	05/15/2024	05/15/2024	Expiration	1,322	400,000	303.600352999999	13,328								(2,468)				.0002
UBSMPI-EUROPEAN 2 Yr TA2202032		N/A	Equity/Index	UBS-	09/22/2022	09/20/2024	09/20/2024	Expiration	5,322	1,526,232	287.459999999998	49,751								(18,047)				.0002
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants												582,337,557	7,382,224	968,933,344		471,020,632	XXX			(24,634,408)	497,912,796			XXX
Purchased Options - Hedging Other - Put Options																								
S&P 500 CAPPED-EXT TA2407557		N/A	Equity/Index	TOCC-	10/24/2024	11/08/2024	11/08/2024	Expiration	10,000	58,106,300	5625		189,656			189,656					(189,656)			.0002
0169999999 - Purchased Options - Hedging Other - Put Options													189,656			189,656	XXX				(189,656)			XXX
Purchased Options - Hedging Other - Caps																								
Purchased Options - Hedging Other - Floors																								
Purchased Options - Hedging Other - Collars																								
Purchased Options - Hedging Other - Other																								
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other												582,337,557	7,571,880	968,933,344		471,210,288	XXX			(24,634,408)	497,723,140			XXX
Purchased Options - Replications - Call Options and Warrants																								
Purchased Options - Replications - Put Options																								
Purchased Options - Replications - Caps																								
Purchased Options - Replications - Floors																								
Replications - Collars																								
Purchased Options - Replications - Other																								
Purchased Options - Income Generation - Call Options and Warrants																								
Purchased Options - Income Generation - Put Options																								
Purchased Options - Income Generation - Caps																								
Purchased Options - Income Generation - Floors																								
Purchased Options - Income Generation - Collars																								
Purchased Options - Income Generation - Other																								
Purchased Options - Other - Call Options and Warrants																								
Purchased Options - Other - Put Options																								
Purchased Options - Other - Caps																								
Purchased Options - Other - Floors																								
Purchased Options - Other - Collars																								
Purchased Options - Other - Other																								
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants												582,337,557	7,382,224	968,933,344		471,020,632	XXX			(24,634,408)	497,912,796			XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options													189,656			189,656	XXX				(189,656)			XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options												582,337,557	7,571,880	968,933,344		471,210,288	XXX			(24,634,408)	497,723,140			XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																								
Written Options - Hedging Other - Call Options and Warrants																								
S&P 500 - CAPPED TA2305743		N/A	Equity/Index	RBC-	06/23/2023	01/25/2024	01/25/2024	Closing Purchase	500	2,177,330	4193.18	(20,480)		(27,790)		(20,480)					(7,310)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305644		N/A	Equity/Index	TOCC-	06/20/2023	01/12/2024	01/12/2024	Closing Purchase	800	3,510,768	4158.24	(43,756)		(56,972)		(43,756)					(13,216)			.0002
S&P 500 - CAPPED TA2309485		N/A	Equity/Index	BNP-	12/29/2023	12/12/2024	12/12/2024	Closing Purchase	200	953,422	4650.17	(28,268)		(42,382)		(28,268)					(14,114)			.0002
S&P 500 - CAPPED TA2305834		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Purchase	180	786,395	3895.08	(37,417)		(44,521)		(37,417)					(7,105)			.0002
S&P 500 - CAPPED TA2306320		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Purchase	604	2,726,480	4158.77000000000 04	(206,761)		(277,121)		(206,761)					(70,360)			.0002
S&P 500 - CAPPED TA2305686		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	1,300	5,678,582	3972.61	(246,564)		(307,749)		(246,564)					(61,185)			.0002
S&P 500 - CAPPED TA2305842		N/A	Equity/Index	BNP-	06/28/2023	01/08/2024	01/08/2024	Closing Purchase	4,191	18,309,892	3895.08	(870,471)		(1,036,602)		(870,471)					(166,131)			.0002
S&P 500 - CAPPED TA2305595		N/A	Equity/Index	TOCC-	06/16/2023	01/04/2024	01/04/2024	Closing Purchase	400	1,772,136	4023.73	(20,554)		(24,884)		(20,554)					(4,330)			.0002
S&P 500 - CAPPED TA2305860		N/A	Equity/Index	BNP-	06/29/2023	01/16/2024	01/16/2024	Closing Purchase	2,034	8,930,663	4119.16	(202,688)		(252,765)		(202,688)					(50,077)			.0002
S&P 500 - CAPPED TA2306056		N/A	Equity/Index	BMO-	07/07/2023	06/28/2024	06/28/2024	Closing Purchase	296	1,307,491	4381.49	(54,819)		(90,703)		(54,819)					(35,884)			.0002
S&P 500 - CAPPED TA2305766		N/A	Equity/Index	RBC-	06/26/2023	06/21/2024	06/21/2024	Closing Purchase	2,450	10,628,884	4353.76	(390,996)		(641,067)		(390,996)					(250,072)			.0002
S&P 500 - CAPPED TA2305676		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	400	1,747,256	4084.05	(13,290)		(16,952)		(13,290)					(3,662)			.0002
S&P 500 - CAPPED TA2306210		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Purchase	358	1,609,672	4169.47999999996	(116,031)		(160,960)		(116,031)					(44,929)			.0002
S&P 500 - CAPPED TA2306110		N/A	Equity/Index	SG-	07/11/2023	07/01/2024	07/01/2024	Closing Purchase	436	1,918,186	4450.38	(93,635)		(164,891)		(93,635)					(71,255)			.0002
S&P 500 - CAPPED TA2305806		N/A	Equity/Index	SG-	06/27/2023	01/29/2024	01/29/2024	Closing Purchase	1,300	5,694,858	4070.56	(250,094)		(321,737)		(250,094)					(71,643)			.0002
S&P 500 - CAPPED TA2305641		N/A	Equity/Index	TOCC-	06/20/2023	01/11/2024	01/11/2024	Closing Purchase	1,300	5,704,998	3969.61	(245,498)		(303,901)		(245,498)					(58,403)			.0002
S&P 500 - CAPPED TA2306212		N/A	Equity/Index	RBC-	07/13/2023	04/10/2024	04/10/2024	Closing Purchase	95	427,148	4109.10999999997	(8,384)		(10,656)		(8,384)					(2,272)			.0002
S&P 500 - CAPPED TA2309480		N/A	Equity/Index	BNP-	12/29/2023	12/12/2024	12/12/2024	Closing Purchase	128	610,190	4804.60999999997	(26,446)		(48,026)		(26,446)					(21,580)			.0002
S&P 500 - CAPPED TA2305737		N/A	Equity/Index	RBC-	06/23/2023	01/23/2024	01/23/2024	Closing Purchase	2,200	9,580,252	4140.57	(204,446)		(271,128)		(204,446)					(66,682)			.0002
S&P 500 - CAPPED TA2306109		N/A	Equity/Index	SG-	07/11/2023	07/01/2024	07/01/2024	Closing Purchase	523	2,300,944	4450.38	(72,660)		(117,712)		(72,660)					(45,051)			.0002
S&P 500 - CAPPED TA2305648		N/A	Equity/Index	TOCC-	06/20/2023	01/12/2024	01/12/2024	Closing Purchase	2,300	10,093,458	4102.67	(227,204)		(291,418)		(227,204)					(64,214)			.0002
S&P 500 - CAPPED TA2305646		N/A	Equity/Index	TOCC-	06/20/2023	01/12/2024	01/12/2024	Closing Purchase	100	438,846	4142.5	(6,687)		(8,783)		(6,687)					(2,096)			.0002
S&P 500 - CAPPED TA2305829		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Purchase	1,428	6,238,732	3922.34299999998	(149,512)		(175,640)		(149,512)					(26,128)			.0002
S&P 500 - CAPPED TA2305638		N/A	Equity/Index	TOCC-	06/20/2023	01/11/2024	01/11/2024	Closing Purchase	600	2,633,076	4140.62	(29,199)		(37,780)		(29,199)					(8,581)			.0002
S&P 500 - CAPPED TA2306095		N/A	Equity/Index	RBC-	07/10/2023	05/24/2024	05/24/2024	Closing Purchase	5,367	23,609,594	4205.45	(964,665)		(1,369,927)		(964,665)					(405,262)			.0002
S&P 500 - CAPPED TA2305845		N/A	Equity/Index	BNP-	06/28/2023	01/09/2024	01/09/2024	Closing Purchase	184	803,870	4047.7736	(12,374)		(15,111)		(12,374)					(2,737)			.0002
S&P 500 - CAPPED TA2309488		N/A	Equity/Index	BNP-	12/29/2023	12/20/2024	12/20/2024	Closing Purchase	1,172	5,587,053	4898.52000000004	(123,177)		(221,989)		(123,177)					(98,811)			.0002
S&P 500 - CAPPED TA2305693		N/A	Equity/Index	TOCC-	06/22/2023	01/22/2024	01/22/2024	Closing Purchase	2,700	11,793,978	3972.61	(511,338)		(639,171)		(511,338)					(127,833)			.0002
S&P 500 - CAPPED TA2305755		N/A	Equity/Index	RBC-	06/23/2023	01/26/2024	01/26/2024	Closing Purchase	200	871,132	4233.38	(12,152)		(16,934)		(12,152)					(4,782)			.0002
S&P 500 - CAPPED TA2306198		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Purchase	328	1,474,783	4055.99	(78,116)		(99,781)		(78,116)					(21,664)			.0002
S&P 500 - CAPPED TA2305749		N/A	Equity/Index	RBC-	06/23/2023	01/26/2024	01/26/2024	Closing Purchase	1,000	4,354,660	4270.93999999996	(32,950)		(47,110)		(32,950)					(14,160)			.0002
S&P 500 - CAPPED TA2305598		N/A	Equity/Index	TOCC-	06/16/2023	01/02/2024	01/02/2024	Closing Purchase	1,600	7,088,544	3954.71	(182,519)		(216,916)		(182,519)					(34,397)			.0002
S&P 500 - CAPPED TA2306204		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Purchase	242	1,088,102	4135.35000000004	(50,413)		(65,950)		(50,413)					(15,536)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305747		N/A	Equity/Index	RBC-	06/23/2023	01/25/2024	01/25/2024	Closing Purchase	1,600	6,967,456	4016.22	(290,336)		(372,064)		(290,336)					(81,728)			.0002
S&P 500 - CAPPED TA2306216		N/A	Equity/Index	RBC-	07/13/2023	04/10/2024	04/10/2024	Closing Purchase	346	1,555,716	4109.1099999999997	(128,179)		(174,194)		(128,179)					(46,015)			.0002
S&P 500 - CAPPED TA2306086		N/A	Equity/Index	RBC-	07/10/2023	05/29/2024	05/29/2024	Closing Purchase	190	835,816	4221.0200000000004	(34,230)		(49,083)		(34,230)					(14,852)			.0002
S&P 500 - CAPPED TA2305593		N/A	Equity/Index	TOCC-	06/16/2023	01/03/2024	01/03/2024	Closing Purchase	2,700	11,961,918	3938.86	(288,399)		(340,840)		(288,399)					(52,441)			.0002
S&P 500 - CAPPED TA2305596		N/A	Equity/Index	TOCC-	06/16/2023	01/04/2024	01/04/2024	Closing Purchase	1,400	6,202,476	3968.67	(137,570)		(163,928)		(137,570)					(26,358)			.0002
S&P 500 - CAPPED TA2309495		N/A	Equity/Index	BNP-	12/29/2023	12/23/2024	12/23/2024	Closing Purchase	1,250	5,958,888	4978.71	(72,838)		(136,525)		(72,838)					(63,688)			.0002
S&P 500 - CAPPED TA2305683		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	3,900	17,035,746	4091.93	(357,959)		(458,155)		(357,959)					(100,196)			.0002
S&P 500 - CAPPED TA2305597		N/A	Equity/Index	TOCC-	06/16/2023	01/04/2024	01/04/2024	Closing Purchase	400	1,772,136	3852.97	(79,470)		(93,188)		(79,470)					(13,718)			.0002
S&P 500 - CAPPED TA2305753		N/A	Equity/Index	RBC-	06/23/2023	01/26/2024	01/26/2024	Closing Purchase	1,200	5,225,592	4248.3999999999996	(59,484)		(83,580)		(59,484)					(24,096)			.0002
S&P 500 - CAPPED TA2306316		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Purchase	187	844,125	4158.7700000000004	(24,667)		(31,012)		(24,667)					(6,345)			.0002
S&P 500 - CAPPED TA2305682		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	1,000	4,368,140	4015.89	(88,824)		(110,390)		(88,824)					(21,566)			.0002
S&P 500 - CAPPED TA2305796		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Purchase	5,300	23,217,498	4192.7	(502,175)		(664,355)		(502,175)					(162,180)			.0002
S&P 500 - CAPPED TA2305841		N/A	Equity/Index	BNP-	06/28/2023	01/08/2024	01/08/2024	Closing Purchase	2,117	9,248,877	4011.9324000000001	(227,408)		(276,242)		(227,408)					(48,834)			.0002
S&P 500 - CAPPED TA2403936		N/A	Equity/Index	BNP-	06/27/2024	12/30/2024	12/30/2024	Closing Purchase	200	1,097,064	5389.9079000000002		(70,230)	(103,406)		(70,230)					(33,176)			.0002
S&P 500 - CAPPED TA2305754		N/A	Equity/Index	RBC-	06/23/2023	01/26/2024	01/26/2024	Closing Purchase	800	3,483,728	4235.8100000000004	(41,168)		(57,368)		(41,168)					(16,200)			.0002
S&P 500 - CAPPED TA2306324		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Purchase	179	808,013	4191.9799999999996	(53,924)		(72,327)		(53,924)					(18,403)			.0002
S&P 500 - CAPPED TA2306329		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Purchase	351	1,584,428	4198.05	(79,645)		(104,247)		(79,645)					(24,602)			.0002
S&P 500 - CAPPED TA2305861		N/A	Equity/Index	BNP-	06/29/2023	01/16/2024	01/16/2024	Closing Purchase	1,507	6,616,770	3999.09	(302,063)		(368,220)		(302,063)					(66,157)			.0002
S&P 500 - CAPPED TA2306108		N/A	Equity/Index	SG-	07/11/2023	07/01/2024	07/01/2024	Closing Purchase	585	2,573,713	4450.38	(67,796)		(107,845)		(67,796)					(40,049)			.0002
S&P 500 - CAPPED TA2309482		N/A	Equity/Index	BNP-	12/29/2023	12/12/2024	12/12/2024	Closing Purchase	156	743,669	5187.8500000000004	(83)		(206)		(83)					(123)			.0002
S&P 500 - CAPPED TA2305801		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Purchase	200	876,132	4070.56	(37,534)		(49,498)		(37,534)					(11,964)			.0002
S&P 500 - CAPPED TA2403935		N/A	Equity/Index	BNP-	06/27/2024	12/20/2024	12/20/2024	Closing Purchase	500	2,742,660	5372.7318999999998		(176,995)	(279,059)		(176,995)					(102,064)			.0002
S&P 500 - CAPPED TA2309493		N/A	Equity/Index	BNP-	12/29/2023	12/23/2024	12/23/2024	Closing Purchase	2,347	11,188,407	4901.42	(242,915)		(437,739)		(242,915)					(194,824)			.0002
S&P 500 - CAPPED TA2305692		N/A	Equity/Index	TOCC-	06/22/2023	01/22/2024	01/22/2024	Closing Purchase	2,500	10,920,350	4091.84	(229,286)		(293,950)		(229,286)					(64,664)			.0002
S&P 500 - CAPPED TA2306107		N/A	Equity/Index	SG-	07/11/2023	07/01/2024	07/01/2024	Closing Purchase	3,620	15,926,226	4450.38	(308,315)		(480,121)		(308,315)					(171,805)			.0002
S&P 500 - CAPPED TA2305637		N/A	Equity/Index	TOCC-	06/20/2023	01/11/2024	01/11/2024	Closing Purchase	500	2,194,230	4158.17	(17,352)		(22,725)		(17,352)					(5,373)			.0002
S&P 500 - CAPPED TA2305675		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	900	3,931,326	4168.67	(27,859)		(36,739)		(27,859)					(8,880)			.0002
S&P 500 - CAPPED TA2305609		N/A	Equity/Index	TOCC-	06/16/2023	01/05/2024	01/05/2024	Closing Purchase	1,500	6,645,510	4086.92	(67,537)		(83,350)		(67,537)					(15,813)			.0002
S&P 500 - CAPPED TA2306332		N/A	Equity/Index	BNP-	07/17/2023	05/17/2024	05/17/2024	Closing Purchase	170	767,387	4198.05	(56,787)		(77,595)		(56,787)					(20,808)			.0002
S&P 500 - CAPPED TA2305599		N/A	Equity/Index	TOCC-	06/16/2023	01/02/2024	01/02/2024	Closing Purchase	2,900	12,847,986	3839.5	(622,266)		(727,188)		(622,266)					(104,922)			.0002
S&P 500 - CAPPED TA2305633		N/A	Equity/Index	TOCC-	06/20/2023	01/10/2024	01/10/2024	Closing Purchase	600	2,633,076	4090.62	(28,149)		(35,548)		(28,149)					(7,399)			.0002
S&P 500 - CAPPED TA2305592		N/A	Equity/Index	TOCC-	06/16/2023	01/02/2024	01/02/2024	Closing Purchase	200	886,068	3993.08	(16,243)		(19,528)		(16,243)					(3,285)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2305804		N/A	Equity/Index	SG-	06/27/2023	01/29/2024	01/29/2024	Closing Purchase	300	1,314,198	4245.54	(16,170)		(21,753)		(16,170)					(5,583)			.0002
S&P 500 - CAPPED TA2305800		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Purchase	500	2,190,330	4060.43	(95,650)		(123,545)		(95,650)					(27,895)			.0002
S&P 500 - CAPPED TA2305677		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	600	2,620,884	4069.35	(27,057)		(34,198)		(27,057)					(7,141)			.0002
S&P 500 - CAPPED TA2305640		N/A	Equity/Index	TOCC-	06/20/2023	01/11/2024	01/11/2024	Closing Purchase	1,600	7,021,536	4088.7	(144,359)		(183,652)		(144,359)					(39,293)			.0002
S&P 500 - CAPPED TA2305843		N/A	Equity/Index	BNP-	06/28/2023	01/09/2024	01/09/2024	Closing Purchase	232	1,013,576	4086.6945000000 01	(8,141)		(10,024)		(8,141)					(1,883)			.0002
S&P 500 - CAPPED TA2306199		N/A	Equity/Index	RBC-	07/13/2023	04/26/2024	04/26/2024	Closing Purchase	98	440,636	4055.99	(33,205)		(43,509)		(33,205)					(10,304)			.0002
S&P 500 - CAPPED TA2305691		N/A	Equity/Index	TOCC-	06/22/2023	01/22/2024	01/22/2024	Closing Purchase	200	873,628	4131.51	(12,019)		(15,674)		(12,019)					(3,655)			.0002
S&P 500 - CAPPED TA2305795		N/A	Equity/Index	SG-	06/27/2023	01/26/2024	01/26/2024	Closing Purchase	2,000	8,761,320	4182.24	(190,520)		(250,560)		(190,520)					(60,040)			.0002
S&P 500 - CAPPED TA2305862		N/A	Equity/Index	BNP-	06/29/2023	01/17/2024	01/17/2024	Closing Purchase	2,419	10,621,079	4110.7	(217,323)		(269,356)		(217,323)					(52,033)			.0002
S&P 500 - CAPPED TA2305840		N/A	Equity/Index	BNP-	06/28/2023	01/08/2024	01/08/2024	Closing Purchase	217	948,043	4086.1264809999 98	(9,906)		(12,216)		(9,906)					(2,310)			.0002
S&P 500 - CAPPED TA2305645		N/A	Equity/Index	TOCC-	06/20/2023	01/12/2024	01/12/2024	Closing Purchase	6,600	28,963,836	4119.2299999999 96	(413,651)		(529,618)		(413,651)					(115,967)			.0002
S&P 500 - CAPPED TA2305856		N/A	Equity/Index	BNP-	06/29/2023	01/12/2024	01/12/2024	Closing Purchase	1,207	5,299,563	3983.17	(245,274)		(297,115)		(245,274)					(51,841)			.0002
S&P 500 - CAPPED TA2305750		N/A	Equity/Index	RBC-	06/23/2023	01/26/2024	01/26/2024	Closing Purchase	200	870,932	4253.3	(7,692)		(10,844)		(7,692)					(3,152)			.0002
S&P 500 - CAPPED TA2305739		N/A	Equity/Index	RBC-	06/23/2023	01/24/2024	01/24/2024	Closing Purchase	600	2,612,796	4193.8999999999 96	(25,140)		(34,104)		(25,140)					(8,964)			.0002
S&P 500 - CAPPED TA2306082		N/A	Equity/Index	RBC-	07/10/2023	06/21/2024	06/21/2024	Closing Purchase	297	1,306,512	4381.8900000000 03	(52,352)		(84,743)		(52,352)					(32,391)			.0002
S&P 500 - CAPPED TA2305679		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	1,200	5,241,768	4147.42	(57,137)		(74,452)		(57,137)					(17,315)			.0002
S&P 500 - CAPPED TA2305611		N/A	Equity/Index	TOCC-	06/16/2023	01/05/2024	01/05/2024	Closing Purchase	400	1,772,136	4050.88	(30,006)		(36,716)		(30,006)					(6,710)			.0002
S&P 500 - CAPPED TA2306078		N/A	Equity/Index	RBC-	07/10/2023	06/03/2024	06/03/2024	Closing Purchase	191	840,215	4282.37	(22,811)		(33,091)		(22,811)					(10,280)			.0002
S&P 500 - CAPPED TA2305808		N/A	Equity/Index	SG-	06/27/2023	01/30/2024	01/30/2024	Closing Purchase	2,100	9,199,386	4138.3	(186,522)		(239,631)		(186,522)					(53,109)			.0002
S&P 500 - CAPPED TA2305745		N/A	Equity/Index	RBC-	06/23/2023	01/25/2024	01/25/2024	Closing Purchase	1,300	5,661,058	4136.71	(110,162)		(145,665)		(110,162)					(35,503)			.0002
S&P 500 - CAPPED TA2305690		N/A	Equity/Index	TOCC-	06/22/2023	01/22/2024	01/22/2024	Closing Purchase	200	873,628	4144.3100000000 04	(9,997)		(13,114)		(9,997)					(3,117)			.0002
S&P 500 - CAPPED TA2306050		N/A	Equity/Index	BMO-	07/07/2023	06/14/2024	06/14/2024	Closing Purchase	1,576	6,961,507	4409.59	(243,713)		(408,326)		(243,713)					(164,613)			.0002
S&P 500 - CAPPED TA2305610		N/A	Equity/Index	TOCC-	06/16/2023	01/05/2024	01/05/2024	Closing Purchase	700	3,101,238	4065.66	(43,851)		(53,832)		(43,851)					(9,981)			.0002
S&P 500 - CAPPED TA2305741		N/A	Equity/Index	RBC-	06/23/2023	01/24/2024	01/24/2024	Closing Purchase	1,400	6,096,524	4138.09	(119,252)		(157,710)		(119,252)					(38,458)			.0002
S&P 500 - CAPPED TA2305830		N/A	Equity/Index	BNP-	06/28/2023	01/05/2024	01/05/2024	Closing Purchase	4,911	21,455,471	4012.006617	(527,638)		(640,460)		(527,638)					(112,822)			.0002
S&P 500 - CAPPED TA2305681		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	200	873,628	4131.51	(12,037)		(15,674)		(12,037)					(3,637)			.0002
S&P 500 - CAPPED TA2305805		N/A	Equity/Index	SG-	06/27/2023	01/29/2024	01/29/2024	Closing Purchase	1,800	7,885,188	4192.7700000000 04	(170,190)		(225,504)		(170,190)					(55,314)			.0002
S&P 500 - CAPPED TA2309481		N/A	Equity/Index	BNP-	12/29/2023	12/12/2024	12/12/2024	Closing Purchase	83	395,670	4879.99	(13,196)		(24,885)		(13,196)					(11,689)			.0002
S&P 500 - CAPPED TA2305685		N/A	Equity/Index	TOCC-	06/22/2023	01/19/2024	01/19/2024	Closing Purchase	500	2,184,070	3898.85	(93,472)		(113,765)		(93,472)					(20,293)			.0002
S&P 500 - CLIQUET TA2307280		N/A	Equity/Index	MS-	08/29/2023	02/09/2024	02/09/2024	Closing Purchase	800,000	800,000	4090.46	(15,200)		(28,859)		(15,200)					(13,659)			.0002
S&P 500 - CLIQUET TA2405213		N/A	Equity/Index	MS-	08/09/2024	10/08/2024	10/08/2024	Closing Purchase	600,000	600,000	4308.5		(33,360)	(56,205)		(33,360)					(22,845)			.0002
S&P 500 - CLIQUET TA2307295		N/A	Equity/Index	MS-	08/29/2023	04/12/2024	04/12/2024	Closing Purchase	800,000	800,000	4091.95	(28,240)		(53,576)		(28,240)					(25,336)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2307271		N/A	Equity/Index	MS-	08/29/2023	01/19/2024	01/19/2024	Closing Purchase	700,000	700,000	3972.61	(30,100)		(29,781)		(30,100)					319			.0002
S&P 500 - CLIQUET TA2307263		N/A	Equity/Index	MS-	08/29/2023	01/02/2024	01/02/2024	Closing Purchase	300,000	300,000	3839.5	(8,910)		(5,225)		(8,910)					3,685			.0002
S&P 500 - CLIQUET TA2405223		N/A	Equity/Index	MS-	08/09/2024	12/18/2024	12/18/2024	Closing Purchase	400,000	400,000	4740.5600000000 04		(8,560)	(32,285)		(8,560)					(23,725)			.0002
S&P 500 - CLIQUET TA2307268		N/A	Equity/Index	MS-	08/29/2023	01/08/2024	01/08/2024	Closing Purchase	400,000	400,000	3895.08	(19,280)		(22,547)		(19,280)					(3,267)			.0002
S&P 500 - CLIQUET TA2405218		N/A	Equity/Index	MS-	08/09/2024	11/08/2024	11/08/2024	Closing Purchase	600,000	600,000	4415.24		(26,520)	(58,442)		(26,520)					(31,922)			.0002
S&P 500 - CLIQUET TA2405214		N/A	Equity/Index	MS-	08/09/2024	10/10/2024	10/10/2024	Closing Purchase	800,000	800,000	4358.24		(44,960)	(76,226)		(44,960)					(31,266)			.0002
S&P 500 - CLIQUET TA2307274		N/A	Equity/Index	MS-	08/29/2023	01/26/2024	01/26/2024	Expiration	500,000	500,000	4070.56	(11,950)				(11,950)					11,950			.0002
S&P 500 - CLIQUET TA2307273		N/A	Equity/Index	MS-	08/29/2023	01/26/2024	01/26/2024	Expiration	600,000	600,000	4060.43	(12,300)				(12,300)					12,300			.0002
S&P 500 - CLIQUET TA2402015		N/A	Equity/Index	BMO-	04/17/2024	10/28/2024	10/28/2024	Closing Purchase	700,000	700,000	4117.37		(23,450)	(80,055)		(23,450)					(56,605)			.0002
S&P 500 - CLIQUET TA2307301		N/A	Equity/Index	MS-	08/29/2023	07/26/2024	07/26/2024	Expiration	600,000	600,000	4566.75	(6,000)				(6,000)					6,000			.0002
S&P 500 - CLIQUET TA2405216		N/A	Equity/Index	MS-	08/09/2024	11/01/2024	11/01/2024	Closing Purchase	700,000	700,000	4358.34		(28,070)	(58,313)		(28,070)					(30,243)			.0002
S&P 500 - CLIQUET TA2307267		N/A	Equity/Index	MS-	08/29/2023	01/05/2024	01/05/2024	Closing Purchase	700,000	700,000	3895.08	(25,690)		(27,726)		(25,690)					(2,036)			.0002
S&P 500 - CLIQUET TA2405227		N/A	Equity/Index	MS-	08/09/2024	12/27/2024	12/27/2024	Closing Purchase	1,500,000	1,500,000	4781.58		(36,450)	(133,957)		(36,450)					(97,507)			.0002
S&P 500 - CLIQUET TA2307282		N/A	Equity/Index	MS-	08/29/2023	02/26/2024	02/26/2024	Closing Purchase	400,000	400,000	3970.04	(14,360)		(10,512)		(14,360)					3,848			.0002
S&P 500 - CLIQUET TA2307300		N/A	Equity/Index	MS-	08/29/2023	07/10/2024	07/10/2024	Closing Purchase	500,000	500,000	4409.53	(13,650)		(54,278)		(13,650)					(40,628)			.0002
S&P 500 - CLIQUET TA2402018		N/A	Equity/Index	BMO-	04/17/2024	05/02/2024	05/02/2024	Closing Purchase	400,000	400,000	4119.58		(16,880)	(16,482)		(16,880)					398			.0002
S&P 500 - CLIQUET TA2307288		N/A	Equity/Index	MS-	08/29/2023	03/13/2024	03/13/2024	Closing Purchase	1,100,000	1,100,000	3855.76	(35,200)		(74,317)		(35,200)					(39,117)			.0002
S&P 500 - CLIQUET TA2307278		N/A	Equity/Index	MS-	08/29/2023	02/06/2024	02/06/2024	Closing Purchase	800,000	800,000	4111.08	(39,920)		(58,633)		(39,920)					(18,713)			.0002
S&P 500 - CLIQUET TA2307270		N/A	Equity/Index	MS-	08/29/2023	01/16/2024	01/16/2024	Closing Purchase	700,000	700,000	3999.09	(13,650)		(23,358)		(13,650)					(9,708)			.0002
S&P 500 - CLIQUET TA2307292		N/A	Equity/Index	MS-	08/29/2023	03/28/2024	03/28/2024	Closing Purchase	500,000	500,000	4109.3100000000 04	(14,000)		(12,633)		(14,000)					1,367			.0002
S&P 500 - CLIQUET TA2405220		N/A	Equity/Index	MS-	08/09/2024	11/25/2024	11/25/2024	Closing Purchase	500,000	500,000	4559.34		(14,900)	(49,326)		(14,900)					(34,426)			.0002
S&P 500 - CLIQUET TA2402013		N/A	Equity/Index	BMO-	04/17/2024	06/24/2024	06/24/2024	Closing Purchase	1,000,000	1,000,000	4348.33		(7,800)	(21,783)		(7,800)					(13,983)			.0002
S&P 500 - CLIQUET TA2307299		N/A	Equity/Index	MS-	08/29/2023	07/08/2024	07/08/2024	Closing Purchase	400,000	400,000	4398.95	(10,720)		(35,414)		(10,720)					(24,694)			.0002
S&P 500 - CLIQUET TA2307296		N/A	Equity/Index	MS-	08/29/2023	04/29/2024	04/29/2024	Expiration	500,000	500,000	4169.4799999999 96	(12,350)				(12,350)					12,350			.0002
S&P 500 - CLIQUET TA2307286		N/A	Equity/Index	MS-	08/29/2023	03/07/2024	03/07/2024	Closing Purchase	800,000	800,000	3986.37	(42,480)		(74,374)		(42,480)					(31,894)			.0002
S&P 500 - CLIQUET TA2307269		N/A	Equity/Index	MS-	08/29/2023	01/11/2024	01/11/2024	Closing Purchase	600,000	600,000	3969.61	(15,600)		(21,285)		(15,600)					(5,685)			.0002
S&P 500 - CLIQUET TA2307279		N/A	Equity/Index	MS-	08/29/2023	02/09/2024	02/09/2024	Closing Purchase	800,000	800,000	4090.46	(19,040)		(35,611)		(19,040)					(16,571)			.0002
S&P 500 - CLIQUET TA2405224		N/A	Equity/Index	MS-	08/09/2024	12/20/2024	12/20/2024	Closing Purchase	700,000	700,000	4698.3500000000 04		(10,500)	(59,790)		(10,500)					(49,290)			.0002
S&P 500 - CLIQUET TA2405217		N/A	Equity/Index	MS-	08/09/2024	11/12/2024	11/12/2024	Closing Purchase	500,000	500,000	4415.24		(17,750)	(42,863)		(17,750)					(25,113)			.0002
S&P 500 - CLIQUET TA2307287		N/A	Equity/Index	MS-	08/29/2023	03/12/2024	03/12/2024	Closing Purchase	800,000	800,000	3861.59	(37,200)		(76,472)		(37,200)					(39,272)			.0002
S&P 500 - CLIQUET TA2307298		N/A	Equity/Index	MS-	08/29/2023	07/05/2024	07/05/2024	Closing Purchase	400,000	400,000	4411.59	(11,360)		(36,020)		(11,360)					(24,660)			.0002
S&P 500 - CLIQUET TA2307281		N/A	Equity/Index	MS-	08/29/2023	02/12/2024	02/12/2024	Closing Purchase	500,000	500,000	4090.46	(8,300)		(15,664)		(8,300)					(7,364)			.0002
S&P 500 - CLIQUET TA2405215		N/A	Equity/Index	MS-	08/09/2024	10/24/2024	10/24/2024	Closing Purchase	700,000	700,000	4247.68		(32,060)	(75,710)		(32,060)					(43,650)			.0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET TA2402012		N/A	Equity/Index	BMO-	04/17/2024	06/17/2024	06/17/2024	Closing Purchase	900,000	900,000	4409.59		(26,820)	(49,202)		(26,820)					(22,382)			.0002
S&P 500 - CLIQUET TA2307265		N/A	Equity/Index	MS-	08/29/2023	01/04/2024	01/04/2024	Closing Purchase	500,000	500,000	3852.97	(18,050)		(15,438)		(18,050)					2,612			.0002
S&P 500 - CLIQUET TA2307272		N/A	Equity/Index	MS-	08/29/2023	01/25/2024	01/25/2024	Closing Purchase	400,000	400,000	4016.22	(10,720)		(3,518)		(10,720)					7,202			.0002
S&P 500 - CLIQUET TA2307291		N/A	Equity/Index	MS-	08/29/2023	04/01/2024	04/01/2024	Closing Purchase	300,000	300,000	4109.3100000000004	(10,650)		(14,550)		(10,650)					(3,900)			.0002
S&P 500 - CLIQUET TA2307284		N/A	Equity/Index	MS-	08/29/2023	03/05/2024	03/05/2024	Closing Purchase	300,000	300,000	4045.64	(16,440)		(26,046)		(16,440)					(9,606)			.0002
S&P 500 - CLIQUET TA2307289		N/A	Equity/Index	MS-	08/29/2023	03/28/2024	03/28/2024	Closing Purchase	700,000	700,000	3971.27	(18,900)		(10,349)		(18,900)					8,551			.0002
S&P 500 - CLIQUET TA2307275		N/A	Equity/Index	MS-	08/29/2023	01/26/2024	01/26/2024	Expiration	700,000	700,000	4070.56	(11,620)				(11,620)					11,620			.0002
S&P 500 - CLIQUET TA2402017		N/A	Equity/Index	BMO-	04/17/2024	09/18/2024	09/18/2024	Closing Purchase	800,000	800,000	4453.53		(17,920)	(47,538)		(17,920)					(29,618)			.0002
S&P 500 - CLIQUET TA2307266		N/A	Equity/Index	MS-	08/29/2023	01/05/2024	01/05/2024	Closing Purchase	400,000	400,000	3895.08	(24,560)		(29,117)		(24,560)					(4,557)			.0002
S&P 500 - CLIQUET TA2307264		N/A	Equity/Index	MS-	08/29/2023	01/03/2024	01/03/2024	Closing Purchase	400,000	400,000	3824.14	(15,680)		(10,810)		(15,680)					4,870			.0002
S&P 500 - CLIQUET TA2402016		N/A	Equity/Index	BMO-	04/17/2024	07/18/2024	07/18/2024	Closing Purchase	600,000	600,000	4554.9799999999996		(4,980)	(12,649)		(4,980)					(7,669)			.0002
S&P 500 - CLIQUET TA2402014		N/A	Equity/Index	BMO-	04/17/2024	05/14/2024	05/14/2024	Closing Purchase	900,000	900,000	4124.08		(35,820)	(58,991)		(35,820)					(23,171)			.0002
S&P 500 - CLIQUET TA2307283		N/A	Equity/Index	MS-	08/29/2023	03/01/2024	03/01/2024	Closing Purchase	500,000	500,000	3951.39	(25,000)		(29,325)		(25,000)					(4,325)			.0002
S&P 500 - CLIQUET TA2405222		N/A	Equity/Index	MS-	08/09/2024	12/10/2024	12/10/2024	Closing Purchase	300,000	300,000	4604.37		(9,960)	(26,871)		(9,960)					(16,911)			.0002
S&P 500 - CLIQUET TA2405225		N/A	Equity/Index	MS-	08/09/2024	12/23/2024	12/23/2024	Closing Purchase	400,000	400,000	4754.63		(10,200)	(46,046)		(10,200)					(35,846)			.0002
S&P 500 - CLIQUET TA2307293		N/A	Equity/Index	MS-	08/29/2023	04/02/2024	04/02/2024	Closing Purchase	600,000	600,000	4109.3100000000004	(22,380)		(42,124)		(22,380)					(19,744)			.0002
S&P 500 - CLIQUET TA2402019		N/A	Equity/Index	BMO-	04/17/2024	05/20/2024	05/20/2024	Expiration	800,000	800,000	4191.9799999999996		(4,080)			(4,080)					4,080			.0002
S&P 500 - CLIQUET TA2307285		N/A	Equity/Index	MS-	08/29/2023	03/04/2024	03/04/2024	Closing Purchase	500,000	500,000	4045.64	(20,650)		(34,018)		(20,650)					(13,368)			.0002
S&P 500 - CLIQUET TA2405219		N/A	Equity/Index	MS-	08/09/2024	11/15/2024	11/15/2024	Closing Purchase	500,000	500,000	4502.88		(16,800)	(55,594)		(16,800)					(38,794)			.0002
S&P 500 - CLIQUET TA2405221		N/A	Equity/Index	MS-	08/09/2024	12/09/2024	12/09/2024	Closing Purchase	600,000	600,000	4604.37		(22,140)	(58,928)		(22,140)					(36,788)			.0002
S&P 500 - CLIQUET TA2402020		N/A	Equity/Index	BMO-	04/17/2024	06/06/2024	06/06/2024	Closing Purchase	1,200,000	1,200,000	4283.8500000000004		(54,000)	(99,420)		(54,000)					(45,420)			.0002
S&P 500 - CLIQUET TA2307297		N/A	Equity/Index	MS-	08/29/2023	07/05/2024	07/05/2024	Closing Purchase	400,000	400,000	4446.82	(10,040)		(25,376)		(10,040)					(15,336)			.0002
S&P 500 - CLIQUET TA2307290		N/A	Equity/Index	MS-	08/29/2023	03/28/2024	03/28/2024	Closing Purchase	300,000	300,000	4050.83	(9,510)		(7,990)		(9,510)					1,520			.0002
S&P 500 - CLIQUET TA2307277		N/A	Equity/Index	MS-	08/29/2023	02/02/2024	02/02/2024	Closing Purchase	500,000	500,000	4136.4799999999996	(13,600)		(15,438)		(13,600)					(1,838)			.0002
S&P 500 - CLIQUET TA2405212		N/A	Equity/Index	MS-	08/09/2024	10/07/2024	10/07/2024	Closing Purchase	800,000	800,000	4308.5		(31,680)	(54,133)		(31,680)					(22,453)			.0002
S&P 500 - CLIQUET TA2405226		N/A	Equity/Index	MS-	08/09/2024	12/20/2024	12/20/2024	Closing Purchase	500,000	500,000	4754.63		(9,100)	(42,128)		(9,100)					(33,028)			.0002
S&P 500 - CLIQUET TA2307294		N/A	Equity/Index	MS-	08/29/2023	04/04/2024	04/04/2024	Closing Purchase	700,000	700,000	4100.6000000000004	(20,440)		(33,965)		(20,440)					(13,525)			.0002
S&P 500 - CLIQUET TA2307276		N/A	Equity/Index	MS-	08/29/2023	02/02/2024	02/02/2024	Closing Purchase	800,000	800,000	4136.4799999999996	(23,520)		(21,059)		(23,520)					2,461			.0002
0649999999 - Written Options - Hedging Other - Call Options and Warrants												(13,879,728)	(791,985)	(20,167,325)		(14,671,713)	XXX				(5,495,608)			XXX
Written Options - Hedging Other - Put Options																								
Written Options - Hedging Other - Caps																								
Rate Cap Fixed Rate Interest Rate Swap TG2200119		N/A	Interest Rate	CIBC-	02/28/2023	10/15/2027	01/24/2024			488,086	5.250000 /(5.250000)	4,000	4,000		7,025			(8,490)		6,873				.0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Rate Cap Fixed Rate Interest Rate Swap TG2200122		N/A	Interest Rate	CIBC-	02/28/2023	11/15/2027	01/24/2024			10,889,372	5.250000 / (5.250000)	100,000	100,000		159,086			(202,412)		157,241				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200120		N/A	Interest Rate	CIBC-	02/28/2023	10/15/2029	01/24/2024			1,806,957	4.500000 / (4.647300)	41,000	41,000		31,399			(29,258)		27,900				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200121		N/A	Interest Rate	CIBC-	02/28/2023	11/15/2029	01/24/2024			910,660	5.250000 / (5.250000)	14,000	14,000		8,044			(11,963)		7,889				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200049		N/A	Interest Rate	CIBC-	08/02/2022	01/12/2024	01/12/2024	Swap Close		32,946,629	3.750000 / (5.326460)	(57,860)		(302,329)	285,184			7,257		1,210	(302,329)			.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200050		N/A	Interest Rate	CIBC-	08/02/2022	01/12/2024	01/12/2024	Swap Close		12,400,657	4.000000 / (5.326460)	(16,191)		(82,447)	76,996			1,970		339	(82,447)			.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200052		N/A	Interest Rate	CIBC-	08/02/2022	02/15/2024	02/15/2024	Maturity		12,089,736	4.000000 / (5.306990)	(19,212)			(9,954)			8,935		1,544				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200051		N/A	Interest Rate	CIBC-	08/02/2022	02/15/2024	02/15/2024	Maturity		13,803,202	3.750000 / (5.306990)	(28,512)			(15,150)			13,604		2,291				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200053		N/A	Interest Rate	CIBC-	08/05/2022	03/15/2024	03/15/2024	Maturity		20,058,816	3.750000 / (5.329270)	(74,000)			(43,513)			39,254		9,377				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200054		N/A	Interest Rate	CIBC-	08/05/2022	03/15/2024	03/15/2024	Maturity		13,244,307	4.000000 / (5.329270)	(38,000)			(23,301)			21,037		4,815				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200055		N/A	Interest Rate	CIBC-	08/05/2022	04/15/2024	04/15/2024	Maturity		14,896,928	3.750000 / (5.328560)	(59,000)			(42,237)			39,033		10,073				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200056		N/A	Interest Rate	CIBC-	08/05/2022	04/15/2024	04/15/2024	Maturity		11,634,055	4.000000 / (5.328560)	(36,000)			(26,385)			24,449		6,146				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200058		N/A	Interest Rate	CIBC-	08/05/2022	05/15/2024	05/15/2024	Maturity		9,578,885	4.000000 / (5.322380)	(32,000)			(32,325)			30,000		6,698				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200057		N/A	Interest Rate	CIBC-	08/05/2022	05/15/2024	05/15/2024	Maturity		8,316,140	3.750000 / (5.322380)	(33,000)			(34,767)			32,284		6,907				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200060		N/A	Interest Rate	CIBC-	08/05/2022	06/14/2024	06/14/2024	Maturity		6,073,310	4.000000 / (5.346610)	(21,000)			(29,994)			28,480		5,133				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200059		N/A	Interest Rate	CIBC-	08/05/2022	06/14/2024	06/14/2024	Maturity		9,556,856	3.750000 / (5.346610)	(40,000)			(56,514)			53,659		9,778				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200062		N/A	Interest Rate	CIBC-	08/05/2022	07/15/2024	07/15/2024	Maturity		3,423,721	4.000000 / (5.301370)	(12,000)			(20,751)			19,580		3,331				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200061		N/A	Interest Rate	CIBC-	08/05/2022	07/15/2024	07/15/2024	Maturity		11,431,043	3.750000 / (5.301370)	(48,000)			(82,479)			77,794		13,326				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200065		N/A	Interest Rate	CIBC-	08/05/2022	08/15/2024	08/15/2024	Maturity		2,231,151	4.250000 / (5.118090)	(7,000)			(12,857)			12,117		2,823				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200063		N/A	Interest Rate	CIBC-	08/05/2022	08/15/2024	08/15/2024	Maturity		8,865,641	3.750000 / (5.118090)	(37,000)			(76,141)			71,878		14,118				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200064		N/A	Interest Rate	CIBC-	08/05/2022	08/15/2024	08/15/2024	Maturity		3,295,272	4.000000 / (5.118090)	(12,000)			(23,659)			22,320		4,694				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200067		N/A	Interest Rate	CIBC-	08/05/2022	09/13/2024	09/13/2024	Maturity		7,333,371	4.250000 / (4.931290)	(23,000)			(39,646)			36,899		21,525				.0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Rate Cap Fixed Rate Interest Rate Swap TG2200066		N/A	Interest Rate	CIBC-	08/05/2022	09/13/2024	09/13/2024	Maturity		3,839,341	4.000000 /(4.931290)	(14,000)			(26,990)			25,241		11,941				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200068		N/A	Interest Rate	CIBC-	08/05/2022	10/15/2024	10/15/2024	Maturity		3,713,861	4.000000 /(4.647300)	(15,000)			(22,254)			20,491		19,016				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200069		N/A	Interest Rate	CIBC-	08/05/2022	10/15/2024	10/15/2024	Maturity		5,705,639	4.250000 /(4.647300)	(19,000)			(24,316)			22,094		27,716				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200070		N/A	Interest Rate	CIBC-	08/05/2022	11/15/2024	11/15/2024	Maturity		2,394,654	4.000000 /(4.523460)	(11,000)			(11,439)			10,244		17,838				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200071		N/A	Interest Rate	CIBC-	08/05/2022	11/15/2024	11/15/2024	Maturity		2,990,855	4.250000 /(4.523460)	(11,000)			(8,744)			7,521		21,196				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200073		N/A	Interest Rate	CIBC-	08/05/2022	12/13/2024	12/13/2024	Maturity		4,741,228	4.250000 /(4.395450)	(20,000)			(7,220)			5,165		45,082				.0001
Rate Cap Fixed Rate Interest Rate Swap TG2200072		N/A	Interest Rate	CIBC-	08/05/2022	12/13/2024	12/13/2024	Maturity		2,503,684	4.000000 /(4.395450)	(13,000)			(8,882)			7,558		24,821				.0001
0669999999 - Written Options - Hedging Other - Caps												(537,775)	159,000	(384,776)	(111,784)		XXX	386,741		491,641	(384,776)			XXX
Written Options - Hedging Other - Floors																								
Written Options - Hedging Other - Collars																								
Written Options - Hedging Other - Other																								
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other												(14,417,503)	(632,985)	(20,552,101)	(111,784)	(14,671,713)	XXX	386,741		491,641	(5,880,384)			XXX
Written Options - Replications - Call Options and Warrants																								
Written Options - Replications - Put Options																								
Written Options - Replications - Caps																								
Written Options - Replications - Floors																								
Written Options - Replications - Collars																								
Written Options - Replications - Other																								
Written Options - Income Generation - Call Options																								
Written Options - Income Generation - Put Options																								
Written Options - Income Generation - Caps																								
Written Options - Income Generation - Floors																								
Written Options - Income Generation - Collars																								
Written Options - Income Generation - Other																								
Written Options - Other - Call Options and Warrants																								
Written Options - Other - Put Options																								
Written Options - Other - Caps																								
Written Options - Other - Floors																								
Written Options - Other - Collars																								
Written Options - Other - Other																								
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants												(13,879,728)	(791,985)	(20,167,325)		(14,671,713)	XXX				(5,495,608)			XXX
0949999999 - Written Options - Total Written Options - Subtotal - Caps												(537,775)	159,000	(384,776)	(111,784)		XXX	386,741		491,641	(384,776)			XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options												(14,417,503)	(632,985)	(20,552,101)	(111,784)	(14,671,713)	XXX	386,741		491,641	(5,880,384)			XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Swaps - Hedging Other - Interest Rate																								
LCH Fixed Rate Interest Rate Swap-CLR TJ2200018		N/A	Interest Rate	LCH-	09/21/2022	11/23/2024	11/23/2024	Maturity		5,024,000	4.088880 / (4.570000)				(58,589)			(34,003)						.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200008		N/A	Interest Rate	LCH-	09/09/2022	01/13/2024	01/13/2024	Maturity		50,869,000	3.747400 / (5.310000)				(877,062)			(249,479)						.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200032		N/A	Interest Rate	LCH-	09/26/2022	01/28/2024	01/28/2024	Maturity		29,375,000	4.386000 / (5.320000)				(61,364)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2200029		N/A	Interest Rate	LCH-	06/08/2022	02/10/2024	02/10/2024	Maturity		12,000,000	2.821000 / (5.330000)				(51,898)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200009		N/A	Interest Rate	LCH-	09/09/2022	02/13/2024	02/13/2024	Maturity		91,696,000	3.738800 / (5.310000)				(299,454)			(191,615)						.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2200047		N/A	Interest Rate	LCH-	10/25/2022	02/27/2024	02/27/2024	Maturity		35,000,000	4.713200 / (5.330000)				(83,206)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200033		N/A	Interest Rate	LCH-	09/26/2022	02/28/2024	02/28/2024	Maturity		61,626,000	4.383900 / (5.310000)				(178,440)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2200054		N/A	Interest Rate	LCH-	11/08/2022	03/10/2024	03/10/2024	Maturity		9,000,000	4.905250 / (5.330000)				(20,298)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200010		N/A	Interest Rate	LCH-	09/14/2022	03/16/2024	03/16/2024	Maturity		106,484,000	4.036100 / (5.310000)				(443,935)			(339,275)						.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200034		N/A	Interest Rate	LCH-	09/26/2022	03/28/2024	03/28/2024	Maturity		81,621,000	4.376700 / (5.340000)				(301,554)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2200048		N/A	Interest Rate	LCH-	11/01/2022	04/03/2024	04/03/2024	Maturity		14,000,000	4.802300 / (5.330000)				(39,210)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200011		N/A	Interest Rate	LCH-	09/14/2022	04/16/2024	04/16/2024	Maturity		82,819,000	4.021600 / (5.310000)				(434,220)			(332,564)						.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2200011		N/A	Interest Rate	LCH-	04/25/2022	04/27/2024	04/27/2024	Maturity		10,000,000	2.635000 / (5.330000)				(52,122)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200035		N/A	Interest Rate	LCH-	09/26/2022	04/28/2024	04/28/2024	Maturity		66,696,000	4.371240 / (5.320000)				(379,948)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2200013		N/A	Interest Rate	LCH-	05/02/2022	05/04/2024	05/04/2024	Maturity		40,000,000	2.791700 / (5.330000)				(414,452)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200012		N/A	Interest Rate	LCH-	09/14/2022	05/16/2024	05/16/2024	Maturity		36,306,000	4.008200 / (5.310000)				(232,177)			(188,555)						.0001
LCH Variable Rate Interest Rate Swap-CLR TI2200034		N/A	Interest Rate	LCH-	06/22/2022	05/24/2024	05/24/2024	Maturity		17,000,000	5.330000 / (3.224500)				168,140									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200036		N/A	Interest Rate	LCH-	09/26/2022	05/28/2024	05/28/2024	Maturity		25,426,000	4.359700 / (5.320000)				(136,641)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200078		N/A	Interest Rate	LCH-	09/28/2022	05/30/2027	05/28/2024	Notional Adj		16,714	3.787000 / (4.490000)				141									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200073		N/A	Interest Rate	LCH-	09/27/2022	05/29/2026	05/29/2024	Notional Adj		156,668	4.063500 / (4.490000)				(829)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200013		N/A	Interest Rate	LCH-	09/14/2022	06/16/2024	06/16/2024	Maturity		27,038,000	3.985000 / (5.310000)				(207,948)			(160,766)						.0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
LCH Fixed Rate Interest Rate Swap-CLR TI2200019		N/A	Interest Rate	LCH-	05/17/2022	06/19/2024	06/19/2024	Maturity		20,000,000	2.714500 / (5.330000)				(278,062)									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200070		N/A	Interest Rate	LCH-	09/27/2022	02/28/2026	02/28/2024	Notional Adj		120,861	4.114000 / (4.490000)				(467)									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200069		N/A	Interest Rate	LCH-	09/27/2022	01/29/2026	01/30/2024	Notional Adj		88,342	4.116000 / (4.490000)				(239)									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200079		N/A	Interest Rate	LCH-	09/28/2022	06/30/2027	06/26/2024	Notional Adj		21,315	3.780000 / (4.490000)				164									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200037		N/A	Interest Rate	LCH-	09/26/2022	06/28/2024	06/28/2024	Maturity		16,621,000	4.352600 / (5.330000)				(104,201)									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200068		N/A	Interest Rate	LCH-	09/27/2022	11/29/2025	11/27/2023	Notional Adj		64,734	4.125000 / (4.590000)				72									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200071		N/A	Interest Rate	LCH-	09/27/2022	03/29/2026	03/27/2024	Notional Adj		76,738	4.077500 / (4.490000)				648									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200072		N/A	Interest Rate	LCH-	09/27/2022	04/29/2026	04/25/2024	Notional Adj		74,150	4.075000 / (4.490000)				582									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200075		N/A	Interest Rate	LCH-	09/27/2022	10/29/2026	10/26/2023	Notional Adj		51,360	4.035500 / (4.490000)				116									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200076		N/A	Interest Rate	LCH-	09/27/2022	11/29/2026	11/27/2023	Notional Adj		11,441	4.020000 / (4.490000)				14									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200014		N/A	Interest Rate	LCH-	09/14/2022	07/16/2024	07/16/2024	Maturity		18,707,000	3.965120 / (5.350000)				(166,138)			(128,417)						0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200080		N/A	Interest Rate	LCH-	09/28/2022	07/30/2027	07/26/2024	Notional Adj		25,697	3.801000 / (4.490000)				166									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200074		N/A	Interest Rate	LCH-	09/27/2022	07/29/2026	07/25/2024	Notional Adj		170,781	4.070000 / (4.490000)				909									0001
LCH Fixed Rate Interest Rate Swap-CLR TI2200037		N/A	Interest Rate	LCH-	08/26/2022	07/30/2024	07/30/2024	Maturity		12,225,000	3.476300 / (5.330000)				(150,896)									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200038		N/A	Interest Rate	LCH-	09/26/2022	07/28/2024	07/28/2024	Maturity		12,662,000	4.337030 / (5.350000)				(91,456)									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200015		N/A	Interest Rate	LCH-	09/14/2022	08/16/2024	08/16/2024	Maturity		17,860,000	3.938800 / (5.320000)				(182,888)			(130,616)						0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200039		N/A	Interest Rate	LCH-	09/26/2022	08/28/2024	08/28/2024	Maturity		14,561,000	4.320400 / (5.350000)				(119,193)									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200016		N/A	Interest Rate	LCH-	09/21/2022	09/23/2024	09/23/2024	Maturity		15,541,000	4.136810 / (4.830000)				(158,121)			(97,118)						0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200040		N/A	Interest Rate	LCH-	09/26/2022	09/28/2024	09/30/2024	Maturity		12,779,000	4.308600 / (4.840000)				(115,467)									0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200017		N/A	Interest Rate	LCH-	09/21/2022	10/23/2024	10/23/2024	Maturity		6,615,000	4.114030 / (4.830000)				(72,429)			(42,767)						0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200075		N/A	Interest Rate	LCH-	09/27/2022	10/29/2026	10/25/2024	Notional Adj		120,109	4.035500 / (4.490000)				272									0001

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
LCH Fixed Rate Interest Rate Swap-CLR TJ2200041		N/A	Interest Rate	LCH-	09/26/2022	10/28/2024	10/28/2024	Maturity		4,893,000	4.287810 /(4.820000)				(46,854)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TI2300019		N/A	Interest Rate	LCH-	10/31/2023	11/02/2024	11/04/2024	Maturity		50,000,000	5.386000 /(4.830000)				(17,485)									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200068		N/A	Interest Rate	LCH-	09/27/2022	11/29/2025	11/27/2024	Notional Adj		168,185	4.125000 /(4.590000)				187									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200076		N/A	Interest Rate	LCH-	09/27/2022	11/29/2026	11/27/2024	Notional Adj		43,416	4.020000 /(4.490000)				52									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200042		N/A	Interest Rate	LCH-	09/26/2022	11/28/2024	11/28/2024	Maturity		3,041,000	4.268300 /(4.570000)				(30,681)									.0001
LCH Variable Rate Interest Rate Swap-CLR TI2200039		N/A	Interest Rate	LCH-	08/26/2022	11/30/2024	11/29/2024	Maturity		18,500,000	4.580000 /(3.420800)				331,977									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200019		N/A	Interest Rate	LCH-	09/21/2022	12/23/2024	12/23/2024	Maturity		4,379,000	4.067670 /(4.310000)				(53,591)			(30,474)						.0001
LCH Variable Rate Interest Rate Swap-CLR TI2200038		N/A	Interest Rate	LCH-	08/26/2022	12/30/2024	12/30/2024	Maturity		14,825,000	4.330000 /(3.390810)				263,500									.0001
LCH Fixed Rate Interest Rate Swap-CLR TJ2200043		N/A	Interest Rate	LCH-	09/26/2022	12/28/2024	12/30/2024	Maturity		2,395,000	4.247800 /(4.460000)				(21,793)									.0001
1119999999 - Swaps - Hedging Other - Interest Rate															(5,116,368)		XXX	(1,925,649)						XXX
Swaps - Hedging Other - Credit Default																								
Swaps - Hedging Other - Foreign Exchange																								
Swaps - Hedging Other - Total Return																								
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300158		N/A	Equity/Index	BNP-	12/14/2023	01/12/2024	01/12/2024	Maturity		160,000	0.000000 /1.000000			(182,224)	14,578	(182,224)		28,923			(182,224)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300155		N/A	Equity/Index	BNP-	12/11/2023	01/12/2024	01/12/2024	Maturity		98,000	0.000000 /1.000000			163,964	8,806	163,964		(256,935)			163,964			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300150		N/A	Equity/Index	BNP-	12/01/2023	01/12/2024	01/12/2024	Maturity		75,000	0.000000 /1.000000			203,663	6,705	203,663		(274,544)			203,663			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300167		N/A	Equity/Index	BNP-	12/22/2023	03/15/2024	01/18/2024	Swap Close		58,000	0.000000 /1.000000			(127,890)	(1,651)	(127,890)		5,619			(127,890)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400003		N/A	Equity/Index	BNP-	01/12/2024	07/11/2024	01/31/2024	Swap Close		90,000	0.000000 /1.000000			44,640		44,640					44,640			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300159		N/A	Equity/Index	BNP-	12/15/2023	03/15/2024	03/15/2024	Maturity		375,600	0.000000 /1.000000			2,359,707	166,231	2,359,707		(205,333)			2,359,707			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400035		N/A	Equity/Index	BNP-	03/07/2024	08/30/2024	04/02/2024	Swap Close		105,349	0.000000 /1.000000			418,575		418,575					418,575			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400032		N/A	Equity/Index	BNP-	03/04/2024	07/11/2024	04/09/2024	Swap Close		60,000	0.000000 /1.000000			290,449		290,449					290,449			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400044		N/A	Equity/Index	BNP-	03/20/2024	09/16/2024	04/10/2024	Swap Close		170,000	0.000000 /1.000000			(264,379)		(264,379)					(264,379)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400012		N/A	Equity/Index	BNP-	01/31/2024	07/31/2024	04/12/2024	Swap Close		180,000	0.000000 /1.000000			790,827		790,827					790,827			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400021		N/A	Equity/Index	BNP-	02/15/2024	08/15/2024	04/15/2024	Swap Close		95,000	0.000000 /1.000000			213,867		213,867					213,867			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400051		N/A	Equity/Index	BNP-	03/28/2024	09/27/2024	04/16/2024	Swap Close		120,000	0.000000 /1.000000			(835,271)	2,094	(835,271)					(835,271)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400003		N/A	Equity/Index	BNP-	01/12/2024	07/11/2024	04/16/2024	Price Reset		176,900	0.000000 /			793,078		37,649,185					793,078			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400048		N/A	Equity/Index	BNP-	03/27/2024	07/01/2024	04/25/2024	Swap Close		95,000	0.000000 /1.000000			(529,958)		(529,958)					(529,958)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400037		N/A	Equity/Index	BNP-	03/15/2024	09/16/2024	05/01/2024	Swap Close		175,000	0.000000 /1.000000			(908,428)		(908,428)					(908,428)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400003		N/A	Equity/Index	BNP-	01/12/2024	07/11/2024	05/22/2024	Swap Close		176,900	0.000000 /1.000000			(365,950)	90,158	(365,950)					(365,950)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400003		N/A	Equity/Index	BNP-	04/16/2024	07/11/2024	05/22/2024	Swap Close			/1.000000													.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400029		N/A	Equity/Index	BNP-	03/01/2024	08/30/2024	03/05/2024	Price Reset		144,615	0.000000 /1.000000			(72,365)		29,855,270					(72,365)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400033		N/A	Equity/Index	BNP-	03/06/2024	08/30/2024	06/06/2024	Price Reset		48,022	0.000000 /1.000000			(115,521)	302	9,768,958					(115,521)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400040		N/A	Equity/Index	BNP-	03/15/2024	06/10/2024	06/10/2024	Maturity		95,000	0.000000 /1.000000			(461,586)	47,227	(461,586)					(461,586)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400072		N/A	Equity/Index	BNP-	05/03/2024	10/31/2024	06/14/2024	Swap Close		125,000	0.000000 /1.000000			(375,081)		(375,081)					(375,081)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400074		N/A	Equity/Index	BNP-	05/14/2024	10/31/2024	06/26/2024	Swap Close		110,000	0.000000 /1.000000			(461,964)		(461,964)					(461,964)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400051		N/A	Equity/Index	BNP-	03/28/2024	09/27/2024	06/28/2024	Price Reset		40,000	0.000000 /1.000000			(414,328)	(1,047)	7,730,796					(414,328)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400098		N/A	Equity/Index	BNP-	06/24/2024	07/24/2024	07/01/2024	Swap Close		98,000	0.000000 /1.000000			(347,764)		(347,764)					(347,764)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400037		N/A	Equity/Index	BNP-	03/15/2024	09/16/2024	07/08/2024	Swap Close		100,000	0.000000 /1.000000			(907,021)		(907,021)					(907,021)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400098		N/A	Equity/Index	BNP-	06/24/2024	07/24/2024	07/24/2024	Maturity		27,000	0.000000 /1.000000			(57,375)	4,627	(57,375)					(57,375)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400067		N/A	Equity/Index	BNP-	04/23/2024	08/30/2024	07/23/2024	Price Reset		130,000	0.000000 /1.000000			(547,625)	1,385	25,974,624					(547,625)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400033		N/A	Equity/Index	BNP-	03/06/2024	08/30/2024	08/01/2024	Swap Close		48,022	0.000000 /1.000000			(34,552)	25,809	(34,552)					(34,552)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400037		N/A	Equity/Index	BNP-	03/15/2024	09/16/2024	08/01/2024	Swap Close		100,000	0.000000 /1.000000			(494,085)		(494,085)					(494,085)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400051		N/A	Equity/Index	BNP-	03/28/2024	09/27/2024	08/01/2024	Swap Close		40,000	0.000000 /1.000000			54,321	20,589	54,321					54,321			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400067		N/A	Equity/Index	BNP-	04/23/2024	08/30/2024	08/02/2024	Swap Close		130,000	0.000000 /1.000000			(94,925)	67,042	(94,925)					(94,925)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400029		N/A	Equity/Index	BNP-	03/01/2024	08/30/2024	08/05/2024	Swap Close		95,000	0.000000 /1.000000			(463,823)	50,364	(463,823)					(463,823)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400029		N/A	Equity/Index	BNP-	03/01/2024	08/30/2024	08/30/2024	Maturity		49,615	0.000000 /1.000000			(134,203)	52,257	(134,203)					(134,203)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400138		N/A	Equity/Index	BNP-	08/15/2024	09/16/2024	09/16/2024	Maturity		86,000	0.000000 /1.000000			135,751	14,516	135,751					135,751			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400127		N/A	Equity/Index	BNP-	07/31/2024	10/15/2024	10/15/2024	Maturity		100,000	0.000000 /1.000000			(187,880)	43,548	(187,880)					(187,880)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400112		N/A	Equity/Index	BNP-	07/11/2024	10/31/2024	10/11/2024	Price Reset		105,109	0.000000 /			75,689		21,545,884					75,689			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400113		N/A	Equity/Index	BNP-	07/12/2024	01/10/2025	10/11/2024	Price Reset		156,912	0.000000 /			51,797		32,103,583					51,797			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400145		N/A	Equity/Index	BNP-	08/23/2024	11/22/2024	10/21/2024	Swap Close		90,000	0.000000 /1.000000			2,840		2,840					2,840			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400112		N/A	Equity/Index	BNP-	07/11/2024	10/31/2024	10/22/2024	Swap Close		105,109	0.000000 /1.000000			(163,028)	54,675	(163,028)					(163,028)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400112		N/A	Equity/Index	BNP-	10/11/2024	10/31/2024	10/22/2024	Swap Close			/1.000000													.0002

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BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400125		N/A	Equity/Index	BNP-	07/26/2024	01/24/2025	10/25/2024	Price Reset		132,000	0.000000 /1.000000			(477,365)	1,206	26,206,079					(477,365)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400159		N/A	Equity/Index	BNP-	09/17/2024	12/18/2024	10/29/2024	Swap Close		85,500	0.000000 /1.000000			(231,336)		(231,336)					(231,336)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400159		N/A	Equity/Index	BNP-	09/17/2024	12/18/2024	11/08/2024	Swap Close		80,500	0.000000 /1.000000			(186,448)		(186,448)					(186,448)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400193		N/A	Equity/Index	BNP-	11/06/2024	02/06/2025	11/20/2024	Swap Close		107,000	0.000000 /1.000000			(212,958)		(212,958)					(212,958)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400178		N/A	Equity/Index	BNP-	10/16/2024	12/02/2024	11/27/2024	Swap Close		118,000	0.000000 /1.000000			(97,770)	(5,334)	(97,770)					(97,770)			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400178		N/A	Equity/Index	BNP-	10/16/2024	12/02/2024	12/02/2024	Maturity		32,000	0.000000 /1.000000			8,591		8,591					8,591			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400125		N/A	Equity/Index	BNP-	07/26/2024	01/24/2025	12/11/2024	Swap Close		132,000	0.000000 /1.000000			5,040	67,450	5,040					5,040			.0002
BNPIHDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2400113		N/A	Equity/Index	BNP-	07/12/2024	01/10/2025	12/17/2024	Swap Close		111,000	0.000000 /1.000000			(430,365)	57,943	(430,365)					(430,365)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300063		N/A	Equity/Index	BAR-	07/06/2023	01/16/2024	01/16/2024	Maturity		4,416,976	6.160000 /0.000000			(315,454)	17,571	(315,454)		405,086			(315,454)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300101		N/A	Equity/Index	BAR-	08/16/2023	01/16/2024	01/16/2024	Maturity		2,470,204	6.210000 /0.000000			(179,957)	7,244	(179,957)		230,153			(179,957)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300001		N/A	Equity/Index	BAR-	01/04/2023	01/16/2024	01/16/2024	Maturity		240	0.000000 /(5.950000)			140,340	(17,079)	140,340		(226,389)			140,340			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300009		N/A	Equity/Index	BAR-	02/02/2023	01/16/2024	01/16/2024	Maturity		150	0.000000 /(6.030000)			87,713	(10,778)	87,713		(141,499)			87,713			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300011		N/A	Equity/Index	BAR-	02/15/2023	02/01/2024	02/01/2024	Maturity		990	0.000000 /(6.030000)			496,257	(108,703)	496,257		(553,391)			496,257			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300083		N/A	Equity/Index	BAR-	08/03/2023	02/01/2024	02/01/2024	Maturity		3,463,481	6.210000 /0.000000			(190,343)	20,911	(190,343)		201,309			(190,343)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300102		N/A	Equity/Index	BAR-	08/17/2023	02/01/2024	02/01/2024	Maturity		3,500,024	6.210000 /0.000000			(346,106)	21,131	(346,106)		357,625			(346,106)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300115		N/A	Equity/Index	BAR-	09/21/2023	02/01/2024	02/01/2024	Maturity		6,888,875	6.210000 /0.000000			(803,384)	41,592	(803,384)		826,403			(803,384)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300118		N/A	Equity/Index	BAR-	09/25/2023	02/01/2024	02/01/2024	Maturity		3,854,499	6.210000 /0.000000			(472,397)	23,272	(472,397)		485,341			(472,397)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300126		N/A	Equity/Index	BAR-	10/18/2023	02/01/2024	02/01/2024	Maturity		2,361,446	6.180000 /0.000000			(330,845)	14,188	(330,845)		340,085			(330,845)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300017		N/A	Equity/Index	BAR-	03/10/2023	02/01/2024	02/01/2024	Maturity		165	0.000000 /(6.050000)			82,710	(18,177)	82,710		(92,234)			82,710			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300040		N/A	Equity/Index	BAR-	04/28/2023	05/01/2024	01/31/2024	Price Reset		220	0.000000 /			590,583		4,761,471		(664,959)			590,583			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300137		N/A	Equity/Index	BAR-	11/22/2023	11/01/2024	02/01/2024	Price Reset		220	0.000000 /			360,316		4,591,059		(372,987)			360,316			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300025		N/A	Equity/Index	BAR-	03/24/2023	03/01/2024	03/01/2024	Maturity		115	0.000000 /(6.050000)			240,716	(21,931)	240,716		(179,066)			240,716			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300127		N/A	Equity/Index	BAR-	10/20/2023	03/01/2024	03/01/2024	Maturity		2,720,342	6.180000 /0.000000			(253,302)	29,887	(253,302)		172,909			(253,302)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300018		N/A	Equity/Index	BAR-	03/13/2023	03/01/2024	03/01/2024	Maturity		165	0.000000 /(6.050000)			345,375	(31,467)	345,375		(256,920)			345,375			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300120		N/A	Equity/Index	BAR-	09/27/2023	03/01/2024	03/01/2024	Maturity		3,445,766	6.210000 /0.000000			(320,849)	38,041	(320,849)		219,021			(320,849)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300023		N/A	Equity/Index	BAR-	03/23/2023	03/01/2024	03/01/2024	Maturity		165	0.000000 /(6.050000)			345,375	(31,467)	345,375		(256,920)			345,375			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300142		N/A	Equity/Index	BAR-	11/29/2023	11/29/2024	02/29/2024	Price Reset		310	0.000000 /			630,404		6,758,000		(482,170)			630,404			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300145		N/A	Equity/Index	BAR-	12/01/2023	11/29/2024	02/29/2024	Price Reset		120	0.000000 /			195,482		2,567,455		(138,111)			195,482			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300151		N/A	Equity/Index	BAR-	12/06/2023	11/29/2024	02/29/2024	Price Reset		130	0.000000 /			223,237		2,792,875		(161,081)			223,237			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400023		N/A	Equity/Index	BAR-	02/23/2024	12/02/2024	02/29/2024	Price Reset		150	0.000000 /			7,569		2,972,535					7,569			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300051		N/A	Equity/Index	BAR-	06/02/2023	06/03/2024	03/01/2024	Price Reset		190	0.000000 /			320,849		4,087,464		(219,010)			320,849			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300156		N/A	Equity/Index	BAR-	12/14/2023	12/02/2024	03/01/2024	Price Reset		600	0.000000 /			399,513		12,294,087		(78,046)			399,513			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300029		N/A	Equity/Index	BAR-	04/03/2023	04/01/2024	04/01/2024	Maturity		330	0.000000 /(6.040000)			308,916	(87,898)	308,916		29,918			308,916			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400018		N/A	Equity/Index	BAR-	02/14/2024	04/01/2024	04/01/2024	Maturity		6,412,943	6.230000 /0.000000			(293,786)	52,160	(293,786)					(293,786)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300066		N/A	Equity/Index	BAR-	07/12/2023	07/01/2024	04/01/2024	Price Reset		200	0.000000 /			205,354		4,270,038		(444,464)			205,354			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300068		N/A	Equity/Index	BAR-	07/13/2023	07/01/2024	04/01/2024	Price Reset		150	0.000000 /			154,016		3,202,529		(333,348)			154,016			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300086		N/A	Equity/Index	BAR-	08/04/2023	07/01/2024	04/01/2024	Price Reset		100	0.000000 /			102,677		2,135,019		(222,232)			102,677			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300105		N/A	Equity/Index	BAR-	08/29/2023	07/01/2024	04/01/2024	Price Reset		230	0.000000 /			236,157		4,910,544		(511,134)			236,157			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300108		N/A	Equity/Index	BAR-	09/01/2023	07/01/2024	04/01/2024	Price Reset		120	0.000000 /			123,212		2,562,023		(266,678)			123,212			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300121		N/A	Equity/Index	BAR-	09/29/2023	10/01/2024	04/01/2024	Price Reset		130	0.000000 /			133,480		2,775,525		(288,680)			133,480			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300040		N/A	Equity/Index	BAR-	04/28/2023	05/01/2024	05/01/2024	Maturity		220	0.000000 /(6.040000)			100,899	(73,886)	100,899					100,899			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300040		N/A	Equity/Index	BAR-	01/31/2024	05/01/2024	05/01/2024	Maturity			/(6.040000)				(9,017)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300137		N/A	Equity/Index	BAR-	11/22/2023	11/01/2024	05/01/2024	Price Reset		220	0.000000 /			41,043		4,312,829					41,043			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300142		N/A	Equity/Index	BAR-	11/29/2023	11/29/2024	05/29/2024	Price Reset		310	0.000000 /(5.430000)			(42,833)	(1,110)	6,041,931					(42,833)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400056		N/A	Equity/Index	BAR-	04/11/2024	11/29/2024	05/30/2024	Price Reset		155,964	5.610000 /0.000000			155,964	1,350	(10,789,566)					155,964			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300145		N/A	Equity/Index	BAR-	12/01/2023	11/29/2024	05/29/2024	Price Reset		120	0.000000 /(5.430000)			(16,580)	(438)	2,338,812					(16,580)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300151		N/A	Equity/Index	BAR-	12/06/2023	11/29/2024	05/29/2024	Price Reset		130	0.000000 /(5.430000)			(17,962)	(475)	2,533,713					(17,962)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300051		N/A	Equity/Index	BAR-	06/02/2023	06/03/2024	06/03/2024	Maturity		190	0.000000 /(6.090000)			(58,621)	(53,667)	(58,621)					(58,621)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300051		N/A	Equity/Index	BAR-	03/01/2024	06/03/2024	06/03/2024	Maturity			/ (6.090000)				(1,523)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300156		N/A	Equity/Index	BAR-	12/14/2023	12/02/2024	05/31/2024	Price Reset		600	0.000000 / (5.430000)			(45,762)	(1,218)	11,803,050					(45,762)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400023		N/A	Equity/Index	BAR-	02/23/2024	12/02/2024	05/31/2024	Price Reset		150	0.000000 / (5.480000)			(2,763)	(47)	2,959,440					(2,763)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400028		N/A	Equity/Index	BAR-	03/01/2024	12/02/2024	05/31/2024	Price Reset		440	0.000000 / (5.480000)			(34,430)	(542)	8,654,699					(34,430)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400066		N/A	Equity/Index	BAR-	04/23/2024	12/02/2024	05/31/2024	Price Reset		310	0.000000 /			67,468		6,189,355					67,468			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400071		N/A	Equity/Index	BAR-	05/03/2024	12/02/2024	05/31/2024	Price Reset		300	0.000000 /			33,861		5,958,267					33,861			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400084		N/A	Equity/Index	BAR-	05/29/2024	12/02/2024	05/31/2024	Price Reset			/ 0.000000			(53,552)		(8,742,681)					(53,552)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300108		N/A	Equity/Index	BAR-	09/01/2023	07/01/2024	07/01/2024	Maturity		120	0.000000 / (6.210000)			(89,994)	(69,265)	(89,994)					(89,994)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300108		N/A	Equity/Index	BAR-	04/01/2024	07/01/2024	07/01/2024	Maturity			/ (6.210000)				(1,934)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300068		N/A	Equity/Index	BAR-	07/13/2023	07/01/2024	07/01/2024	Maturity		150	0.000000 / (6.160000)			(112,493)	(85,884)	(112,493)					(112,493)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300068		N/A	Equity/Index	BAR-	04/01/2024	07/01/2024	07/01/2024	Maturity			/ (6.160000)				(2,398)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300066		N/A	Equity/Index	BAR-	07/12/2023	07/01/2024	07/01/2024	Maturity		200	0.000000 / (6.160000)			(149,990)	(114,512)	(149,990)					(149,990)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300066		N/A	Equity/Index	BAR-	04/01/2024	07/01/2024	07/01/2024	Maturity			/ (6.160000)				(3,198)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300086		N/A	Equity/Index	BAR-	08/04/2023	07/01/2024	07/01/2024	Maturity		100	0.000000 / (6.210000)			(74,995)	(57,721)	(74,995)					(74,995)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300086		N/A	Equity/Index	BAR-	04/01/2024	07/01/2024	07/01/2024	Maturity			/ (6.210000)				(1,612)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300105		N/A	Equity/Index	BAR-	08/29/2023	07/01/2024	07/01/2024	Maturity		230	0.000000 / (6.210000)			(172,489)	(132,758)	(172,489)					(172,489)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300105		N/A	Equity/Index	BAR-	04/01/2024	07/01/2024	07/01/2024	Maturity			/(6.210000)				(3,707)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300121		N/A	Equity/Index	BAR-	09/29/2023	10/01/2024	07/01/2024	Price Reset		130	0.000000 /(5.710000)			(97,494)	(3,094)	2,447,058					(97,494)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400086		N/A	Equity/Index	BAR-	06/03/2024	10/01/2024	07/01/2024	Price Reset		560	0.000000 /(5.960000)			(88,850)	(446)	10,872,294					(88,850)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400075		N/A	Equity/Index	BAR-	05/15/2024	01/02/2025	07/02/2024	Price Reset		260	0.000000 /(5.810000)			(202,530)	(1,846)	4,909,260					(202,530)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400097		N/A	Equity/Index	BAR-	06/24/2024	08/01/2024	08/01/2024	Maturity		300	0.000000 /(6.460000)			211,557	(42,903)	211,557					211,557			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400100		N/A	Equity/Index	BAR-	07/01/2024	08/01/2024	08/01/2024	Maturity		700	0.000000 /(6.490000)			739,025	(81,512)	739,025					739,025			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300137		N/A	Equity/Index	BAR-	11/22/2023	11/01/2024	08/01/2024	Price Reset		220	0.000000 /			266,642		4,805,071					266,642			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400110		N/A	Equity/Index	BAR-	07/11/2024	11/01/2024	08/01/2024	Price Reset		672	0.000000 /			466,489		14,329,325					466,489			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400129		N/A	Equity/Index	BAR-	08/01/2024	11/15/2024	08/15/2024	Price Reset		790	0.000000 /			286,841		16,872,393					286,841			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300142		N/A	Equity/Index	BAR-	11/29/2023	11/29/2024	08/29/2024	Price Reset		310	0.000000 /			620,291		7,325,347					620,291			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300145		N/A	Equity/Index	BAR-	12/01/2023	11/29/2024	08/29/2024	Price Reset		120	0.000000 /			240,113		2,835,618					240,113			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300151		N/A	Equity/Index	BAR-	12/06/2023	11/29/2024	08/29/2024	Price Reset		130	0.000000 /			260,122		3,071,920					260,122			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400056		N/A	Equity/Index	BAR-	04/11/2024	11/29/2024	08/29/2024	Price Reset			/0.000000			(1,166,827)		(13,279,185)					(1,166,827)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300156		N/A	Equity/Index	BAR-	12/14/2023	12/02/2024	08/30/2024	Price Reset		600	0.000000 /			1,203,048		14,254,908					1,203,048			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400023		N/A	Equity/Index	BAR-	02/23/2024	12/02/2024	08/30/2024	Price Reset		150	0.000000 /			300,762		3,563,727					300,762			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400028		N/A	Equity/Index	BAR-	03/01/2024	12/02/2024	08/30/2024	Price Reset		440	0.000000 /			882,235		10,453,599					882,235			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400066		N/A	Equity/Index	BAR-	04/23/2024	12/02/2024	08/30/2024	Price Reset		310	0.000000 /			621,575		7,365,036					621,575			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400071		N/A	Equity/Index	BAR-	05/03/2024	12/02/2024	08/30/2024	Price Reset		300	0.000000 /			601,524		7,127,454					601,524			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400084		N/A	Equity/Index	BAR-	05/29/2024	12/02/2024	08/30/2024	Price Reset			/0.000000			(882,235)		(10,453,599)					(882,235)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400119		N/A	Equity/Index	BAR-	07/17/2024	10/01/2024	10/01/2024	Maturity		400	0.000000 /(5.990000)			599,424	(110,865)	599,424					599,424			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300121		N/A	Equity/Index	BAR-	09/29/2023	10/01/2024	10/01/2024	Maturity		130	0.000000 /(5.710000)			307,770	(109,865)	307,770					307,770			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300121		N/A	Equity/Index	BAR-	04/01/2024	10/01/2024	10/01/2024	Maturity			/(5.710000)				(4,195)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400086		N/A	Equity/Index	BAR-	06/03/2024	10/01/2024	10/01/2024	Maturity		560	0.000000 /(5.960000)			1,325,778	(234,464)	1,325,778					1,325,778			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400075		N/A	Equity/Index	BAR-	05/15/2024	01/02/2025	10/02/2024	Price Reset		260	0.000000 /			592,254		6,296,298					592,254			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400166		N/A	Equity/Index	BAR-	10/01/2024	01/16/2025	10/16/2024	Price Reset		1,090	0.000000 /			351,329		24,618,271					351,329			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400167		N/A	Equity/Index	BAR-	10/01/2024	01/16/2025	10/16/2024	Price Reset		358	0.000000 /			114,607		8,084,850					114,607			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400168		N/A	Equity/Index	BAR-	10/04/2024	11/01/2024	11/01/2024	Maturity		12,058,844	6.030000 /0.000000			134,431	56,556	134,431					134,431			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400171		N/A	Equity/Index	BAR-	10/10/2024	11/01/2024	11/01/2024	Maturity		9,618,400	6.030000 /0.000000			78,870	33,833	78,870					78,870			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300137		N/A	Equity/Index	BAR-	11/22/2023	11/01/2024	11/01/2024	Maturity		220	0.000000 /(5.680000)			231,337	(199,034)	231,337					231,337			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300137		N/A	Equity/Index	BAR-	02/01/2024	11/01/2024	11/01/2024	Maturity			/(5.680000)				(20,694)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300137		N/A	Equity/Index	BAR-	05/01/2024	11/01/2024	11/01/2024	Maturity			/(5.680000)				(1,258)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300137		N/A	Equity/Index	BAR-	08/01/2024	11/01/2024	11/01/2024	Maturity			/(5.680000)				(4,052)									.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400110		N/A	Equity/Index	BAR-	07/11/2024	11/01/2024	11/01/2024	Maturity		672	0.000000 / (5.990000)			706,628	(264,902)	706,628					706,628			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400110		N/A	Equity/Index	BAR-	08/01/2024	11/01/2024	11/01/2024	Maturity			/ (5.990000)				(7,458)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400126		N/A	Equity/Index	BAR-	07/31/2024	11/01/2024	11/01/2024	Maturity		440	0.000000 / (5.990000)			373,226	(151,511)	373,226					373,226			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400129		N/A	Equity/Index	BAR-	08/01/2024	11/15/2024	11/15/2024	Maturity		790	0.000000 / (5.750000)			499,746	(298,357)	499,746					499,746			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400129		N/A	Equity/Index	BAR-	08/15/2024	11/15/2024	11/15/2024	Maturity			/ (5.750000)				(4,526)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400139		N/A	Equity/Index	BAR-	08/16/2024	11/18/2024	11/18/2024	Maturity		470	0.000000 / (5.750000)			315,817	(155,843)	315,817					315,817			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400143		N/A	Equity/Index	BAR-	08/23/2024	11/25/2024	11/25/2024	Maturity		380	0.000000 / (5.750000)			423,582	(127,116)	423,582					423,582			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400183		N/A	Equity/Index	BAR-	10/29/2024	11/25/2024	11/25/2024	Maturity		8,298,835	5.780000 /0.000000			(271,035)	36,667	(271,035)					(271,035)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300151		N/A	Equity/Index	BAR-	12/06/2023	11/29/2024	11/29/2024	Maturity		130	0.000000 / (5.430000)			111,778	(132,068)	111,778					111,778			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300151		N/A	Equity/Index	BAR-	02/29/2024	11/29/2024	11/29/2024	Maturity			/ (5.430000)				(10,248)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300151		N/A	Equity/Index	BAR-	08/29/2024	11/29/2024	11/29/2024	Maturity			/ (5.430000)				(3,769)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400056		N/A	Equity/Index	BAR-	04/11/2024	11/29/2024	11/29/2024	Maturity		10,945,530	5.610000 /				436,231									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400056		N/A	Equity/Index	BAR-	04/11/2024	11/29/2024	11/29/2024	Maturity		1,166,827	5.610000 /0.000000			(481,505)	17,438	(481,505)					(481,505)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300142		N/A	Equity/Index	BAR-	11/29/2023	11/29/2024	11/29/2024	Maturity		310	0.000000 / (5.430000)			266,547	(309,370)	266,547					266,547			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300142		N/A	Equity/Index	BAR-	02/29/2024	11/29/2024	11/29/2024	Maturity			/ (5.430000)				(28,939)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300142		N/A	Equity/Index	BAR-	08/29/2024	11/29/2024	11/29/2024	Maturity			/ (5.430000)				(8,988)									.0002

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300145		N/A	Equity/Index	BAR-	12/01/2023	11/29/2024	11/29/2024	Maturity		120	0.000000 /(5.430000)			103,180	(122,510)	103,180					103,180			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300145		N/A	Equity/Index	BAR-	02/29/2024	11/29/2024	11/29/2024	Maturity			/(5.430000)				(8,974)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300145		N/A	Equity/Index	BAR-	08/29/2024	11/29/2024	11/29/2024	Maturity			/(5.430000)				(3,479)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300156		N/A	Equity/Index	BAR-	12/14/2023	12/02/2024	12/02/2024	Maturity		600	0.000000 /(5.430000)			478,842	(651,208)	478,842					478,842			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300156		N/A	Equity/Index	BAR-	03/01/2024	12/02/2024	12/02/2024	Maturity			/(5.430000)				(18,403)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300156		N/A	Equity/Index	BAR-	08/30/2024	12/02/2024	12/02/2024	Maturity			/(5.430000)				(17,415)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400180		N/A	Equity/Index	BAR-	10/22/2024	12/02/2024	12/02/2024	Maturity		13,780,591	5.780000 /0.000000			(291,339)	92,629	(291,339)					(291,339)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400066		N/A	Equity/Index	BAR-	04/23/2024	12/02/2024	12/02/2024	Maturity		310	0.000000 /(5.610000)			247,402	(231,587)	247,402					247,402			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400066		N/A	Equity/Index	BAR-	05/31/2024	12/02/2024	12/02/2024	Maturity			/(5.610000)				(2,104)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400066		N/A	Equity/Index	BAR-	08/30/2024	12/02/2024	12/02/2024	Maturity			/(5.610000)				(9,281)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400023		N/A	Equity/Index	BAR-	02/23/2024	12/02/2024	12/02/2024	Maturity		150	0.000000 /(5.480000)			119,711	(140,294)	119,711					119,711			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400023		N/A	Equity/Index	BAR-	02/29/2024	12/02/2024	12/02/2024	Maturity			/(5.480000)				(352)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400023		N/A	Equity/Index	BAR-	08/30/2024	12/02/2024	12/02/2024	Maturity			/(5.480000)				(4,392)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400084		N/A	Equity/Index	BAR-	05/29/2024	12/02/2024	12/02/2024	Maturity		8,635,576	5.560000 /				273,116									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400084		N/A	Equity/Index	BAR-	05/31/2024	12/02/2024	12/02/2024	Maturity		53,552	5.560000 /				1,694									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400084		N/A	Equity/Index	BAR-	05/29/2024	12/02/2024	12/02/2024	Maturity		882,235	5.560000 /0.000000			(351,151)	13,061	(351,151)					(351,151)			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400071		N/A	Equity/Index	BAR-	05/03/2024	12/02/2024	12/02/2024	Maturity		300	0.000000 /(5.560000)			239,421	(211,104)	239,421					239,421			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400071		N/A	Equity/Index	BAR-	05/31/2024	12/02/2024	12/02/2024	Maturity			/(5.560000)				(1,047)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400071		N/A	Equity/Index	BAR-	08/30/2024	12/02/2024	12/02/2024	Maturity			/(5.560000)				(8,905)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400028		N/A	Equity/Index	BAR-	03/01/2024	12/02/2024	12/02/2024	Maturity		440	0.000000 /(5.480000)			351,151	(402,058)	351,151					351,151			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400028		N/A	Equity/Index	BAR-	08/30/2024	12/02/2024	12/02/2024	Maturity			/(5.480000)				(12,883)									.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400154		N/A	Equity/Index	BAR-	09/13/2024	12/12/2024	12/12/2024	Maturity		310	0.000000 /(5.740000)			227,903	(99,257)	227,903					227,903			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400205		N/A	Equity/Index	BAR-	11/18/2024	12/18/2024	12/18/2024	Maturity		100	0.000000 /(5.920000)			(22,794)	(10,714)	(22,794)					(22,794)			.0002
BXIIMWM7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2400164		N/A	Equity/Index	BAR-	09/27/2024	12/27/2024	12/27/2024	Maturity		435	0.000000 /(5.490000)			(178,772)	(141,857)	(178,772)					(178,772)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2300144		N/A	Equity/Index	MS-	11/29/2023	11/29/2024	02/29/2024	Price Reset		15,000	0.000000 /			229,950		18,551,250		(164,651)			229,950			.0002
MSUSMSDA Variable Rate Total Return Swap TB2300026		N/A	Equity/Index	MS-	03/31/2023	03/15/2024	03/15/2024	Maturity		23,552	0.000000 /0.000000			269,906	(42,160)	269,906		(147,459)			269,906			.0002
MSUSMSDA Variable Rate Total Return Swap TB2300069		N/A	Equity/Index	MS-	07/13/2023	03/15/2024	03/15/2024	Maturity		10,000	0.000000 /0.000000			114,600	(17,901)	114,600		(62,610)			114,600			.0002
MSUSMSDA Variable Rate Total Return Swap TB2300144		N/A	Equity/Index	MS-	11/29/2023	11/29/2024	05/29/2024	Price Reset		15,000	0.000000 /			5,550		18,332,400					5,550			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400031		N/A	Equity/Index	MS-	03/04/2024	03/04/2025	06/05/2024	Price Reset		12,000	0.000000 /(0.585000)			(34,560)		14,635,080					(34,560)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400041		N/A	Equity/Index	MS-	03/15/2024	03/14/2025	06/14/2024	Price Reset		33,000	0.000000 /			54,450		40,435,230					54,450			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400041		N/A	Equity/Index	MS-	03/15/2024	03/14/2025	08/05/2024	Swap Close		25,500	0.000000 /(0.585000)			(459,873)	(46,080)	(459,873)					(459,873)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400078		N/A	Equity/Index	MS-	05/15/2024	05/15/2025	08/15/2024	Price Reset		8,000	0.000000 /(0.585000)			(125,440)		9,640,320					(125,440)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2300144		N/A	Equity/Index	MS-	11/29/2023	11/29/2024	08/29/2024	Price Reset		15,000	0.000000 /			115,350		18,557,550					115,350			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400031		N/A	Equity/Index	MS-	03/04/2024	03/04/2025	09/04/2024	Price Reset		12,000	0.000000 /			163,080		14,995,800					163,080			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400041		N/A	Equity/Index	MS-	03/15/2024	03/14/2025	09/13/2024	Price Reset		7,500	0.000000 /			198,675		9,574,800					198,675			.0002

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MSUSMSDA Variable Rate Total Return Swap TB2300144		N/A	Equity/Index	MS-	11/29/2023	11/29/2024	10/02/2024	Swap Close		15,000	0.000000 /(0.585000)			162,298	(81,434)	162,298					162,298			.0002
MSUSMSDA Variable Rate Total Return Swap TB2300144		N/A	Equity/Index	MS-	02/29/2024	11/29/2024	10/02/2024	Swap Close			/(0.585000)				(684)									.0002
MSUSMSDA Variable Rate Total Return Swap TB2300144		N/A	Equity/Index	MS-	05/29/2024	11/29/2024	10/02/2024	Swap Close			/(0.585000)				(9)									.0002
MSUSMSDA Variable Rate Total Return Swap TB2300144		N/A	Equity/Index	MS-	08/29/2024	11/29/2024	10/02/2024	Swap Close			/(0.585000)													.0002
MSUSMSDA Variable Rate Total Return Swap TB2400108		N/A	Equity/Index	MS-	07/10/2024	07/10/2025	10/10/2024	Price Reset		10,000	0.000000 /(0.585000)			(218,200)	(326)	11,978,800					(218,200)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400158		N/A	Equity/Index	MS-	09/16/2024	09/16/2025	10/07/2024	Swap Close		15,000	0.000000 /(0.585000)			(475,788)		(475,788)					(475,788)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400114		N/A	Equity/Index	MS-	07/12/2024	07/14/2025	10/14/2024	Price Reset		12,000	0.000000 /(0.585000)			(201,840)	(302)	14,513,280					(201,840)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400031		N/A	Equity/Index	MS-	03/04/2024	03/04/2025	11/01/2024	Swap Close		12,000	0.000000 /(0.585000)			(247,022)	(43,914)	(247,022)					(247,022)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400031		N/A	Equity/Index	MS-	09/04/2024	03/04/2025	11/01/2024	Swap Close			/(0.585000)													.0002
MSUSMSDA Variable Rate Total Return Swap TB2400078		N/A	Equity/Index	MS-	05/15/2024	05/15/2025	11/15/2024	Price Reset		8,000	0.000000 /(0.585000)			(100,000)	(302)	9,565,760					(100,000)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400175		N/A	Equity/Index	MS-	10/15/2024	05/15/2025	11/15/2024	Price Reset		13,772	0.000000 /(0.585000)			(327,223)	(175)	16,312,383					(327,223)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400140		N/A	Equity/Index	MS-	08/16/2024	08/18/2025	11/18/2024	Price Reset		10,000	0.000000 /(0.585000)			(86,700)	(130)	12,041,700					(86,700)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400144		N/A	Equity/Index	MS-	08/23/2024	08/25/2025	11/25/2024	Price Reset		19,000	0.000000 /(0.585000)			(240,730)	(360)	22,945,730					(240,730)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400152		N/A	Equity/Index	MS-	09/09/2024	09/09/2025	12/09/2024	Price Reset		18,700	0.000000 /(0.585000)			(287,419)	(425)	22,632,610					(287,419)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400041		N/A	Equity/Index	MS-	03/15/2024	03/14/2025	12/13/2024	Price Reset		7,500	0.000000 /(0.585000)			(210,225)	(936)	8,955,675					(210,225)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400215		N/A	Equity/Index	MS-	11/29/2024	03/14/2025	12/13/2024	Price Reset		9,000	0.000000 /(0.585000)			(36,900)	(8)	10,962,180					(36,900)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400144		N/A	Equity/Index	MS-	08/23/2024	08/25/2025	12/19/2024	Swap Close		19,000	0.000000 /(0.585000)			(323,760)	(34,664)	(323,760)					(323,760)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400220		N/A	Equity/Index	MS-	12/11/2024	12/11/2025	12/19/2024	Swap Close		19,000	0.000000 /(0.585000)			(502,825)		(502,825)					(502,825)			.0002
MSUSMSDA Variable Rate Total Return Swap TB2400041		N/A	Equity/Index	MS-	03/15/2024	03/14/2025	12/19/2024	Swap Close		2,565	0.000000 /(0.585000)			(47,155)	(13,951)	(47,155)					(47,155)			.0002
SP500MUT Index Variable Rate Total Return Swap TB2300161		N/A	Equity/Index	BNP-	12/15/2023	01/12/2024	01/12/2024	Maturity		8,710	0.000000 /(6.390000)			909,246	(60,845)	909,246		(439,071)			909,246			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500MUT Index Variable Rate Total Return Swap TB2300164		N/A	Equity/Index	BMO	12/19/2023	01/12/2024	01/12/2024	Maturity		823	0.000000 /(6.330000)			52,083	(5,790)	52,083		(7,650)			52,083			0002
SP500MUT Index Variable Rate Total Return Swap TB2400006		N/A	Equity/Index	BNP	01/12/2024	02/15/2024	02/15/2024	Maturity		29,900	0.000000 /(5.760000)			9,430,340	(417,073)	9,430,340					9,430,340			0002
SP500MUT Index Variable Rate Total Return Swap TB2400009		N/A	Equity/Index	BNP	01/19/2024	02/15/2024	02/15/2024	Maturity		2,320	0.000000 /(5.810000)			604,541	(27,457)	604,541					604,541			0002
SP500MUT Index Variable Rate Total Return Swap TB2400016		N/A	Equity/Index	BNP	02/06/2024	02/15/2024	02/15/2024	Maturity		15,874,825	5.660000 /0.000000			(538,536)	29,951	(538,536)					(538,536)			0002
SP500MUT Index Variable Rate Total Return Swap TB2400026		N/A	Equity/Index	BNP	02/29/2024	03/15/2024	03/15/2024	Maturity		2,080	0.000000 /(6.100000)			118,941	(15,613)	118,941					118,941			0002
SP500MUT Index Variable Rate Total Return Swap TB2400024		N/A	Equity/Index	BMO	02/26/2024	03/15/2024	03/15/2024	Maturity		21,449,940	5.800000 /0.000000			(526,812)	69,116	(526,812)					(526,812)			0002
SP500MUT Index Variable Rate Total Return Swap TB2400019		N/A	Equity/Index	BNP	02/15/2024	03/15/2024	03/15/2024	Maturity		28,600	0.000000 /(5.770000)			3,745,942	(369,590)	3,745,942					3,745,942			0002
SP500MUT Index Variable Rate Total Return Swap TB2400046		N/A	Equity/Index	BMO	03/25/2024	04/15/2024	04/15/2024	Maturity		1,833	0.000000 /(5.960000)			(180,409)	(19,711)	(180,409)					(180,409)			0002
SP500MUT Index Variable Rate Total Return Swap TB2400052		N/A	Equity/Index	BNP	04/01/2024	04/15/2024	04/15/2024	Maturity		2,223	0.000000 /(5.970000)			(180,663)	(15,875)	(180,663)					(180,663)			0002
SP500MUT Index Variable Rate Total Return Swap TB2400038		N/A	Equity/Index	BNP	03/15/2024	04/15/2024	04/15/2024	Maturity		21,028	0.000000 /(6.010000)			(335,733)	(306,485)	(335,733)					(335,733)			0002
SP500MUT Index Variable Rate Total Return Swap TB2400063		N/A	Equity/Index	BNP	04/17/2024	05/15/2024	05/15/2024	Maturity		5,668,024	5.830000 /0.000000			(311,913)	25,701	(311,913)					(311,913)			0002
SP500MUT Index Variable Rate Total Return Swap TB2400059		N/A	Equity/Index	BNP	04/15/2024	05/15/2024	05/15/2024	Maturity		24,385	0.000000 /(5.930000)			3,164,344	(360,851)	3,164,344					3,164,344			0002
SP500MUT Index Variable Rate Total Return Swap TB2400068		N/A	Equity/Index	BNP	04/25/2024	05/15/2024	05/15/2024	Maturity		7,618,031	5.790000 /0.000000			(536,428)	22,054	(536,428)					(536,428)			0002
SP500MUT Index Variable Rate Total Return Swap TB2400076		N/A	Equity/Index	BNP	05/15/2024	06/14/2024	06/14/2024	Maturity		22,382	0.000000 /(5.770000)			5,259,882	(358,655)	5,259,882					5,259,882			0002
SP500MUT Index Variable Rate Total Return Swap TB2400088		N/A	Equity/Index	BNP	06/04/2024	06/14/2024	06/14/2024	Maturity		2,470	0.000000 /(6.310000)			506,180	(16,388)	506,180					506,180			0002
SP500MUT Index Variable Rate Total Return Swap TB2400080		N/A	Equity/Index	BMO	05/17/2024	06/14/2024	06/14/2024	Maturity		4,808,838	5.680000 /0.000000			(398,107)	21,244	(398,107)					(398,107)			0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500MUT Index Variable Rate Total Return Swap TB2400094		N/A	Equity/Index	BNP-	06/14/2024	07/15/2024	07/15/2024	Maturity		24,102	0.000000 /(6.030000)			2,729,094	(393,294)	2,729,094					2,729,094			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400105		N/A	Equity/Index	BNP-	07/05/2024	07/15/2024	07/15/2024	Maturity		2,089	0.000000 /(6.020000)			9,557	(9,692)	9,557					9,557			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400115		N/A	Equity/Index	BNP-	07/15/2024	08/15/2024	07/19/2024	Swap Close		5,258	0.000000 /(6.110000)			(824,987)		(824,987)					(824,987)			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400132		N/A	Equity/Index	BNP-	08/07/2024	08/15/2024	08/15/2024	Maturity		9,544,711	5.790000 /0.000000			(1,003,470)	12,281	(1,003,470)					(1,003,470)			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400115		N/A	Equity/Index	BNP-	07/15/2024	08/15/2024	08/15/2024	Maturity		20,342	0.000000 /(6.110000)			(1,422,130)	(371,657)	(1,422,130)					(1,422,130)			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400122		N/A	Equity/Index	BNP-	07/26/2024	08/15/2024	08/15/2024	Maturity		12,055,181	6.010000 /0.000000			(534,583)	36,226	(534,583)					(534,583)			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400147		N/A	Equity/Index	BNP-	08/28/2024	09/13/2024	09/13/2024	Maturity		1,623	0.000000 /(6.030000)			40,495	(16,646)	40,495					40,495			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400136		N/A	Equity/Index	BNP-	08/15/2024	09/13/2024	09/13/2024	Maturity		12,942	0.000000 /(5.900000)			310,634	(223,732)	310,634					310,634			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400184		N/A	Equity/Index	BNP-	10/29/2024	11/15/2024	11/04/2024	Swap Close		1,485	0.000000 /(5.830000)			(142,871)		(142,871)					(142,871)			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400176		N/A	Equity/Index	BNP-	10/15/2024	11/15/2024	11/15/2024	Maturity		18,737	0.000000 /(5.420000)			533,930	(346,560)	533,930					533,930			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400190		N/A	Equity/Index	BNP-	11/06/2024	11/15/2024	11/15/2024	Maturity		1,750	0.000000 /(5.930000)			(101,953)	(11,874)	(101,953)					(101,953)			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400198		N/A	Equity/Index	BNP-	11/08/2024	11/15/2024	11/15/2024	Maturity		8,572,880	4.880000 /0.000000			263,565	6,973	263,565					263,565			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400202		N/A	Equity/Index	RBC-	11/15/2024	12/13/2024	12/13/2024	Maturity		18,675	0.000000 /(5.780000)			2,785,414	(303,570)	2,785,414					2,785,414			.0002
SP500MUT Index Variable Rate Total Return Swap TB2400213		N/A	Equity/Index	RBC-	11/27/2024	12/13/2024	12/13/2024	Maturity		1,566	0.000000 /(5.630000)			100,251	(13,596)	100,251					100,251			.0002
SP5LVIT Index Variable Rate Total Return Swap TB2400156		N/A	Equity/Index	BNP-	09/13/2024	10/15/2024	10/15/2024	Maturity		1,633	0.000000 /(5.550000)			1,115,061	(242,002)	1,115,061					1,115,061			.0002
SP5LVIT Index Variable Rate Total Return Swap TB2400162		N/A	Equity/Index	GS-	09/27/2024	10/15/2024	10/15/2024	Maturity		250	0.000000 /(5.780000)			121,225	(20,461)	121,225					121,225			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP5LVIT Index Variable Rate Total Return Swap TB2400203		N/A	Equity/Index	RBC-	11/15/2024	12/13/2024	12/13/2024	Maturity		695	0.000000 /(5.780000)			(235,459)	(101,294)	(235,459)					(235,459)			.0002
SP5LVIT Index Variable Rate Total Return Swap TB2400214		N/A	Equity/Index	RBC-	11/27/2024	12/13/2024	12/13/2024	Maturity		56	0.000000 /(5.630000)			(73,914)	(4,388)	(73,914)					(73,914)			.0002
SPXEVUT Index Variable Rate Total Return Swap TB2400081		N/A	Equity/Index	BMO-	05/17/2024	06/14/2024	06/14/2024	Maturity		1,609,738	5.680000 /0.000000			73,242	7,111	73,242					73,242			.0002
SPXEVUT Index Variable Rate Total Return Swap TB2400089		N/A	Equity/Index	BNP-	06/04/2024	06/14/2024	06/14/2024	Maturity		1,129	0.000000 /(6.310000)			(50,490)	(5,472)	(50,490)					(50,490)			.0002
SPXEVUT Index Variable Rate Total Return Swap TB2400077		N/A	Equity/Index	BNP-	05/15/2024	06/14/2024	06/14/2024	Maturity		9,970	0.000000 /(5.810000)			(995,006)	(121,482)	(995,006)					(995,006)			.0002
SPXHDUT Index Variable Rate Total Return Swap TB2400157		N/A	Equity/Index	BNP-	09/13/2024	10/15/2024	10/15/2024	Maturity		439	0.000000 /(5.540000)			301,567	(80,669)	301,567					301,567			.0002
SPXHDUT Index Variable Rate Total Return Swap TB2400163		N/A	Equity/Index	GS-	09/27/2024	10/15/2024	10/15/2024	Maturity		67	0.000000 /(5.780000)			18,444	(6,840)	18,444					18,444			.0002
SPXQUT Index Variable Rate Total Return Swap TB2300162		N/A	Equity/Index	BMO-	12/15/2023	01/12/2024	01/12/2024	Maturity		17,180	0.000000 /(6.430000)			1,142,556	(183,290)	1,142,556		(610,577)			1,142,556			.0002
SPXQUT Index Variable Rate Total Return Swap TB2300163		N/A	Equity/Index	BMO-	12/19/2023	01/12/2024	01/12/2024	Maturity		1,624	0.000000 /(6.330000)			34,599	(17,263)	34,599		15,688			34,599			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400005		N/A	Equity/Index	BNP-	01/12/2024	02/15/2024	02/15/2024	Maturity		6,720	0.000000 /(5.790000)			1,472,695	(139,631)	1,472,695					1,472,695			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400017		N/A	Equity/Index	BNP-	02/06/2024	02/15/2024	02/15/2024	Maturity		3,957,395	5.660000 /0.000000			(61,521)	7,466	(61,521)					(61,521)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400010		N/A	Equity/Index	BNP-	01/19/2024	02/15/2024	02/15/2024	Maturity		525	0.000000 /(5.840000)			80,774	(9,217)	80,774					80,774			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400020		N/A	Equity/Index	BNP-	02/15/2024	03/15/2024	03/15/2024	Maturity		6,820	0.000000 /(5.780000)			740,270	(123,219)	740,270					740,270			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400025		N/A	Equity/Index	BMO-	02/26/2024	03/15/2024	03/15/2024	Maturity		6,921,657	5.760000 /0.000000			(95,025)	22,149	(95,025)					(95,025)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400027		N/A	Equity/Index	BNP-	02/29/2024	03/15/2024	03/15/2024	Maturity		500	0.000000 /(6.110000)			24,715	(5,191)	24,715					24,715			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400053		N/A	Equity/Index	BNP-	04/01/2024	04/15/2024	04/15/2024	Maturity		537	0.000000 /(5.970000)			(63,626)	(5,273)	(63,626)					(63,626)			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPXQUT Index Variable Rate Total Return Swap TB2400039		N/A	Equity/Index	BNP	03/15/2024	04/15/2024	04/15/2024	Maturity		5,128	0.000000 /(6.020000)			(85,043)	(102,641)	(85,043)					(85,043)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400047		N/A	Equity/Index	BMO	03/25/2024	04/15/2024	04/15/2024	Maturity		450	0.000000 /(5.960000)			(47,252)	(6,596)	(47,252)					(47,252)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400069		N/A	Equity/Index	BNP	04/25/2024	05/15/2024	05/15/2024	Maturity		2,500,561	5.830000 /0.000000			(116,713)	7,289	(116,713)					(116,713)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400060		N/A	Equity/Index	BNP	04/15/2024	05/15/2024	05/15/2024	Maturity		6,003	0.000000 /(5.950000)			1,078,955	(122,360)	1,078,955					1,078,955			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400064		N/A	Equity/Index	BNP	04/17/2024	05/15/2024	05/15/2024	Maturity		2,036,745	5.820000 /0.000000			(108,561)	9,220	(108,561)					(108,561)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400106		N/A	Equity/Index	BNP	07/05/2024	07/15/2024	07/15/2024	Maturity		654	0.000000 /(6.050000)			17,423	(3,987)	17,423					17,423			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400095		N/A	Equity/Index	BNP	06/14/2024	07/15/2024	07/15/2024	Maturity		5,964	0.000000 /(6.080000)			315,973	(131,683)	315,973					315,973			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400116		N/A	Equity/Index	BNP	07/15/2024	08/15/2024	07/19/2024	Swap Close		1,352	0.000000 /(6.120000)			(126,929)		(126,929)					(126,929)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400116		N/A	Equity/Index	BNP	07/15/2024	08/15/2024	08/15/2024	Maturity		5,048	0.000000 /(6.120000)			124,130	(121,338)	124,130					124,130			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400123		N/A	Equity/Index	BNP	07/26/2024	08/15/2024	08/15/2024	Maturity		4,034,367	6.050000 /0.000000			(92,727)	12,204	(92,727)					(92,727)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400131		N/A	Equity/Index	BNP	08/07/2024	08/15/2024	08/15/2024	Maturity		4,105,777	5.790000 /0.000000			(250,601)	5,283	(250,601)					(250,601)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400148		N/A	Equity/Index	BNP	08/28/2024	09/13/2024	09/13/2024	Maturity		429	0.000000 /(6.050000)			33,578	(5,981)	33,578					33,578			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400137		N/A	Equity/Index	BNP	08/15/2024	09/13/2024	09/13/2024	Maturity		3,200	0.000000 /(5.930000)			323,715	(74,932)	323,715					323,715			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400185		N/A	Equity/Index	BNP	10/29/2024	11/15/2024	11/04/2024	Swap Close		365	0.000000 /(5.850000)			(26,590)		(26,590)					(26,590)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400185		N/A	Equity/Index	BNP	10/29/2024	11/15/2024	11/15/2024	Maturity		67	0.000000 /(5.600000)			982	(961)	982					982			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400191		N/A	Equity/Index	BNP	11/06/2024	11/15/2024	11/15/2024	Maturity		400	0.000000 /(5.880000)			(25,025)	(3,505)	(25,025)					(25,025)			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPXQUT Index Variable Rate Total Return Swap TB2400177		N/A	Equity/Index	BNP-	10/15/2024	11/15/2024	11/15/2024	Maturity		4,709	0.000000 /(5.420000)			(160,826)	(115,490)	(160,826)					(160,826)			.0002
SPXQUT Index Variable Rate Total Return Swap TB2400197		N/A	Equity/Index	BNP-	11/08/2024	11/15/2024	11/15/2024	Maturity		2,858,513	4.880000 /0.000000			62,683	2,325	62,683					62,683			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300133		N/A	Equity/Index	CITI-	11/10/2023	02/02/2024	01/31/2024	Swap Close		950	0.000000 /(6.070000)			735,533	74,949	735,533		(688,209)			735,533			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300138		N/A	Equity/Index	CITI-	11/22/2023	02/02/2024	01/31/2024	Swap Close		500	0.000000 /(6.070000)			267,900	29,521	267,900		(233,760)			267,900			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300139		N/A	Equity/Index	CITI-	11/24/2023	02/02/2024	01/31/2024	Swap Close		1,450	0.000000 /(6.030000)			729,358	82,905	729,358		(627,401)			729,358			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300129		N/A	Equity/Index	CITI-	11/02/2023	02/02/2024	02/02/2024	Maturity		3,400	0.000000 /(5.830000)			4,077,654	(190,620)	4,077,654		(2,909,754)			4,077,654			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300166		N/A	Equity/Index	CITI-	12/21/2023	02/02/2024	02/02/2024	Maturity		33,236,480	5.840000 /0.000000			(1,374,368)	194,101	(1,374,368)		275,168			(1,374,368)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300157		N/A	Equity/Index	CITI-	12/14/2023	02/29/2024	02/29/2024	Maturity		1,000	0.000000 /(6.190000)			738,700	(112,854)	738,700		(54,280)			738,700			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300146		N/A	Equity/Index	CITI-	12/01/2023	02/29/2024	02/29/2024	Maturity		950	0.000000 /(6.110000)			876,242	(103,960)	876,242		(226,043)			876,242			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300153		N/A	Equity/Index	CITI-	12/08/2023	02/29/2024	02/29/2024	Maturity		900	0.000000 /(6.130000)			900,684	(98,054)	900,684		(284,706)			900,684			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400013		N/A	Equity/Index	CITI-	02/01/2024	02/29/2024	02/29/2024	Maturity		55,134,672	5.690000 /0.000000			(1,765,059)	244,002	(1,765,059)					(1,765,059)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300143		N/A	Equity/Index	CITI-	11/29/2023	02/29/2024	02/29/2024	Maturity		650	0.000000 /(5.980000)			743,132	(68,115)	743,132		(298,259)			743,132			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300152		N/A	Equity/Index	SG-	12/07/2023	02/29/2024	02/29/2024	Maturity		1,600	0.000000 /(5.250000)			1,628,528	(182,353)	1,628,528		(533,456)			1,628,528			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300160		N/A	Equity/Index	SG-	12/15/2023	03/15/2024	03/15/2024	Maturity		860	0.000000 /(6.230000)			764,454	(120,259)	764,454		(97,060)			764,454			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300165		N/A	Equity/Index	CITI-	12/19/2023	03/15/2024	03/15/2024	Maturity		1,850	0.000000 /(6.280000)			1,441,613	(263,534)	1,441,613		(5,939)			1,441,613			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400014		N/A	Equity/Index	CITI-	02/01/2024	03/15/2024	03/15/2024	Maturity		29,297,051	5.690000 /0.000000			(1,186,194)	199,114	(1,186,194)					(1,186,194)			.0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400030		N/A	Equity/Index	CITI-	03/01/2024	03/20/2024	03/20/2024	Maturity		2,000	0.000000 /(6.050000)			307,520	(64,295)	307,520					307,520			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400022		N/A	Equity/Index	CITI-	02/23/2024	03/20/2024	03/20/2024	Maturity		1,660	0.000000 /(6.060000)			527,067	(74,365)	527,067					527,067			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400002		N/A	Equity/Index	CITI-	01/05/2024	04/04/2024	04/04/2024	Maturity		1,540	0.000000 /(6.150000)			1,349,872	(246,262)	1,349,872					1,349,872			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400034		N/A	Equity/Index	CITI-	03/06/2024	04/04/2024	04/04/2024	Maturity		2,300	0.000000 /(6.080000)			(136,057)	(49,588)	(136,057)					(136,057)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400015		N/A	Equity/Index	CITI-	02/01/2024	04/04/2024	04/04/2024	Maturity		16,648,509	5.700000 /0.000000			(718,395)	166,069	(718,395)					(718,395)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400036		N/A	Equity/Index	CITI-	03/07/2024	04/04/2024	04/02/2024	Swap Close		2,200	0.000000 /(6.110000)			19,357		19,357					19,357			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400004		N/A	Equity/Index	SG-	01/12/2024	07/11/2024	04/16/2024	Price Reset		650	0.000000 /			358,794		7,541,684					358,794			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400007		N/A	Equity/Index	CITI-	01/18/2024	07/18/2024	04/18/2024	Price Reset		900	0.000000 /			401,913		10,230,273					401,913			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400058		N/A	Equity/Index	CITI-	04/12/2024	04/22/2024	04/22/2024	Maturity		19,891,080	5.730000 /0.000000			45,234	25,328	45,234					45,234			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400061		N/A	Equity/Index	CITI-	04/15/2024	04/22/2024	04/22/2024	Maturity		16,467,210	5.600000 /0.000000			(70,995)	17,931	(70,995)					(70,995)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400045		N/A	Equity/Index	CITI-	03/21/2024	04/22/2024	04/22/2024	Maturity		1,400	0.000000 /(6.210000)			(592,228)	(82,944)	(592,228)					(592,228)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400062		N/A	Equity/Index	CITI-	04/16/2024	04/22/2024	04/22/2024	Maturity		4,927,973	5.580000 /0.000000			(33,489)	4,583	(33,489)					(33,489)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400043		N/A	Equity/Index	CITI-	03/20/2024	04/22/2024	04/22/2024	Maturity		5,450	0.000000 /(6.120000)			(2,074,979)	(348,739)	(2,074,979)					(2,074,979)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400008		N/A	Equity/Index	SG-	01/19/2024	07/18/2024	04/23/2024	Price Reset		2,600	0.000000 /			1,075,828		29,572,894					1,075,828			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400011		N/A	Equity/Index	CITI-	01/26/2024	07/26/2024	04/26/2024	Price Reset		7,000	0.000000 /			2,551,990		79,977,940					2,551,990			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400065		N/A	Equity/Index	CITI-	04/22/2024	05/22/2024	05/22/2024	Maturity		3,200	0.000000 /(6.070000)			1,296,352	(178,466)	1,296,352					1,296,352			.0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400070		N/A	Equity/Index	CITI-	04/29/2024	05/29/2024	05/29/2024	Maturity		900	0.000000 /(5.940000)			108,198	(49,473)	108,198					108,198			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400054		N/A	Equity/Index	CITI-	04/04/2024	06/04/2024	06/04/2024	Maturity		2,300	0.000000 /(6.160000)			77,050	(261,854)	77,050					77,050			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400073		N/A	Equity/Index	SG-	05/10/2024	06/10/2024	06/10/2024	Maturity		1,580	0.000000 /(5.880000)			60,482	(84,650)	60,482					60,482			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400079		N/A	Equity/Index	SG-	05/17/2024	06/17/2024	06/17/2024	Maturity		5,000	0.000000 /(6.180000)			(553,650)	(294,848)	(553,650)					(553,650)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400082		N/A	Equity/Index	GS-	05/22/2024	06/24/2024	06/24/2024	Maturity		4,460	0.000000 /(5.330000)			431,059	(291,140)	431,059					431,059			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400004		N/A	Equity/Index	SG-	01/12/2024	07/11/2024	07/11/2024	Maturity		650	0.000000 /(5.980000)			320,008	(204,040)	320,008					320,008			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400004		N/A	Equity/Index	SG-	04/16/2024	07/11/2024	07/11/2024	Maturity			/(5.980000)				(5,364)									.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400087		N/A	Equity/Index	CITI-	06/04/2024	07/11/2024	07/11/2024	Maturity		1,940	0.000000 /(6.280000)			450,487	(141,628)	450,487					450,487			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400091		N/A	Equity/Index	SG-	06/10/2024	07/16/2024	07/16/2024	Maturity		2,050	0.000000 /(6.250000)			903,066	(145,411)	903,066					903,066			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400090		N/A	Equity/Index	CITI-	06/05/2024	07/16/2024	07/16/2024	Maturity		1,690	0.000000 /(6.300000)			727,866	(137,736)	727,866					727,866			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400007		N/A	Equity/Index	CITI-	01/18/2024	07/18/2024	07/18/2024	Maturity		900	0.000000 /(5.960000)			645,282	(278,222)	645,282					645,282			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400007		N/A	Equity/Index	CITI-	04/18/2024	07/18/2024	07/18/2024	Maturity			/(5.960000)				(11,862)									.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400085		N/A	Equity/Index	CITI-	05/29/2024	07/18/2024	07/18/2024	Maturity		10,102,680	5.930000 /0.000000			(370,962)	83,207	(370,962)					(370,962)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400096		N/A	Equity/Index	SG-	06/17/2024	07/18/2024	07/18/2024	Maturity		5,960	0.000000 /(6.380000)			1,773,458	(371,306)	1,773,458					1,773,458			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400083		N/A	Equity/Index	SG-	05/28/2024	07/18/2024	07/18/2024	Maturity		11,890,725	5.730000 /0.000000			(328,524)	96,523	(328,524)					(328,524)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400008		N/A	Equity/Index	SG-	01/19/2024	07/18/2024	07/18/2024	Maturity		2,600	0.000000 /(6.030000)			1,760,122	(831,343)	1,760,122					1,760,122			.0002

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TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400008		N/A	Equity/Index	SG-	04/23/2024	07/18/2024	07/18/2024	Maturity			/ (6.030000)				(16,218)									.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400093		N/A	Equity/Index	CITI-	06/14/2024	07/18/2024	07/18/2024	Maturity		1,650	0.000000 / (6.340000)			648,780	(104,556)	648,780					648,780			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400099		N/A	Equity/Index	GS-	06/24/2024	07/24/2024	07/17/2024	Swap Close		3,000	0.000000 / (6.280000)			479,971		479,971					479,971			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400104		N/A	Equity/Index	SG-	07/05/2024	08/08/2024	07/19/2024	Swap Close		4,000	0.000000 / (6.130000)			580,751		580,751					580,751			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400099		N/A	Equity/Index	GS-	06/24/2024	07/24/2024	07/23/2024	Swap Close		2,000	0.000000 / (6.280000)			50,030		50,030					50,030			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400107		N/A	Equity/Index	SG-	07/09/2024	08/08/2024	07/24/2024	Swap Close		1,000	0.000000 / (6.130000)			28,096		28,096					28,096			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400011		N/A	Equity/Index	CITI-	01/26/2024	07/26/2024	07/25/2024	Swap Close		3,350	0.000000 / (5.960000)			802,805	(1,116,474)	802,805					802,805			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400121		N/A	Equity/Index	SG-	07/18/2024	10/18/2024	07/29/2024	Swap Close		2,550	0.000000 / (6.280000)			(75,916)		(75,916)					(75,916)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400011		N/A	Equity/Index	CITI-	01/26/2024	07/26/2024	07/26/2024	Maturity		3,650	0.000000 / (5.960000)			1,986,075	(619,772)	1,986,075					1,986,075			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400011		N/A	Equity/Index	CITI-	04/26/2024	07/26/2024	07/26/2024	Maturity			/ (5.960000)													.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400103		N/A	Equity/Index	JPM-	07/03/2024	08/01/2024	08/01/2024	Maturity		2,073	0.000000 / (6.150000)			467,544	(113,035)	467,544					467,544			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400101		N/A	Equity/Index	JPM-	07/01/2024	08/01/2024	08/01/2024	Maturity		2,600	0.000000 / (6.110000)			648,414	(155,614)	648,414					648,414			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400104		N/A	Equity/Index	SG-	07/05/2024	08/08/2024	08/02/2024	Swap Close		313	0.000000 / (6.130000)			8,190		8,190					8,190			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400117		N/A	Equity/Index	JPM-	07/16/2024	10/15/2024	08/02/2024	Swap Close		850	0.000000 / (6.180000)			(296,874)		(296,874)					(296,874)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400118		N/A	Equity/Index	SG-	07/16/2024	10/15/2024	08/05/2024	Swap Close		2,660	0.000000 / (6.230000)			(1,651,315)		(1,651,315)					(1,651,315)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400118		N/A	Equity/Index	SG-	07/16/2024	10/15/2024	08/06/2024	Swap Close		1,402	0.000000 / (6.230000)			(686,427)		(686,427)					(686,427)			.0002

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400121		N/A	Equity/Index	SG-	07/18/2024	10/18/2024	08/06/2024	Swap Close		2,350	0.000000 /(6.280000)			(782,694)		(782,694)					(782,694)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400111		N/A	Equity/Index	JPM-	07/11/2024	08/08/2024	08/08/2024	Maturity		3,114	0.000000 /(6.050000)			(254,881)	(169,140)	(254,881)					(254,881)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400107		N/A	Equity/Index	SG-	07/09/2024	08/08/2024	08/07/2024	Swap Close		950	0.000000 /(6.130000)			(186,518)	(51,895)	(186,518)					(186,518)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400107		N/A	Equity/Index	SG-	07/09/2024	08/08/2024	08/08/2024	Maturity		890	0.000000 /(6.130000)			41,492		41,492					41,492			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400102		N/A	Equity/Index	CITI-	07/02/2024	08/08/2024	08/02/2024	Swap Close		800	0.000000 /(6.110000)			5,302		5,302					5,302			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400102		N/A	Equity/Index	CITI-	07/02/2024	08/08/2024	08/08/2024	Maturity		500	0.000000 /(6.110000)			26,660	(35,819)	26,660					26,660			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400121		N/A	Equity/Index	SG-	07/18/2024	10/18/2024	08/09/2024	Swap Close		980	0.000000 /(6.280000)			(173,050)		(173,050)					(173,050)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400121		N/A	Equity/Index	SG-	07/18/2024	10/18/2024	10/18/2024	Maturity		2,820	0.000000 /(5.780000)			2,781,563	(525,370)	2,781,563					2,781,563			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400124		N/A	Equity/Index	CITI-	07/26/2024	10/25/2024	10/25/2024	Maturity		4,200	0.000000 /(5.710000)			3,225,684	(741,417)	3,225,684					3,225,684			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400130		N/A	Equity/Index	JPM-	08/01/2024	11/01/2024	11/01/2024	Maturity		4,381	0.000000 /(5.600000)			2,924,931	(781,478)	2,924,931					2,924,931			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400142		N/A	Equity/Index	JPM-	08/22/2024	11/19/2024	11/19/2024	Maturity		860	0.000000 /(5.300000)			656,206	(144,501)	656,206					656,206			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400173		N/A	Equity/Index	RBC-	10/11/2024	11/19/2024	11/19/2024	Maturity		2,333	0.000000 /(5.320000)			491,470	(160,387)	491,470					491,470			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400179		N/A	Equity/Index	CITI-	10/18/2024	11/19/2024	11/19/2024	Maturity		2,820	0.000000 /(5.360000)			(164,447)	151,067	(164,447)					(164,447)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400194		N/A	Equity/Index	JPM-	11/07/2024	11/19/2024	11/19/2024	Maturity		35,945,722	5.420000 /0.000000			195,680	48,956	195,680					195,680			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400133		N/A	Equity/Index	CITI-	08/08/2024	11/08/2024	11/07/2024	Swap Close		4,700	0.000000 /(5.570000)			5,250,408		5,250,408					5,250,408			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400181		N/A	Equity/Index	RBC-	10/25/2024	11/25/2024	11/25/2024	Maturity		4,680	0.000000 /(5.450000)			3,236,267	(260,254)	3,236,267					3,236,267			.0002

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TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400186		N/A	Equity/Index	RBC-	10/30/2024	11/25/2024	11/25/2024	Maturity		823	0.000000 /(5.510000)			561,665	(41,401)	561,665					561,665			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400195		N/A	Equity/Index	RBC-	11/07/2024	11/25/2024	11/25/2024	Maturity		10,490,542	5.440000 /0.000000			(261,549)	23,851	(261,549)					(261,549)			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400146		N/A	Equity/Index	CITI-	08/28/2024	12/02/2024	12/02/2024	Maturity		1,100	0.000000 /(5.380000)			1,121,703	(201,638)	1,121,703					1,121,703			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400188		N/A	Equity/Index	RBC-	11/01/2024	12/02/2024	12/02/2024	Maturity		3,750	0.000000 /(5.460000)			2,886,150	(205,312)	2,886,150					2,886,150			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400150		N/A	Equity/Index	CITI-	09/06/2024	12/09/2024	12/09/2024	Maturity		830	0.000000 /(5.300000)			933,376	(138,594)	933,376					933,376			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400153		N/A	Equity/Index	SG-	09/10/2024	12/09/2024	12/09/2024	Maturity		4,575	0.000000 /(5.430000)			4,749,765	(768,944)	4,749,765					4,749,765			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400151		N/A	Equity/Index	JPM-	09/09/2024	12/09/2024	12/09/2024	Maturity		1,400	0.000000 /(5.380000)			1,420,876	(236,636)	1,420,876					1,420,876			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400207		N/A	Equity/Index	RBC-	11/19/2024	12/12/2024	12/12/2024	Maturity		2,934	0.000000 /(5.680000)			569,548	(146,715)	569,548					569,548			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400155		N/A	Equity/Index	JPM-	09/13/2024	12/12/2024	12/12/2024	Maturity		870	0.000000 /(5.430000)			703,708	(144,471)	703,708					703,708			.0002
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2400161		N/A	Equity/Index	CITI-	09/23/2024	12/23/2024	12/23/2024	Maturity		900	0.000000 /(5.230000)			171,693	(157,250)	171,693					171,693			.0002
1149999999 - Swaps - Hedging Other - Total Return														85,438,713	(19,634,864)	884,949,647	XXX	(10,423,768)			85,438,713			XXX
Swaps - Hedging Other - Other																								
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other														85,438,713	(24,751,232)	884,949,647	XXX	(12,349,417)			85,438,713			XXX
Swaps - Replication - Interest Rate																								
Swaps - Replication - Credit Default																								
Swaps - Replication - Foreign Exchange																								
Swaps - Replication - Total Return																								
Swaps - Replication - Other																								
Swaps - Income Generation - Interest Rate																								
Swaps - Income Generation - Credit Default																								
Swaps - Income Generation - Foreign Exchange																								
Swaps - Income Generation - Total Return																								
Swaps - Income Generation - Other																								
Swaps - Other - Interest Rate																								
Swaps - Other - Credit Default																								
Swaps - Other - Foreign Exchange																								
Swaps - Other - Total Return																								
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300081		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			200,000	0.000000 /(4.880000)				55,109			186,517						

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JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300082		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			159,500	0.000000 /(4.880000)				43,598			155,302						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300084		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			81,000	0.000000 /(4.880000)				21,131			78,886						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300087		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			107,000	0.000000 /(4.880000)				26,212			127,852						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300088		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			100,700	0.000000 /(4.880000)				24,967			120,423						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300091		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			166,600	0.000000 /(4.880000)				40,433			178,399						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300092		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			134,646	0.000000 /(4.880000)				32,619			185,482						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300093		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			200,000	0.000000 /(4.880000)				49,191			329,316						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300095		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			87,700	0.000000 /(4.880000)				21,773			156,981						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300096		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/25/2023	07/31/2024	08/30/2024			112,854	0.000000 /(4.880000)				27,858			201,946						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300080		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	09/29/2023	07/31/2024	08/14/2024			150,000	0.000000 /(4.880000)				43,317			172,287						
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300080		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	07/31/2023	07/31/2024	04/10/2024	Swap Close		109,701	0.000000 /(5.360000)			74,490		74,490						74,490		
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300081		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/01/2023	07/31/2024	04/10/2024	Swap Close		146,268	0.000000 /(5.360000)			143,093		143,093						143,093		
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300084		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/03/2023	07/31/2024	04/10/2024	Swap Close		46,127	0.000000 /(5.360000)			42,970		42,970						42,970		
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300082		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/02/2023	07/31/2024	04/10/2024	Swap Close		116,649	0.000000 /(5.360000)			107,822		107,822						107,822		
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300087		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/04/2023	07/31/2024	07/31/2024	Maturity		77,455	0.000000 /(4.880000)			50,702	(70,123)	50,702						50,702		
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300093		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/11/2023	07/31/2024	07/31/2024	Maturity		144,775	0.000000 /(4.880000)			8,209	(133,024)	8,209						8,209		

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JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300084		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/03/2023	07/31/2024	07/31/2024	Maturity		12,978	0.000000 /(4.880000)			12,291	(11,545)	12,291					12,291			
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300088		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/08/2023	07/31/2024	07/31/2024	Maturity		72,894	0.000000 /(4.880000)			47,622	(65,623)	47,622					47,622			
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300096		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/15/2023	07/31/2024	07/31/2024	Maturity		81,692	0.000000 /(4.880000)			(10,816)	(75,435)	(10,816)					(10,816)			
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300091		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/09/2023	07/31/2024	07/31/2024	Maturity		120,598	0.000000 /(4.880000)			98,746	(107,191)	98,746					98,746			
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300092		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/10/2023	07/31/2024	07/31/2024	Maturity		97,467	0.000000 /(4.880000)			40,234	(87,979)	40,234					40,234			
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2300095		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/14/2023	07/31/2024	07/31/2024	Maturity		63,484	0.000000 /(4.880000)			(8,450)	(58,795)	(8,450)					(8,450)			
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2400128		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	07/31/2024	08/30/2024	08/14/2024	Swap Close		677,276	0.000000 /(4.880000)			(122,750)		(122,750)					(122,750)			
JP MORGAN CHASE BANK Variable Rate Total Return Swap TB2400134		N/A	Equity/Index	JPM-7H6GLXDRUGQFU57RNE97	08/14/2024	08/14/2025	10/11/2024	Swap Close		673,391	0.000000 /(4.850000)			1,193,411		1,193,411					1,193,411			
RBC Variable Rate Total Return Swap TB2300104		N/A	Equity/Index	RBC-549300LC02FLSSVFFR64	09/29/2023	08/23/2024	08/13/2024			1,000,000	0.000000 /(4.930000)				226,098			1,023,813						
RBC Variable Rate Total Return Swap TB2300104		N/A	Equity/Index	RBC-549300LC02FLSSVFFR64	08/25/2023	08/23/2024	04/03/2024	Swap Close		16,274	0.000000 /(5.400000)			7,279		7,279					7,279			
RBC Variable Rate Total Return Swap TB2300104		N/A	Equity/Index	RBC-549300LC02FLSSVFFR64	08/25/2023	08/23/2024	04/10/2024	Swap Close		279,160	0.000000 /(5.410000)			256,194		256,194					256,194			
RBC Variable Rate Total Return Swap TB2300104		N/A	Equity/Index	RBC-549300LC02FLSSVFFR64	08/25/2023	08/23/2024	08/14/2024	Swap Close		435,455	0.000000 /(4.930000)			(55,935)		(55,935)					(55,935)			
RBC Variable Rate Total Return Swap TB2400135		N/A	Equity/Index	RBC-549300LC02FLSSVFFR64	08/14/2024	02/14/2025	10/10/2024	Swap Close		433,492	0.000000 /(4.730000)			774,409		774,409					774,409			
1329999999 - Swaps - Other - Total Return														2,659,521	2,591	2,659,521	XXX	2,917,204			2,659,521			XXX
Swaps - Other - Other																								
1349999999 - Swaps - Other - Subtotal - Other														2,659,521	2,591	2,659,521	XXX	2,917,204			2,659,521			XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate															(5,116,368)		XXX	(1,925,649)						XXX
1389999999 - Swaps - Total Swaps - Subtotal - Total Return														88,098,234	(19,632,273)	887,609,168	XXX	(7,506,564)			88,098,234			XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps														88,098,234	(24,748,641)	887,609,168	XXX	(9,432,213)			88,098,234			XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Other																								
Long: British Pounds Short: United States Dollar		TE1900280	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	01/24/2025	05/31/2024	Sale		589,251	0.75272899999999998								23,330					.0003

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Long: British Pounds Short: United States Dollar		TE2000250	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	02/24/2025	05/31/2024	Sale		460,326,047	0.84571600000000002								(36,439,110)					0003
Long: British Pounds Short: United States Dollar		TE2000650	Currency	CIBC-549300TDJKVQJ41VN031	09/28/2020	08/27/2024	05/31/2024	Sale		112,124	0.76917899999999995								2,145					0003
Long: British Pounds Short: United States Dollar		TE2100075	Currency	CIBC-549300TDJKVQJ41VN031	01/26/2021	04/28/2025	05/31/2024	Sale		1,342,581	0.71584499999999995								115,953					0003
Long: British Pounds Short: United States Dollar		TE2100076	Currency	CIBC-549300TDJKVQJ41VN031	01/26/2021	05/27/2025	05/31/2024	Sale		2,416,299	0.71529699999999996								210,154					0003
Long: British Pounds Short: United States Dollar		TE2100621	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	08/07/2024	05/31/2024	Sale		1,445,606	0.720669								117,174					0003
Long: British Pounds Short: United States Dollar		TE2100622	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	09/09/2024	05/31/2024	Sale		1,548,179	0.72031100000000003								126,044					0003
Long: British Pounds Short: United States Dollar		TE2100623	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	10/07/2024	05/31/2024	Sale		1,285,862	0.71998899999999999								105,103					0003
Long: British Pounds Short: United States Dollar		TE2100689	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	06/17/2024	05/31/2024	Sale		228,002	0.71990100000000001								18,723					0003
Long: British Pounds Short: United States Dollar		TE2100690	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	07/15/2024	05/31/2024	Sale		237,013	0.71966799999999997								19,530					0003
Long: British Pounds Short: United States Dollar		TE2100691	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	08/15/2024	05/31/2024	Sale		245,499	0.71937799999999996								20,297					0003
Long: British Pounds Short: United States Dollar		TE2100692	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	09/16/2024	05/31/2024	Sale		246,302	0.71906800000000004								20,438					0003
Long: British Pounds Short: United States Dollar		TE2100693	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	10/15/2024	05/31/2024	Sale		239,493	0.71878299999999995								19,937					0003
Long: British Pounds Short: United States Dollar		TE2100694	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	11/15/2024	05/31/2024	Sale		1,951,195	0.71847300000000003								162,990					0003
Long: British Pounds Short: United States Dollar		TE2100695	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	12/16/2024	05/31/2024	Sale		216,989	0.71815300000000004								18,191					0003
Long: British Pounds Short: United States Dollar		TE2100696	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	01/15/2025	05/31/2024	Sale		224,449	0.71779800000000005								18,896					0003
Long: British Pounds Short: United States Dollar		TE2100697	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	02/18/2025	05/31/2024	Sale		224,805	0.71742700000000004								19,009					0003

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Long: British Pounds Short: United States Dollar		TE2100699	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	04/15/2025	05/31/2024	Sale		226,179	0.71678900000000001								19,271					0003
Long: British Pounds Short: United States Dollar		TE2100700	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	05/15/2025	05/31/2024	Sale		219,041	0.71643500000000004								18,741					0003
Long: British Pounds Short: United States Dollar		TE2100702	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	07/15/2025	05/31/2024	Sale		139,867	0.71569700000000003								12,081					0003
Long: British Pounds Short: United States Dollar		TE2100698	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	03/17/2025	05/31/2024	Sale		204,120	0.71712900000000002								17,321					0003
Long: British Pounds Short: United States Dollar		TE2100701	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	06/16/2025	05/31/2024	Sale		226,770	0.71604999999999996								19,491					0003
Long: British Pounds Short: United States Dollar		TE2100777	Currency	CITI-57910OKKDGKCFFKKF093	07/27/2021	06/07/2024	05/31/2024	Sale		147,482	0.71901599999999999								12,273					0003
Long: British Pounds Short: United States Dollar		TE2100778	Currency	CITI-57910OKKDGKCFFKKF093	07/27/2021	11/29/2024	05/31/2024	Sale		664,030	0.71779300000000001								56,013					0003
Long: British Pounds Short: United States Dollar		TE2100950	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2021	09/13/2024	05/31/2024	Sale		2,186,126	0.73551								135,580					0003
Long: British Pounds Short: United States Dollar		TE2101095	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	06/28/2024	05/31/2024	Sale		4,280,981	0.74406300000000003								219,816					0003
Long: British Pounds Short: United States Dollar		TE2101096	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	07/31/2024	05/31/2024	Sale		2,719,550	0.74378999999999995								140,314					0003
Long: British Pounds Short: United States Dollar		TE2101097	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	08/30/2024	05/31/2024	Sale		2,384,149	0.74362399999999995								123,295					0003
Long: British Pounds Short: United States Dollar		TE2101098	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	09/30/2024	05/31/2024	Sale		2,582,131	0.74328399999999994								134,407					0003
Long: British Pounds Short: United States Dollar		TE2101099	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	10/31/2024	05/31/2024	Sale		2,570,488	0.74302699999999999								134,354					0003
Long: British Pounds Short: United States Dollar		TE2101100	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	11/29/2024	05/31/2024	Sale		2,519,630	0.74274300000000004								132,343					0003
Long: British Pounds Short: United States Dollar		TE2101101	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	12/31/2024	05/31/2024	Sale		2,423,363	0.74227699999999996								128,446					0003
Long: British Pounds Short: United States Dollar		TE2101102	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	01/31/2025	05/31/2024	Sale		2,490,976	0.74165999999999999								133,749					0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2101103	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	02/28/2025	05/31/2024	Sale		2,322,003	0.74125300000000005								125,681					0003
Long: British Pounds Short: United States Dollar		TE2101104	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	03/31/2025	05/31/2024	Sale		2,179,687	0.74080199999999996								119,022					0003
Long: British Pounds Short: United States Dollar		TE2101105	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	04/30/2025	05/31/2024	Sale		2,051,949	0.74036599999999997								112,987					0003
Long: British Pounds Short: United States Dollar		TE2101106	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	05/30/2025	05/31/2024	Sale		1,272,746	0.73993100000000001								70,664					0003
Long: British Pounds Short: United States Dollar		TE2101170	Currency	CITI-57910OKKDGKCFFKKF093	12/13/2021	09/12/2025	05/31/2024	Sale		71,487,207	0.74342200000000003								3,650,977					0003
Long: British Pounds Short: United States Dollar		TE2101235	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2021	06/14/2024	05/31/2024	Sale		4,568,048	0.75782799999999995								154,180					0003
Long: British Pounds Short: United States Dollar		TE2101236	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2021	09/13/2024	05/31/2024	Sale		6,382,394	0.75695100000000004								221,315					0003
Long: British Pounds Short: United States Dollar		TE2200063	Currency	CITI-57910OKKDGKCFFKKF093	02/03/2022	07/08/2024	05/31/2024	Sale		1,297,692	0.73518600000000001								81,281					0003
Long: British Pounds Short: United States Dollar		TE2200064	Currency	CITI-57910OKKDGKCFFKKF093	02/03/2022	11/29/2024	05/31/2024	Sale		6,799,981	0.73405299999999996								432,550					0003
Long: British Pounds Short: United States Dollar		TE2200162	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	07/31/2024	05/31/2024	Sale		15,114	0.73684300000000003								914					0003
Long: British Pounds Short: United States Dollar		TE2200163	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	08/30/2024	05/31/2024	Sale		13,743	0.73667000000000005								833					0003
Long: British Pounds Short: United States Dollar		TE2200165	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	10/31/2024	05/31/2024	Sale		14,207	0.73643400000000003								862					0003
Long: British Pounds Short: United States Dollar		TE2200166	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	11/29/2024	05/31/2024	Sale		13,292	0.73627900000000002								808					0003
Long: British Pounds Short: United States Dollar		TE2200168	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	01/31/2025	05/31/2024	Sale		14,215	0.73593299999999995								867					0003
Long: British Pounds Short: United States Dollar		TE2200169	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	02/28/2025	05/31/2024	Sale		16,764	0.73568299999999998								1,027					0003
Long: British Pounds Short: United States Dollar		TE2200171	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	04/30/2025	05/31/2024	Sale		22,179	0.73525600000000002								1,366					0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2200172	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	05/30/2025	05/31/2024	Sale		22,185	0.73500200000000004								1,371					0003
Long: British Pounds Short: United States Dollar		TE2200174	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	07/31/2025	05/31/2024	Sale		22,940	0.73454900000000001								1,430					0003
Long: British Pounds Short: United States Dollar		TE2200175	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	08/29/2025	05/31/2024	Sale		21,468	0.734236								1,348					0003
Long: British Pounds Short: United States Dollar		TE2200177	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	10/31/2025	05/31/2024	Sale		22,969	0.733595								1,463					0003
Long: British Pounds Short: United States Dollar		TE2200178	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	11/28/2025	05/31/2024	Sale		20,753	0.73332600000000003								1,330					0003
Long: British Pounds Short: United States Dollar		TE2200180	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	01/30/2026	05/31/2024	Sale		22,257	0.73261900000000002								1,441					0003
Long: British Pounds Short: United States Dollar		TE2200181	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	02/27/2026	05/31/2024	Sale		22,596	0.73233899999999996								1,464					0003
Long: British Pounds Short: United States Dollar		TE2200183	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	04/30/2026	05/31/2024	Sale		26,175	0.73183900000000002								1,697					0003
Long: British Pounds Short: United States Dollar		TE2200184	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	05/29/2026	05/31/2024	Sale		25,312	0.73152899999999998								1,644					0003
Long: British Pounds Short: United States Dollar		TE2200186	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	07/31/2026	05/31/2024	Sale		27,078	0.73099400000000003								1,761					0003
Long: British Pounds Short: United States Dollar		TE2200187	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	08/28/2026	05/31/2024	Sale		24,466	0.730711								1,593					0003
Long: British Pounds Short: United States Dollar		TE2200189	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	10/30/2026	05/31/2024	Sale		26,241	0.72997500000000004								1,717					0003
Long: British Pounds Short: United States Dollar		TE2200236	Currency	CITI-57910OKKDGKCFFKKF093	03/09/2022	11/29/2024	05/31/2024	Sale		11,195,952	0.76009599999999999								340,226					0003
Long: British Pounds Short: United States Dollar		TE2200389	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2022	07/15/2024	05/31/2024	Sale		2,108,897	0.76060099999999997								63,707					0003
Long: British Pounds Short: United States Dollar		TE2200446	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	06/28/2024	05/31/2024	Sale		8,473	0.79051400000000005								(67)					0003
Long: British Pounds Short: United States Dollar		TE2200449	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	09/30/2024	05/31/2024	Sale		6,743	0.78864400000000001								(39)					0003

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Long: British Pounds Short: United States Dollar		TE2200452	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	12/31/2024	05/31/2024	Sale		5,268	0.78678199999999998								(20)					.0003
Long: British Pounds Short: United States Dollar		TE2200458	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	06/30/2025	05/31/2024	Sale		5,568	0.78308500000000003								2					.0003
Long: British Pounds Short: United States Dollar		TE2200461	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	09/30/2025	05/31/2024	Sale		5,099	0.78125100000000003								14					.0003
Long: British Pounds Short: United States Dollar		TE2200464	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	12/31/2025	05/31/2024	Sale		4,285	0.77942400000000001								23					.0003
Long: British Pounds Short: United States Dollar		TE2200467	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	03/31/2026	05/31/2024	Sale		528	0.777725								3					.0003
Long: British Pounds Short: United States Dollar		TE2200470	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	06/30/2026	05/31/2024	Sale		6,145	0.77585599999999999								49					.0003
Long: British Pounds Short: United States Dollar		TE2200473	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	09/30/2026	05/31/2024	Sale		5,715	0.77399300000000004								54					.0003
Long: British Pounds Short: United States Dollar		TE2200475	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	11/16/2026	05/31/2024	Sale		2,812	0.77309600000000001								28					.0003
Long: British Pounds Short: United States Dollar		TE2200656	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	06/20/2024	05/31/2024	Sale		3,295,056	0.80589900000000003								(90,677)					.0003
Long: British Pounds Short: United States Dollar		TE2200699	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2022	11/29/2024	05/31/2024	Sale		5,545,800	0.81142499999999995								(194,596)					.0003
Long: British Pounds Short: United States Dollar		TE2200744	Currency	CITI-57910OKKDGKCFFKKF093	07/14/2022	09/13/2024	05/31/2024	Sale		19,297,369	0.83458500000000002								(1,241,397)					.0003
Long: British Pounds Short: United States Dollar		TE2200756	Currency	CITI-57910OKKDGKCFFKKF093	07/21/2022	09/13/2024	05/31/2024	Sale		315,315	0.82392699999999996								(15,998)					.0003
Long: British Pounds Short: United States Dollar		TE2200878	Currency	CITI-57910OKKDGKCFFKKF093	08/31/2022	08/07/2024	05/31/2024	Sale		1,116,818	0.86132799999999998								(109,787)					.0003
Long: British Pounds Short: United States Dollar		TE2200879	Currency	CITI-57910OKKDGKCFFKKF093	08/31/2022	09/09/2024	05/31/2024	Sale		1,019,683	0.861564								(100,664)					.0003
Long: British Pounds Short: United States Dollar		TE2200880	Currency	CITI-57910OKKDGKCFFKKF093	08/31/2022	10/07/2024	05/31/2024	Sale		1,154,842	0.86177899999999996								(114,444)					.0003
Long: British Pounds Short: United States Dollar		TE2200881	Currency	CITI-57910OKKDGKCFFKKF093	08/31/2022	11/29/2024	05/31/2024	Sale		6,611,743	0.86197199999999996								(658,327)					.0003

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Long: British Pounds Short: United States Dollar		TE2200968	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2022	11/29/2024	05/31/2024	Sale		1,720,099	0.94473300000000004								(352,866)					.0003
Long: British Pounds Short: United States Dollar		TE2200967	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2022	06/07/2024	05/31/2024	Sale		531,450	0.94082200000000005								(106,076)					.0003
Long: British Pounds Short: United States Dollar		TE2201055	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2022	06/17/2024	05/31/2024	Sale		196,246	0.89161900000000005								(26,851)					.0003
Long: British Pounds Short: United States Dollar		TE2201056	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2022	09/16/2024	05/31/2024	Sale		167,781	0.89316799999999996								(23,330)					.0003
Long: British Pounds Short: United States Dollar		TE2201057	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2022	10/15/2024	05/31/2024	Sale		163,650	0.893679								(22,881)					.0003
Long: British Pounds Short: United States Dollar		TE2201058	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2022	07/15/2025	05/31/2024	Sale		1,137,571	0.89718299999999995								(165,288)					.0003
Long: British Pounds Short: United States Dollar		TE2201033	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2022	09/13/2024	05/31/2024	Sale		35,806,779	0.891266								(4,891,679)					.0003
Long: British Pounds Short: United States Dollar		TE2201108	Currency	CITI-57910OKKDGKCFFKKF093	11/07/2022	11/29/2024	05/31/2024	Sale		1,277,980	0.86073299999999997								(125,228)					.0003
Long: British Pounds Short: United States Dollar		TE2201139	Currency	CITI-57910OKKDGKCFFKKF093	11/10/2022	06/20/2024	05/31/2024	Sale		1,925,354	0.848414								(157,350)					.0003
Long: British Pounds Short: United States Dollar		TE2201140	Currency	CITI-57910OKKDGKCFFKKF093	11/10/2022	07/17/2024	05/31/2024	Sale		5,972,154	0.84842799999999996								(488,409)					.0003
Long: British Pounds Short: United States Dollar		TE2201214	Currency	CITI-57910OKKDGKCFFKKF093	12/05/2022	11/29/2024	05/31/2024	Sale		18,832,852	0.81493000000000004								(745,018)					.0003
Long: British Pounds Short: United States Dollar		TE2300026	Currency	CITI-57910OKKDGKCFFKKF093	01/11/2023	07/17/2024	05/31/2024	Sale		63,570,628	0.81802299999999994								(2,734,340)					.0003
Long: British Pounds Short: United States Dollar		TE2300062	Currency	CITI-57910OKKDGKCFFKKF093	01/18/2023	09/30/2024	05/31/2024	Sale		27,483,433	0.80609399999999998								(770,967)					.0003
Long: British Pounds Short: United States Dollar		TE2300136	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2023	07/17/2024	05/31/2024	Sale		13,500,575	0.81477999999999995								(524,878)					.0003
Long: British Pounds Short: United States Dollar		TE2300287	Currency	CITI-57910OKKDGKCFFKKF093	03/16/2023	06/20/2024	05/31/2024	Sale		1,823,452	0.82474199999999998								(93,988)					.0003
Long: British Pounds Short: United States Dollar		TE2300406	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	07/17/2024	05/31/2024	Sale		10,922,976	0.80157100000000003								(240,701)					.0003

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Long: British Pounds Short: United States Dollar		TE2300407	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	08/19/2024	05/31/2024	Sale		2,094,902	0.80193700000000001								(47,371)					.0003
Long: British Pounds Short: United States Dollar		TE2300408	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	09/30/2024	05/31/2024	Sale		1,741,306	0.80224600000000001								(40,302)					.0003
Long: British Pounds Short: United States Dollar		TE2300409	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	10/31/2024	05/31/2024	Sale		2,152,684	0.80259999999999998								(51,058)					.0003
Long: British Pounds Short: United States Dollar		TE2300410	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	11/29/2024	05/31/2024	Sale		5,149,117	0.80282600000000004								(124,195)					.0003
Long: British Pounds Short: United States Dollar		TE2300533	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2023	09/13/2024	05/31/2024	Sale		3,782,100	0.79320999999999997								(43,740)					.0003
Long: British Pounds Short: United States Dollar		TE2300676	Currency	CITI-57910OKKDGKCFFKKF093	06/13/2023	07/17/2024	05/31/2024	Sale		6,344,495	0.79624200000000001								(96,697)					.0003
Long: British Pounds Short: United States Dollar		TE2300786	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2023	12/16/2024	05/31/2024	Sale		21,860,640	0.77765300000000004								173,287					.0003
Long: British Pounds Short: United States Dollar		TE2300908	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	06/28/2024	05/31/2024	Sale		3,875,314	0.78486								(2,588)					.0003
Long: British Pounds Short: United States Dollar		TE2300909	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	07/31/2024	05/31/2024	Sale		4,015,283	0.78534999999999999								(5,619)					.0003
Long: British Pounds Short: United States Dollar		TE2300910	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	08/30/2024	05/31/2024	Sale		4,020,233	0.78589699999999996								(8,816)					.0003
Long: British Pounds Short: United States Dollar		TE2300911	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	09/30/2024	05/31/2024	Sale		4,156,662	0.78645200000000004								(12,478)					.0003
Long: British Pounds Short: United States Dollar		TE2300912	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	10/31/2024	05/31/2024	Sale		3,948,786	0.78709499999999999								(15,564)					.0003
Long: British Pounds Short: United States Dollar		TE2300913	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	11/29/2024	05/31/2024	Sale		3,861,659	0.78775499999999998								(18,902)					.0003
Long: British Pounds Short: United States Dollar		TE2300914	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	12/31/2024	05/31/2024	Sale		3,932,011	0.78851099999999996								(23,523)					.0003
Long: British Pounds Short: United States Dollar		TE2300915	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	01/31/2025	05/31/2024	Sale		3,935,520	0.789076								(26,784)					.0003
Long: British Pounds Short: United States Dollar		TE2300916	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	02/28/2025	05/31/2024	Sale		3,706,308	0.78973499999999996								(28,685)					.0003

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Long: British Pounds Short: United States Dollar		TE2300917	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	03/31/2025	05/31/2024	Sale		3,489,055	0.79048600000000002								(30,705)					.0003
Long: British Pounds Short: United States Dollar		TE2300918	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	04/30/2025	05/31/2024	Sale		3,303,716	0.79120400000000002								(32,446)					.0003
Long: British Pounds Short: United States Dollar		TE2300919	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	05/30/2025	05/31/2024	Sale		3,252,770	0.79192700000000005								(35,292)					.0003
Long: British Pounds Short: United States Dollar		TE2300920	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	06/30/2025	05/31/2024	Sale		3,149,887	0.79267100000000001								(37,510)					.0003
Long: British Pounds Short: United States Dollar		TE2300921	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	07/31/2025	05/31/2024	Sale		3,098,035	0.79339599999999999								(39,609)					.0003
Long: British Pounds Short: United States Dollar		TE2300922	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	08/29/2025	05/31/2024	Sale		2,951,242	0.79408599999999996								(40,196)					.0003
Long: British Pounds Short: United States Dollar		TE2300923	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	09/30/2025	05/31/2024	Sale		2,651,731	0.79483300000000001								(38,509)					.0003
Long: British Pounds Short: United States Dollar		TE2300924	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	10/31/2025	05/31/2024	Sale		2,551,514	0.79551899999999998								(39,163)					.0003
Long: British Pounds Short: United States Dollar		TE2300925	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	11/28/2025	05/31/2024	Sale		3,904,394	0.79612700000000003								(62,785)					.0003
Long: British Pounds Short: United States Dollar		TE2300926	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	12/31/2025	05/31/2024	Sale		4,530,558	0.79613500000000004								(72,662)					.0003
Long: British Pounds Short: United States Dollar		TE2300927	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	01/30/2026	05/31/2024	Sale		4,840,103	0.796821								(83,415)					.0003
Long: British Pounds Short: United States Dollar		TE2300928	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	02/27/2026	05/31/2024	Sale		5,048,887	0.79733600000000004								(91,843)					.0003
Long: British Pounds Short: United States Dollar		TE2300929	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	03/31/2026	05/31/2024	Sale		4,882,022	0.79789200000000005								(93,943)					.0003
Long: British Pounds Short: United States Dollar		TE2300930	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	04/30/2026	05/31/2024	Sale		7,575,116	0.79908800000000002								(159,770)					.0003
Long: British Pounds Short: United States Dollar		TE2300931	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	05/29/2026	05/31/2024	Sale		6,303,259	0.79962299999999997								(139,204)					.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2300932	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	06/30/2026	05/31/2024	Sale		5,895,210	0.80017700000000003								(136,388)					0003
Long: British Pounds Short: United States Dollar		TE2300933	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	07/31/2026	05/31/2024	Sale		5,175,122	0.80069400000000002								(124,874)					0003
Long: British Pounds Short: United States Dollar		TE2300934	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	09/01/2026	05/31/2024	Sale		4,340,403	0.80125599999999997								(109,342)					0003
Long: British Pounds Short: United States Dollar		TE2300935	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	09/30/2026	05/31/2024	Sale		3,659,195	0.80176800000000004								(95,717)					0003
Long: British Pounds Short: United States Dollar		TE2300936	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	10/30/2026	05/31/2024	Sale		3,105,035	0.80227599999999999								(84,239)					0003
Long: British Pounds Short: United States Dollar		TE2300937	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	11/30/2026	05/31/2024	Sale		2,617,902	0.80277600000000005								(73,570)					0003
Long: British Pounds Short: United States Dollar		TE2300938	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	12/31/2026	05/31/2024	Sale		2,490,256	0.80325199999999997								(72,331)					0003
Long: British Pounds Short: United States Dollar		TE2300939	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	01/29/2027	05/31/2024	Sale		2,327,460	0.803589								(69,283)					0003
Long: British Pounds Short: United States Dollar		TE2300940	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	02/26/2027	05/31/2024	Sale		2,633,899	0.80398000000000003								(80,466)					0003
Long: British Pounds Short: United States Dollar		TE2300941	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	03/31/2027	05/31/2024	Sale		1,484,769	0.804419								(46,687)					0003
Long: British Pounds Short: United States Dollar		TE2300942	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	04/30/2027	05/31/2024	Sale		1,584,506	0.80479800000000001								(51,069)					0003
Long: British Pounds Short: United States Dollar		TE2300943	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	05/28/2027	05/31/2024	Sale		501,778	0.80513500000000005								(16,530)					0003
Long: British Pounds Short: United States Dollar		TE2300944	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	06/30/2027	05/31/2024	Sale		2,413,586	0.80551200000000001								(81,479)					0003
Long: British Pounds Short: United States Dollar		TE2300945	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	07/30/2027	05/31/2024	Sale		698,240	0.80583700000000003								(24,073)					0003
Long: British Pounds Short: United States Dollar		TE2301095	Currency	SG-549300F35UEOBMO1WJ55	09/13/2023	06/05/2024	05/31/2024	Sale		3,480,609	0.80097300000000005								(74,098)					0003
Long: British Pounds Short: United States Dollar		TE2301096	Currency	SG-549300F35UEOBMO1WJ55	09/13/2023	07/05/2024	05/31/2024	Sale		884,410	0.80105999999999999								(18,878)					0003

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Long: British Pounds Short: United States Dollar		TE2301097	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	08/05/2024	05/31/2024	Sale		3,330,506	0.80117499999999997								(71,918)					.0003
Long: British Pounds Short: United States Dollar		TE2301098	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	09/05/2024	05/31/2024	Sale		1,242,048	0.80133299999999996								(27,197)					.0003
Long: British Pounds Short: United States Dollar		TE2301099	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	10/07/2024	05/31/2024	Sale		2,083,049	0.80146600000000001								(46,195)					.0003
Long: British Pounds Short: United States Dollar		TE2301100	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	11/05/2024	05/31/2024	Sale		1,570,677	0.80166400000000004								(35,408)					.0003
Long: British Pounds Short: United States Dollar		TE2301101	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	12/05/2024	05/31/2024	Sale		1,448,748	0.80188899999999996								(33,245)					.0003
Long: British Pounds Short: United States Dollar		TE2301120	Currency	CITI-579100KKDGKCFFKKF093	09/19/2023	09/30/2024	05/31/2024	Sale		8,478,685	0.80717399999999995								(249,524)					.0003
Long: British Pounds Short: United States Dollar		TE2301253	Currency	CITI-579100KKDGKCFFKKF093	10/25/2023	07/01/2024	05/31/2024	Sale		36,434,100	0.82340400000000002								(1,815,161)					.0003
Long: British Pounds Short: United States Dollar		TE2301381	Currency	SG-549300F35UE0BM01WJ55	11/30/2023	03/05/2025	05/31/2024	Sale		494,702	0.79218599999999995								(5,384)					.0003
Long: British Pounds Short: United States Dollar		TE2301393	Currency	CIBC-549300TDJKVQJ41VN031	12/07/2023	05/27/2025	05/31/2024	Sale		401,061	0.79464999999999997								(5,741)					.0003
Long: British Pounds Short: United States Dollar		TE2301399	Currency	CITI-579100KKDGKCFFKKF093	12/08/2023	07/01/2024	05/31/2024	Sale		6,274,415	0.79705099999999995								(101,773)					.0003
Long: British Pounds Short: United States Dollar		TE2301415	Currency	CITI-579100KKDGKCFFKKF093	12/13/2023	06/18/2024	05/31/2024	Sale		5,209,888	0.79147000000000001								(47,562)					.0003
Long: British Pounds Short: United States Dollar		TE2301439	Currency	CIBC-549300TDJKVQJ41VN031	12/18/2023	06/17/2024	05/31/2024	Sale		2,936,511	0.79051400000000005								(23,236)					.0003
Long: British Pounds Short: United States Dollar		TE2301480	Currency	CITI-579100KKDGKCFFKKF093	12/21/2023	09/30/2025	05/31/2024	Sale		673,429	0.78647299999999998								(2,594)					.0003
Long: British Pounds Short: United States Dollar		TE2301495	Currency	CITI-579100KKDGKCFFKKF093	12/28/2023	07/31/2024	05/31/2024	Sale		8,072,384	0.78441700000000003								(1,690)					.0003
Long: British Pounds Short: United States Dollar		TE2301491	Currency	CITI-579100KKDGKCFFKKF093	12/27/2023	01/02/2024	01/02/2024	Sale		94,535	0.78153499999999998			(350)					349		(350)			.0003

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Long: British Pounds Short: United States Dollar		TE2301261	Currency	SG-549300F35UE0BM01WJ55	10/30/2023	01/05/2024	01/05/2024	Sale		2,428,074	0.82418800000000003			123,844					(123,085)		123,844			.0003
Long: British Pounds Short: United States Dollar		TE2301090	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	01/05/2024	01/05/2024	Sale		6,785,691	0.80084500000000003			144,112					(142,051)		144,112			.0003
Long: British Pounds Short: United States Dollar		TE2400009	Currency	CITI-57910OKKDGKCFFKKF093	01/04/2024	01/05/2024	01/05/2024	Sale		5,430,425	0.78903199999999996			33,522							33,522			.0003
Long: British Pounds Short: United States Dollar		TE2200876	Currency	CITI-57910OKKDGKCFFKKF093	08/31/2022	01/08/2024	01/08/2024	Sale		1,396,027	0.85958199999999996			134,033					(133,775)		134,033			.0003
Long: British Pounds Short: United States Dollar		TE2300109	Currency	CITI-57910OKKDGKCFFKKF093	02/01/2023	01/08/2024	01/08/2024	Sale		797,998	0.80224600000000001			18,277					(18,140)		18,277			.0003
Long: British Pounds Short: United States Dollar		TE2301493	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2023	01/08/2024	01/08/2024	Sale		8,915,930	0.78488100000000005			6,795					(5,293)		6,795			.0003
Long: British Pounds Short: United States Dollar		TE2400011	Currency	CITI-57910OKKDGKCFFKKF093	01/05/2024	01/08/2024	01/08/2024	Sale		96,347,693	0.78443700000000005			18,970							18,970			.0003
Long: British Pounds Short: United States Dollar		TE2400026	Currency	CIBC-549300TDJKVQJ41VN031	01/09/2024	01/11/2024	01/11/2024	Sale		2,734,476	0.78616399999999997			(1,720)							(1,720)			.0003
Long: British Pounds Short: United States Dollar		TE2201135	Currency	CITI-57910OKKDGKCFFKKF093	11/10/2022	01/12/2024	01/12/2024	Sale		3,602,073	0.848464			298,135					(294,196)		298,135			.0003
Long: British Pounds Short: United States Dollar		TE2301330	Currency	CITI-57910OKKDGKCFFKKF093	11/13/2023	01/12/2024	01/12/2024	Sale		36,833,104	0.81401100000000004			1,429,118					(1,390,476)		1,429,118			.0003
Long: British Pounds Short: United States Dollar		TE2200651	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	01/12/2024	01/12/2024	Sale		1,820,646	0.80740199999999995			55,286					(53,392)		55,286			.0003
Long: British Pounds Short: United States Dollar		TE2400033	Currency	NAT-213800509XJIJN4JPN90	01/10/2024	01/12/2024	01/12/2024	Sale		197,302	0.78610199999999997			628							628			.0003
Long: British Pounds Short: United States Dollar		TE2400036	Currency	CITI-57910OKKDGKCFFKKF093	01/11/2024	01/12/2024	01/12/2024	Sale		4,571,060	0.78661499999999995			17,547							17,547			.0003
Long: British Pounds Short: United States Dollar		TE2301458	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	01/16/2024	01/16/2024	Sale		2,549,603	0.78956199999999999			(2,265)					(16,833)		(2,265)			.0003
Long: British Pounds Short: United States Dollar		TE2400041	Currency	CITI-57910OKKDGKCFFKKF093	01/11/2024	01/16/2024	01/16/2024	Sale		91,138	0.78363799999999995			(764)							(764)			.0003
Long: British Pounds Short: United States Dollar		TE2400023	Currency	CITI-57910OKKDGKCFFKKF093	01/08/2024	01/16/2024	01/16/2024	Sale		3,518,092	0.783609			(29,627)							(29,627)			.0003

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Long: British Pounds Short: United States Dollar		TE2301419	Currency	CITI-57910OKKDGKCFFKKF093	12/14/2023	01/16/2024	01/16/2024	Sale		75,430	0.78282200000000002			(710)					150		(710)			.0003
Long: British Pounds Short: United States Dollar		TE2300795	Currency	CITI-57910OKKDGKCFFKKF093	07/14/2023	01/16/2024	01/16/2024	Sale		828,142	0.76381399999999999			(27,718)					21,717		(27,718)			.0003
Long: British Pounds Short: United States Dollar		TE2200384	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2022	01/16/2024	01/16/2024	Sale		279,058	0.762544			(9,789)					7,770		(9,789)			.0003
Long: British Pounds Short: United States Dollar		TE2100684	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	01/16/2024	01/16/2024	Sale		222,300	0.72099599999999997			(19,485)					17,964		(19,485)			.0003
Long: British Pounds Short: United States Dollar		TE2200730	Currency	NTX-549300EV6ZOWOKZYI023	07/13/2022	01/16/2024	01/16/2024	Sale		1,448,040	0.82870600000000005			70,440					(81,824)		70,440			.0003
Long: British Pounds Short: United States Dollar		TE2101139	Currency	NTX-549300EV6ZOWOKZYI023	12/01/2021	01/16/2024	01/16/2024	Sale		1,966,908	0.75221899999999997			(94,691)					80,655		(94,691)			.0003
Long: British Pounds Short: United States Dollar		TE2300257	Currency	CITI-57910OKKDGKCFFKKF093	03/14/2023	01/16/2024	01/16/2024	Sale		1,466,950	0.81802399999999997			51,530					(62,915)		51,530			.0003
Long: British Pounds Short: United States Dollar		TE2300528	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2023	01/16/2024	01/16/2024	Sale		2,008,610	0.79041099999999997			373					(15,435)		373			.0003
Long: British Pounds Short: United States Dollar		TE2300514	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2023	01/16/2024	01/16/2024	Sale		126,727	0.78909799999999997			(187)					(762)		(187)			.0003
Long: British Pounds Short: United States Dollar		TE2301118	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2023	01/19/2024	01/19/2024	Sale		3,883,678	0.80687500000000001			89,779					(111,420)		89,779			.0003
Long: British Pounds Short: United States Dollar		TE2301353	Currency	CITI-57910OKKDGKCFFKKF093	11/21/2023	01/19/2024	01/19/2024	Sale		2,250,598	0.79763399999999995			25,656					(38,054)		25,656			.0003
Long: British Pounds Short: United States Dollar		TE2301465	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	01/19/2024	01/19/2024	Sale		6,143,334	0.78959000000000001			7,373					(40,873)		7,373			.0003
Long: British Pounds Short: United States Dollar		TE2300835	Currency	SG-549300F35UEOBM01WJ55	07/19/2023	01/19/2024	01/19/2024	Sale		8,335,015	0.77396399999999999			(155,147)					110,595		(155,147)			.0003
Long: British Pounds Short: United States Dollar		TE2100123	Currency	NTX-549300EV6ZOWOKZYI023	02/12/2021	01/22/2024	01/22/2024	Sale		552,649	0.71729600000000004			(48,491)					47,252		(48,491)			.0003
Long: British Pounds Short: United States Dollar		TE2400071	Currency	CITI-57910OKKDGKCFFKKF093	01/19/2024	01/22/2024	01/22/2024	Sale		1,799,661	0.78771199999999997			3,261					3,261		3,261			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE1900292	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	01/24/2024	01/24/2024	Sale		712	0.75845300000000004			(23)					23		(23)			0003
Long: British Pounds Short: United States Dollar		TE2301152	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	01/25/2024	01/25/2024	Sale		136,560	0.82015199999999999			5,686					(6,234)		5,686			0003
Long: British Pounds Short: United States Dollar		TE2300729	Currency	CITI-579100KKDGKCFFKKF093	06/23/2023	01/25/2024	01/25/2024	Sale		1,432,154	0.78762500000000002			462					(5,984)		462			0003
Long: British Pounds Short: United States Dollar		TE2301020	Currency	CITI-579100KKDGKCFFKKF093	08/21/2023	01/25/2024	01/25/2024	Sale		2,485,733	0.78407499999999997			(10,406)					866		(10,406)			0003
Long: British Pounds Short: United States Dollar		TE2301424	Currency	CITI-579100KKDGKCFFKKF093	12/14/2023	01/25/2024	01/25/2024	Sale		171,407	0.78149000000000002			(1,280)					625		(1,280)			0003
Long: British Pounds Short: United States Dollar		TE2400062	Currency	SG-549300F35UEOBM01WJ55	01/18/2024	01/25/2024	01/25/2024	Sale		875,213	0.78837900000000005			1,121							1,121			0003
Long: British Pounds Short: United States Dollar		TE2400080	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	01/26/2024	01/26/2024	Sale		4,006,769	0.78863899999999998			13,091							13,091			0003
Long: British Pounds Short: United States Dollar		TE2400058	Currency	CITI-579100KKDGKCFFKKF093	01/12/2024	01/26/2024	01/26/2024	Sale		2,640,868	0.78463499999999997			(4,824)							(4,824)			0003
Long: British Pounds Short: United States Dollar		TE2400102	Currency	CITI-579100KKDGKCFFKKF093	01/24/2024	01/26/2024	01/26/2024	Sale		6,829,398	0.78400599999999998			(17,937)							(17,937)			0003
Long: British Pounds Short: United States Dollar		TE2400073	Currency	CITI-579100KKDGKCFFKKF093	01/22/2024	01/26/2024	01/26/2024	Sale		508,041	0.78621600000000003			94							94			0003
Long: British Pounds Short: United States Dollar		TE2400106	Currency	CITI-579100KKDGKCFFKKF093	01/29/2024	01/30/2024	01/30/2024	Sale		3,962,374	0.78895899999999997			(2,636)							(2,636)			0003
Long: British Pounds Short: United States Dollar		TE2301251	Currency	CITI-579100KKDGKCFFKKF093	10/25/2023	01/31/2024	01/31/2024	Sale		1,157,215	0.824264			57,466					(58,927)		57,466			0003
Long: British Pounds Short: United States Dollar		TE2300351	Currency	CITI-579100KKDGKCFFKKF093	03/30/2023	01/31/2024	01/31/2024	Sale		1,676,208	0.80515300000000001			42,445					(44,513)		42,445			0003
Long: British Pounds Short: United States Dollar		TE2301477	Currency	CITI-579100KKDGKCFFKKF093	12/21/2023	01/31/2024	01/31/2024	Sale		534,237	0.78801600000000005			1,869					(2,514)		1,869			0003
Long: British Pounds Short: United States Dollar		TE2300903	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	01/31/2024	01/31/2024	Sale		3,234,898	0.78343300000000005			(7,562)					3,680		(7,562)			0003
Long: British Pounds Short: United States Dollar		TE2100810	Currency	CITI-579100KKDGKCFFKKF093	08/11/2021	01/31/2024	01/31/2024	Sale		4,420,856	0.72079300000000002			(362,977)					358,095		(362,977)			0003

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Long: British Pounds Short: United States Dollar		TE2101090	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	01/31/2024	01/31/2024	Sale		4,324,907	0.744784			(222,969)					218,034		(222,969)			.0003
Long: British Pounds Short: United States Dollar		TE2200156	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	01/31/2024	01/31/2024	Sale		6,856	0.73752300000000004			(417)					409		(417)			.0003
Long: British Pounds Short: United States Dollar		TE2400112	Currency	SG-549300F35UEOBMO1WJ55	01/29/2024	01/31/2024	01/31/2024	Sale		11,425,581	0.78858099999999998			48,204							48,204			.0003
Long: British Pounds Short: United States Dollar		TE2400105	Currency	SG-549300F35UEOBMO1WJ55	01/24/2024	01/31/2024	01/31/2024	Sale		879,502	0.78453499999999998			(822)							(822)			.0003
Long: British Pounds Short: United States Dollar		TE2400118	Currency	CITI-579100KKDGKCFFKKF093	01/30/2024	01/31/2024	01/31/2024	Sale		4,019	0.78827000000000003			15							15			.0003
Long: British Pounds Short: United States Dollar		TE2301260	Currency	SG-549300F35UEOBMO1WJ55	10/30/2023	02/05/2024	02/05/2024	Sale		2,428,584	0.82401500000000005			77,006					(122,948)		77,006			.0003
Long: British Pounds Short: United States Dollar		TE2301091	Currency	SG-549300F35UEOBMO1WJ55	09/13/2023	02/05/2024	02/05/2024	Sale		7,791,514	0.80086400000000002			21,210					(164,464)		21,210			.0003
Long: British Pounds Short: United States Dollar		TE2301380	Currency	SG-549300F35UEOBMO1WJ55	11/30/2023	02/05/2024	02/05/2024	Sale		11,190,457	0.79217300000000002			(91,307)					(112,207)		(91,307)			.0003
Long: British Pounds Short: United States Dollar		TE2200877	Currency	CITI-579100KKDGKCFFKKF093	08/31/2022	02/07/2024	02/07/2024	Sale		1,820,540	0.85986399999999996			156,816					(175,394)		156,816			.0003
Long: British Pounds Short: United States Dollar		TE2100776	Currency	CITI-579100KKDGKCFFKKF093	07/27/2021	02/07/2024	02/07/2024	Sale		224,506	0.71956900000000001			(20,447)					18,530		(20,447)			.0003
Long: British Pounds Short: United States Dollar		TE2400122	Currency	CITI-579100KKDGKCFFKKF093	02/06/2024	02/07/2024	02/07/2024	Sale		53,678,257	0.79422099999999995			172,874							172,874			.0003
Long: British Pounds Short: United States Dollar		TE2400119	Currency	CIBC-549300TDJKVQJ41VN031	02/02/2024	02/08/2024	02/08/2024	Sale		1,759,213	0.79219399999999995			(2,463)							(2,463)			.0003
Long: British Pounds Short: United States Dollar		TE2400123	Currency	CITI-579100KKDGKCFFKKF093	02/06/2024	02/08/2024	02/08/2024	Sale		6,648,004	0.79421799999999998			7,656							7,656			.0003
Long: British Pounds Short: United States Dollar		TE2400132	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	02/12/2024	02/12/2024	Sale		9,474,750	0.791578			(13,125)							(13,125)			.0003
Long: British Pounds Short: United States Dollar		TE2300532	Currency	CITI-579100KKDGKCFFKKF093	05/10/2023	02/14/2024	02/14/2024	Sale		22,783,500	0.790045			(194,400)					(167,463)		(194,400)			.0003

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Long: British Pounds Short: United States Dollar		TE2400037	Currency	CITI-57910OKKDGKCFFKKF093	01/11/2024	02/14/2024	02/14/2024	Sale		10,172,160	0.78646000000000005			(132,560)								(132,560)			.0003
Long: British Pounds Short: United States Dollar		TE2100722	Currency	CITI-57910OKKDGKCFFKKF093	07/13/2021	02/14/2024	02/14/2024	Sale		6,348,119	0.71947099999999997			(616,401)							524,583	(616,401)			.0003
Long: British Pounds Short: United States Dollar		TE2400163	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2024	02/14/2024	02/14/2024	Sale		8,000,592	0.79497799999999996			(18,740)								(18,740)			.0003
Long: British Pounds Short: United States Dollar		TE2300604	Currency	CITI-57910OKKDGKCFFKKF093	05/30/2023	02/15/2024	02/15/2024	Sale		882,143	0.80584800000000001			12,597							(24,262)	12,597			.0003
Long: British Pounds Short: United States Dollar		TE2400131	Currency	CITI-57910OKKDGKCFFKKF093	02/09/2024	02/15/2024	02/15/2024	Sale		124,518	0.79126399999999997			(507)								(507)			.0003
Long: British Pounds Short: United States Dollar		TE2301459	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	02/15/2024	02/15/2024	Sale		64,522,485	0.78942199999999996			(412,577)							(423,202)	(412,577)			.0003
Long: British Pounds Short: United States Dollar		TE2200385	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2022	02/15/2024	02/15/2024	Sale		273,600	0.76236400000000004			(11,067)							7,645	(11,067)			.0003
Long: British Pounds Short: United States Dollar		TE2100685	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	02/15/2024	02/15/2024	Sale		206,529	0.72081899999999999			(19,154)							16,711	(19,154)			.0003
Long: British Pounds Short: United States Dollar		TE2101140	Currency	NTX-549300EV6ZOWOKZYI023	12/01/2021	02/15/2024	02/15/2024	Sale		1,873,678	0.75211700000000004			(99,956)							76,833	(99,956)			.0003
Long: British Pounds Short: United States Dollar		TE2300179	Currency	CITI-57910OKKDGKCFFKKF093	02/17/2023	02/15/2024	02/15/2024	Sale		2,673,935	0.82275699999999996			95,095							(131,194)	95,095			.0003
Long: British Pounds Short: United States Dollar		TE2300628	Currency	CITI-57910OKKDGKCFFKKF093	05/31/2023	02/15/2024	02/15/2024	Sale		1,814,743	0.80205300000000002			17,248							(41,131)	17,248			.0003
Long: British Pounds Short: United States Dollar		TE2400169	Currency	CITI-57910OKKDGKCFFKKF093	02/15/2024	02/16/2024	02/16/2024	Sale		3,757,303	0.794296			(1,125)								(1,125)			.0003
Long: British Pounds Short: United States Dollar		TE2201136	Currency	CITI-57910OKKDGKCFFKKF093	11/10/2022	02/20/2024	02/20/2024	Sale		2,571,207	0.84839200000000003			190,763							(210,252)	190,763			.0003
Long: British Pounds Short: United States Dollar		TE2301171	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	02/20/2024	02/20/2024	Sale		120,269	0.82165200000000005			4,851							(5,734)	4,851			.0003
Long: British Pounds Short: United States Dollar		TE2200652	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	02/20/2024	02/20/2024	Sale		2,783,160	0.807037			60,757							(80,824)	60,757			.0003
Long: British Pounds Short: United States Dollar		TE2400110	Currency	CITI-57910OKKDGKCFFKKF093	01/29/2024	02/20/2024	02/20/2024	Sale		173,156	0.78886100000000003			(205)								(205)			.0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2301482	Currency	CITI-57910OKKDGKCFFKKF093	12/21/2023	02/20/2024	02/20/2024	Sale		151,477	0.78769			(404)					(662)		(404)			.0003
Long: British Pounds Short: United States Dollar		TE2300211	Currency	CITI-57910OKKDGKCFFKKF093	03/02/2023	02/21/2024	02/21/2024	Sale		3,099,686	0.83002699999999996			145,545					(180,893)		145,545			.0003
Long: British Pounds Short: United States Dollar		TE2301119	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2023	02/21/2024	02/21/2024	Sale		4,306,111	0.806871			76,421					(124,158)		76,421			.0003
Long: British Pounds Short: United States Dollar		TE2400103	Currency	CITI-57910OKKDGKCFFKKF093	01/24/2024	02/21/2024	02/21/2024	Sale		1,055,633	0.78388800000000003			(11,868)							(11,868)			.0003
Long: British Pounds Short: United States Dollar		TE2300845	Currency	CITI-57910OKKDGKCFFKKF093	07/20/2023	02/21/2024	02/21/2024	Sale		3,284,506	0.77834300000000001			(59,898)					24,774		(59,898)			.0003
Long: British Pounds Short: United States Dollar		TE2200293	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	02/21/2024	02/21/2024	Sale		152,910	0.75414899999999996			(7,455)					5,871		(7,455)			.0003
Long: British Pounds Short: United States Dollar		TE2400176	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	02/21/2024	02/21/2024	Sale		6,137,208	0.79352			5,567							5,567			.0003
Long: British Pounds Short: United States Dollar		TE2100124	Currency	NTX-549300EV6ZOWOKZYI023	02/12/2021	02/22/2024	02/22/2024	Sale		103,706,496	0.71695399999999998			(9,854,716)					8,899,707		(9,854,716)			.0003
Long: British Pounds Short: United States Dollar		TE2400003	Currency	SG-549300F35UEOBMO1WJ55	01/04/2024	02/22/2024	02/22/2024	Sale		6,798,702	0.78814600000000001			(35,097)							(35,097)			.0003
Long: British Pounds Short: United States Dollar		TE2400199	Currency	CITI-57910OKKDGKCFFKKF093	02/21/2024	02/23/2024	02/23/2024	Sale		5,687,912	0.79151499999999997			20,034							20,034			.0003
Long: British Pounds Short: United States Dollar		TE2400082	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	02/23/2024	02/23/2024	Sale		138,751	0.78851000000000004			(40)							(40)			.0003
Long: British Pounds Short: United States Dollar		TE1900291	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	02/26/2024	02/26/2024	Sale		1,523,846	0.75784300000000004			(58,995)					51,298		(58,995)			.0003
Long: British Pounds Short: United States Dollar		TE2400190	Currency	CITI-57910OKKDGKCFFKKF093	02/20/2024	02/26/2024	02/26/2024	Sale		14,381,875	0.79162200000000005			59,438							59,438			.0003
Long: British Pounds Short: United States Dollar		TE2301354	Currency	SG-549300F35UEOBMO1WJ55	11/21/2023	02/26/2024	02/26/2024	Sale		2,058,847	0.79712400000000005			22,878					(33,816)		22,878			.0003
Long: British Pounds Short: United States Dollar		TE2301434	Currency	SG-549300F35UEOBMO1WJ55	12/18/2023	02/26/2024	02/26/2024	Sale		828,100	0.79096699999999998			2,735					(7,100)		2,735			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2400063	Currency	SG-549300F35UE0BM01WJ55	01/18/2024	02/26/2024	02/26/2024	Sale		1,679,527	0.78822400000000004			(298)							(298)			0003
Long: British Pounds Short: United States Dollar		TE2000323	Currency	CIBC-549300TDJKVQJ41VN031	04/22/2020	02/26/2024	02/26/2024	Sale		1,346,494	0.80963499999999999			36,330					(43,596)		36,330			0003
Long: British Pounds Short: United States Dollar		TE2301153	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	02/27/2024	02/27/2024	Sale		259,754	0.82000799999999996			10,405					(11,847)		10,405			0003
Long: British Pounds Short: United States Dollar		TE2400100	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	02/27/2024	02/27/2024	Sale		222,230	0.78842900000000005			1							1			0003
Long: British Pounds Short: United States Dollar		TE2400101	Currency	CITI-579100KKDGKCFFKKF093	01/23/2024	02/27/2024	02/27/2024	Sale		792,206	0.78842900000000005			3							3			0003
Long: British Pounds Short: United States Dollar		TE2300730	Currency	CITI-579100KKDGKCFFKKF093	06/23/2023	02/27/2024	02/27/2024	Sale		1,126,561	0.78823900000000002			(266)					(5,745)		(266)			0003
Long: British Pounds Short: United States Dollar		TE2301021	Currency	CITI-579100KKDGKCFFKKF093	08/21/2023	02/27/2024	02/27/2024	Sale		818,449	0.78441000000000005			(4,169)					(178)		(4,169)			0003
Long: British Pounds Short: United States Dollar		TE2000111	Currency	CIBC-549300TDJKVQJ41VN031	01/30/2020	02/28/2024	02/28/2024	Sale		12,729,458	0.74133400000000005			(788,631)					696,388		(788,631)			0003
Long: British Pounds Short: United States Dollar		TE2400206	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	02/28/2024	02/28/2024	Sale		559,004	0.78845699999999996			(1,300)							(1,300)			0003
Long: British Pounds Short: United States Dollar		TE2300352	Currency	CITI-579100KKDGKCFFKKF093	03/30/2023	02/29/2024	02/29/2024	Sale		1,345,808	0.80528299999999997			25,089					(36,122)		25,089			0003
Long: British Pounds Short: United States Dollar		TE2300904	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	02/29/2024	02/29/2024	Sale		3,552,966	0.78361899999999995			(31,127)					2,784		(31,127)			0003
Long: British Pounds Short: United States Dollar		TE2100811	Currency	CITI-579100KKDGKCFFKKF093	08/11/2021	02/29/2024	02/29/2024	Sale		4,842,362	0.720661			(428,064)					392,539		(428,064)			0003
Long: British Pounds Short: United States Dollar		TE2101091	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	02/29/2024	02/29/2024	Sale		4,052,322	0.74467700000000003			(235,119)					204,399		(235,119)			0003
Long: British Pounds Short: United States Dollar		TE2200157	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	02/29/2024	02/29/2024	Sale		9,650	0.737452			(648)					576		(648)			0003
Long: British Pounds Short: United States Dollar		TE2400228	Currency	CITI-579100KKDGKCFFKKF093	02/28/2024	02/29/2024	02/29/2024	Sale		4,866	0.79101500000000002			3							3			0003
Long: British Pounds Short: United States Dollar		TE2301259	Currency	SG-549300F35UE0BM01WJ55	10/30/2023	03/05/2024	03/05/2024	Sale		2,429,065	0.82385200000000003			118,951					(122,762)		118,951			0003

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Long: British Pounds Short: United States Dollar		TE2301092	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	03/05/2024	03/05/2024	Sale		5,371,672	0.80086599999999997			105,838					(114,031)		105,838			.0003
Long: British Pounds Short: United States Dollar		TE2201107	Currency	CITI-579100KKDGKCFFKKF093	11/07/2022	03/07/2024	03/07/2024	Sale		935,795	0.86340899999999998			97,563					(94,504)		97,563			.0003
Long: British Pounds Short: United States Dollar		TE2100616	Currency	CITI-579100KKDGKCFFKKF093	06/30/2021	03/07/2024	03/07/2024	Sale		2,046,372	0.72211599999999998			(156,446)					162,040		(156,446)			.0003
Long: British Pounds Short: United States Dollar		TE2400263	Currency	CIBC-549300TDJKVQJ41VN031	02/29/2024	03/07/2024	03/07/2024	Sale		1,466,571	0.79275700000000004			20,380							20,380			.0003
Long: British Pounds Short: United States Dollar		TE2400193	Currency	CIBC-549300TDJKVQJ41VN031	02/20/2024	03/08/2024	03/08/2024	Sale		790,705	0.79213			16,116							16,116			.0003
Long: British Pounds Short: United States Dollar		TE2400121	Currency	CIBC-549300TDJKVQJ41VN031	02/02/2024	03/08/2024	03/08/2024	Sale		163,485	0.79203500000000004			3,312							3,312			.0003
Long: British Pounds Short: United States Dollar		TE2400209	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	03/08/2024	03/08/2024	Sale		1,420,571	0.78841499999999998			22,157							22,157			.0003
Long: British Pounds Short: United States Dollar		TE2400268	Currency	CITI-579100KKDGKCFFKKF093	03/07/2024	03/08/2024	03/08/2024	Sale		5,750,579	0.78089600000000003			33,994							33,994			.0003
Long: British Pounds Short: United States Dollar		TE2400271	Currency	CITI-579100KKDGKCFFKKF093	03/07/2024	03/08/2024	03/08/2024	Sale		8,237,915	0.78175099999999997			57,771							57,771			.0003
Long: British Pounds Short: United States Dollar		TE2301409	Currency	CITI-579100KKDGKCFFKKF093	12/13/2023	03/14/2024	03/14/2024	Sale		17,833,327	0.79656499999999997			276,437					(281,389)		276,437			.0003
Long: British Pounds Short: United States Dollar		TE2400164	Currency	CITI-579100KKDGKCFFKKF093	02/13/2024	03/14/2024	03/14/2024	Sale		9,352,500	0.79482399999999997			124,215							124,215			.0003
Long: British Pounds Short: United States Dollar		TE2400284	Currency	CITI-579100KKDGKCFFKKF093	03/13/2024	03/14/2024	03/14/2024	Sale		4,529,121	0.78168099999999996			(15,732)							(15,732)			.0003
Long: British Pounds Short: United States Dollar		TE2300020	Currency	CITI-579100KKDGKCFFKKF093	01/10/2023	03/15/2024	03/15/2024	Sale		946,668	0.81647800000000004			38,011					(38,979)		38,011			.0003
Long: British Pounds Short: United States Dollar		TE2300143	Currency	CITI-579100KKDGKCFFKKF093	02/13/2023	03/15/2024	03/15/2024	Sale		19,132,198	0.81597699999999995			755,984					(775,552)		755,984			.0003
Long: British Pounds Short: United States Dollar		TE2300338	Currency	CITI-579100KKDGKCFFKKF093	03/30/2023	03/15/2024	03/15/2024	Sale		2,360,818	0.80632199999999998			64,246					(66,632)		64,246			.0003

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Long: British Pounds Short: United States Dollar		TE2300368	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2023	03/15/2024	03/15/2024	Sale		17,197,589	0.79507099999999997			221,507					(238,647)		221,507			.0003
Long: British Pounds Short: United States Dollar		TE2200386	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2022	03/15/2024	03/15/2024	Sale		256,507	0.76205000000000001			(7,487)					7,242		(7,487)			.0003
Long: British Pounds Short: United States Dollar		TE2100686	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	03/15/2024	03/15/2024	Sale		191,726	0.72063200000000005			(15,712)					15,539		(15,712)			.0003
Long: British Pounds Short: United States Dollar		TE2101141	Currency	NTX-549300EV6ZOWOKZYI023	12/01/2021	03/15/2024	03/15/2024	Sale		3,926,997	0.75196499999999999			(165,071)					161,369		(165,071)			.0003
Long: British Pounds Short: United States Dollar		TE2400133	Currency	CITI-57910OKKDGKCFFKKF093	02/09/2024	03/15/2024	03/15/2024	Sale		2,512,421	0.79143200000000002			20,713							20,713			.0003
Long: British Pounds Short: United States Dollar		TE2300516	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2023	03/15/2024	03/15/2024	Sale		3,808,913	0.78963399999999995			22,681					(26,451)		22,681			.0003
Long: British Pounds Short: United States Dollar		TE2400287	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	03/15/2024	03/15/2024	Sale		24,665,682	0.78408100000000003			(27,617)							(27,617)			.0003
Long: British Pounds Short: United States Dollar		TE2201137	Currency	CITI-57910OKKDGKCFFKKF093	11/10/2022	03/19/2024	03/19/2024	Sale		2,639,848	0.84828400000000004			206,691					(215,812)		206,691			.0003
Long: British Pounds Short: United States Dollar		TE2300286	Currency	CITI-57910OKKDGKCFFKKF093	03/16/2023	03/19/2024	03/19/2024	Sale		1,730,268	0.82457199999999997			83,321					(89,132)		83,321			.0003
Long: British Pounds Short: United States Dollar		TE2200653	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	03/19/2024	03/19/2024	Sale		1,475,881	0.80671800000000005			37,576					(42,425)		37,576			.0003
Long: British Pounds Short: United States Dollar		TE2400227	Currency	CITI-57910OKKDGKCFFKKF093	02/27/2024	03/19/2024	03/19/2024	Sale		157,718	0.78862100000000002			387							387			.0003
Long: British Pounds Short: United States Dollar		TE2400024	Currency	CITI-57910OKKDGKCFFKKF093	01/08/2024	03/19/2024	03/19/2024	Sale		1,716,697	0.78332500000000005			(7,342)							(7,342)			.0003
Long: British Pounds Short: United States Dollar		TE2300212	Currency	CITI-57910OKKDGKCFFKKF093	03/02/2023	03/21/2024	03/21/2024	Sale		2,953,116	0.82951799999999998			149,993					(170,773)		149,993			.0003
Long: British Pounds Short: United States Dollar		TE2400203	Currency	CITI-57910OKKDGKCFFKKF093	02/22/2024	03/21/2024	03/21/2024	Sale		6,326,662	0.79058899999999999			9,353							9,353			.0003
Long: British Pounds Short: United States Dollar		TE2200294	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	03/21/2024	03/21/2024	Sale		2,499,189	0.75386600000000004			(112,565)					96,582		(112,565)			.0003
Long: British Pounds Short: United States Dollar		TE2300839	Currency	NTX-549300EV6ZOWOKZYI023	07/19/2023	03/22/2024	03/22/2024	Sale		3,628,504	0.77592799999999995			(80,325)					38,127		(80,325)			.0003

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Long: British Pounds Short: United States Dollar		TE2400004	Currency	SG-549300F35UE0BM01WJ55	01/04/2024	03/22/2024	03/22/2024	Sale		9,313,246	0.78800000000000003			(64,479)								(64,479)			.0003
Long: British Pounds Short: United States Dollar		TE2400327	Currency	CITI-579100KKDGKCFFKKF093	03/20/2024	03/22/2024	03/22/2024	Sale		804,210	0.78634899999999996			(7,241)								(7,241)			.0003
Long: British Pounds Short: United States Dollar		TE2400317	Currency	CITI-579100KKDGKCFFKKF093	03/18/2024	03/22/2024	03/22/2024	Sale		6,237,327	0.78559900000000005			(62,054)								(62,054)			.0003
Long: British Pounds Short: United States Dollar		TE2301154	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	03/26/2024	03/26/2024	Sale		108,698	0.81988700000000003			3,847					(4,953)			3,847			.0003
Long: British Pounds Short: United States Dollar		TE2400210	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	03/26/2024	03/26/2024	Sale		35,790,628	0.78832800000000003			(159,639)								(159,639)			.0003
Long: British Pounds Short: United States Dollar		TE2301022	Currency	CITI-579100KKDGKCFFKKF093	08/21/2023	03/26/2024	03/26/2024	Sale		577,277	0.78471800000000003			(5,206)					(414)			(5,206)			.0003
Long: British Pounds Short: United States Dollar		TE2000924	Currency	CIBC-549300TDJKVQJ41VN031	12/23/2020	03/26/2024	03/26/2024	Sale		490,987	0.73480800000000002			(35,375)					30,898			(35,375)			.0003
Long: British Pounds Short: United States Dollar		TE2100428	Currency	CIBC-549300TDJKVQJ41VN031	05/25/2021	03/26/2024	03/26/2024	Sale		2,153,039	0.70496999999999999			(236,250)					217,418			(236,250)			.0003
Long: British Pounds Short: United States Dollar		TE2000325	Currency	CIBC-549300TDJKVQJ41VN031	04/22/2020	03/26/2024	03/26/2024	Sale		11,251,278	0.80942000000000003			249,514					(362,508)			249,514			.0003
Long: British Pounds Short: United States Dollar		TE2000755	Currency	CIBC-549300TDJKVQJ41VN031	10/27/2020	03/26/2024	03/26/2024	Sale		16,853,110	0.75844900000000004			(711,075)					552,481			(711,075)			.0003
Long: British Pounds Short: United States Dollar		TE2000838	Currency	CIBC-549300TDJKVQJ41VN031	11/25/2020	03/26/2024	03/26/2024	Sale		3,481,680	0.74357700000000004			(212,290)					180,168			(212,290)			.0003
Long: British Pounds Short: United States Dollar		TE2400345	Currency	CITI-579100KKDGKCFFKKF093	03/25/2024	03/28/2024	03/28/2024	Sale		34,819	0.79113599999999995			(21)								(21)			.0003
Long: British Pounds Short: United States Dollar		TE2400346	Currency	CITI-579100KKDGKCFFKKF093	03/25/2024	03/28/2024	03/28/2024	Sale		3,800,688	0.79113599999999995			(2,272)								(2,272)			.0003
Long: British Pounds Short: United States Dollar		TE2100812	Currency	CITI-579100KKDGKCFFKKF093	08/11/2021	03/28/2024	03/28/2024	Sale		2,492,314	0.72050800000000004			(223,856)					202,276			(223,856)			.0003
Long: British Pounds Short: United States Dollar		TE2400355	Currency	CITI-579100KKDGKCFFKKF093	03/27/2024	03/28/2024	03/28/2024	Sale		31,471	0.79283300000000001			49								49			.0003

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Long: British Pounds Short: United States Dollar		TE2300353	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2023	04/02/2024	04/02/2024	Sale		7,237,661	0.80505599999999999			85,070					(193,043)		85,070			.0003
Long: British Pounds Short: United States Dollar		TE2400266	Currency	CITI-57910OKKDGKCFFKKF093	03/05/2024	04/02/2024	04/02/2024	Sale		483,312	0.78584600000000004			(5,987)							(5,987)			.0003
Long: British Pounds Short: United States Dollar		TE2300905	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	04/02/2024	04/02/2024	Sale		3,632,198	0.78382200000000002			(54,235)					1,479		(54,235)			.0003
Long: British Pounds Short: United States Dollar		TE2101092	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	04/02/2024	04/02/2024	Sale		4,580,694	0.74455499999999997			(294,449)					231,249		(294,449)			.0003
Long: British Pounds Short: United States Dollar		TE2400363	Currency	CIBC-549300TDJKVQJ41VN031	04/02/2024	04/04/2024	04/04/2024	Sale		1,521,530	0.79573499999999997			12,289							12,289			.0003
Long: British Pounds Short: United States Dollar		TE2301093	Currency	SG-549300F35UEOBMO1WJ55	09/13/2023	04/05/2024	04/05/2024	Sale		6,050,536	0.80084599999999995			61,398					(128,917)		61,398			.0003
Long: British Pounds Short: United States Dollar		TE2200965	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2022	04/08/2024	04/08/2024	Sale		802,423	0.93624200000000002			147,698					(155,652)		147,698			.0003
Long: British Pounds Short: United States Dollar		TE2400367	Currency	CITI-57910OKKDGKCFFKKF093	04/03/2024	04/08/2024	04/08/2024	Sale		5,027,918	0.79106299999999996			2,299							2,299			.0003
Long: British Pounds Short: United States Dollar		TE2100617	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	04/08/2024	04/08/2024	Sale		2,907,906	0.72183399999999998			(253,268)					231,044		(253,268)			.0003
Long: British Pounds Short: United States Dollar		TE2400338	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2024	04/08/2024	04/08/2024	Sale		3,061,937	0.79102499999999998			1,252							1,252			.0003
Long: British Pounds Short: United States Dollar		TE2301331	Currency	CITI-57910OKKDGKCFFKKF093	11/13/2023	04/12/2024	04/12/2024	Sale		10,338,564	0.81345800000000001			119,674					(386,628)		119,674			.0003
Long: British Pounds Short: United States Dollar		TE2400375	Currency	CITI-57910OKKDGKCFFKKF093	04/08/2024	04/12/2024	04/12/2024	Sale		1,265,617	0.79012800000000005			(22,067)							(22,067)			.0003
Long: British Pounds Short: United States Dollar		TE2201053	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2022	04/15/2024	04/15/2024	Sale		245,651	0.89059100000000002			26,734					(33,351)		26,734			.0003
Long: British Pounds Short: United States Dollar		TE2400083	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	04/15/2024	04/15/2024	Sale		4,948,164	0.78829700000000003			(91,696)							(91,696)			.0003
Long: British Pounds Short: United States Dollar		TE2200387	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2022	04/15/2024	04/15/2024	Sale		266,758	0.76171599999999995			(13,771)					7,626		(13,771)			.0003
Long: British Pounds Short: United States Dollar		TE2100687	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	04/15/2024	04/15/2024	Sale		209,500	0.72038800000000003			(21,595)					17,031		(21,595)			.0003

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Long: British Pounds Short: United States Dollar		TE2301406	Currency	NTX-549300EV6ZOWOKZYI023	12/11/2023	04/15/2024	04/15/2024	Sale		18,888,197	0.79590000000000 5			(171,227)						(283,466)		(171,227)			.0003
Long: British Pounds Short: United States Dollar		TE2300378	Currency	NTX-549300EV6ZOWOKZYI023	04/13/2023	04/15/2024	04/15/2024	Sale		37,731,055	0.79587699999999 995			(343,114)						(565,154)		(343,114)			.0003
Long: British Pounds Short: United States Dollar		TE2300971	Currency	NTX-549300EV6ZOWOKZYI023	08/14/2023	04/15/2024	04/15/2024	Sale		254,698	0.78864400000000 001			(4,610)						(1,466)		(4,610)			.0003
Long: British Pounds Short: United States Dollar		TE2400288	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	04/15/2024	04/15/2024	Sale		2,888,001	0.78393100000000 004			(69,217)								(69,217)			.0003
Long: British Pounds Short: United States Dollar		TE2400378	Currency	CITI-57910OKKDGKCFFKKF093	04/11/2024	04/15/2024	04/15/2024	Sale		684,504	0.79827599999999 999			(4,180)								(4,180)			.0003
Long: British Pounds Short: United States Dollar		TE2400134	Currency	CITI-57910OKKDGKCFFKKF093	02/09/2024	04/15/2024	04/15/2024	Sale		2,512,886	0.79128500000000 002			(37,217)								(37,217)			.0003
Long: British Pounds Short: United States Dollar		TE2400395	Currency	CITI-57910OKKDGKCFFKKF093	04/12/2024	04/15/2024	04/15/2024	Sale		5,157,195	0.80315199999999 998			(183)								(183)			.0003
Long: British Pounds Short: United States Dollar		TE2201138	Currency	CITI-57910OKKDGKCFFKKF093	11/10/2022	04/18/2024	04/18/2024	Sale		2,292,225	0.848248			127,648						(187,437)		127,648			.0003
Long: British Pounds Short: United States Dollar		TE2300135	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2023	04/18/2024	04/18/2024	Sale		2,703,292	0.81566099999999 997			40,902						(108,704)		40,902			.0003
Long: British Pounds Short: United States Dollar		TE2200654	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	04/18/2024	04/18/2024	Sale		1,460,554	0.80651700000000 004			5,478						(41,699)		5,478			.0003
Long: British Pounds Short: United States Dollar		TE2400312	Currency	CITI-57910OKKDGKCFFKKF093	03/18/2024	04/18/2024	04/18/2024	Sale		3,095,874	0.78498500000000 004			(71,351)								(71,351)			.0003
Long: British Pounds Short: United States Dollar		TE2400400	Currency	CITI-57910OKKDGKCFFKKF093	04/15/2024	04/18/2024	04/18/2024	Sale		45,047,106	0.80288599999999 999			(34,631)								(34,631)			.0003
Long: British Pounds Short: United States Dollar		TE2400064	Currency	SG-549300F35UEOBMO1WJ55	01/18/2024	04/18/2024	04/18/2024	Sale		477,793	0.788026			(9,203)								(9,203)			.0003
Long: British Pounds Short: United States Dollar		TE2400318	Currency	CITI-57910OKKDGKCFFKKF093	03/18/2024	04/19/2024	04/19/2024	Sale		5,700,738	0.78547199999999 995			(133,303)								(133,303)			.0003
Long: British Pounds Short: United States Dollar		TE2400196	Currency	SG-549300F35UEOBMO1WJ55	02/21/2024	04/22/2024	04/22/2024	Sale		8,373,892	0.79222999999999 999			(193,117)								(193,117)			.0003

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Long: British Pounds Short: United States Dollar		TE2400321	Currency	SG-549300F35UEOBM01WJ55	03/18/2024	04/22/2024	04/22/2024	Sale		3,713,964	0.78576199999999996			(115,273)							(115,273)			.0003
Long: British Pounds Short: United States Dollar		TE2101011	Currency	CIBC-549300TDJKVQJ41VN031	10/25/2021	04/24/2024	04/24/2024	Sale		703,301	0.72942200000000001			(65,459)					49,065		(65,459)			.0003
Long: British Pounds Short: United States Dollar		TE2400410	Currency	CITI-579100KKDGKCFFKKF093	04/18/2024	04/24/2024	04/24/2024	Sale		836,007	0.80404299999999995			(245)							(245)			.0003
Long: British Pounds Short: United States Dollar		TE2400329	Currency	CITI-579100KKDGKCFFKKF093	03/20/2024	04/26/2024	04/26/2024	Sale		749,118	0.78620599999999996			(15,184)							(15,184)			.0003
Long: British Pounds Short: United States Dollar		TE2400075	Currency	CITI-579100KKDGKCFFKKF093	01/22/2024	04/26/2024	04/26/2024	Sale		630,982	0.785829			(13,086)							(13,086)			.0003
Long: British Pounds Short: United States Dollar		TE2400413	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	04/26/2024	04/26/2024	Sale		3,540,540	0.81115400000000004			38,305							38,305			.0003
Long: British Pounds Short: United States Dollar		TE2400423	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	04/26/2024	04/26/2024	Sale		425,432	0.80938100000000002			3,663							3,663			.0003
Long: British Pounds Short: United States Dollar		TE2301366	Currency	CITI-579100KKDGKCFFKKF093	11/27/2023	04/26/2024	04/26/2024	Sale		760,291	0.79192899999999999			(9,989)					(7,568)		(9,989)			.0003
Long: British Pounds Short: United States Dollar		TE2301023	Currency	CITI-579100KKDGKCFFKKF093	08/21/2023	04/26/2024	04/26/2024	Sale		1,644,441	0.78506900000000002			(35,661)					(1,983)		(35,661)			.0003
Long: British Pounds Short: United States Dollar		TE2400424	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	04/29/2024	04/29/2024	Sale		4,718,215	0.80936900000000001			73,779							73,779			.0003
Long: British Pounds Short: United States Dollar		TE2101093	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	04/30/2024	04/30/2024	Sale		4,249,412	0.74445099999999997			(288,260)					214,981		(288,260)			.0003
Long: British Pounds Short: United States Dollar		TE2300354	Currency	CITI-579100KKDGKCFFKKF093	03/30/2023	04/30/2024	04/30/2024	Sale		93,735,768	0.80484500000000003			729,909					(2,477,465)		729,909			.0003
Long: British Pounds Short: United States Dollar		TE2400349	Currency	CITI-579100KKDGKCFFKKF093	03/25/2024	04/30/2024	04/30/2024	Sale		395,008	0.79098800000000002			(3,778)							(3,778)			.0003
Long: British Pounds Short: United States Dollar		TE2301478	Currency	CITI-579100KKDGKCFFKKF093	12/21/2023	04/30/2024	04/30/2024	Sale		160,844	0.78772699999999996			(2,195)					(740)		(2,195)			.0003
Long: British Pounds Short: United States Dollar		TE2301045	Currency	CITI-579100KKDGKCFFKKF093	08/30/2023	04/30/2024	04/30/2024	Sale		25,762,713	0.78594699999999995			(409,012)					(60,015)		(409,012)			.0003
Long: British Pounds Short: United States Dollar		TE2300906	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	04/30/2024	04/30/2024	Sale		3,578,677	0.78408100000000003			(65,180)					182		(65,180)			.0003

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Long: British Pounds Short: United States Dollar		TE2400458	Currency	CITI-57910OKKDGKCFFKKF093	04/29/2024	04/30/2024	04/30/2024	Sale		6,267,968	0.79802099999999998			(4,752)								(4,752)			.0003
Long: British Pounds Short: United States Dollar		TE2400461	Currency	CITI-57910OKKDGKCFFKKF093	04/29/2024	04/30/2024	04/30/2024	Sale		4,433	0.79789399999999999			(4)								(4)			.0003
Long: British Pounds Short: United States Dollar		TE2200159	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	04/30/2024	04/30/2024	Sale		15,104	0.73722399999999999			(1,161)					903			(1,161)			.0003
Long: British Pounds Short: United States Dollar		TE2400467	Currency	CITI-57910OKKDGKCFFKKF093	04/30/2024	05/01/2024	05/01/2024	Sale		8,679,790	0.79840599999999995			(22,141)								(22,141)			.0003
Long: British Pounds Short: United States Dollar		TE2200966	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2022	05/07/2024	05/07/2024	Sale		891,157	0.93879100000000004			158,998					(175,740)			158,998			.0003
Long: British Pounds Short: United States Dollar		TE2100618	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	05/07/2024	05/07/2024	Sale		56,163	0.72158900000000004			(5,292)					4,481			(5,292)			.0003
Long: British Pounds Short: United States Dollar		TE2301094	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	05/07/2024	05/07/2024	Sale		2,864,328	0.80091900000000005			15,336					(61,245)			15,336			.0003
Long: British Pounds Short: United States Dollar		TE2400365	Currency	CIBC-549300TDJKVQJ41VN031	04/02/2024	05/07/2024	05/07/2024	Sale		826,033	0.79557			(1,124)								(1,124)			.0003
Long: British Pounds Short: United States Dollar		TE2400369	Currency	CITI-57910OKKDGKCFFKKF093	04/03/2024	05/08/2024	05/08/2024	Sale		2,132,208	0.79093100000000005			(25,268)								(25,268)			.0003
Long: British Pounds Short: United States Dollar		TE2400500	Currency	CIBC-549300TDJKVQJ41VN031	05/06/2024	05/09/2024	05/09/2024	Sale		1,533,003	0.79484200000000005			(8,362)								(8,362)			.0003
Long: British Pounds Short: United States Dollar		TE2400503	Currency	CITI-57910OKKDGKCFFKKF093	05/07/2024	05/13/2024	05/13/2024	Sale		4,046,095	0.79991500000000004			19,797								19,797			.0003
Long: British Pounds Short: United States Dollar		TE2301332	Currency	CITI-57910OKKDGKCFFKKF093	11/13/2023	05/14/2024	05/14/2024	Sale		13,421,239	0.81323999999999996			319,254					(497,264)			319,254			.0003
Long: British Pounds Short: United States Dollar		TE2400393	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	04/12/2024	05/15/2024	05/15/2024	Sale		299,238	0.80280499999999999			4,617								4,617			.0003
Long: British Pounds Short: United States Dollar		TE2400289	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	05/15/2024	05/15/2024	Sale		3,893,842	0.78379399999999999			(33,556)								(33,556)			.0003
Long: British Pounds Short: United States Dollar		TE2400135	Currency	CITI-57910OKKDGKCFFKKF093	02/09/2024	05/15/2024	05/15/2024	Sale		2,513,199	0.79118699999999997			1,841								1,841			.0003

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Long: British Pounds Short: United States Dollar		TE2400532	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	05/15/2024	05/15/2024	Sale		6,646,940	0.79441099999999998			31,980							31,980			.0003
Long: British Pounds Short: United States Dollar		TE2201054	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2022	05/15/2024	05/15/2024	Sale		242,120	0.89105900000000005			30,763							30,763			.0003
Long: British Pounds Short: United States Dollar		TE2200388	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2022	05/15/2024	05/15/2024	Sale		962,776	0.76133300000000004			(35,649)					28,061		(35,649)			.0003
Long: British Pounds Short: United States Dollar		TE2100688	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	05/15/2024	05/15/2024	Sale		217,506	0.72016500000000006			(19,380)					17,758		(19,380)			.0003
Long: British Pounds Short: United States Dollar		TE2400527	Currency	NTX-549300EV6ZOWOKZYI023	05/14/2024	05/15/2024	05/15/2024	Sale		184,022	0.79491699999999998			1,003							1,003			.0003
Long: British Pounds Short: United States Dollar		TE2301407	Currency	NTX-549300EV6ZOWOKZYI023	12/11/2023	05/15/2024	05/15/2024	Sale		36,164,985	0.79583000000000004			238,884					(536,819)		238,884			.0003
Long: British Pounds Short: United States Dollar		TE2400283	Currency	NTX-549300EV6ZOWOKZYI023	03/12/2024	05/15/2024	05/15/2024	Sale		352,964	0.781555			(4,041)							(4,041)			.0003
Long: British Pounds Short: United States Dollar		TE2400035	Currency	NAT-213800509XJIJN4JPN90	01/10/2024	05/15/2024	05/15/2024	Sale		1,309,447	0.78571000000000002			(8,112)							(8,112)			.0003
Long: British Pounds Short: United States Dollar		TE2301217	Currency	CITI-57910OKKDGKCFFKKF093	10/16/2023	05/20/2024	05/20/2024	Sale		946,646	0.81875299999999995			38,350					(41,694)		38,350			.0003
Long: British Pounds Short: United States Dollar		TE2200655	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	05/20/2024	05/20/2024	Sale		1,931,383	0.80618500000000004			47,397					(54,114)		47,397			.0003
Long: British Pounds Short: United States Dollar		TE2301340	Currency	CITI-57910OKKDGKCFFKKF093	11/16/2023	05/20/2024	05/20/2024	Sale		2,203,570	0.80245200000000005			43,623					(51,252)		43,623			.0003
Long: British Pounds Short: United States Dollar		TE2400171	Currency	CITI-57910OKKDGKCFFKKF093	02/15/2024	05/20/2024	05/20/2024	Sale		2,083,700	0.79389500000000002			18,589							18,589			.0003
Long: British Pounds Short: United States Dollar		TE2400546	Currency	CITI-57910OKKDGKCFFKKF093	05/17/2024	05/21/2024	05/21/2024	Sale		1,631,397	0.78734000000000004			2,762							2,762			.0003
Long: British Pounds Short: United States Dollar		TE2400197	Currency	SG-549300F35UEOBMO1WJ55	02/21/2024	05/22/2024	05/22/2024	Sale		4,682,955	0.79211699999999996			37,317							37,317			.0003
Long: British Pounds Short: United States Dollar		TE1900288	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	05/24/2024	05/24/2024	Sale		40,534,873	0.75622999999999996			(1,486,673)					1,447,302		(1,486,673)			.0003
Long: British Pounds Short: United States Dollar		TE2400567	Currency	CITI-57910OKKDGKCFFKKF093	05/22/2024	05/24/2024	05/24/2024	Sale		4,452,082	0.78536099999999998			1,923							1,923			.0003

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Long: British Pounds Short: United States Dollar		TE2400427	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	05/28/2024	05/28/2024	Sale		510,612	0.80923199999999995			17,359								17,359			.0003
Long: British Pounds Short: United States Dollar		TE2400547	Currency	CITI-57910OKKDGKCFFKKF093	05/17/2024	05/28/2024	05/28/2024	Sale		653,462	0.78731499999999999			3,915								3,915			.0003
Long: British Pounds Short: United States Dollar		TE2400570	Currency	CITI-57910OKKDGKCFFKKF093	05/22/2024	05/31/2024	05/31/2024	Sale		9,999,202	0.78662900000000002			15,362								15,362			.0003
Long: British Pounds Short: United States Dollar		TE2400573	Currency	CITI-57910OKKDGKCFFKKF093	05/29/2024	05/31/2024	05/31/2024	Sale		175,672	0.78647299999999998			235								235			.0003
Long: British Pounds Short: United States Dollar		TE2400575	Currency	CITI-57910OKKDGKCFFKKF093	05/30/2024	05/31/2024	05/31/2024	Sale		515,483	0.78617000000000004			491								491			.0003
Long: British Pounds Short: United States Dollar		TE2400591	Currency	CITI-57910OKKDGKCFFKKF093	05/30/2024	05/31/2024	05/31/2024	Sale		2,623	0.78517400000000004			(1)								(1)			.0003
Long: British Pounds Short: United States Dollar		TE2301252	Currency	CITI-57910OKKDGKCFFKKF093	10/25/2023	05/31/2024	05/31/2024	Sale		30,357,125	0.82352999999999998			1,472,875							(1,519,925)	1,472,875			.0003
Long: British Pounds Short: United States Dollar		TE2301176	Currency	CITI-57910OKKDGKCFFKKF093	09/28/2023	05/31/2024	05/31/2024	Sale		4,967,696	0.81852599999999998			209,376							(217,029)	209,376			.0003
Long: British Pounds Short: United States Dollar		TE2301479	Currency	CITI-57910OKKDGKCFFKKF093	12/21/2023	05/31/2024	05/31/2024	Sale		293,541	0.78773700000000002			865							(1,300)	865			.0003
Long: British Pounds Short: United States Dollar		TE2301046	Currency	CITI-57910OKKDGKCFFKKF093	08/30/2023	05/31/2024	05/31/2024	Sale		50,874,000	0.78625599999999995			54,000							(129,280)	54,000			.0003
Long: British Pounds Short: United States Dollar		TE2300907	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	05/31/2024	05/31/2024	Sale		3,571,302	0.78446000000000005			(4,379)							(894)	(4,379)			.0003
Long: British Pounds Short: United States Dollar		TE2200160	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	05/31/2024	05/31/2024	Sale		14,193	0.737093			(873)							854	(873)			.0003
Long: British Pounds Short: United States Dollar		TE2101094	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	05/31/2024	05/31/2024	Sale		3,923,526	0.74429599999999996			(205,446)							199,950	(205,446)			.0003
Long: British Pounds Short: United States Dollar		TE2400533	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	06/04/2024	06/04/2024	Sale		2,503,259	0.79432800000000003			38,028								38,028			.0003
Long: British Pounds Short: United States Dollar		TE2400366	Currency	CIBC-549300TDJKVQJ41VN031	04/02/2024	06/04/2024	06/04/2024	Sale		691,581	0.79544099999999995			11,489								11,489			.0003

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Long: British Pounds Short: United States Dollar		TE2301095	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	06/05/2024	06/05/2024	Sale		3,480,609	0.80097300000000005			76,299								76,299			.0003
Long: British Pounds Short: United States Dollar		TE2400602	Currency	CITI-579100KKDGKCFFKKF093	06/04/2024	06/05/2024	06/05/2024	Sale		369,683	0.78180300000000003			(938)								(938)			.0003
Long: British Pounds Short: United States Dollar		TE2200967	Currency	CITI-579100KKDGKCFFKKF093	09/27/2022	06/07/2024	06/07/2024	Sale		531,450	0.94082200000000005			104,625								104,625			.0003
Long: British Pounds Short: United States Dollar		TE2400371	Currency	CITI-579100KKDGKCFFKKF093	04/03/2024	06/07/2024	06/07/2024	Sale		6,457,586	0.79078700000000002			38,744								38,744			.0003
Long: British Pounds Short: United States Dollar		TE2100777	Currency	CITI-579100KKDGKCFFKKF093	07/27/2021	06/07/2024	06/07/2024	Sale		147,482	0.71901599999999999			(12,581)								(12,581)			.0003
Long: British Pounds Short: United States Dollar		TE2400604	Currency	CIBC-549300TDJKVQJ41VN031	06/04/2024	06/07/2024	06/07/2024	Sale		1,361,668	0.78161199999999997			(7,724)								(7,724)			.0003
Long: British Pounds Short: United States Dollar		TE2400545	Currency	CIBC-549300TDJKVQJ41VN031	05/17/2024	06/10/2024	06/10/2024	Sale		2,044,672	0.78727400000000003			2,487								2,487			.0003
Long: British Pounds Short: United States Dollar		TE2400642	Currency	CITI-579100KKDGKCFFKKF093	06/11/2024	06/13/2024	06/13/2024	Sale		6,945,681	0.785053			15,540								15,540			.0003
Long: British Pounds Short: United States Dollar		TE2400513	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	06/14/2024	06/14/2024	Sale		15,336,526	0.79631200000000002			132,642								132,642			.0003
Long: British Pounds Short: United States Dollar		TE2400388	Currency	CITI-579100KKDGKCFFKKF093	04/11/2024	06/14/2024	06/14/2024	Sale		5,147,705	0.79608500000000004			43,037								43,037			.0003
Long: British Pounds Short: United States Dollar		TE2400634	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	06/14/2024	06/14/2024	Sale		3,183,788	0.78522800000000004			(17,163)								(17,163)			.0003
Long: British Pounds Short: United States Dollar		TE2400637	Currency	CITI-579100KKDGKCFFKKF093	06/11/2024	06/14/2024	06/14/2024	Sale		3,446,958	0.78467799999999999			(20,983)								(20,983)			.0003
Long: British Pounds Short: United States Dollar		TE2101235	Currency	CITI-579100KKDGKCFFKKF093	12/20/2021	06/14/2024	06/14/2024	Sale		4,568,048	0.75782799999999995			(183,164)								(183,164)			.0003
Long: British Pounds Short: United States Dollar		TE2201055	Currency	CITI-579100KKDGKCFFKKF093	10/14/2022	06/17/2024	06/17/2024	Sale		196,246	0.89161900000000005			25,633								25,633			.0003
Long: British Pounds Short: United States Dollar		TE2400512	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	06/17/2024	06/17/2024	Sale		129,184	0.79630199999999995			1,260								1,260			.0003
Long: British Pounds Short: United States Dollar		TE2400136	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	06/17/2024	06/17/2024	Sale		2,513,435	0.79111200000000004			7,968								7,968			.0003

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Long: British Pounds Short: United States Dollar		TE2400626	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	06/17/2024	06/17/2024	Sale		21,107,260	0.78651199999999999			(56,211)							(56,211)			.0003
Long: British Pounds Short: United States Dollar		TE2100689	Currency	CITI-579100KKDGKCFFKKF093	07/09/2021	06/17/2024	06/17/2024	Sale		228,002	0.71990100000000001			(19,866)							(19,866)			.0003
Long: British Pounds Short: United States Dollar		TE2400290	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	06/17/2024	06/17/2024	Sale		4,246,595	0.78365300000000004			(26,706)							(26,706)			.0003
Long: British Pounds Short: United States Dollar		TE2301439	Currency	CIBC-549300TDJKVQJ41VN031	12/18/2023	06/17/2024	06/17/2024	Sale		2,936,511	0.79051400000000005			7,080							7,080			.0003
Long: British Pounds Short: United States Dollar		TE2400656	Currency	CITI-579100KKDGKCFFKKF093	06/14/2024	06/17/2024	06/17/2024	Sale		32,383	0.78858099999999998			(1)							(1)			.0003
Long: British Pounds Short: United States Dollar		TE2400654	Currency	CITI-579100KKDGKCFFKKF093	06/14/2024	06/17/2024	06/17/2024	Sale		5,855,084	0.78846000000000005			(1,132)							(1,132)			.0003
Long: British Pounds Short: United States Dollar		TE2301415	Currency	CITI-579100KKDGKCFFKKF093	12/13/2023	06/18/2024	06/18/2024	Sale		5,209,888	0.79147000000000001			23,005							23,005			.0003
Long: British Pounds Short: United States Dollar		TE2201139	Currency	CITI-579100KKDGKCFFKKF093	11/10/2022	06/20/2024	06/20/2024	Sale		1,925,354	0.848414			146,737							146,737			.0003
Long: British Pounds Short: United States Dollar		TE2300287	Currency	CITI-579100KKDGKCFFKKF093	03/16/2023	06/20/2024	06/20/2024	Sale		1,823,452	0.82474199999999998			84,217							84,217			.0003
Long: British Pounds Short: United States Dollar		TE2200656	Currency	CITI-579100KKDGKCFFKKF093	06/17/2022	06/20/2024	06/20/2024	Sale		3,295,056	0.80589900000000003			73,424							73,424			.0003
Long: British Pounds Short: United States Dollar		TE2400204	Currency	CITI-579100KKDGKCFFKKF093	02/22/2024	06/21/2024	06/21/2024	Sale		1,468,183	0.79020100000000004			(3,190)							(3,190)			.0003
Long: British Pounds Short: United States Dollar		TE2400542	Currency	CITI-579100KKDGKCFFKKF093	05/14/2024	06/24/2024	06/24/2024	Sale		4,652,594	0.79418299999999997			35,454							35,454			.0003
Long: British Pounds Short: United States Dollar		TE2400557	Currency	CIBC-549300TDJKVQJ41VN031	05/21/2024	06/24/2024	06/24/2024	Sale		1,310,743	0.78622000000000003			(3,254)							(3,254)			.0003
Long: British Pounds Short: United States Dollar		TE2400198	Currency	SG-549300F35UE0BMO1WJ55	02/21/2024	06/24/2024	06/24/2024	Sale		1,894,376	0.79200999999999999			9,212							9,212			.0003
Long: British Pounds Short: United States Dollar		TE2400429	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	06/26/2024	06/26/2024	Sale		51,070	0.80908599999999997			1,090							1,090			.0003

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Long: British Pounds Short: United States Dollar		TE2400674	Currency	CITI-579100KKDGKCFFKKF093	06/24/2024	06/26/2024	06/26/2024	Sale		62,436,602	0.78814600000000001			(317,399)							(317,399)			.0003
Long: British Pounds Short: United States Dollar		TE2200446	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	06/28/2024	06/28/2024	Sale		8,473	0.79051400000000005			(6)							(6)			.0003
Long: British Pounds Short: United States Dollar		TE2400576	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	06/28/2024	06/28/2024	Sale		634,363	0.78606500000000001			(4,019)							(4,019)			.0003
Long: British Pounds Short: United States Dollar		TE2300908	Currency	CITI-579100KKDGKCFFKKF093	08/07/2023	06/28/2024	06/28/2024	Sale		3,875,314	0.78486			(30,452)							(30,452)			.0003
Long: British Pounds Short: United States Dollar		TE2101095	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	06/28/2024	06/28/2024	Sale		4,280,981	0.74406300000000003			(254,418)							(254,418)			.0003
Long: British Pounds Short: United States Dollar		TE2301253	Currency	CITI-579100KKDGKCFFKKF093	10/25/2023	07/01/2024	07/01/2024	Sale		36,434,100	0.82340400000000002			1,499,400							1,499,400			.0003
Long: British Pounds Short: United States Dollar		TE2301399	Currency	CITI-579100KKDGKCFFKKF093	12/08/2023	07/01/2024	07/01/2024	Sale		6,274,415	0.79705099999999995			49,135							49,135			.0003
Long: British Pounds Short: United States Dollar		TE2400372	Currency	CITI-579100KKDGKCFFKKF093	04/03/2024	07/01/2024	07/01/2024	Sale		27,681,766	0.79067600000000005			(6,347)							(6,347)			.0003
Long: British Pounds Short: United States Dollar		TE2400692	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	07/01/2024	07/01/2024	Sale		93,009	0.79038900000000001			(55)							(55)			.0003
Long: British Pounds Short: United States Dollar		TE2301096	Currency	SG-549300F35UE0BM01WJ55	09/13/2023	07/05/2024	07/05/2024	Sale		884,410	0.80105999999999999			22,249							22,249			.0003
Long: British Pounds Short: United States Dollar		TE2200063	Currency	CITI-579100KKDGKCFFKKF093	02/03/2022	07/08/2024	07/08/2024	Sale		1,297,692	0.73518600000000001			(73,509)							(73,509)			.0003
Long: British Pounds Short: United States Dollar		TE2400558	Currency	CIBC-549300TDJKVQJ41VN031	05/21/2024	07/09/2024	07/09/2024	Sale		4,878,346	0.78612700000000002			29,878							29,878			.0003
Long: British Pounds Short: United States Dollar		TE2400718	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	07/11/2024	07/11/2024	Sale		1,247,336	0.779783			9,767							9,767			.0003
Long: British Pounds Short: United States Dollar		TE2400514	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	07/12/2024	07/12/2024	Sale		3,065,334	0.796153			104,721							104,721			.0003
Long: British Pounds Short: United States Dollar		TE2400737	Currency	CITI-579100KKDGKCFFKKF093	07/11/2024	07/12/2024	07/12/2024	Sale		10,079,154	0.77496299999999996			66,908							66,908			.0003
Long: British Pounds Short: United States Dollar		TE2400394	Currency	BM0-NQQ6HPCNCCU6TUTQYE16	04/12/2024	07/15/2024	07/15/2024	Sale		186,197	0.80247800000000002			7,801							7,801			.0003

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Long: British Pounds Short: United States Dollar		TE2400291	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	07/15/2024	07/15/2024	Sale		4,693,657	0.78353899999999			81,240							81,240			.0003
Long: British Pounds Short: United States Dollar		TE2400515	Currency	CITI-57910OKKDGKCFFKKF093	05/13/2024	07/15/2024	07/15/2024	Sale		7,536,420	0.79613400000000			253,680							253,680			.0003
Long: British Pounds Short: United States Dollar		TE2400137	Currency	CITI-57910OKKDGKCFFKKF093	02/09/2024	07/15/2024	07/15/2024	Sale		2,513,513	0.79108800000000			68,139							68,139			.0003
Long: British Pounds Short: United States Dollar		TE2400084	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	07/15/2024	07/15/2024	Sale		38,098,038	0.78824300000000			892,056							892,056			.0003
Long: British Pounds Short: United States Dollar		TE2200389	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2022	07/15/2024	07/15/2024	Sale		2,108,897	0.76060099999999			(26,306)							(26,306)			.0003
Long: British Pounds Short: United States Dollar		TE2100690	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	07/15/2024	07/15/2024	Sale		237,013	0.71966799999999			(15,553)							(15,553)			.0003
Long: British Pounds Short: United States Dollar		TE2400307	Currency	CIBC-549300TDJKVQJ41VN031	03/14/2024	07/15/2024	07/15/2024	Sale		2,992,945	0.78224099999999			46,759							46,759			.0003
Long: British Pounds Short: United States Dollar		TE2400747	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2024	07/15/2024	07/15/2024	Sale		5,330,583	0.77030299999999			653							653			.0003
Long: British Pounds Short: United States Dollar		TE2400744	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2024	07/15/2024	07/15/2024	Sale		471,537	0.76982300000000			(236)							(236)			.0003
Long: British Pounds Short: United States Dollar		TE2400750	Currency	NTX-549300EV6ZOWOKZYI023	07/12/2024	07/15/2024	07/15/2024	Sale		193,567	0.77042100000000			53							53			.0003
Long: British Pounds Short: United States Dollar		TE2201140	Currency	CITI-57910OKKDGKCFFKKF093	11/10/2022	07/17/2024	07/17/2024	Sale		5,972,154	0.84842799999999			620,701							620,701			.0003
Long: British Pounds Short: United States Dollar		TE2300026	Currency	CITI-57910OKKDGKCFFKKF093	01/11/2023	07/17/2024	07/17/2024	Sale		63,570,628	0.81802299999999			4,092,054							4,092,054			.0003
Long: British Pounds Short: United States Dollar		TE2300136	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2023	07/17/2024	07/17/2024	Sale		13,500,575	0.81477999999999			812,075							812,075			.0003
Long: British Pounds Short: United States Dollar		TE2300406	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	07/17/2024	07/17/2024	Sale		10,922,976	0.80157100000000			469,297							469,297			.0003
Long: British Pounds Short: United States Dollar		TE2300676	Currency	CITI-57910OKKDGKCFFKKF093	06/13/2023	07/17/2024	07/17/2024	Sale		6,344,495	0.79624200000000			228,592							228,592			.0003

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Long: British Pounds Short: United States Dollar		TE2400660	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2024	07/17/2024	07/17/2024	Sale		5,246,558	0.78902600000000001			139,776							139,776			.0003
Long: British Pounds Short: United States Dollar		TE2400025	Currency	CITI-57910OKKDGKCFFKKF093	01/08/2024	07/17/2024	07/17/2024	Sale		1,055,855	0.78326300000000004			20,212							20,212			.0003
Long: British Pounds Short: United States Dollar		TE2400775	Currency	CITI-57910OKKDGKCFFKKF093	07/17/2024	07/19/2024	07/19/2024	Sale		2,494,676	0.76863999999999999			(17,929)							(17,929)			.0003
Long: British Pounds Short: United States Dollar		TE2400005	Currency	SG-549300F35UE0BM01WJ55	01/04/2024	07/22/2024	07/22/2024	Sale		5,578,211	0.78777399999999997			96,456							96,456			.0003
Long: British Pounds Short: United States Dollar		TE2400756	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	07/22/2024	07/22/2024	Sale		1,530,151	0.77128399999999997			(6,125)							(6,125)			.0003
Long: British Pounds Short: United States Dollar		TE2400757	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	07/22/2024	07/22/2024	Sale		7,924,767	0.77128399999999997			(31,723)							(31,723)			.0003
Long: British Pounds Short: United States Dollar		TE2400719	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	07/24/2024	07/24/2024	Sale		1,441,946	0.77972600000000003			10,511							10,511			.0003
Long: British Pounds Short: United States Dollar		TE2400690	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	07/26/2024	07/26/2024	Sale		698,028	0.78851700000000002			9,437							9,437			.0003
Long: British Pounds Short: United States Dollar		TE2400793	Currency	CITI-57910OKKDGKCFFKKF093	07/24/2024	07/26/2024	07/26/2024	Sale		3,354,920	0.77477300000000004			(13,906)							(13,906)			.0003
Long: British Pounds Short: United States Dollar		TE2400779	Currency	CITI-57910OKKDGKCFFKKF093	07/17/2024	07/29/2024	07/29/2024	Sale		4,036,185	0.76870499999999997			(50,387)							(50,387)			.0003
Long: British Pounds Short: United States Dollar		TE2400373	Currency	CITI-57910OKKDGKCFFKKF093	04/03/2024	07/31/2024	07/31/2024	Sale		32,889,220	0.79053300000000004			506,480							506,480			.0003
Long: British Pounds Short: United States Dollar		TE2400688	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	07/31/2024	07/31/2024	Sale		484,086	0.78849199999999997			6,186							6,186			.0003
Long: British Pounds Short: United States Dollar		TE2400682	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	07/31/2024	07/31/2024	Sale		2,960,935	0.78768700000000003			34,774							34,774			.0003
Long: British Pounds Short: United States Dollar		TE2300909	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	07/31/2024	07/31/2024	Sale		4,015,283	0.78534999999999999			35,107							35,107			.0003
Long: British Pounds Short: United States Dollar		TE2301495	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2023	07/31/2024	07/31/2024	Sale		8,072,384	0.78441700000000003			60,902							60,902			.0003
Long: British Pounds Short: United States Dollar		TE2400610	Currency	CITI-57910OKKDGKCFFKKF093	06/06/2024	07/31/2024	07/31/2024	Sale		6,533,071	0.78164999999999996			26,069							26,069			.0003

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Long: British Pounds Short: United States Dollar		TE2400738	Currency	CITI-579100KKDGKCFFKKF093	07/11/2024	07/31/2024	07/31/2024	Sale		26,355,089	0.77488400000000002			(123,860)								(123,860)			.0003
Long: British Pounds Short: United States Dollar		TE2200162	Currency	CITI-579100KKDGKCFFKKF093	02/23/2022	07/31/2024	07/31/2024	Sale		15,114	0.73684300000000003			(810)								(810)			.0003
Long: British Pounds Short: United States Dollar		TE2101096	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	07/31/2024	07/31/2024	Sale		2,719,550	0.74378999999999995			(121,399)								(121,399)			.0003
Long: British Pounds Short: United States Dollar		TE2301097	Currency	SG-549300F35UEOBM01WJ55	09/13/2023	08/05/2024	08/05/2024	Sale		3,330,506	0.80117499999999997			73,867								73,867			.0003
Long: British Pounds Short: United States Dollar		TE2400807	Currency	CITI-579100KKDGKCFFKKF093	07/31/2024	08/05/2024	08/05/2024	Sale		1,508,765	0.77861199999999997			(9,969)								(9,969)			.0003
Long: British Pounds Short: United States Dollar		TE2200878	Currency	CITI-579100KKDGKCFFKKF093	08/31/2022	08/07/2024	08/07/2024	Sale		1,116,818	0.86132799999999998			106,922								106,922			.0003
Long: British Pounds Short: United States Dollar		TE2100621	Currency	CITI-579100KKDGKCFFKKF093	06/30/2021	08/07/2024	08/07/2024	Sale		1,445,606	0.720669			(120,276)								(120,276)			.0003
Long: British Pounds Short: United States Dollar		TE2400606	Currency	CIBC-549300TDJKVQJ41VN031	06/04/2024	08/07/2024	08/07/2024	Sale		1,213,626	0.78135900000000003			(7,274)								(7,274)			.0003
Long: British Pounds Short: United States Dollar		TE2400815	Currency	CIBC-549300TDJKVQJ41VN031	08/06/2024	08/09/2024	08/09/2024	Sale		8,376,670	0.78701699999999997			37,110								37,110			.0003
Long: British Pounds Short: United States Dollar		TE2400559	Currency	CIBC-549300TDJKVQJ41VN031	05/21/2024	08/09/2024	08/09/2024	Sale		3,818,420	0.78591800000000001			11,563								11,563			.0003
Long: British Pounds Short: United States Dollar		TE2400821	Currency	CITI-579100KKDGKCFFKKF093	08/08/2024	08/12/2024	08/12/2024	Sale		7,072,772	0.78462100000000001			23,030								23,030			.0003
Long: British Pounds Short: United States Dollar		TE2400638	Currency	CITI-579100KKDGKCFFKKF093	06/11/2024	08/14/2024	08/14/2024	Sale		1,872,223	0.78439999999999999			15,626								15,626			.0003
Long: British Pounds Short: United States Dollar		TE2400292	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	08/15/2024	08/15/2024	Sale		4,428,718	0.78340600000000005			30,434								30,434			.0003
Long: British Pounds Short: United States Dollar		TE2400728	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/08/2024	08/15/2024	08/15/2024	Sale		765,445	0.78051099999999995			2,412								2,412			.0003
Long: British Pounds Short: United States Dollar		TE2400138	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	08/15/2024	08/15/2024	Sale		2,513,513	0.79108800000000001			42,091								42,091			.0003

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Long: British Pounds Short: United States Dollar		TE2100691	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	08/15/2024	08/15/2024	Sale		245,499	0.71937799999999996			(18,515)								(18,515)			.0003
Long: British Pounds Short: United States Dollar		TE2400886	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/15/2024	08/15/2024	Sale		4,481,075	0.77967500000000001			9,311								9,311			.0003
Long: British Pounds Short: United States Dollar		TE2400844	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/15/2024	08/15/2024	Sale		399,977	0.77761400000000003			(229)								(229)			.0003
Long: British Pounds Short: United States Dollar		TE2400884	Currency	NTX-549300EV6ZOWOKZYI023	08/14/2024	08/15/2024	08/15/2024	Sale		148,518	0.77942299999999998			260								260			.0003
Long: British Pounds Short: United States Dollar		TE2400889	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		398,795	0.77984900000000001			2,130								2,130			.0003
Long: British Pounds Short: United States Dollar		TE2400890	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		404,566	0.77984900000000001			2,161								2,161			.0003
Long: British Pounds Short: United States Dollar		TE2400888	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		473,169	0.77984900000000001			2,528								2,528			.0003
Long: British Pounds Short: United States Dollar		TE2400908	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		20,968	0.77881599999999995			84								84			.0003
Long: British Pounds Short: United States Dollar		TE2400914	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		60,222,277	0.77881599999999995			241,546								241,546			.0003
Long: British Pounds Short: United States Dollar		TE2400912	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		28,155,565	0.77881599999999995			112,929								112,929			.0003
Long: British Pounds Short: United States Dollar		TE2400913	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		47,140,996	0.77881599999999995			189,078								189,078			.0003
Long: British Pounds Short: United States Dollar		TE2400907	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		19,373	0.77881599999999995			78								78			.0003
Long: British Pounds Short: United States Dollar		TE2400906	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		9,722	0.77881599999999995			39								39			.0003
Long: British Pounds Short: United States Dollar		TE2300407	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	08/19/2024	08/19/2024	Sale		2,094,902	0.80193700000000001			86,637								86,637			.0003
Long: British Pounds Short: United States Dollar		TE2400350	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	08/19/2024	08/19/2024	Sale		161,361	0.79047599999999996			4,272								4,272			.0003
Long: British Pounds Short: United States Dollar		TE2400313	Currency	CITI-57910OKKDGKCFFKKF093	03/18/2024	08/19/2024	08/19/2024	Sale		2,553,110	0.78443099999999999			47,545								47,545			.0003

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Long: British Pounds Short: United States Dollar		TE2400800	Currency	CITI-57910OKKDGKCFFKKF093	07/29/2024	08/19/2024	08/19/2024	Sale		32,163	0.77856599999999998			354							354			.0003
Long: British Pounds Short: United States Dollar		TE2400777	Currency	CITI-57910OKKDGKCFFKKF093	07/17/2024	08/21/2024	08/21/2024	Sale		1,748,098	0.76846199999999998			6,515							6,515			.0003
Long: British Pounds Short: United States Dollar		TE2400406	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2024	08/22/2024	08/22/2024	Sale		1,755,477	0.80310999999999999			91,766							91,766			.0003
Long: British Pounds Short: United States Dollar		TE2400761	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	08/22/2024	08/22/2024	Sale		1,563,804	0.77111099999999999			16,183							16,183			.0003
Long: British Pounds Short: United States Dollar		TE2400322	Currency	SG-549300F35UE0BMO1WJ55	03/18/2024	08/22/2024	08/22/2024	Sale		5,824,507	0.78519399999999995			167,751							167,751			.0003
Long: British Pounds Short: United States Dollar		TE2400864	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/23/2024	08/23/2024	Sale		46,324,537	0.77873099999999995			1,259,356							1,259,356			.0003
Long: British Pounds Short: United States Dollar		TE2400863	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/23/2024	08/23/2024	Sale		5,993,059	0.77873099999999995			162,924							162,924			.0003
Long: British Pounds Short: United States Dollar		TE2400865	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/23/2024	08/23/2024	Sale		2,618,397	0.77873099999999995			71,182							71,182			.0003
Long: British Pounds Short: United States Dollar		TE2400762	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	08/23/2024	08/23/2024	Sale		31,895	0.77110500000000004			546							546			.0003
Long: British Pounds Short: United States Dollar		TE2400958	Currency	CITI-57910OKKDGKCFFKKF093	08/20/2024	08/23/2024	08/23/2024	Sale		2,605,835	0.76798100000000002			33,889							33,889			.0003
Long: British Pounds Short: United States Dollar		TE2400720	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	08/27/2024	08/27/2024	Sale		1,406,055	0.77948399999999995			44,443							44,443			.0003
Long: British Pounds Short: United States Dollar		TE2000650	Currency	CIBC-549300TDJKVQJ41VN031	09/28/2020	08/27/2024	08/27/2024	Sale		112,124	0.76917899999999995			2,015							2,015			.0003
Long: British Pounds Short: United States Dollar		TE2300910	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	08/30/2024	08/30/2024	Sale		4,020,233	0.78589699999999996			132,123							132,123			.0003
Long: British Pounds Short: United States Dollar		TE2400995	Currency	CITI-57910OKKDGKCFFKKF093	08/28/2024	08/30/2024	08/30/2024	Sale		772,206	0.75866800000000001			(2,256)							(2,256)			.0003
Long: British Pounds Short: United States Dollar		TE2200163	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	08/30/2024	08/30/2024	Sale		13,743	0.73667000000000005			(437)							(437)			.0003

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Long: British Pounds Short: United States Dollar		TE2101097	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	08/30/2024	08/30/2024	Sale		2,384,149	0.74362399999999995			(54,102)								(54,102)			.0003
Long: British Pounds Short: United States Dollar		TE2301098	Currency	SG-549300F35UEOBMO1WJ55	09/13/2023	09/05/2024	09/05/2024	Sale		1,242,048	0.80133299999999996			67,510								67,510			.0003
Long: British Pounds Short: United States Dollar		TE2400979	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	09/05/2024	09/05/2024	Sale		7,074,624	0.75693100000000002			(28,783)								(28,783)			.0003
Long: British Pounds Short: United States Dollar		TE2401008	Currency	CITI-57910OKKDGKCFFKKF093	09/04/2024	09/05/2024	09/05/2024	Sale		1,194,377	0.76040700000000006			604								604			.0003
Long: British Pounds Short: United States Dollar		TE2401009	Currency	CITI-57910OKKDGKCFFKKF093	09/04/2024	09/05/2024	09/05/2024	Sale		190,687	0.76040700000000006			96								96			.0003
Long: British Pounds Short: United States Dollar		TE2400739	Currency	CITI-57910OKKDGKCFFKKF093	07/11/2024	09/06/2024	09/06/2024	Sale		2,386,088	0.77465300000000004			50,091								50,091			.0003
Long: British Pounds Short: United States Dollar		TE2200879	Currency	CITI-57910OKKDGKCFFKKF093	08/31/2022	09/09/2024	09/09/2024	Sale		1,019,683	0.861564			129,292								129,292			.0003
Long: British Pounds Short: United States Dollar		TE2100622	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	09/09/2024	09/09/2024	Sale		1,548,179	0.72031100000000003			(89,704)								(89,704)			.0003
Long: British Pounds Short: United States Dollar		TE2201033	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2022	09/13/2024	09/13/2024	Sale		35,806,779	0.891266			6,170,446								6,170,446			.0003
Long: British Pounds Short: United States Dollar		TE2200744	Currency	CITI-57910OKKDGKCFFKKF093	07/14/2022	09/13/2024	09/13/2024	Sale		19,297,369	0.83458500000000002			1,886,736								1,886,736			.0003
Long: British Pounds Short: United States Dollar		TE2200756	Currency	CITI-57910OKKDGKCFFKKF093	07/21/2022	09/13/2024	09/13/2024	Sale		315,315	0.82392699999999996			26,408								26,408			.0003
Long: British Pounds Short: United States Dollar		TE2400516	Currency	CITI-57910OKKDGKCFFKKF093	05/13/2024	09/13/2024	09/13/2024	Sale		11,311,020	0.79568399999999995			527,130								527,130			.0003
Long: British Pounds Short: United States Dollar		TE2300533	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2023	09/13/2024	09/13/2024	Sale		3,782,100	0.79320999999999997			163,950								163,950			.0003
Long: British Pounds Short: United States Dollar		TE2400639	Currency	CITI-57910OKKDGKCFFKKF093	06/11/2024	09/13/2024	09/13/2024	Sale		6,717,458	0.78422800000000004			211,827								211,827			.0003
Long: British Pounds Short: United States Dollar		TE2401016	Currency	CITI-57910OKKDGKCFFKKF093	09/11/2024	09/13/2024	09/13/2024	Sale		2,204,768	0.76681200000000005			19,020								19,020			.0003
Long: British Pounds Short: United States Dollar		TE2101236	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2021	09/13/2024	09/13/2024	Sale		6,382,394	0.75695100000000004			(27,731)								(27,731)			.0003

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Long: British Pounds Short: United States Dollar		TE2100950	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2021	09/13/2024	09/13/2024	Sale		2,186,126	0.73551			(71,150)								(71,150)			.0003
Long: British Pounds Short: United States Dollar		TE2400398	Currency	NTX-549300EV6ZOWOKZYI023	04/12/2024	09/16/2024	09/16/2024	Sale		52,754	0.80191199999999996			3,077								3,077			.0003
Long: British Pounds Short: United States Dollar		TE2400885	Currency	NTX-549300EV6ZOWOKZYI023	08/14/2024	09/16/2024	09/16/2024	Sale		641,464	0.77902899999999997			18,040								18,040			.0003
Long: British Pounds Short: United States Dollar		TE2400293	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	09/16/2024	09/16/2024	Sale		4,054,894	0.78326600000000002			136,714								136,714			.0003
Long: British Pounds Short: United States Dollar		TE2400729	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/08/2024	09/16/2024	09/16/2024	Sale		245,286	0.78029199999999999			7,307								7,307			.0003
Long: British Pounds Short: United States Dollar		TE2400858	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	08/14/2024	09/16/2024	09/16/2024	Sale		668,949	0.77742699999999998			17,399								17,399			.0003
Long: British Pounds Short: United States Dollar		TE2201056	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2022	09/16/2024	09/16/2024	Sale		167,781	0.89316799999999996			29,992								29,992			.0003
Long: British Pounds Short: United States Dollar		TE2400139	Currency	CITI-57910OKKDGKCFFKKF093	02/09/2024	09/16/2024	09/16/2024	Sale		2,513,485	0.79109700000000005			110,719								110,719			.0003
Long: British Pounds Short: United States Dollar		TE2400640	Currency	CITI-57910OKKDGKCFFKKF093	06/11/2024	09/16/2024	09/16/2024	Sale		2,193,540	0.784215			76,704								76,704			.0003
Long: British Pounds Short: United States Dollar		TE2400915	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/16/2024	09/16/2024	Sale		98,478	0.77851899999999996			2,703								2,703			.0003
Long: British Pounds Short: United States Dollar		TE2400916	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/16/2024	09/16/2024	Sale		98,478	0.77851899999999996			2,703								2,703			.0003
Long: British Pounds Short: United States Dollar		TE2400917	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/16/2024	09/16/2024	Sale		117,745	0.77851899999999996			3,232								3,232			.0003
Long: British Pounds Short: United States Dollar		TE2400748	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2024	09/16/2024	09/16/2024	Sale		277,394	0.76993800000000001			4,473								4,473			.0003
Long: British Pounds Short: United States Dollar		TE2100692	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	09/16/2024	09/16/2024	Sale		246,302	0.71906800000000004			(12,564)								(12,564)			.0003
Long: British Pounds Short: United States Dollar		TE2400723	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	09/16/2024	09/16/2024	Sale		1,790,911	0.77901500000000001			50,334								50,334			.0003

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Long: British Pounds Short: United States Dollar		TE2401020	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	09/16/2024	09/16/2024	Sale		1,559,561	0.76196900000000001			8,746								8,746			.0003
Long: British Pounds Short: United States Dollar		TE2401021	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	09/16/2024	09/16/2024	Sale		1,896,113	0.76196900000000001			10,634								10,634			.0003
Long: British Pounds Short: United States Dollar		TE2401019	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	09/16/2024	09/16/2024	Sale		4,743,152	0.76196900000000001			26,600								26,600			.0003
Long: British Pounds Short: United States Dollar		TE2401030	Currency	NTX-549300EV6ZOWOKZYI023	09/13/2024	09/16/2024	09/16/2024	Sale		61,484,710	0.76219499999999996			363,191								363,191			.0003
Long: British Pounds Short: United States Dollar		TE2401036	Currency	CITI-57910OKKDGKCFFKKF093	09/18/2024	09/19/2024	09/19/2024	Sale		6,244,067	0.75726000000000004			21,751								21,751			.0003
Long: British Pounds Short: United States Dollar		TE2401039	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2024	09/20/2024	09/20/2024	Sale		14,462,053	0.75284200000000001			(2,722)								(2,722)			.0003
Long: British Pounds Short: United States Dollar		TE2400323	Currency	SG-549300F35UEOBM01WJ55	03/18/2024	09/23/2024	09/23/2024	Sale		3,948,579	0.785022			189,703								189,703			.0003
Long: British Pounds Short: United States Dollar		TE2400867	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/23/2024	09/23/2024	Sale		4,154,710	0.77847100000000002			163,268								163,268			.0003
Long: British Pounds Short: United States Dollar		TE2400866	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/23/2024	09/23/2024	Sale		4,067,066	0.77847100000000002			159,824								159,824			.0003
Long: British Pounds Short: United States Dollar		TE2400763	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	09/23/2024	09/23/2024	Sale		3,245,203	0.77092099999999997			94,818								94,818			.0003
Long: British Pounds Short: United States Dollar		TE2400721	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	09/24/2024	09/24/2024	Sale		1,056,821	0.77930200000000005			45,709								45,709			.0003
Long: British Pounds Short: United States Dollar		TE2401052	Currency	CIBC-549300TDJKVQJ41VN031	09/23/2024	09/24/2024	09/24/2024	Sale		528,424	0.74928700000000004			1,622								1,622			.0003
Long: British Pounds Short: United States Dollar		TE2401063	Currency	CITI-57910OKKDGKCFFKKF093	09/25/2024	09/26/2024	09/26/2024	Sale		11,985,318	0.750919			72,882								72,882			.0003
Long: British Pounds Short: United States Dollar		TE2401066	Currency	NTX-549300EV6ZOWOKZYI023	09/26/2024	09/27/2024	09/27/2024	Sale		3,113,631	0.74548599999999998			(1,523)								(1,523)			.0003
Long: British Pounds Short: United States Dollar		TE2301120	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2023	09/30/2024	09/30/2024	Sale		8,478,685	0.80717399999999995			701,213								701,213			.0003
Long: British Pounds Short: United States Dollar		TE2300062	Currency	CITI-57910OKKDGKCFFKKF093	01/18/2023	09/30/2024	09/30/2024	Sale		27,483,433	0.80609399999999998			2,233,147								2,233,147			.0003

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Long: British Pounds Short: United States Dollar		TE2300408	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	09/30/2024	09/30/2024	Sale		1,741,306	0.80224600000000001			132,501							132,501			0003
Long: British Pounds Short: United States Dollar		TE2400457	Currency	CITI-57910OKKDGKCFFKKF093	04/26/2024	09/30/2024	09/30/2024	Sale		180,567	0.79980200000000001			13,148							13,148			0003
Long: British Pounds Short: United States Dollar		TE2400526	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	09/30/2024	09/30/2024	Sale		2,704,450	0.79365200000000002			174,613							174,613			0003
Long: British Pounds Short: United States Dollar		TE2200449	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	09/30/2024	09/30/2024	Sale		6,743	0.78864400000000001			390							390			0003
Long: British Pounds Short: United States Dollar		TE2400060	Currency	CITI-57910OKKDGKCFFKKF093	01/18/2024	09/30/2024	09/30/2024	Sale		10,526,430	0.78799699999999995			599,797							599,797			0003
Long: British Pounds Short: United States Dollar		TE2400684	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	09/30/2024	09/30/2024	Sale		167,393	0.787354			9,394							9,394			0003
Long: British Pounds Short: United States Dollar		TE2300911	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	09/30/2024	09/30/2024	Sale		4,156,662	0.78645200000000004			228,233							228,233			0003
Long: British Pounds Short: United States Dollar		TE2400957	Currency	CITI-57910OKKDGKCFFKKF093	08/16/2024	09/30/2024	09/30/2024	Sale		358,057	0.77311799999999997			13,256							13,256			0003
Long: British Pounds Short: United States Dollar		TE2400996	Currency	CITI-57910OKKDGKCFFKKF093	08/28/2024	09/30/2024	09/30/2024	Sale		284,117	0.75844299999999998			4,926							4,926			0003
Long: British Pounds Short: United States Dollar		TE2401072	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2024	09/30/2024	09/30/2024	Sale		65,285,657	0.74560099999999996			7,302							7,302			0003
Long: British Pounds Short: United States Dollar		TE2101098	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	09/30/2024	09/30/2024	Sale		2,582,131	0.74328399999999994			(7,737)							(7,737)			0003
Long: British Pounds Short: United States Dollar		TE2401085	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2024	09/30/2024	09/30/2024	Sale		296,862,746	0.747664			854,521							854,521			0003
Long: British Pounds Short: United States Dollar		TE2401093	Currency	CITI-57910OKKDGKCFFKKF093	09/30/2024	10/01/2024	10/01/2024	Sale		819	0.74616199999999999			(7)							(7)			0003
Long: British Pounds Short: United States Dollar		TE2401100	Currency	CITI-57910OKKDGKCFFKKF093	10/02/2024	10/03/2024	10/03/2024	Sale		194,337	0.75369299999999995			(2,336)							(2,336)			0003
Long: British Pounds Short: United States Dollar		TE2301099	Currency	SG-549300F35UEOBMO1WJ55	09/13/2023	10/07/2024	10/07/2024	Sale		2,083,049	0.80146600000000001			100,397							100,397			0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2200880	Currency	CITI-579100KKDGKCFFKKF093	08/31/2022	10/07/2024	10/07/2024	Sale		1,154,842	0.86177899999999996			146,755								146,755			.0003
Long: British Pounds Short: United States Dollar		TE2100623	Currency	CITI-579100KKDGKCFFKKF093	06/30/2021	10/07/2024	10/07/2024	Sale		1,285,862	0.71998899999999999			(75,046)								(75,046)			.0003
Long: British Pounds Short: United States Dollar		TE2401012	Currency	CITI-579100KKDGKCFFKKF093	09/05/2024	10/08/2024	10/08/2024	Sale		2,434,867	0.75913399999999998			(14,769)								(14,769)			.0003
Long: British Pounds Short: United States Dollar		TE2400997	Currency	CITI-579100KKDGKCFFKKF093	08/28/2024	10/08/2024	10/08/2024	Sale		574,234	0.75841499999999995			(4,024)								(4,024)			.0003
Long: British Pounds Short: United States Dollar		TE2401064	Currency	CITI-579100KKDGKCFFKKF093	09/25/2024	10/08/2024	10/08/2024	Sale		684,701	0.75092599999999998			(11,512)								(11,512)			.0003
Long: British Pounds Short: United States Dollar		TE2401107	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	10/08/2024	10/08/2024	Sale		122,998,969	0.76467799999999997			146,725								146,725			.0003
Long: British Pounds Short: United States Dollar		TE2400560	Currency	CIBC-549300TDJKVQJ41VN031	05/21/2024	10/09/2024	10/09/2024	Sale		19,790,682	0.78523799999999999			525,265								525,265			.0003
Long: British Pounds Short: United States Dollar		TE2400975	Currency	CITI-579100KKDGKCFFKKF093	08/21/2024	10/09/2024	10/09/2024	Sale		4,396,494	0.76360700000000004			(7,638)								(7,638)			.0003
Long: British Pounds Short: United States Dollar		TE2401141	Currency	CITI-579100KKDGKCFFKKF093	10/10/2024	10/11/2024	10/11/2024	Sale		9,093,755	0.76615800000000001			15,579								15,579			.0003
Long: British Pounds Short: United States Dollar		TE2201057	Currency	CITI-579100KKDGKCFFKKF093	10/14/2022	10/15/2024	10/15/2024	Sale		163,650	0.893679			27,880								27,880			.0003
Long: British Pounds Short: United States Dollar		TE2400380	Currency	CITI-579100KKDGKCFFKKF093	04/11/2024	10/15/2024	10/15/2024	Sale		4,374,149	0.79728900000000003			193,031								193,031			.0003
Long: British Pounds Short: United States Dollar		TE2400517	Currency	CITI-579100KKDGKCFFKKF093	05/13/2024	10/15/2024	10/15/2024	Sale		7,883,683	0.79543699999999995			328,787								328,787			.0003
Long: British Pounds Short: United States Dollar		TE2400140	Currency	CITI-579100KKDGKCFFKKF093	02/09/2024	10/15/2024	10/15/2024	Sale		2,513,326	0.79114700000000004			90,695								90,695			.0003
Long: British Pounds Short: United States Dollar		TE2400919	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	10/15/2024	10/15/2024	Sale		98,496	0.77837400000000001			1,907								1,907			.0003
Long: British Pounds Short: United States Dollar		TE2400920	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	10/15/2024	10/15/2024	Sale		98,496	0.77837400000000001			1,907								1,907			.0003
Long: British Pounds Short: United States Dollar		TE2400918	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	10/15/2024	10/15/2024	Sale		117,767	0.77837400000000001			2,280								2,280			.0003

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Long: British Pounds Short: United States Dollar		TE2401142	Currency	CITI-57910OKKDGKCFFKKF093	10/10/2024	10/15/2024	10/15/2024	Sale		2,619,784	0.76616600000000001			8,832								8,832			.0003
Long: British Pounds Short: United States Dollar		TE2401023	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	10/15/2024	10/15/2024	Sale		2,441,157	0.761853			(5,561)								(5,561)			.0003
Long: British Pounds Short: United States Dollar		TE2100693	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	10/15/2024	10/15/2024	Sale		239,493	0.71878299999999995			(14,054)								(14,054)			.0003
Long: British Pounds Short: United States Dollar		TE2400294	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	10/15/2024	10/15/2024	Sale		3,820,416	0.78315299999999999			97,867								97,867			.0003
Long: British Pounds Short: United States Dollar		TE2400859	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	08/14/2024	10/15/2024	10/15/2024	Sale		158,754	0.77728900000000001			2,848								2,848			.0003
Long: British Pounds Short: United States Dollar		TE2400724	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	10/15/2024	10/15/2024	Sale		1,065,009	0.77886699999999998			21,304								21,304			.0003
Long: British Pounds Short: United States Dollar		TE2400646	Currency	CIBC-549300TDJKVQJ41VN031	06/12/2024	10/15/2024	10/15/2024	Sale		2,563,873	0.777949			48,205								48,205			.0003
Long: British Pounds Short: United States Dollar		TE2401221	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	10/15/2024	10/15/2024	Sale		863,294	0.76581100000000002			2,509								2,509			.0003
Long: British Pounds Short: United States Dollar		TE2401220	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	10/15/2024	10/15/2024	Sale		2,240,175	0.76581100000000002			6,511								6,511			.0003
Long: British Pounds Short: United States Dollar		TE2401219	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	10/15/2024	10/15/2024	Sale		1,337,137	0.76581100000000002			3,886								3,886			.0003
Long: British Pounds Short: United States Dollar		TE2401237	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	10/15/2024	10/15/2024	Sale		1,457,794	0.765517			3,675								3,675			.0003
Long: British Pounds Short: United States Dollar		TE2400868	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	10/21/2024	10/21/2024	Sale		2,924,563	0.77834899999999996			34,896								34,896			.0003
Long: British Pounds Short: United States Dollar		TE2400869	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	10/21/2024	10/21/2024	Sale		3,749,578	0.77834899999999996			44,740								44,740			.0003
Long: British Pounds Short: United States Dollar		TE2401270	Currency	CITI-57910OKKDGKCFFKKF093	10/18/2024	10/21/2024	10/21/2024	Sale		3,612,439	0.76669399999999999			(11,638)								(11,638)			.0003
Long: British Pounds Short: United States Dollar		TE2400407	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2024	10/22/2024	10/22/2024	Sale		6,881,670	0.80271499999999996			287,128								287,128			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2401222	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	10/24/2024	10/24/2024	Sale		1,756,020	0.76582300000000003			(13,361)							(13,361)			0003
Long: British Pounds Short: United States Dollar		TE2401279	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/24/2024	10/25/2024	10/25/2024	Sale		2,091,787	0.77159900000000003			5,069							5,069			0003
Long: British Pounds Short: United States Dollar		TE2401393	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/24/2024	10/25/2024	10/25/2024	Sale		129,982,000	0.76933700000000005			(67,000)							(67,000)			0003
Long: British Pounds Short: United States Dollar		TE2401276	Currency	CITI-57910OKKDGKCFFKKF093	10/24/2024	10/25/2024	10/25/2024	Sale		2,013,487	0.77094499999999999			3,167							3,167			0003
Long: British Pounds Short: United States Dollar		TE2401397	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/30/2024	10/30/2024	Sale		3,474,942	0.76952399999999999			3,864							3,864			0003
Long: British Pounds Short: United States Dollar		TE2401416	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/30/2024	10/30/2024	Sale		2,652,105	0.768814			500							500			0003
Long: British Pounds Short: United States Dollar		TE2300409	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	10/31/2024	10/31/2024	Sale		2,152,684	0.80259999999999998			68,591							68,591			0003
Long: British Pounds Short: United States Dollar		TE2400661	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2024	10/31/2024	10/31/2024	Sale		1,250,170	0.78848799999999997			17,152							17,152			0003
Long: British Pounds Short: United States Dollar		TE2300912	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	10/31/2024	10/31/2024	Sale		3,948,786	0.78709499999999999			47,106							47,106			0003
Long: British Pounds Short: United States Dollar		TE2400801	Currency	CITI-57910OKKDGKCFFKKF093	07/29/2024	10/31/2024	10/31/2024	Sale		162,802	0.77818200000000004			76							76			0003
Long: British Pounds Short: United States Dollar		TE2401428	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	10/31/2024	10/31/2024	Sale		51,121	0.77076599999999995			(463)							(463)			0003
Long: British Pounds Short: United States Dollar		TE2401244	Currency	CITI-57910OKKDGKCFFKKF093	10/17/2024	10/31/2024	10/31/2024	Sale		765,235	0.76835699999999996			(9,307)							(9,307)			0003
Long: British Pounds Short: United States Dollar		TE2401120	Currency	CITI-57910OKKDGKCFFKKF093	10/07/2024	10/31/2024	10/31/2024	Sale		2,726,743	0.76425100000000001			(47,555)							(47,555)			0003
Long: British Pounds Short: United States Dollar		TE2401055	Currency	CITI-57910OKKDGKCFFKKF093	09/24/2024	10/31/2024	10/31/2024	Sale		712,981	0.74674300000000005			(28,483)							(28,483)			0003
Long: British Pounds Short: United States Dollar		TE2200165	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	10/31/2024	10/31/2024	Sale		14,207	0.73643400000000003			(756)							(756)			0003
Long: British Pounds Short: United States Dollar		TE2101099	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	10/31/2024	10/31/2024	Sale		2,570,488	0.74302699999999999			(114,971)							(114,971)			0003

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Long: British Pounds Short: United States Dollar		TE2401438	Currency	CITI-57910OKKDGKCFFKKF093	10/31/2024	11/01/2024	11/01/2024	Sale		5,789,768	0.77723299999999995			41,558							41,558			.0003
Long: British Pounds Short: United States Dollar		TE2401140	Currency	CITI-57910OKKDGKCFFKKF093	10/08/2024	11/05/2024	11/05/2024	Sale		19,291,915	0.76384399999999997			(131,416)							(131,416)			.0003
Long: British Pounds Short: United States Dollar		TE2301100	Currency	SG-549300F35UEOBMO1WJ55	09/13/2023	11/05/2024	11/05/2024	Sale		1,570,677	0.80166400000000004			66,539							66,539			.0003
Long: British Pounds Short: United States Dollar		TE2400225	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	11/07/2024	11/07/2024	Sale		13,790,377	0.78769500000000003			329,387							329,387			.0003
Long: British Pounds Short: United States Dollar		TE2400804	Currency	CITI-57910OKKDGKCFFKKF093	07/29/2024	11/07/2024	11/07/2024	Sale		2,171,288	0.77712800000000004			22,037							22,037			.0003
Long: British Pounds Short: United States Dollar		TE2401440	Currency	CITI-57910OKKDGKCFFKKF093	11/06/2024	11/07/2024	11/07/2024	Sale		26,252,042	0.77579500000000001			220,973							220,973			.0003
Long: British Pounds Short: United States Dollar		TE2400647	Currency	CIBC-549300TDJKVQJ41VN031	06/12/2024	11/12/2024	11/12/2024	Sale		3,589,971	0.77782799999999996			(25,916)							(25,916)			.0003
Long: British Pounds Short: United States Dollar		TE2401451	Currency	CIBC-549300TDJKVQJ41VN031	11/11/2024	11/12/2024	11/12/2024	Sale		67,142	0.77705800000000003			(551)							(551)			.0003
Long: British Pounds Short: United States Dollar		TE2400641	Currency	CITI-57910OKKDGKCFFKKF093	06/11/2024	11/14/2024	11/14/2024	Sale		353,236	0.78393900000000005			(1,304)							(1,304)			.0003
Long: British Pounds Short: United States Dollar		TE2401475	Currency	CITI-57910OKKDGKCFFKKF093	11/13/2024	11/14/2024	11/14/2024	Sale		3,693,459	0.78678000000000003			(299)							(299)			.0003
Long: British Pounds Short: United States Dollar		TE2401472	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	11/13/2024	11/15/2024	11/15/2024	Sale		1,641,211	0.78671999999999997			(10,588)							(10,588)			.0003
Long: British Pounds Short: United States Dollar		TE2400295	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	11/15/2024	11/15/2024	Sale		3,734,115	0.783049			(41,404)							(41,404)			.0003
Long: British Pounds Short: United States Dollar		TE2400141	Currency	CITI-57910OKKDGKCFFKKF093	02/09/2024	11/15/2024	11/15/2024	Sale		2,513,163	0.79119799999999996			(2,000)							(2,000)			.0003
Long: British Pounds Short: United States Dollar		TE2400921	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	11/15/2024	11/15/2024	Sale		98,511	0.77825599999999995			(1,689)							(1,689)			.0003
Long: British Pounds Short: United States Dollar		TE2400922	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	11/15/2024	11/15/2024	Sale		98,511	0.77825599999999995			(1,689)							(1,689)			.0003

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Long: British Pounds Short: United States Dollar		TE2400923	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	11/15/2024	11/15/2024	Sale		117,785	0.77825599999999995			(2,019)								(2,019)			.0003
Long: British Pounds Short: United States Dollar		TE2401224	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	11/15/2024	11/15/2024	Sale		19,607,413	0.76582899999999998			(643,808)								(643,808)			.0003
Long: British Pounds Short: United States Dollar		TE2401225	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	11/15/2024	11/15/2024	Sale		2,879,990	0.76582899999999998			(94,564)								(94,564)			.0003
Long: British Pounds Short: United States Dollar		TE2100694	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	11/15/2024	11/15/2024	Sale		1,951,195	0.71847300000000003			(180,759)								(180,759)			.0003
Long: British Pounds Short: United States Dollar		TE2401520	Currency	CITI-57910OKKDGKCFFKKF093	11/14/2024	11/15/2024	11/15/2024	Sale		1,612,483	0.78727800000000003			(9,267)								(9,267)			.0003
Long: British Pounds Short: United States Dollar		TE2401524	Currency	CITI-57910OKKDGKCFFKKF093	11/19/2024	11/20/2024	11/20/2024	Sale		132,686	0.78951499999999997			(141)								(141)			.0003
Long: British Pounds Short: United States Dollar		TE2401525	Currency	CITI-57910OKKDGKCFFKKF093	11/19/2024	11/20/2024	11/20/2024	Sale		1,956,646	0.78895300000000002			(3,476)								(3,476)			.0003
Long: British Pounds Short: United States Dollar		TE2400595	Currency	SG-549300F35UEOBMO1WJ55	05/30/2024	11/22/2024	11/22/2024	Sale		3,967,063	0.78438600000000003			(69,494)								(69,494)			.0003
Long: British Pounds Short: United States Dollar		TE2401553	Currency	CIBC-549300TDJKVQJ41VN031	11/21/2024	11/22/2024	11/22/2024	Sale		347,953	0.79490700000000003			(1,510)								(1,510)			.0003
Long: British Pounds Short: United States Dollar		TE2401548	Currency	NTX-549300EV6ZOWOKZYI023	11/21/2024	11/22/2024	11/22/2024	Sale		1,752,153	0.79333600000000004			(11,051)								(11,051)			.0003
Long: British Pounds Short: United States Dollar		TE2400871	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	11/25/2024	11/25/2024	Sale		5,087,817	0.77823100000000001			(118,250)								(118,250)			.0003
Long: British Pounds Short: United States Dollar		TE2400870	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	11/25/2024	11/25/2024	Sale		1,478,749	0.77823100000000001			(34,369)								(34,369)			.0003
Long: British Pounds Short: United States Dollar		TE2401554	Currency	CIBC-549300TDJKVQJ41VN031	11/21/2024	11/25/2024	11/25/2024	Sale		1,794,471	0.79491299999999998			(4,137)								(4,137)			.0003
Long: British Pounds Short: United States Dollar		TE2401562	Currency	CITI-57910OKKDGKCFFKKF093	11/25/2024	11/27/2024	11/27/2024	Sale		3,503,911	0.79598800000000003			32,214								32,214			.0003
Long: British Pounds Short: United States Dollar		TE2200968	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2022	11/29/2024	11/29/2024	Sale		1,720,099	0.94473300000000004			345,401								345,401			.0003
Long: British Pounds Short: United States Dollar		TE2200881	Currency	CITI-57910OKKDGKCFFKKF093	08/31/2022	11/29/2024	11/29/2024	Sale		6,611,743	0.86197199999999996			632,149								632,149			.0003

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Long: British Pounds Short: United States Dollar		TE2201108	Currency	CITI-57910OKKDGKCFFKKF093	11/07/2022	11/29/2024	11/29/2024	Sale		1,277,980	0.86073299999999997			120,175								120,175			.0003
Long: British Pounds Short: United States Dollar		TE2201214	Currency	CITI-57910OKKDGKCFFKKF093	12/05/2022	11/29/2024	11/29/2024	Sale		18,832,852	0.81493000000000004			674,520								674,520			.0003
Long: British Pounds Short: United States Dollar		TE2200699	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2022	11/29/2024	11/29/2024	Sale		5,545,800	0.81142499999999995			173,925								173,925			.0003
Long: British Pounds Short: United States Dollar		TE2300410	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	11/29/2024	11/29/2024	Sale		5,149,117	0.80282600000000004			105,206								105,206			.0003
Long: British Pounds Short: United States Dollar		TE2300913	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	11/29/2024	11/29/2024	Sale		3,861,659	0.78775499999999998			4,928								4,928			.0003
Long: British Pounds Short: United States Dollar		TE2400809	Currency	CITI-57910OKKDGKCFFKKF093	07/31/2024	11/29/2024	11/29/2024	Sale		1,062,955	0.77798			(11,850)								(11,850)			.0003
Long: British Pounds Short: United States Dollar		TE2400805	Currency	CITI-57910OKKDGKCFFKKF093	07/29/2024	11/29/2024	11/29/2024	Sale		5,739,558	0.77704300000000004			(70,823)								(70,823)			.0003
Long: British Pounds Short: United States Dollar		TE2401435	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	11/29/2024	11/29/2024	Sale		1,435,754	0.77092700000000003			(28,878)								(28,878)			.0003
Long: British Pounds Short: United States Dollar		TE2401245	Currency	CITI-57910OKKDGKCFFKKF093	10/17/2024	11/29/2024	11/29/2024	Sale		711,277	0.76836499999999996			(16,622)								(16,622)			.0003
Long: British Pounds Short: United States Dollar		TE2401272	Currency	CITI-57910OKKDGKCFFKKF093	10/18/2024	11/29/2024	11/29/2024	Sale		283,224	0.76672099999999999			(7,211)								(7,211)			.0003
Long: British Pounds Short: United States Dollar		TE2401121	Currency	CITI-57910OKKDGKCFFKKF093	10/07/2024	11/29/2024	11/29/2024	Sale		2,672,428	0.76425699999999996			(76,407)								(76,407)			.0003
Long: British Pounds Short: United States Dollar		TE2200236	Currency	CITI-57910OKKDGKCFFKKF093	03/09/2022	11/29/2024	11/29/2024	Sale		11,195,952	0.76009599999999999			(379,316)								(379,316)			.0003
Long: British Pounds Short: United States Dollar		TE2401006	Currency	CITI-57910OKKDGKCFFKKF093	08/29/2024	11/29/2024	11/29/2024	Sale		3,022,126	0.75873699999999999			(107,610)								(107,610)			.0003
Long: British Pounds Short: United States Dollar		TE2200166	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	11/29/2024	11/29/2024	Sale		13,292	0.73627900000000002			(853)								(853)			.0003
Long: British Pounds Short: United States Dollar		TE2200064	Currency	CITI-57910OKKDGKCFFKKF093	02/03/2022	11/29/2024	11/29/2024	Sale		6,799,981	0.73405299999999996			(455,478)								(455,478)			.0003

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Long: British Pounds Short: United States Dollar		TE2100778	Currency	CITI-57910OKKDGKCFFKKF093	07/27/2021	11/29/2024	11/29/2024	Sale		664,030	0.71779300000000001			(58,202)							(58,202)			.0003
Long: British Pounds Short: United States Dollar		TE2101100	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	11/29/2024	11/29/2024	Sale		2,519,630	0.74274300000000004			(140,940)							(140,940)			.0003
Long: British Pounds Short: United States Dollar		TE2400403	Currency	CITI-57910OKKDGKCFFKKF093	04/15/2024	12/02/2024	12/02/2024	Sale		5,123,297	0.80146799999999996			62,167							62,167			.0003
Long: British Pounds Short: United States Dollar		TE2401571	Currency	CITI-57910OKKDGKCFFKKF093	11/26/2024	12/02/2024	12/02/2024	Sale		131,313	0.79776899999999995			980							980			.0003
Long: British Pounds Short: United States Dollar		TE2401574	Currency	CITI-57910OKKDGKCFFKKF093	11/26/2024	12/02/2024	12/02/2024	Sale		2,089,400	0.79694299999999996			13,413							13,413			.0003
Long: British Pounds Short: United States Dollar		TE2401569	Currency	CITI-57910OKKDGKCFFKKF093	11/26/2024	12/02/2024	12/02/2024	Sale		605,369	0.79453700000000005			2,047							2,047			.0003
Long: British Pounds Short: United States Dollar		TE2401429	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	12/02/2024	12/02/2024	Sale		47,820	0.770814			(1,271)							(1,271)			.0003
Long: British Pounds Short: United States Dollar		TE2401579	Currency	CITI-57910OKKDGKCFFKKF093	12/02/2024	12/03/2024	12/03/2024	Sale		470,111	0.79107700000000003			725							725			.0003
Long: British Pounds Short: United States Dollar		TE2401578	Currency	CITI-57910OKKDGKCFFKKF093	11/27/2024	12/04/2024	12/04/2024	Sale		1,222,709	0.78876900000000005			2,943							2,943			.0003
Long: British Pounds Short: United States Dollar		TE2301101	Currency	SG-549300F35UEOBM01WJ55	09/13/2023	12/05/2024	12/05/2024	Sale		1,448,748	0.80188899999999996			33,277							33,277			.0003
Long: British Pounds Short: United States Dollar		TE2401581	Currency	CITI-57910OKKDGKCFFKKF093	12/03/2024	12/06/2024	12/06/2024	Sale		1,222,709	0.78876900000000005			6,319							6,319			.0003
Long: British Pounds Short: United States Dollar		TE2401584	Currency	CITI-57910OKKDGKCFFKKF093	12/05/2024	12/06/2024	12/06/2024	Sale		3,147,547	0.78430800000000001			(1,627)							(1,627)			.0003
Long: British Pounds Short: United States Dollar		TE2400460	Currency	CITI-57910OKKDGKCFFKKF093	04/29/2024	12/09/2024	12/09/2024	Sale		3,214,125	0.79666099999999995			48,935							48,935			.0003
Long: British Pounds Short: United States Dollar		TE2401589	Currency	CITI-57910OKKDGKCFFKKF093	12/06/2024	12/09/2024	12/09/2024	Sale		1,441,600	0.783022			(3,108)							(3,108)			.0003
Long: British Pounds Short: United States Dollar		TE2401609	Currency	CITI-57910OKKDGKCFFKKF093	12/12/2024	12/13/2024	12/13/2024	Sale		6,334,550	0.78932199999999997			(28,300)							(28,300)			.0003
Long: British Pounds Short: United States Dollar		TE2401612	Currency	CITI-57910OKKDGKCFFKKF093	12/12/2024	12/13/2024	12/13/2024	Sale		20,132,921	0.78869999999999996			(105,753)							(105,753)			.0003

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Long: British Pounds Short: United States Dollar		TE2400296	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/14/2024	12/16/2024	12/16/2024	Sale		4,118,193	0.78292899999999999			(26,455)								(26,455)			.0003
Long: British Pounds Short: United States Dollar		TE2401146	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	12/16/2024	12/16/2024	Sale		462,662	0.76490599999999997			(13,554)								(13,554)			.0003
Long: British Pounds Short: United States Dollar		TE2401028	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	09/13/2024	12/16/2024	12/16/2024	Sale		257,848	0.76180099999999995			(8,570)								(8,570)			.0003
Long: British Pounds Short: United States Dollar		TE2400142	Currency	CITI-57910OKKDGKCFFKKF093	02/09/2024	12/16/2024	12/16/2024	Sale		2,513,055	0.79123200000000005			10,336								10,336			.0003
Long: British Pounds Short: United States Dollar		TE2401613	Currency	CITI-57910OKKDGKCFFKKF093	12/12/2024	12/16/2024	12/16/2024	Sale		23,559,483	0.78870600000000002			21,369								21,369			.0003
Long: British Pounds Short: United States Dollar		TE2401518	Currency	CITI-57910OKKDGKCFFKKF093	11/14/2024	12/16/2024	12/16/2024	Sale		649,290	0.78792300000000004			(56)								(56)			.0003
Long: British Pounds Short: United States Dollar		TE2401601	Currency	CITI-57910OKKDGKCFFKKF093	12/10/2024	12/16/2024	12/16/2024	Sale		2,492,795	0.78554999999999997			(7,723)								(7,723)			.0003
Long: British Pounds Short: United States Dollar		TE2401600	Currency	CITI-57910OKKDGKCFFKKF093	12/10/2024	12/16/2024	12/16/2024	Sale		1,671,060	0.78554999999999997			(5,177)								(5,177)			.0003
Long: British Pounds Short: United States Dollar		TE2400924	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	12/16/2024	12/16/2024	Sale		98,519	0.77819199999999999			(1,225)								(1,225)			.0003
Long: British Pounds Short: United States Dollar		TE2400926	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	12/16/2024	12/16/2024	Sale		98,519	0.77819199999999999			(1,225)								(1,225)			.0003
Long: British Pounds Short: United States Dollar		TE2400925	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	12/16/2024	12/16/2024	Sale		117,794	0.77819199999999999			(1,465)								(1,465)			.0003
Long: British Pounds Short: United States Dollar		TE2300786	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2023	12/16/2024	12/16/2024	Sale		21,860,640	0.77765300000000004			(286,790)								(286,790)			.0003
Long: British Pounds Short: United States Dollar		TE2401227	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	12/16/2024	12/16/2024	Sale		2,842,207	0.76582300000000003			(79,958)								(79,958)			.0003
Long: British Pounds Short: United States Dollar		TE2100695	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2021	12/16/2024	12/16/2024	Sale		216,989	0.71815300000000004			(19,231)								(19,231)			.0003
Long: British Pounds Short: United States Dollar		TE2400648	Currency	CIBC-549300TDJKVQJ41VN031	06/12/2024	12/16/2024	12/16/2024	Sale		3,598,075	0.77766500000000005			(47,148)								(47,148)			.0003

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Long: British Pounds Short: United States Dollar		TE2401025	Currency	CIBC-549300TDJKVQJ41VN031	09/13/2024	12/16/2024	12/16/2024	Sale		545,343	0.76180199999999998			(18,125)								(18,125)			.0003
Long: British Pounds Short: United States Dollar		TE2401624	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	12/17/2024	12/17/2024	Sale		2,007,775	0.79032400000000003			9,119								9,119			.0003
Long: British Pounds Short: United States Dollar		TE2401628	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	12/17/2024	12/17/2024	Sale		634,602	0.78789600000000004			923								923			.0003
Long: British Pounds Short: United States Dollar		TE2401631	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	12/17/2024	12/17/2024	Sale		634,602	0.78789600000000004			923								923			.0003
Long: British Pounds Short: United States Dollar		TE2401630	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	12/17/2024	12/17/2024	Sale		761,522	0.78789600000000004			1,108								1,108			.0003
Long: British Pounds Short: United States Dollar		TE2401662	Currency	CITI-579100KKDGKCFFKKF093	12/17/2024	12/19/2024	12/19/2024	Sale		1,453,493	0.786968			(18,244)								(18,244)			.0003
Long: British Pounds Short: United States Dollar		TE2401660	Currency	CITI-579100KKDGKCFFKKF093	12/17/2024	12/19/2024	12/19/2024	Sale		493,884	0.78616399999999997			(6,698)								(6,698)			.0003
Long: British Pounds Short: United States Dollar		TE2401650	Currency	BAD-G5GSEF7VJP5I70UK5573	12/17/2024	12/20/2024	12/20/2024	Sale		3,093,447	0.78644199999999997			(42,574)								(42,574)			.0003
Long: British Pounds Short: United States Dollar		TE2401655	Currency	CITI-579100KKDGKCFFKKF093	12/17/2024	12/20/2024	12/20/2024	Sale		2,437,342	0.78697399999999995			(31,918)								(31,918)			.0003
Long: British Pounds Short: United States Dollar		TE2401665	Currency	DB-	12/20/2024	12/20/2024	12/20/2024	Sale		42,243,102	0.79994100000000001			133,755								133,755			.0003
Long: British Pounds Short: United States Dollar		TE2400408	Currency	CITI-579100KKDGKCFFKKF093	04/18/2024	12/23/2024	12/23/2024	Sale		6,043,302	0.802284			25,983								25,983			.0003
Long: British Pounds Short: United States Dollar		TE2400872	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	12/23/2024	12/23/2024	Sale		2,309,810	0.77819799999999995			(59,713)								(59,713)			.0003
Long: British Pounds Short: United States Dollar		TE2400873	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	12/23/2024	12/23/2024	Sale		2,916,995	0.77819799999999995			(75,409)								(75,409)			.0003
Long: British Pounds Short: United States Dollar		TE2401715	Currency	CITI-579100KKDGKCFFKKF093	12/20/2024	12/23/2024	12/23/2024	Sale		935	0.79352199999999995			(6)								(6)			.0003
Long: British Pounds Short: United States Dollar		TE2401591	Currency	CITI-579100KKDGKCFFKKF093	12/06/2024	12/24/2024	12/24/2024	Sale		1,997,824	0.78305800000000003			(36,052)								(36,052)			.0003
Long: British Pounds Short: United States Dollar		TE2401625	Currency	CITI-579100KKDGKCFFKKF093	12/16/2024	12/31/2024	12/31/2024	Sale		93,969,685	0.79039199999999998			(950,322)								(950,322)			.0003

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Long: British Pounds Short: United States Dollar		TE2401527	Currency	CITI-57910OKKDGKCFFKKF093	11/19/2024	12/31/2024	12/31/2024	Sale		4,974,477	0.78902600000000001			(58,816)							(58,816)			.0003
Long: British Pounds Short: United States Dollar		TE2300914	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	12/31/2024	12/31/2024	Sale		3,932,011	0.78851099999999996			(49,027)							(49,027)			.0003
Long: British Pounds Short: United States Dollar		TE2200452	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	12/31/2024	12/31/2024	Sale		5,268	0.78678199999999998			(77)							(77)			.0003
Long: British Pounds Short: United States Dollar		TE2401437	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	12/31/2024	12/31/2024	Sale		3,272,915	0.77097099999999996			(112,704)							(112,704)			.0003
Long: British Pounds Short: United States Dollar		TE2401430	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	12/31/2024	12/31/2024	Sale		692,080	0.77086100000000002			(23,927)							(23,927)			.0003
Long: British Pounds Short: United States Dollar		TE2400764	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	12/31/2024	12/31/2024	Sale		688,372	0.77060600000000001			(24,019)							(24,019)			.0003
Long: British Pounds Short: United States Dollar		TE2401447	Currency	CITI-57910OKKDGKCFFKKF093	11/07/2024	12/31/2024	12/31/2024	Sale		3,959,876	0.76997099999999996			(141,321)							(141,321)			.0003
Long: British Pounds Short: United States Dollar		TE2401246	Currency	CITI-57910OKKDGKCFFKKF093	10/17/2024	12/31/2024	12/31/2024	Sale		869,687	0.76837100000000003			(32,780)							(32,780)			.0003
Long: British Pounds Short: United States Dollar		TE2401122	Currency	CITI-57910OKKDGKCFFKKF093	10/07/2024	12/31/2024	12/31/2024	Sale		3,936,325	0.76431000000000004			(168,390)							(168,390)			.0003
Long: British Pounds Short: United States Dollar		TE2401007	Currency	CITI-57910OKKDGKCFFKKF093	08/29/2024	12/31/2024	12/31/2024	Sale		10,128,064	0.75872499999999998			(504,098)							(504,098)			.0003
Long: British Pounds Short: United States Dollar		TE2101101	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	12/31/2024	12/31/2024	Sale		2,423,363	0.74227699999999996			(170,538)							(170,538)			.0003
Long: British Pounds Short: United States Dollar		TE2401723	Currency	BAD-G5GSEF7VJP5I70UK5573	12/26/2024	12/31/2024	12/31/2024	Sale		564,610	0.79868600000000001			155							155			.0003
Long: British Pounds Short: United States Dollar		TE2401734	Currency	CITI-57910OKKDGKCFFKKF093	12/30/2024	12/31/2024	12/31/2024	Sale		12,980	0.79897700000000005			8							8			.0003
Long: British Pounds Short: United States Dollar		TE2401736	Currency	CITI-57910OKKDGKCFFKKF093	12/30/2024	12/31/2024	12/31/2024	Sale		4,840,145	0.79706699999999997			(8,487)							(8,487)			.0003
Long: Canadian Dollar Short: United States Dollar		TE2301383	Currency	CITI-57910OKKDGKCFFKKF093	11/30/2023	08/02/2024	05/31/2024	Sale		519,107	1.35196999999999999									(14,494)				.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar Short: United States Dollar		TE2400049	Currency	CIBC-549300TDJKVQJ41VN031	01/12/2024	01/16/2024	01/16/2024	Sale		47,839,907	1.3401000000000001			(283,895)							(283,895)			0003
Long: Canadian Dollar Short: United States Dollar		TE2400335	Currency	CITI-579100KKDGKCFFKKF093	03/22/2024	04/02/2024	04/02/2024	Sale		76,656	1.359429			95							95			0003
Long: Canadian Dollar Short: United States Dollar		TE2400812	Currency	CITI-579100KKDGKCFFKKF093	07/31/2024	08/02/2024	08/02/2024	Sale		12,659,345	1.38036			(48,330)							(48,330)			0003
Long: Canadian Dollar Short: United States Dollar		TE2301383	Currency	CITI-579100KKDGKCFFKKF093	11/30/2023	08/02/2024	08/02/2024	Sale		519,107	1.3519699999999999			(12,618)							(12,618)			0003
Long: Canadian Dollar Short: United States Dollar		TE2401582	Currency	CITI-579100KKDGKCFFKKF093	12/05/2024	12/05/2024	12/05/2024	Sale		158,220	1.403038			(46)							(46)			0003
Long: Euro Short: British Pounds		TE2400951	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		6,491,608	1.1034999999999999			(48,319)							(48,319)			0003
Long: Euro Short: British Pounds		TE2400952	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		12,935,291	1.1034999999999999			(96,282)							(96,282)			0003
Long: Euro Short: British Pounds		TE2400953	Currency	CITI-579100KKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		14,000,297	1.1034999999999999			(104,209)							(104,209)			0003
Long: Euro Short: United States Dollar		TE2100559	Currency	CITI-579100KKDGKCFFKKF093	06/21/2021	06/20/2024	05/31/2024	Sale		30,798,833	0.8128689999999995								2,952,776					0003
Long: Euro Short: United States Dollar		TE2201294	Currency	CITI-579100KKDGKCFFKKF093	12/22/2022	08/26/2024	05/31/2024	Sale		55,157	0.9189490000000002								(1,386)					0003
Long: Euro Short: United States Dollar		TE2300301	Currency	CITI-579100KKDGKCFFKKF093	03/17/2023	06/20/2024	05/31/2024	Sale		153,352	0.9202169999999995								(3,608)					0003
Long: Euro Short: United States Dollar		TE2300715	Currency	CITI-579100KKDGKCFFKKF093	06/21/2023	08/26/2024	05/31/2024	Sale		3,992,709	0.8937349999999995								11,969					0003
Long: Euro Short: United States Dollar		TE2300734	Currency	CITI-579100KKDGKCFFKKF093	06/23/2023	08/26/2024	05/31/2024	Sale		811,538	0.9010869999999997								(4,223)					0003
Long: Euro Short: United States Dollar		TE2300815	Currency	CITI-579100KKDGKCFFKKF093	07/19/2023	08/26/2024	05/31/2024	Sale		1,246,677	0.877224								26,700					0003
Long: Euro Short: United States Dollar		TE2300818	Currency	CITI-579100KKDGKCFFKKF093	07/19/2023	08/26/2024	05/31/2024	Sale		12,134,874	0.8772699999999999								259,262					0003
Long: Euro Short: United States Dollar		TE2300883	Currency	CITI-579100KKDGKCFFKKF093	08/02/2023	08/26/2024	05/31/2024	Sale		2,409,244	0.8963790000000004								117					0003
Long: Euro Short: United States Dollar		TE2301070	Currency	CITI-579100KKDGKCFFKKF093	09/06/2023	08/26/2024	05/31/2024	Sale		22,678	0.9169979999999998								(521)					0003
Long: Euro Short: United States Dollar		TE2301126	Currency	CITI-579100KKDGKCFFKKF093	09/19/2023	08/26/2024	05/31/2024	Sale		17,490,798	0.9216079999999998								(491,423)					0003
Long: Euro Short: United States Dollar		TE2301169	Currency	CITI-579100KKDGKCFFKKF093	09/26/2023	08/26/2026	05/31/2024	Sale		29,229,163	0.9023640000000005								(1,122,720)					0003
Long: Euro Short: United States Dollar		TE2301347	Currency	CITI-579100KKDGKCFFKKF093	11/16/2023	08/26/2024	05/31/2024	Sale		38,081	0.9095870000000003								(559)					0003

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Long: Euro Short: United States Dollar		TE2301431	Currency	CITI-57910OKKDGKCFFKKF093	12/18/2023	08/26/2024	05/31/2024	Sale		213,218	0.905304								(2,113)					.0003
Long: Euro Short: United States Dollar		TE2301443	Currency	CITI-57910OKKDGKCFFKKF093	12/18/2023	06/20/2024	05/31/2024	Sale		75,989	0.90859500000000004								(806)					.0003
Long: Euro Short: United States Dollar		TE2301444	Currency	CITI-57910OKKDGKCFFKKF093	12/18/2023	08/26/2024	05/31/2024	Sale		56,682	0.90578899999999996								(592)					.0003
Long: Euro Short: United States Dollar		TE2301485	Currency	CITI-57910OKKDGKCFFKKF093	12/26/2023	06/02/2025	05/31/2024	Sale		37,360	0.88492300000000002								20					.0003
Long: Euro Short: United States Dollar		TE2301486	Currency	CITI-57910OKKDGKCFFKKF093	12/26/2023	06/01/2026	05/31/2024	Sale		37,977	0.87054500000000001								59					.0003
Long: Euro Short: United States Dollar		TE2301487	Currency	CITI-57910OKKDGKCFFKKF093	12/26/2023	06/01/2027	05/31/2024	Sale		38,600	0.85648199999999997								157					.0003
Long: Euro Short: United States Dollar		TE2301488	Currency	CITI-57910OKKDGKCFFKKF093	12/26/2023	05/31/2028	05/31/2024	Sale		691,947	0.84409599999999996								3,761					.0003
Long: Euro Short: United States Dollar		TE2201286	Currency	CITI-57910OKKDGKCFFKKF093	12/22/2022	01/02/2024	01/02/2024	Sale		141,513	0.924898			3,069					(3,080)		3,069			.0003
Long: Euro Short: United States Dollar		TE2301456	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	01/02/2024	01/02/2024	Sale		1,335,983	0.91203699999999999			9,995					(10,094)		9,995			.0003
Long: Euro Short: United States Dollar		TE2301011	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2023	01/02/2024	01/02/2024	Sale		47,831	0.91099600000000003			303					(306)		303			.0003
Long: Euro Short: United States Dollar		TE2300746	Currency	CITI-57910OKKDGKCFFKKF093	06/28/2023	01/02/2024	01/02/2024	Sale		1,092,587	0.90643300000000004			1,410					(1,490)		1,410			.0003
Long: Euro Short: United States Dollar		TE2300617	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	05/31/2023	01/02/2024	01/02/2024	Sale		1,722,827	0.92781800000000003			42,922					(43,051)		42,922			.0003
Long: Euro Short: United States Dollar		TE2301497	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	12/29/2023	01/02/2024	01/02/2024	Sale		75,973	0.90452100000000002			(770)					57		(770)			.0003
Long: Euro Short: United States Dollar		TE2300749	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	06/28/2023	01/03/2024	01/03/2024	Sale		593,526	0.90506299999999995			(7,706)					66		(7,706)			.0003
Long: Euro Short: United States Dollar		TE2400016	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	01/08/2024	01/12/2024	01/12/2024	Sale		1,261,073	0.91192200000000001			(40)							(40)			.0003
Long: Euro Short: United States Dollar		TE2400042	Currency	CITI-57910OKKDGKCFFKKF093	01/11/2024	01/16/2024	01/16/2024	Sale		810,979	0.91124499999999997			(7,205)							(7,205)			.0003
Long: Euro Short: United States Dollar		TE2300502	Currency	SG-549300F35UEOBMO1WJ55	05/10/2023	01/16/2024	01/16/2024	Sale		12,741,128	0.89968499999999996			(273,393)					70,263		(273,393)			.0003
Long: Euro Short: United States Dollar		TE2400046	Currency	CITI-57910OKKDGKCFFKKF093	01/12/2024	01/16/2024	01/16/2024	Sale		26,716,703	0.913242			(179,331)							(179,331)			.0003
Long: Euro Short: United States Dollar		TE2400051	Currency	CITI-57910OKKDGKCFFKKF093	01/12/2024	01/16/2024	01/16/2024	Sale		18,616,700	0.91315900000000005			(126,650)							(126,650)			.0003
Long: Euro Short: United States Dollar		TE2301499	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	12/29/2023	01/17/2024	01/17/2024	Sale		538,718	0.90399700000000005			(10,348)					379		(10,348)			.0003
Long: Euro Short: United States Dollar		TE2301346	Currency	CITI-57910OKKDGKCFFKKF093	11/16/2023	01/18/2024	01/18/2024	Sale		381,052	0.91851000000000005			(1,250)					(5,862)		(1,250)			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar		TE2301430	Currency	CITI-57910OKKDGKCFFKKF093	12/18/2023	01/22/2024	01/22/2024	Sale		288,866	0.91391800000000001			(1,489)					(3,029)		(1,489)			.0003
Long: Euro Short: United States Dollar		TE2301428	Currency	CITI-57910OKKDGKCFFKKF093	12/14/2023	01/22/2024	01/22/2024	Sale		149,684	0.90858099999999997			(1,641)					(686)		(1,641)			.0003
Long: Euro Short: United States Dollar		TE2400052	Currency	CITI-57910OKKDGKCFFKKF093	01/12/2024	01/22/2024	01/22/2024	Sale		26,288,592	0.91294399999999998			(163,392)							(163,392)			.0003
Long: Euro Short: United States Dollar		TE2400068	Currency	CITI-57910OKKDGKCFFKKF093	01/19/2024	01/22/2024	01/22/2024	Sale		50,470,162	0.919153			27,477							27,477			.0003
Long: Euro Short: United States Dollar		TE2400066	Currency	CITI-57910OKKDGKCFFKKF093	01/19/2024	01/26/2024	01/26/2024	Sale		533,281	0.91884100000000002			(1,018)							(1,018)			.0003
Long: Euro Short: United States Dollar		TE2301038	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	08/28/2023	02/01/2024	02/01/2024	Sale		385,768	0.91765099999999999			(2,421)					(5,801)		(2,421)			.0003
Long: Euro Short: United States Dollar		TE2400018	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	01/08/2024	02/01/2024	02/01/2024	Sale		13,795,127	0.91121200000000002			(182,759)							(182,759)			.0003
Long: Euro Short: United States Dollar		TE2301375	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	11/29/2023	02/01/2024	02/01/2024	Sale		1,371,520	0.90848099999999998			(22,226)					(6,712)		(22,226)			.0003
Long: Euro Short: United States Dollar		TE2300874	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/31/2023	02/01/2024	02/01/2024	Sale		324,040	0.89935299999999996			(8,454)					1,686		(8,454)			.0003
Long: Euro Short: United States Dollar		TE2400019	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	01/08/2024	02/05/2024	02/05/2024	Sale		1,207,379	0.91106500000000001			(27,574)							(27,574)			.0003
Long: Euro Short: United States Dollar		TE2400116	Currency	CITI-57910OKKDGKCFFKKF093	01/29/2024	02/09/2024	02/09/2024	Sale		2,333,444	0.92567100000000002			(3,560)							(3,560)			.0003
Long: Euro Short: United States Dollar		TE2400020	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	01/08/2024	02/14/2024	02/14/2024	Sale		823,513	0.91073300000000001			(19,438)							(19,438)			.0003
Long: Euro Short: United States Dollar		TE2400181	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	02/23/2024	02/23/2024	Sale		107,773	0.92787900000000001			442							442			.0003
Long: Euro Short: United States Dollar		TE2400182	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	02/23/2024	02/23/2024	Sale		795,363	0.92787900000000001			3,264							3,264			.0003
Long: Euro Short: United States Dollar		TE2400077	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	02/29/2024	02/29/2024	Sale		76,049	0.92045600000000005			(299)							(299)			.0003
Long: Euro Short: United States Dollar		TE2400229	Currency	CITI-57910OKKDGKCFFKKF093	02/28/2024	02/29/2024	02/29/2024	Sale		62,870,570	0.92290799999999995			(80,200)							(80,200)			.0003
Long: Euro Short: United States Dollar		TE2400232	Currency	SG-549300F35UEOBMO1WJ55	02/28/2024	02/29/2024	02/29/2024	Sale		4,114,319	0.92316200000000004			(4,116)							(4,116)			.0003
Long: Euro Short: United States Dollar		TE2400276	Currency	CITI-57910OKKDGKCFFKKF093	03/11/2024	03/13/2024	03/13/2024	Sale		820,242	0.91558300000000004			1,615							1,615			.0003
Long: Euro Short: United States Dollar		TE2400167	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	02/13/2024	03/19/2024	03/19/2024	Sale		278,724	0.93282299999999996			3,610							3,610			.0003
Long: Euro Short: United States Dollar		TE2301442	Currency	CITI-57910OKKDGKCFFKKF093	12/18/2023	03/20/2024	03/20/2024	Sale		21,162	0.91215900000000005			(210)					(228)		(210)			.0003
Long: Euro Short: United States Dollar		TE2100558	Currency	CITI-57910OKKDGKCFFKKF093	06/21/2021	03/20/2024	03/20/2024	Sale		4,253	0.81599999999999995			(486)					407		(486)			.0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar		TE2300300	Currency	CITI-57910OKKDGKCFFKKF093	03/17/2023	03/20/2024	03/20/2024	Sale		152,999	0.92233900000000002			169						(3,372)		169			0003
Long: Euro Short: United States Dollar		TE2400233	Currency	SG-549300F35UEOBMO1WJ55	02/28/2024	03/22/2024	03/22/2024	Sale		1,644,780	0.922342			(3,938)								(3,938)			0003
Long: Euro Short: United States Dollar		TE2400184	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	03/25/2024	03/25/2024	Sale		1,907,959	0.92673700000000003			8,302								8,302			0003
Long: Euro Short: United States Dollar		TE2300634	Currency	CITI-57910OKKDGKCFFKKF093	05/31/2023	03/26/2024	03/26/2024	Sale		5,093,715	0.92074199999999995			(15,149)						(104,548)		(15,149)			0003
Long: Euro Short: United States Dollar		TE2400331	Currency	SG-549300F35UEOBMO1WJ55	03/21/2024	03/27/2024	03/27/2024	Sale		377,728	0.92073799999999995			(1,403)								(1,403)			0003
Long: Euro Short: United States Dollar		TE2400310	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/18/2024	03/27/2024	03/27/2024	Sale		283,216	0.91802700000000004			(1,883)								(1,883)			0003
Long: Euro Short: United States Dollar		TE2400185	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	04/02/2024	04/02/2024	Sale		2,523,972	0.92638500000000001			(6,699)								(6,699)			0003
Long: Euro Short: United States Dollar		TE2400117	Currency	CITI-57910OKKDGKCFFKKF093	01/29/2024	04/02/2024	04/02/2024	Sale		210,898	0.92363099999999998			(1,185)								(1,185)			0003
Long: Euro Short: United States Dollar		TE2301396	Currency	CITI-57910OKKDGKCFFKKF093	12/07/2023	04/02/2024	04/02/2024	Sale		750,391	0.92241099999999998			(5,202)						(17,018)		(5,202)			0003
Long: Euro Short: United States Dollar		TE2400352	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	04/02/2024	04/02/2024	Sale		1,306,776	0.92232499999999995			(9,181)								(9,181)			0003
Long: Euro Short: United States Dollar		TE2201287	Currency	CITI-57910OKKDGKCFFKKF093	12/22/2022	04/02/2024	04/02/2024	Sale		7,084,678	0.92191400000000001			(52,905)						(156,765)		(52,905)			0003
Long: Euro Short: United States Dollar		TE2400358	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	04/02/2024	04/02/2024	04/02/2024	Sale		45,412,697	0.93035500000000004			73,599								73,599			0003
Long: Euro Short: United States Dollar		TE2400382	Currency	CITI-57910OKKDGKCFFKKF093	04/11/2024	04/15/2024	04/15/2024	Sale		1,906	0.934141			(14)								(14)			0003
Long: Euro Short: United States Dollar		TE2400389	Currency	CITI-57910OKKDGKCFFKKF093	04/12/2024	04/15/2024	04/15/2024	Sale		67,500,470	0.94023999999999996			(54,461)								(54,461)			0003
Long: Euro Short: United States Dollar		TE2400234	Currency	SG-549300F35UEOBMO1WJ55	02/28/2024	04/23/2024	04/23/2024	Sale		708,177	0.92108599999999996			(10,355)								(10,355)			0003
Long: Euro Short: United States Dollar		TE2400332	Currency	SG-549300F35UEOBMO1WJ55	03/21/2024	04/23/2024	04/23/2024	Sale		74,844	0.91974999999999996			(1,201)								(1,201)			0003
Long: Euro Short: United States Dollar		TE2400341	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	04/24/2024	04/24/2024	Sale		1,689,963	0.92180899999999999			(24,883)								(24,883)			0003
Long: Euro Short: United States Dollar		TE2400278	Currency	CITI-57910OKKDGKCFFKKF093	03/11/2024	04/24/2024	04/24/2024	Sale		1,112,862	0.914018			(25,653)								(25,653)			0003
Long: Euro Short: United States Dollar		TE2400432	Currency	SG-549300F35UEOBMO1WJ55	04/22/2024	04/26/2024	04/26/2024	Sale		349,531	0.93845000000000001			792								792			0003
Long: Euro Short: United States Dollar		TE2400354	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/26/2024	04/25/2024	04/25/2024	Sale		282,092	0.92168399999999995			(3,554)								(3,554)			0003
Long: Euro Short: United States Dollar		TE2400342	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	05/03/2024	05/03/2024	Sale		446,777	0.92145999999999995			(3,493)								(3,493)			0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar		TE2400462	Currency	CITI-57910OKKDGKCFFKKF093	04/29/2024	05/07/2024	05/07/2024	Sale		761,054	0.932917			4,184							4,184			.0003
Long: Euro Short: United States Dollar		TE2400508	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2024	05/15/2024	05/15/2024	Sale		107,914	0.926919000000005			681							681			.0003
Long: Euro Short: United States Dollar		TE2400509	Currency	CITI-57910OKKDGKCFFKKF093	05/13/2024	05/15/2024	05/15/2024	Sale		2,067	0.926096999999995			11							11			.0003
Long: Euro Short: United States Dollar		TE2400536	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	05/17/2024	05/17/2024	Sale		4,326,572	0.924518999999998			23,828							23,828			.0003
Long: Euro Short: United States Dollar		TE2300574	Currency	CITI-57910OKKDGKCFFKKF093	05/24/2023	05/20/2024	05/20/2024	Sale		11,396,667	0.914127000000002			(77,510)					(176,552)		(77,510)			.0003
Long: Euro Short: United States Dollar		TE2400235	Currency	SG-549300F35UEOBM01WJ55	02/28/2024	05/22/2024	05/22/2024	Sale		908,439	0.919977999999996			(2,994)							(2,994)			.0003
Long: Euro Short: United States Dollar		TE2400455	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	04/24/2024	05/22/2024	05/22/2024	Sale		278,386	0.933953999999995			3,298							3,298			.0003
Long: Euro Short: United States Dollar		TE2400563	Currency	SG-549300F35UEOBM01WJ55	05/21/2024	05/24/2024	05/24/2024	Sale		585,460	0.921282999999996			(455)							(455)			.0003
Long: Euro Short: United States Dollar		TE2400343	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	05/28/2024	05/28/2024	Sale		1,502,374	0.920543			1,570							1,570			.0003
Long: Euro Short: United States Dollar		TE2301484	Currency	CITI-57910OKKDGKCFFKKF093	12/26/2023	05/31/2024	05/31/2024	Sale		36,710	0.900596999999998			(819)					(32)		(819)			.0003
Long: Euro Short: United States Dollar		TE2400597	Currency	CITI-57910OKKDGKCFFKKF093	06/04/2024	06/06/2024	06/06/2024	Sale		1,524,320	0.918441999999998			(1,330)							(1,330)			.0003
Long: Euro Short: United States Dollar		TE2400463	Currency	CITI-57910OKKDGKCFFKKF093	04/29/2024	06/07/2024	06/07/2024	Sale		482,955	0.931764000000004			3,585							3,585			.0003
Long: Euro Short: United States Dollar		TE2400551	Currency	CITI-57910OKKDGKCFFKKF093	05/20/2024	06/07/2024	06/07/2024	Sale		17,176,042	0.919539			(99,518)							(99,518)			.0003
Long: Euro Short: United States Dollar		TE2400612	Currency	CITI-57910OKKDGKCFFKKF093	06/10/2024	06/12/2024	06/12/2024	Sale		6,297,148	0.929626999999998			52,979							52,979			.0003
Long: Euro Short: United States Dollar		TE2400611	Currency	CITI-57910OKKDGKCFFKKF093	06/10/2024	06/12/2024	06/12/2024	Sale		21,672,128	0.929626999999998			182,330							182,330			.0003
Long: Euro Short: United States Dollar		TE2400537	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	06/17/2024	06/17/2024	Sale		662,771	0.923351999999995			(6,953)							(6,953)			.0003
Long: Euro Short: United States Dollar		TE2400657	Currency	CITI-57910OKKDGKCFFKKF093	06/14/2024	06/17/2024	06/17/2024	Sale		2,366	0.934752999999995			4							4			.0003
Long: Euro Short: United States Dollar		TE2300301	Currency	CITI-57910OKKDGKCFFKKF093	03/17/2023	06/20/2024	06/20/2024	Sale		153,352	0.920216999999995			(2,046)							(2,046)			.0003
Long: Euro Short: United States Dollar		TE2301443	Currency	CITI-57910OKKDGKCFFKKF093	12/18/2023	06/20/2024	06/20/2024	Sale		75,989	0.908595000000004			(1,961)							(1,961)			.0003
Long: Euro Short: United States Dollar		TE2100559	Currency	CITI-57910OKKDGKCFFKKF093	06/21/2021	06/20/2024	06/20/2024	Sale		30,798,833	0.812868999999995			(3,955,870)							(3,955,870)			.0003
Long: Euro Short: United States Dollar		TE2400662	Currency	SG-549300F35UEOBM01WJ55	06/18/2024	06/21/2024	06/21/2024	Sale		361,616	0.931401000000003			(1,836)							(1,836)			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar		TE2400236	Currency	SG-549300F35UE0BM01WJ55	02/28/2024	06/21/2024	06/21/2024	Sale		1,098,065	0.91878800000000005			(20,369)							(20,369)			.0003
Long: Euro Short: United States Dollar		TE2400652	Currency	CITI-57910OKKDGKCFFKKF093	06/12/2024	06/26/2024	06/26/2024	Sale		664,534	0.92090099999999997			(10,858)							(10,858)			.0003
Long: Euro Short: United States Dollar		TE2400697	Currency	CITI-57910OKKDGKCFFKKF093	06/27/2024	06/28/2024	06/28/2024	Sale		61,036,285	0.934527			96,398							96,398			.0003
Long: Euro Short: United States Dollar		TE2400694	Currency	CITI-57910OKKDGKCFFKKF093	06/27/2024	07/01/2024	07/01/2024	Sale		64,035,556	0.93396800000000002			134,566							134,566			.0003
Long: Euro Short: United States Dollar		TE2400680	Currency	CITI-57910OKKDGKCFFKKF093	06/24/2024	07/01/2024	07/01/2024	Sale		1,293,283	0.93190799999999996			(141)							(141)			.0003
Long: Euro Short: United States Dollar		TE2400671	Currency	CITI-57910OKKDGKCFFKKF093	06/24/2024	07/01/2024	07/01/2024	Sale		1,566,229	0.93155399999999999			(766)							(766)			.0003
Long: Euro Short: United States Dollar		TE2400464	Currency	CITI-57910OKKDGKCFFKKF093	04/29/2024	07/08/2024	07/08/2024	Sale		687,829	0.93046399999999996			5,579							5,579			.0003
Long: Euro Short: United States Dollar		TE2400608	Currency	CITI-57910OKKDGKCFFKKF093	06/06/2024	07/08/2024	07/08/2024	Sale		283,321	0.91768799999999995			(1,624)							(1,624)			.0003
Long: Euro Short: United States Dollar		TE2400599	Currency	CITI-57910OKKDGKCFFKKF093	06/04/2024	07/08/2024	07/08/2024	Sale		2,573,264	0.91712300000000002			(16,322)							(16,322)			.0003
Long: Euro Short: United States Dollar		TE2400732	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2024	07/15/2024	07/15/2024	Sale		2,684	0.92472900000000002			26							26			.0003
Long: Euro Short: United States Dollar		TE2400715	Currency	CITI-57910OKKDGKCFFKKF093	07/05/2024	07/15/2024	07/15/2024	Sale		3,248,397	0.92353200000000002			26,703							26,703			.0003
Long: Euro Short: United States Dollar		TE2400741	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2024	07/15/2024	07/15/2024	Sale		26,522,688	0.918485			71,864							71,864			.0003
Long: Euro Short: United States Dollar		TE2400538	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	07/16/2024	07/16/2024	Sale		295,794	0.92210999999999999			936							936			.0003
Long: Euro Short: United States Dollar		TE2400773	Currency	CITI-57910OKKDGKCFFKKF093	07/16/2024	07/17/2024	07/17/2024	Sale		187,656	0.91827400000000003			715							715			.0003
Long: Euro Short: United States Dollar		TE2400782	Currency	CITI-57910OKKDGKCFFKKF093	07/19/2024	07/22/2024	07/22/2024	Sale		50,482,268	0.91865200000000002			(2,412)							(2,412)			.0003
Long: Euro Short: United States Dollar		TE2400237	Currency	SG-549300F35UE0BM01WJ55	02/28/2024	07/23/2024	07/23/2024	Sale		1,124,035	0.91749999999999998			(5,536)							(5,536)			.0003
Long: Euro Short: United States Dollar		TE2400791	Currency	CITI-57910OKKDGKCFFKKF093	07/22/2024	07/23/2024	07/23/2024	Sale		118,847	0.91907499999999998			(382)							(382)			.0003
Long: Euro Short: United States Dollar		TE2400735	Currency	CITI-57910OKKDGKCFFKKF093	07/10/2024	07/29/2024	07/29/2024	Sale		1,191,674	0.92307099999999997			(1,914)							(1,914)			.0003
Long: Euro Short: United States Dollar		TE2400786	Currency	CITI-57910OKKDGKCFFKKF093	07/22/2024	07/29/2024	07/29/2024	Sale		108,775	0.91932599999999998			(615)							(615)			.0003
Long: Euro Short: United States Dollar		TE2400787	Currency	CITI-57910OKKDGKCFFKKF093	07/22/2024	07/29/2024	07/29/2024	Sale		2,830,772	0.91932599999999998			(16,013)							(16,013)			.0003
Long: Euro Short: United States Dollar		TE2400465	Currency	CITI-57910OKKDGKCFFKKF093	04/29/2024	08/08/2024	08/08/2024	Sale		1,237,731	0.92911900000000003			16,631							16,631			.0003

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Long: Euro Short: United States Dollar		TE2400788	Currency	CITI-57910OKKDGKCFFKKF093	07/22/2024	08/08/2024	08/08/2024	Sale		761,788	0.91888100000000001			1,737								1,737			0003
Long: Euro Short: United States Dollar		TE2400600	Currency	CITI-57910OKKDGKCFFKKF093	06/04/2024	08/08/2024	08/08/2024	Sale		2,129,301	0.915794			(2,338)								(2,338)			0003
Long: Euro Short: United States Dollar		TE2400823	Currency	CITI-57910OKKDGKCFFKKF093	08/13/2024	08/15/2024	08/15/2024	Sale		111,624	0.91274200000000005			285								285			0003
Long: Euro Short: United States Dollar		TE2400846	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/15/2024	08/15/2024	Sale		3,270	0.90526399999999996			(19)								(19)			0003
Long: Euro Short: United States Dollar		TE2400539	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	08/16/2024	08/16/2024	Sale		296,221	0.92077900000000001			3,563								3,563			0003
Long: Euro Short: United States Dollar		TE2400847	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/16/2024	08/16/2024	Sale		191,930	0.905223			(973)								(973)			0003
Long: Euro Short: United States Dollar		TE2400238	Currency	SG-549300F35UEOBMO1WJ55	02/28/2024	08/21/2024	08/21/2024	Sale		1,275,620	0.91633200000000004			24,948								24,948			0003
Long: Euro Short: United States Dollar		TE2400819	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2024	08/23/2024	08/23/2024	Sale		4,154,654	0.91463700000000003			93,176								93,176			0003
Long: Euro Short: United States Dollar		TE2400976	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	08/22/2024	08/23/2024	08/23/2024	Sale		12,157,029	0.90021099999999998			76,602								76,602			0003
Long: Euro Short: United States Dollar		TE2400686	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	08/26/2024	08/26/2024	Sale		674,806	0.93139799999999995			27,620								27,620			0003
Long: Euro Short: United States Dollar		TE2400673	Currency	CITI-57910OKKDGKCFFKKF093	06/24/2024	08/26/2024	08/26/2024	Sale		323,593	0.92990399999999995			12,704								12,704			0003
Long: Euro Short: United States Dollar		TE2400736	Currency	CITI-57910OKKDGKCFFKKF093	07/10/2024	08/26/2024	08/26/2024	Sale		2,088,563	0.921871			63,249								63,249			0003
Long: Euro Short: United States Dollar		TE2400716	Currency	CITI-57910OKKDGKCFFKKF093	07/05/2024	08/26/2024	08/26/2024	Sale		5,175	0.92173899999999998			156								156			0003
Long: Euro Short: United States Dollar		TE2301126	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2023	08/26/2024	08/26/2024	Sale		17,490,798	0.92160799999999998			524,534								524,534			0003
Long: Euro Short: United States Dollar		TE2201294	Currency	CITI-57910OKKDGKCFFKKF093	12/22/2022	08/26/2024	08/26/2024	Sale		55,157	0.91894900000000002			1,490								1,490			0003
Long: Euro Short: United States Dollar		TE2400653	Currency	CITI-57910OKKDGKCFFKKF093	06/12/2024	08/26/2024	08/26/2024	Sale		4,726	0.91827099999999995			124								124			0003
Long: Euro Short: United States Dollar		TE2400789	Currency	CITI-57910OKKDGKCFFKKF093	07/22/2024	08/26/2024	08/26/2024	Sale		91,094	0.91813500000000003			2,378								2,378			0003
Long: Euro Short: United States Dollar		TE2301070	Currency	CITI-57910OKKDGKCFFKKF093	09/06/2023	08/26/2024	08/26/2024	Sale		22,678	0.91699799999999998			563								563			0003
Long: Euro Short: United States Dollar		TE2400820	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2024	08/26/2024	08/26/2024	Sale		16,621	0.91451099999999996			367								367			0003
Long: Euro Short: United States Dollar		TE2400770	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	08/26/2024	08/26/2024	Sale		303,684	0.91447000000000001			6,684								6,684			0003
Long: Euro Short: United States Dollar		TE2400078	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	08/26/2024	08/26/2024	Sale		25,740	0.91391800000000001			551								551			0003

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Long: Euro Short: United States Dollar		TE2400955	Currency	CITI-57910OKKDGKCFFKKF093	08/15/2024	08/26/2024	08/26/2024	Sale		300,881	0.91053499999999998			5,300								5,300			0003
Long: Euro Short: United States Dollar		TE2301347	Currency	CITI-57910OKKDGKCFFKKF093	11/16/2023	08/26/2024	08/26/2024	Sale		38,081	0.90958700000000003			630								630			0003
Long: Euro Short: United States Dollar		TE2400881	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/26/2024	08/26/2024	Sale		12,870,646	0.90734999999999999			180,895								180,895			0003
Long: Euro Short: United States Dollar		TE2400882	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/26/2024	08/26/2024	Sale		6,490,459	0.90734999999999999			91,222								91,222			0003
Long: Euro Short: United States Dollar		TE2400880	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/26/2024	08/26/2024	Sale		13,910,371	0.90734999999999999			195,508								195,508			0003
Long: Euro Short: United States Dollar		TE2301444	Currency	CITI-57910OKKDGKCFFKKF093	12/18/2023	08/26/2024	08/26/2024	Sale		56,682	0.90578899999999996			698								698			0003
Long: Euro Short: United States Dollar		TE2301431	Currency	CITI-57910OKKDGKCFFKKF093	12/18/2023	08/26/2024	08/26/2024	Sale		213,218	0.905304			2,509								2,509			0003
Long: Euro Short: United States Dollar		TE2300734	Currency	CITI-57910OKKDGKCFFKKF093	06/23/2023	08/26/2024	08/26/2024	Sale		811,538	0.90108699999999997			5,725								5,725			0003
Long: Euro Short: United States Dollar		TE2400963	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	08/26/2024	08/26/2024	Sale		8,001,409	0.89649800000000002			15,415								15,415			0003
Long: Euro Short: United States Dollar		TE2300883	Currency	CITI-57910OKKDGKCFFKKF093	08/02/2023	08/26/2024	08/26/2024	Sale		2,409,244	0.89637900000000004			4,319								4,319			0003
Long: Euro Short: United States Dollar		TE2300715	Currency	CITI-57910OKKDGKCFFKKF093	06/21/2023	08/26/2024	08/26/2024	Sale		3,992,709	0.89373499999999995			(4,639)								(4,639)			0003
Long: Euro Short: United States Dollar		TE2300818	Currency	CITI-57910OKKDGKCFFKKF093	07/19/2023	08/26/2024	08/26/2024	Sale		12,134,874	0.87726999999999999			(237,396)								(237,396)			0003
Long: Euro Short: United States Dollar		TE2300815	Currency	CITI-57910OKKDGKCFFKKF093	07/19/2023	08/26/2024	08/26/2024	Sale		1,246,677	0.877224			(24,453)								(24,453)			0003
Long: Euro Short: United States Dollar		TE2400983	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	08/26/2024	08/26/2024	Sale		6,778,020	0.89399899999999999			(5,878)								(5,878)			0003
Long: Euro Short: United States Dollar		TE2400985	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	08/26/2024	08/26/2024	Sale		5,667,544	0.89399899999999999			(4,915)								(4,915)			0003
Long: Euro Short: United States Dollar		TE2400981	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	08/26/2024	08/26/2024	Sale		4,674,533	0.89399899999999999			(4,054)								(4,054)			0003
Long: Euro Short: United States Dollar		TE2400986	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	08/26/2024	08/26/2024	Sale		109,178,161	0.89399899999999999			(94,677)								(94,677)			0003
Long: Euro Short: United States Dollar		TE2400982	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	08/26/2024	08/26/2024	Sale		10,229,918	0.89399899999999999			(8,871)								(8,871)			0003
Long: Euro Short: United States Dollar		TE2400984	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	08/26/2024	08/26/2024	Sale		7,317,748	0.89399899999999999			(6,346)								(6,346)			0003
Long: Euro Short: United States Dollar		TE2400964	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	08/29/2024	08/29/2024	Sale		4,016,174	0.89637500000000003			(30,794)								(30,794)			0003
Long: Euro Short: United States Dollar		TE2401001	Currency	SG-549300F35UE0BM01WJ55	08/29/2024	08/30/2024	08/30/2024	Sale		29,367	0.90268400000000004			(24)								(24)			0003

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Long: Euro Short: United States Dollar		TE2401002	Currency	SG-549300F35UE0BM01WJ55	08/29/2024	08/30/2024	08/30/2024	Sale		1,200	0.90268099999999996			(1)								(1)			.0003
Long: Euro Short: United States Dollar		TE2400422	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	09/03/2024	09/03/2024	Sale		7,671,251	0.93368600000000002			237,983								237,983			.0003
Long: Euro Short: United States Dollar		TE2401015	Currency	SG-549300F35UE0BM01WJ55	09/09/2024	09/10/2024	09/10/2024	Sale		1,702	0.90477300000000005			(5)								(5)			.0003
Long: Euro Short: United States Dollar		TE2401014	Currency	SG-549300F35UE0BM01WJ55	09/09/2024	09/10/2024	09/10/2024	Sale		41,727	0.90477099999999999			(130)								(130)			.0003
Long: Euro Short: United States Dollar		TE2400797	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/29/2024	09/13/2024	09/13/2024	Sale		3,575,303	0.92299900000000001			84,068								84,068			.0003
Long: Euro Short: United States Dollar		TE2401032	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	09/16/2024	09/16/2024	Sale		6,775,903	0.90277200000000002			28,750								28,750			.0003
Long: Euro Short: United States Dollar		TE2401033	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	09/16/2024	09/16/2024	Sale		7,312,305	0.90277200000000002			31,026								31,026			.0003
Long: Euro Short: United States Dollar		TE2401018	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	09/16/2024	09/16/2024	Sale		3,719	0.90264999999999995			15								15			.0003
Long: Euro Short: United States Dollar		TE2400239	Currency	SG-549300F35UE0BM01WJ55	02/28/2024	09/23/2024	09/23/2024	Sale		1,453,480	0.91499799999999998			27,000								27,000			.0003
Long: Euro Short: United States Dollar		TE2401058	Currency	CITI-57910OKKDGKCFFKKF093	09/24/2024	09/27/2024	09/27/2024	Sale		3,349,635	0.89561999999999997			4,065								4,065			.0003
Long: Euro Short: United States Dollar		TE2400360	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	04/02/2024	09/30/2024	09/30/2024	Sale		17,859,203	0.92305800000000005			538,980								538,980			.0003
Long: Euro Short: United States Dollar		TE2400965	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	09/30/2024	09/30/2024	Sale		3,798,660	0.89505199999999996			(4,090)								(4,090)			.0003
Long: Euro Short: United States Dollar		TE2401077	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2024	09/30/2024	09/30/2024	Sale		1,339	0.89697899999999997			1								1			.0003
Long: Euro Short: United States Dollar		TE2401079	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2024	09/30/2024	09/30/2024	Sale		1,358,413	0.89697800000000005			1,456								1,456			.0003
Long: Euro Short: United States Dollar		TE2401103	Currency	CITI-57910OKKDGKCFFKKF093	10/03/2024	10/04/2024	10/04/2024	Sale		10,817,499	0.90664500000000003			(59,022)								(59,022)			.0003
Long: Euro Short: United States Dollar		TE2401101	Currency	CITI-57910OKKDGKCFFKKF093	10/03/2024	10/04/2024	10/04/2024	Sale		6,798,604	0.90664500000000003			(37,094)								(37,094)			.0003
Long: Euro Short: United States Dollar		TE2401102	Currency	CITI-57910OKKDGKCFFKKF093	10/03/2024	10/04/2024	10/04/2024	Sale		7,337,115	0.90664500000000003			(40,033)								(40,033)			.0003
Long: Euro Short: United States Dollar		TE2401117	Currency	CITI-57910OKKDGKCFFKKF093	10/07/2024	10/08/2024	10/08/2024	Sale		1,336,118	0.91194500000000001			600								600			.0003
Long: Euro Short: United States Dollar		TE2401137	Currency	CITI-57910OKKDGKCFFKKF093	10/08/2024	10/09/2024	10/09/2024	Sale		1,337,392	0.91111399999999998			(3,361)								(3,361)			.0003
Long: Euro Short: United States Dollar		TE2401191	Currency	CITI-57910OKKDGKCFFKKF093	10/11/2024	10/15/2024	10/15/2024	Sale		3,868	0.91466099999999995			(11)								(11)			.0003
Long: Euro Short: United States Dollar		TE2401234	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	10/15/2024	10/15/2024	Sale		69,160,128	0.91737199999999997			14,592								14,592			.0003

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Long: Euro Short: United States Dollar		TE2401241	Currency	CITI-57910OKKDGKCFFKKF093	10/16/2024	10/21/2024	10/21/2024	Sale		1,323,707	0.92053300000000005			(3,445)								(3,445)			0003
Long: Euro Short: United States Dollar		TE2400240	Currency	SG-549300F35UE0BM01WJ55	02/28/2024	10/23/2024	10/23/2024	Sale		1,781,229	0.91370799999999996			(27,572)								(27,572)			0003
Long: Euro Short: United States Dollar		TE2401355	Currency	CITI-57910OKKDGKCFFKKF093	10/24/2024	10/25/2024	10/25/2024	Sale		1,744,208	0.92535999999999996			4,019								4,019			0003
Long: Euro Short: United States Dollar		TE2401395	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/29/2024	10/29/2024	Sale		22,006,514	0.92601999999999995			(815)								(815)			0003
Long: Euro Short: United States Dollar		TE2401404	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/30/2024	10/30/2024	Sale		6,663,510	0.92502600000000001			32,663								32,663			0003
Long: Euro Short: United States Dollar		TE2401406	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/30/2024	10/30/2024	Sale		22,030,194	0.92502499999999999			107,965								107,965			0003
Long: Euro Short: United States Dollar		TE2401401	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/30/2024	10/30/2024	Sale		10,602,555	0.92502499999999999			51,961								51,961			0003
Long: Euro Short: United States Dollar		TE2401400	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/30/2024	10/30/2024	Sale		7,191,326	0.92502499999999999			35,243								35,243			0003
Long: Euro Short: United States Dollar		TE2401414	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/31/2024	10/31/2024	Sale		1,317,337	0.92498400000000003			5,544								5,544			0003
Long: Euro Short: United States Dollar		TE2401420	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	10/31/2024	10/31/2024	Sale		105,397,931	0.92006500000000002			(119,277)								(119,277)			0003
Long: Euro Short: United States Dollar		TE2401423	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	10/31/2024	10/31/2024	Sale		9,650,202	0.92006500000000002			(10,921)								(10,921)			0003
Long: Euro Short: United States Dollar		TE2401422	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	10/31/2024	10/31/2024	Sale		6,016,330	0.92006500000000002			(6,809)								(6,809)			0003
Long: Euro Short: United States Dollar		TE2401421	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	10/31/2024	10/31/2024	Sale		4,673,661	0.92006500000000002			(5,289)								(5,289)			0003
Long: Euro Short: United States Dollar		TE2401000	Currency	CITI-57910OKKDGKCFFKKF093	08/28/2024	10/31/2024	10/31/2024	Sale		1,553,804	0.897505			(39,814)								(39,814)			0003
Long: Euro Short: United States Dollar		TE2401061	Currency	CITI-57910OKKDGKCFFKKF093	09/24/2024	10/31/2024	10/31/2024	Sale		10,196,448	0.89437800000000001			(295,882)								(295,882)			0003
Long: Euro Short: United States Dollar		TE2401449	Currency	DB-	11/07/2024	11/08/2024	11/08/2024	Sale		88,471,900	0.92601199999999995			(409,630)								(409,630)			0003
Long: Euro Short: United States Dollar		TE2401453	Currency	DB-	11/11/2024	11/12/2024	11/12/2024	Sale		28,943,910	0.93932000000000004			(99,235)								(99,235)			0003
Long: Euro Short: United States Dollar		TE2401456	Currency	CITI-57910OKKDGKCFFKKF093	11/12/2024	11/13/2024	11/13/2024	Sale		5,645,290	0.94201000000000001			(13,880)								(13,880)			0003
Long: Euro Short: United States Dollar		TE2401478	Currency	DB-	11/13/2024	11/14/2024	11/14/2024	Sale		122,602,709	0.94696999999999998			185,762								185,762			0003
Long: Euro Short: United States Dollar		TE2400798	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/29/2024	11/15/2024	11/15/2024	Sale		88,165,942	0.92027199999999998			(2,688,463)								(2,688,463)			0003
Long: Euro Short: United States Dollar		TE2401484	Currency	CITI-57910OKKDGKCFFKKF093	11/14/2024	11/15/2024	11/15/2024	Sale		7,497	0.94591599999999998			(26)								(26)			0003

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Long: Euro Short: United States Dollar		TE2401483	Currency	CITI-57910OKKDGKCFFKKF093	11/14/2024	11/15/2024	11/15/2024	Sale		81,877	0.94591499999999995			(285)							(285)			0003
Long: Euro Short: United States Dollar		TE2401482	Currency	CITI-57910OKKDGKCFFKKF093	11/14/2024	11/15/2024	11/15/2024	Sale		776,026	0.94591499999999995			(2,699)							(2,699)			0003
Long: Euro Short: United States Dollar		TE2400825	Currency	CITI-57910OKKDGKCFFKKF093	08/13/2024	11/15/2024	11/15/2024	Sale		112,229	0.90889299999999995			(4,768)							(4,768)			0003
Long: Euro Short: United States Dollar		TE2401099	Currency	CITI-57910OKKDGKCFFKKF093	10/01/2024	11/15/2024	11/15/2024	Sale		58,498,441	0.90154299999999998			(2,938,080)							(2,938,080)			0003
Long: Euro Short: United States Dollar		TE2401528	Currency	CITI-57910OKKDGKCFFKKF093	11/20/2024	11/21/2024	11/21/2024	Sale		122,171,858	0.95030899999999996			(138,044)							(138,044)			0003
Long: Euro Short: United States Dollar		TE2400241	Currency	SG-549300F35UEOBMO1WJ55	02/28/2024	11/22/2024	11/22/2024	Sale		2,034,980	0.91246099999999997			(102,009)							(102,009)			0003
Long: Euro Short: United States Dollar		TE2401356	Currency	CITI-57910OKKDGKCFFKKF093	10/24/2024	11/25/2024	11/25/2024	Sale		491,414	0.92409799999999997			(15,116)							(15,116)			0003
Long: Euro Short: United States Dollar		TE2401559	Currency	MS-I7331LVCZKQKX5T7XV54	11/22/2024	11/25/2024	11/25/2024	Sale		873,982	0.96037499999999998			6,371							6,371			0003
Long: Euro Short: United States Dollar		TE2401407	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	11/29/2024	11/29/2024	Sale		2,429,496	0.92385200000000001			(58,862)							(58,862)			0003
Long: Euro Short: United States Dollar		TE2401618	Currency	CITI-57910OKKDGKCFFKKF093	12/13/2024	12/16/2024	12/16/2024	Sale		6,466	0.95283399999999996			7							7			0003
Long: Euro Short: United States Dollar		TE2401648	Currency	DB-	12/16/2024	12/17/2024	12/17/2024	Sale		3,484,518	0.95165599999999995			(2,984)							(2,984)			0003
Long: Euro Short: United States Dollar		TE2401658	Currency	SG-549300F35UEOBMO1WJ55	12/17/2024	12/19/2024	12/19/2024	Sale		1,124,905	0.95220000000000005			(13,175)							(13,175)			0003
Long: Euro Short: United States Dollar		TE2400242	Currency	SG-549300F35UEOBMO1WJ55	02/28/2024	12/23/2024	12/23/2024	Sale		2,119,201	0.91107000000000005			(112,970)							(112,970)			0003
Long: Euro Short: United States Dollar		TE2401711	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2024	12/23/2024	12/23/2024	Sale		417,344	0.95844300000000004			(1,704)							(1,704)			0003
Long: Euro Short: United States Dollar		TE2401718	Currency	CITI-57910OKKDGKCFFKKF093	12/23/2024	12/24/2024	12/24/2024	Sale		66,635	0.96128899999999995			(65)							(65)			0003
Long: Euro Short: United States Dollar		TE2401357	Currency	CITI-57910OKKDGKCFFKKF093	10/24/2024	12/27/2024	12/27/2024	Sale		348,840	0.92281299999999999			(13,325)							(13,325)			0003
Long: Euro Short: United States Dollar		TE2401730	Currency	CITI-57910OKKDGKCFFKKF093	12/30/2024	12/31/2024	12/31/2024	Sale		1,265,352	0.96294599999999997			(3,631)							(3,631)			0003
Long: Euro Short: United States Dollar		TE2401731	Currency	CITI-57910OKKDGKCFFKKF093	12/30/2024	12/31/2024	12/31/2024	Sale		15,659,064	0.96294599999999997			(44,935)							(44,935)			0003
Long: Euro Short: United States Dollar		TE2401728	Currency	CITI-57910OKKDGKCFFKKF093	12/30/2024	12/31/2024	12/31/2024	Sale		1,259,885	0.96266799999999997			(3,978)							(3,978)			0003
Long: Euro Short: United States Dollar		TE2401735	Currency	CITI-57910OKKDGKCFFKKF093	12/30/2024	12/31/2024	12/31/2024	Sale		1,002	0.961538			(4)							(4)			0003
Long: Polish Zloty Short: United States Dollar		TE2400172	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	02/20/2024	02/20/2024	Sale		212,921	4.02460000000000004			1,933							1,933			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Polish Zloty Short: United States Dollar		TE2400173	Currency	CITI-579100KKDGKCFFKKF093	02/16/2024	02/23/2024	02/23/2024	Sale		154,546	4.02468399999997			1,606								1,606			.0003
Long: Polish Zloty Short: United States Dollar		TE2400273	Currency	CITI-579100KKDGKCFFKKF093	03/11/2024	03/13/2024	03/13/2024	Sale		203,978	3.92200000000002			443								443			.0003
Long: Polish Zloty Short: United States Dollar		TE2400417	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	09/03/2024	09/03/2024	Sale		207,815	4.0602			9,753								9,753			.0003
Long: United States Dollar Short: British Pounds		TE1900287	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	06/24/2024	05/31/2024	Sale		1,363,910	0.75557200000000002								(50,001)					.0003
Long: United States Dollar Short: British Pounds		TE1900286	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	07/24/2024	05/31/2024	Sale		1,489,167	0.75500199999999995								(55,575)					.0003
Long: United States Dollar Short: British Pounds		TE1900285	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	08/27/2024	05/31/2024	Sale		1,567,179	0.75437500000000002								(59,573)					.0003
Long: United States Dollar Short: British Pounds		TE1900284	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	09/24/2024	05/31/2024	Sale		1,617,698	0.75386399999999998								(62,409)					.0003
Long: United States Dollar Short: British Pounds		TE1900283	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	10/24/2024	05/31/2024	Sale		1,784,981	0.75339800000000001								(69,731)					.0003
Long: United States Dollar Short: British Pounds		TE1900282	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	11/25/2024	05/31/2024	Sale		1,894,465	0.75295500000000004								(74,854)					.0003
Long: United States Dollar Short: British Pounds		TE1900281	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	12/24/2024	05/31/2024	Sale		1,944,811	0.75301200000000001								(76,495)					.0003
Long: United States Dollar Short: British Pounds		TE1900279	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	02/24/2025	05/31/2024	Sale		517,542,220	0.75221899999999997								(20,777,063)					.0003
Long: United States Dollar Short: British Pounds		TE2000251	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	02/26/2025	05/31/2024	Sale		1,665,622	0.845723								131,877					.0003
Long: United States Dollar Short: British Pounds		TE2000252	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	03/26/2025	05/31/2024	Sale		1,729,426	0.84565900000000005								136,958					.0003
Long: United States Dollar Short: British Pounds		TE2000253	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	04/28/2025	05/31/2024	Sale		1,793,098	0.84565199999999996								142,204					.0003
Long: United States Dollar Short: British Pounds		TE2000254	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	05/27/2025	05/31/2024	Sale		460,169,433	0.84634600000000004								36,951,981					.0003
Long: United States Dollar Short: British Pounds		TE2100357	Currency	CIBC-549300TDJKVQJ41VN031	04/26/2021	12/24/2024	05/31/2024	Sale		139,854	0.71464300000000003								(12,347)					.0003
Long: United States Dollar Short: British Pounds		TE2100568	Currency	CIBC-549300TDJKVQJ41VN031	06/25/2021	04/28/2025	05/31/2024	Sale		970,093	0.71405200000000002								(86,004)					.0003
Long: United States Dollar Short: British Pounds		TE2100569	Currency	CIBC-549300TDJKVQJ41VN031	06/25/2021	05/27/2025	05/31/2024	Sale		2,095,238	0.71375299999999997								(186,360)					.0003
Long: United States Dollar Short: British Pounds		TE2100619	Currency	CITI-579100KKDGKCFFKKF093	06/30/2021	06/07/2024	05/31/2024	Sale		169,353	0.72192299999999998								(13,465)					.0003
Long: United States Dollar Short: British Pounds		TE2100620	Currency	CITI-579100KKDGKCFFKKF093	06/30/2021	07/08/2024	05/31/2024	Sale		499,574	0.72160999999999997								(39,938)					.0003
Long: United States Dollar Short: British Pounds		TE2100624	Currency	CITI-579100KKDGKCFFKKF093	06/30/2021	11/29/2024	05/31/2024	Sale		58,639,344	0.720503								(4,743,661)					.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2100898	Currency	CITI-57910OKKDGKCFFKKF093	09/24/2021	09/13/2024	05/31/2024	Sale		33,559,340	0.73217100000000002								(2,224,207)					.0003
Long: United States Dollar Short: British Pounds		TE2100948	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2021	06/14/2024	05/31/2024	Sale		4,635,391	0.73665400000000003								(281,600)					.0003
Long: United States Dollar Short: British Pounds		TE2100949	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2021	07/12/2024	05/31/2024	Sale		3,313,580	0.73650700000000002								(201,923)					.0003
Long: United States Dollar Short: British Pounds		TE2100951	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2021	09/12/2025	05/31/2024	Sale		72,569,720	0.73233199999999998								(4,733,491)					.0003
Long: United States Dollar Short: British Pounds		TE2101064	Currency	NTX-549300EV6ZOWOKZYI023	11/16/2021	06/30/2025	05/31/2024	Sale		9,215,767	0.74535099999999999								(446,965)					.0003
Long: United States Dollar Short: British Pounds		TE2101107	Currency	NTX-549300EV6ZOWOKZYI023	11/18/2021	06/30/2025	05/31/2024	Sale		186,250,272	0.74115200000000003								(10,031,356)					.0003
Long: United States Dollar Short: British Pounds		TE2101272	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	06/28/2024	05/31/2024	Sale		241,351	0.74654699999999996								(11,628)					.0003
Long: United States Dollar Short: British Pounds		TE2101274	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	08/30/2024	05/31/2024	Sale		258,730	0.746143								(12,549)					.0003
Long: United States Dollar Short: British Pounds		TE2101275	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	09/30/2024	05/31/2024	Sale		267,426	0.745946								(13,012)					.0003
Long: United States Dollar Short: British Pounds		TE2101276	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	10/31/2024	05/31/2024	Sale		267,505	0.74572300000000002								(13,062)					.0003
Long: United States Dollar Short: British Pounds		TE2101277	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	11/29/2024	05/31/2024	Sale		250,319	0.74550899999999998								(12,265)					.0003
Long: United States Dollar Short: British Pounds		TE2101278	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	12/31/2024	05/31/2024	Sale		276,307	0.745259								(13,594)					.0003
Long: United States Dollar Short: British Pounds		TE2101279	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	01/31/2025	05/31/2024	Sale		267,781	0.74495699999999998								(13,252)					.0003
Long: United States Dollar Short: British Pounds		TE2101280	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	02/28/2025	05/31/2024	Sale		241,948	0.74470700000000001								(12,029)					.0003
Long: United States Dollar Short: British Pounds		TE2101281	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	03/31/2025	05/31/2024	Sale		267,976	0.74441299999999999								(13,398)					.0003
Long: United States Dollar Short: British Pounds		TE2101282	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	04/30/2025	05/31/2024	Sale		259,436	0.74411400000000005								(13,044)					.0003
Long: United States Dollar Short: British Pounds		TE2101283	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	05/30/2025	05/31/2024	Sale		259,541	0.74381200000000003								(13,124)					.0003
Long: United States Dollar Short: British Pounds		TE2101284	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	06/30/2025	05/31/2024	Sale		268,309	0.74348899999999996								(13,651)					.0003
Long: United States Dollar Short: British Pounds		TE2101285	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	07/31/2025	05/31/2024	Sale		268,430	0.74315500000000001								(13,784)					.0003
Long: United States Dollar Short: British Pounds		TE2101286	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	08/29/2025	05/31/2024	Sale		251,217	0.74284300000000003								(13,011)					.0003
Long: United States Dollar Short: British Pounds		TE2101287	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	09/30/2025	05/31/2024	Sale		277,337	0.74248999999999998								(14,502)					.0003

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Long: United States Dollar Short: British Pounds		TE2101288	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	10/31/2025	05/31/2024	Sale		268,799	0.74213399999999996								(14,189)					.0003
Long: United States Dollar Short: British Pounds		TE2101289	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	11/28/2025	05/31/2024	Sale		242,890	0.74181799999999998								(12,930)					.0003
Long: United States Dollar Short: British Pounds		TE2101290	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	12/31/2025	05/31/2024	Sale		286,412	0.74143300000000001								(15,401)					.0003
Long: United States Dollar Short: British Pounds		TE2101291	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	01/30/2026	05/31/2024	Sale		260,506	0.74105900000000002								(14,055)					.0003
Long: United States Dollar Short: British Pounds		TE2101292	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	02/27/2026	05/31/2024	Sale		243,249	0.74072199999999999								(13,161)					.0003
Long: United States Dollar Short: British Pounds		TE2101293	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	03/31/2026	05/31/2024	Sale		278,145	0.74033199999999999								(15,099)					.0003
Long: United States Dollar Short: British Pounds		TE2101294	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	04/30/2026	05/31/2024	Sale		260,893	0.73995999999999995								(14,209)					.0003
Long: United States Dollar Short: British Pounds		TE2101295	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	05/29/2026	05/31/2024	Sale		252,320	0.73959600000000003								(13,787)					.0003
Long: United States Dollar Short: British Pounds		TE2101296	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	06/30/2026	05/31/2024	Sale		278,576	0.73918799999999996								(15,279)					.0003
Long: United States Dollar Short: British Pounds		TE2101297	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	07/31/2026	05/31/2024	Sale		270,017	0.73878699999999997								(14,865)					.0003
Long: United States Dollar Short: British Pounds		TE2101298	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	08/28/2026	05/31/2024	Sale		244,006	0.73842399999999997								(13,479)					.0003
Long: United States Dollar Short: British Pounds		TE2101299	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	09/30/2026	05/31/2024	Sale		287,747	0.73799099999999995								(15,961)					.0003
Long: United States Dollar Short: British Pounds		TE2101300	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	10/30/2026	05/31/2024	Sale		261,730	0.737591								(14,574)					.0003
Long: United States Dollar Short: British Pounds		TE2101301	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	11/16/2026	05/31/2024	Sale		52,900,189	0.73930499999999999								(2,820,702)					.0003
Long: United States Dollar Short: British Pounds		TE2101273	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	07/31/2024	05/31/2024	Sale		284,534	0.74632399999999999								(13,761)					.0003
Long: United States Dollar Short: British Pounds		TE2101356	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	06/28/2024	05/31/2024	Sale		53,353	0.74478200000000006								(2,691)					.0003
Long: United States Dollar Short: British Pounds		TE2101357	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	07/31/2024	05/31/2024	Sale		62,893	0.74463299999999999								(3,177)					.0003
Long: United States Dollar Short: British Pounds		TE2101358	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	08/30/2024	05/31/2024	Sale		57,186	0.74449900000000002								(2,894)					.0003
Long: United States Dollar Short: British Pounds		TE2101359	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	09/30/2024	05/31/2024	Sale		59,105	0.74434100000000003								(2,997)					.0003
Long: United States Dollar Short: British Pounds		TE2101360	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	10/31/2024	05/31/2024	Sale		59,119	0.74415799999999999								(3,005)					.0003
Long: United States Dollar Short: British Pounds		TE2101361	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	11/29/2024	05/31/2024	Sale		55,319	0.74397800000000003								(2,818)					.0003

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Long: United States Dollar Short: British Pounds		TE2101362	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	12/31/2024	05/31/2024	Sale		61,059	0.74376399999999998								(3,120)					.0003
Long: United States Dollar Short: British Pounds		TE2101363	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	01/31/2025	05/31/2024	Sale		59,172	0.74349600000000005								(3,039)					.0003
Long: United States Dollar Short: British Pounds		TE2101364	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	02/28/2025	05/31/2024	Sale		53,462	0.74327200000000004								(2,756)					.0003
Long: United States Dollar Short: British Pounds		TE2101365	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	03/31/2025	05/31/2024	Sale		59,211	0.74300999999999995								(3,066)					.0003
Long: United States Dollar Short: British Pounds		TE2101366	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	04/30/2025	05/31/2024	Sale		57,322	0.74273800000000001								(2,983)					.0003
Long: United States Dollar Short: British Pounds		TE2101367	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	05/30/2025	05/31/2024	Sale		57,343	0.74245899999999998								(2,999)					.0003
Long: United States Dollar Short: British Pounds		TE2101368	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	06/30/2025	05/31/2024	Sale		59,278	0.74216099999999996								(3,116)					.0003
Long: United States Dollar Short: British Pounds		TE2101369	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	07/31/2025	05/31/2024	Sale		59,303	0.74184899999999998								(3,144)					.0003
Long: United States Dollar Short: British Pounds		TE2101370	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	08/29/2025	05/31/2024	Sale		55,499	0.74155499999999996								(2,966)					.0003
Long: United States Dollar Short: British Pounds		TE2101371	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	09/30/2025	05/31/2024	Sale		61,268	0.74122399999999999								(3,303)					.0003
Long: United States Dollar Short: British Pounds		TE2101372	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	10/31/2025	05/31/2024	Sale		59,380	0.74089499999999997								(3,228)					.0003
Long: United States Dollar Short: British Pounds		TE2101373	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	11/28/2025	05/31/2024	Sale		53,655	0.74060000000000004								(2,940)					.0003
Long: United States Dollar Short: British Pounds		TE2101374	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	12/31/2025	05/31/2024	Sale		63,266	0.74025200000000002								(3,497)					.0003
Long: United States Dollar Short: British Pounds		TE2101375	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	01/30/2026	05/31/2024	Sale		57,541	0.73990100000000003								(3,190)					.0003
Long: United States Dollar Short: British Pounds		TE2101376	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	02/27/2026	05/31/2024	Sale		53,727	0.73959699999999995								(2,984)					.0003
Long: United States Dollar Short: British Pounds		TE2101377	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	03/31/2026	05/31/2024	Sale		61,432	0.73924400000000001								(3,420)					.0003
Long: United States Dollar Short: British Pounds		TE2101378	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	04/30/2026	05/31/2024	Sale		57,619	0.73890699999999998								(3,216)					.0003
Long: United States Dollar Short: British Pounds		TE2101316	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	07/01/2024	05/31/2024	Sale		98,587	0.74380400000000002								(5,094)					.0003
Long: United States Dollar Short: British Pounds		TE2101317	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	09/30/2024	05/31/2024	Sale		98,407	0.74330099999999999								(5,120)					.0003
Long: United States Dollar Short: British Pounds		TE2101318	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	12/31/2024	05/31/2024	Sale		5,320,933	0.74321499999999996								(275,655)					.0003
Long: United States Dollar Short: British Pounds		TE2101379	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	05/29/2026	05/31/2024	Sale		55,723	0.73857700000000004								(3,117)					.0003

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Long: United States Dollar Short: British Pounds		TE2101380	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	06/30/2026	05/31/2024	Sale		61,518	0.73820799999999998								(3,451)					.0003
Long: United States Dollar Short: British Pounds		TE2101381	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	07/31/2026	05/31/2024	Sale		59,625	0.737846								(3,354)					.0003
Long: United States Dollar Short: British Pounds		TE2101382	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	08/28/2026	05/31/2024	Sale		53,879	0.737514								(3,039)					.0003
Long: United States Dollar Short: British Pounds		TE2101383	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	09/30/2026	05/31/2024	Sale		63,534	0.73712								(3,595)					.0003
Long: United States Dollar Short: British Pounds		TE2101384	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	10/30/2026	05/31/2024	Sale		57,787	0.73675900000000005								(3,279)					.0003
Long: United States Dollar Short: British Pounds		TE2101385	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	11/16/2026	05/31/2024	Sale		26,504	0.73655300000000001								(1,507)					.0003
Long: United States Dollar Short: British Pounds		TE2200082	Currency	CITI-57910OKKDGKCFFKKF093	02/11/2022	09/13/2024	05/31/2024	Sale		12,831,229	0.73798600000000003								(755,268)					.0003
Long: United States Dollar Short: British Pounds		TE2200161	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	06/28/2024	05/31/2024	Sale		153,846	0.73728800000000005								(9,228)					.0003
Long: United States Dollar Short: British Pounds		TE2200164	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	09/30/2024	05/31/2024	Sale		156,176	0.73690299999999997								(9,400)					.0003
Long: United States Dollar Short: British Pounds		TE2200167	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	12/31/2024	05/31/2024	Sale		152,162	0.736572								(9,172)					.0003
Long: United States Dollar Short: British Pounds		TE2200170	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	03/31/2025	05/31/2024	Sale		140,441	0.73593799999999998								(8,541)					.0003
Long: United States Dollar Short: British Pounds		TE2200173	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	06/30/2025	05/31/2024	Sale		142,391	0.73524								(8,744)					.0003
Long: United States Dollar Short: British Pounds		TE2200176	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	09/30/2025	05/31/2024	Sale		143,612	0.73450000000000004								(8,974)					.0003
Long: United States Dollar Short: British Pounds		TE2200179	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	12/31/2025	05/31/2024	Sale		143,026	0.73371299999999995								(9,100)					.0003
Long: United States Dollar Short: British Pounds		TE2200182	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	03/31/2026	05/31/2024	Sale		136,153	0.73279899999999998								(8,701)					.0003
Long: United States Dollar Short: British Pounds		TE2200185	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	06/30/2026	05/31/2024	Sale		138,117	0.73205399999999998								(8,835)					.0003
Long: United States Dollar Short: British Pounds		TE2200188	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	09/30/2026	05/31/2024	Sale		139,241	0.73114900000000005								(8,943)					.0003
Long: United States Dollar Short: British Pounds		TE2200190	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	11/16/2026	05/31/2024	Sale		77,414	0.73014599999999996								(5,036)					.0003
Long: United States Dollar Short: British Pounds		TE2200257	Currency	CITI-57910OKKDGKCFFKKF093	03/14/2022	09/13/2024	05/31/2024	Sale		47,459,650	0.76696500000000001								(1,039,581)					.0003
Long: United States Dollar Short: British Pounds		TE2200297	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	06/21/2024	05/31/2024	Sale		1,540,986	0.75286900000000001								(61,789)					.0003
Long: United States Dollar Short: British Pounds		TE2200298	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	07/19/2024	05/31/2024	Sale		1,816,969	0.75253499999999995								(73,552)					.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2200299	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	08/21/2024	05/31/2024	Sale		1,652,636	0.75214899999999996								(67,543)					.0003
Long: United States Dollar Short: British Pounds		TE2200300	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	09/30/2024	05/31/2024	Sale		346,786,397	0.75270000000000004								(13,886,595)					.0003
Long: United States Dollar Short: British Pounds		TE2200336	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2022	07/01/2024	05/31/2024	Sale		244	0.75387599999999999								(9)					.0003
Long: United States Dollar Short: British Pounds		TE2200337	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2022	09/30/2024	05/31/2024	Sale		244	0.75261699999999998								(10)					.0003
Long: United States Dollar Short: British Pounds		TE2200338	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2022	12/31/2024	05/31/2024	Sale		13,192	0.751309								(547)					.0003
Long: United States Dollar Short: British Pounds		TE2200412	Currency	CITI-57910OKKDGKCFFKKF093	04/25/2022	09/13/2024	05/31/2024	Sale		1,997,472	0.77357500000000001								(26,917)					.0003
Long: United States Dollar Short: British Pounds		TE2200447	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	07/31/2024	05/31/2024	Sale		26,652	0.79051400000000005								213					.0003
Long: United States Dollar Short: British Pounds		TE2200448	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	08/30/2024	05/31/2024	Sale		24,248	0.78988999999999998								177					.0003
Long: United States Dollar Short: British Pounds		TE2200450	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	10/31/2024	05/31/2024	Sale		25,093	0.78870600000000002								150					.0003
Long: United States Dollar Short: British Pounds		TE2200451	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	11/29/2024	05/31/2024	Sale		23,490	0.78820800000000002								129					.0003
Long: United States Dollar Short: British Pounds		TE2200453	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	01/31/2025	05/31/2024	Sale		25,152	0.78690599999999999								102					.0003
Long: United States Dollar Short: British Pounds		TE2200454	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	02/28/2025	05/31/2024	Sale		26,406	0.78628699999999996								88					.0003
Long: United States Dollar Short: British Pounds		TE2200455	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	03/31/2025	05/31/2024	Sale		2,722	0.78573099999999996								7					.0003
Long: United States Dollar Short: British Pounds		TE2200456	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	04/30/2025	05/31/2024	Sale		28,435	0.78492899999999999								52					.0003
Long: United States Dollar Short: British Pounds		TE2200457	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	05/30/2025	05/31/2024	Sale		24,611	0.78437500000000004								30					.0003
Long: United States Dollar Short: British Pounds		TE2200459	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	07/31/2025	05/31/2024	Sale		25,473	0.78308500000000003								(10)					.0003
Long: United States Dollar Short: British Pounds		TE2200460	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	08/29/2025	05/31/2024	Sale		23,849	0.78247299999999997								(29)					.0003
Long: United States Dollar Short: British Pounds		TE2200462	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	10/31/2025	05/31/2024	Sale		25,534	0.78125								(73)					.0003
Long: United States Dollar Short: British Pounds		TE2200463	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	11/28/2025	05/31/2024	Sale		23,076	0.78082300000000004								(80)					.0003
Long: United States Dollar Short: British Pounds		TE2200465	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	01/30/2026	05/31/2024	Sale		24,759	0.77972699999999995								(114)					.0003
Long: United States Dollar Short: British Pounds		TE2200466	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	02/27/2026	05/31/2024	Sale		24,833	0.77911900000000001								(126)					.0003

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Long: United States Dollar Short: British Pounds		TE2200468	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	04/30/2026	05/31/2024	Sale		26,005	0.77815000000000001								(147)					0003
Long: United States Dollar Short: British Pounds		TE2200469	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	05/29/2026	05/31/2024	Sale		22,775	0.77754500000000004								(140)					0003
Long: United States Dollar Short: British Pounds		TE2200471	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	07/31/2026	05/31/2024	Sale		24,386	0.77627699999999999								(173)					0003
Long: United States Dollar Short: British Pounds		TE2200472	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	08/28/2026	05/31/2024	Sale		22,046	0.77561500000000005								(169)					0003
Long: United States Dollar Short: British Pounds		TE2200474	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	10/30/2026	05/31/2024	Sale		23,660	0.77429300000000001								(206)					0003
Long: United States Dollar Short: British Pounds		TE2200534	Currency	CITI-57910OKKDGKCFFKKF093	05/12/2022	12/16/2024	05/31/2024	Sale		15,105,721	0.80421399999999998								392,104					0003
Long: United States Dollar Short: British Pounds		TE2200657	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	07/17/2024	05/31/2024	Sale		101,171,174	0.80700799999999995								2,930,781					0003
Long: United States Dollar Short: British Pounds		TE2200737	Currency	CITI-57910OKKDGKCFFKKF093	07/14/2022	07/17/2024	05/31/2024	Sale		603,573	0.83719100000000002								40,713					0003
Long: United States Dollar Short: British Pounds		TE2201172	Currency	CITI-57910OKKDGKCFFKKF093	11/22/2022	11/16/2026	05/31/2024	Sale		7,896,307	0.83864499999999997								583,400					0003
Long: United States Dollar Short: British Pounds		TE2201213	Currency	CITI-57910OKKDGKCFFKKF093	12/05/2022	11/07/2024	05/31/2024	Sale		15,376,233	0.81619299999999995								631,714					0003
Long: United States Dollar Short: British Pounds		TE2201215	Currency	CITI-57910OKKDGKCFFKKF093	12/05/2022	12/09/2024	05/31/2024	Sale		3,137,464	0.81612700000000005								129,033					0003
Long: United States Dollar Short: British Pounds		TE2201279	Currency	NTX-549300EV6ZOWOKZYI023	12/21/2022	03/31/2025	05/31/2024	Sale		1,022,275	0.829291								59,621					0003
Long: United States Dollar Short: British Pounds		TE2300027	Currency	CITI-57910OKKDGKCFFKKF093	01/11/2023	12/31/2024	05/31/2024	Sale		60,368,583	0.81990700000000005								2,779,237					0003
Long: United States Dollar Short: British Pounds		TE2300140	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2023	12/16/2024	05/31/2024	Sale		9,379,005	0.81516200000000005								374,446					0003
Long: United States Dollar Short: British Pounds		TE2300137	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2023	12/31/2024	05/31/2024	Sale		16,251,503	0.81576000000000004								662,204					0003
Long: United States Dollar Short: British Pounds		TE2300213	Currency	CITI-57910OKKDGKCFFKKF093	03/02/2023	09/20/2024	05/31/2024	Sale		8,812,119	0.82795200000000002								492,545					0003
Long: United States Dollar Short: British Pounds		TE2300375	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2023	11/15/2024	05/31/2024	Sale		15,554,391	0.79987200000000003								315,704					0003
Long: United States Dollar Short: British Pounds		TE2300376	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2023	12/16/2024	05/31/2024	Sale		19,729,138	0.80023								411,852					0003
Long: United States Dollar Short: British Pounds		TE2300411	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	12/31/2024	05/31/2024	Sale		18,666,171	0.80447299999999999								491,788					0003
Long: United States Dollar Short: British Pounds		TE2300461	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	06/28/2024	05/31/2024	Sale		201,877	0.79592499999999999								2,983					0003
Long: United States Dollar Short: British Pounds		TE2300462	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	07/31/2024	05/31/2024	Sale		236,383	0.79655900000000002								3,709					0003

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Long: United States Dollar Short: British Pounds		TE2300463	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	08/30/2024	05/31/2024	Sale		214,877	0.79657199999999995								3,396					.0003
Long: United States Dollar Short: British Pounds		TE2300464	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	09/30/2024	05/31/2024	Sale		222,904	0.79786199999999996								3,913					.0003
Long: United States Dollar Short: British Pounds		TE2300465	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	10/31/2024	05/31/2024	Sale		221,520	0.79849899999999996								4,095					.0003
Long: United States Dollar Short: British Pounds		TE2300466	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	11/29/2024	05/31/2024	Sale		192,396	0.79910499999999995								3,727					.0003
Long: United States Dollar Short: British Pounds		TE2300467	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	12/31/2024	05/31/2024	Sale		210,717	0.79986599999999997								4,313					.0003
Long: United States Dollar Short: British Pounds		TE2300468	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	01/31/2025	05/31/2024	Sale		202,852	0.80039700000000003								4,311					.0003
Long: United States Dollar Short: British Pounds		TE2300469	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	02/28/2025	05/31/2024	Sale		183,032	0.80108900000000005								4,068					.0003
Long: United States Dollar Short: British Pounds		TE2300470	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	03/31/2025	05/31/2024	Sale		203,653	0.80179599999999995								4,732					.0003
Long: United States Dollar Short: British Pounds		TE2300471	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	04/30/2025	05/31/2024	Sale		199,560	0.80243900000000001								4,822					.0003
Long: United States Dollar Short: British Pounds		TE2300472	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	05/30/2025	05/31/2024	Sale		195,974	0.80308400000000002								4,917					.0003
Long: United States Dollar Short: British Pounds		TE2300473	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	06/30/2025	05/31/2024	Sale		201,632	0.80385899999999999								5,281					.0003
Long: United States Dollar Short: British Pounds		TE2300474	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	07/31/2025	05/31/2024	Sale		200,278	0.80463499999999999								5,434					.0003
Long: United States Dollar Short: British Pounds		TE2300475	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	08/29/2025	05/31/2024	Sale		187,215	0.80515300000000001								5,194					.0003
Long: United States Dollar Short: British Pounds		TE2300476	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	09/30/2025	05/31/2024	Sale		207,610	0.80580200000000002								5,922					.0003
Long: United States Dollar Short: British Pounds		TE2300477	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	10/31/2025	05/31/2024	Sale		199,792	0.80658200000000002								5,888					.0003
Long: United States Dollar Short: British Pounds		TE2300478	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	11/28/2025	05/31/2024	Sale		180,283	0.80723299999999998								5,454					.0003
Long: United States Dollar Short: British Pounds		TE2300479	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	12/31/2025	05/31/2024	Sale		213,473	0.80801500000000004								6,661					.0003
Long: United States Dollar Short: British Pounds		TE2300480	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	01/30/2026	05/31/2024	Sale		192,853	0.80860399999999999								6,225					.0003
Long: United States Dollar Short: British Pounds		TE2300481	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	02/27/2026	05/31/2024	Sale		179,846	0.80919200000000002								5,994					.0003
Long: United States Dollar Short: British Pounds		TE2300482	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	03/31/2026	05/31/2024	Sale		206,516	0.80984800000000001								7,128					.0003
Long: United States Dollar Short: British Pounds		TE2300483	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	04/30/2026	05/31/2024	Sale		194,816	0.810307								6,902					.0003

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Long: United States Dollar Short: British Pounds		TE2300484	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	05/29/2026	05/31/2024	Sale		183,919	0.81122700000000003								6,790					.0003
Long: United States Dollar Short: British Pounds		TE2300485	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	06/30/2026	05/31/2024	Sale		202,565	0.81149099999999996								7,617					.0003
Long: United States Dollar Short: British Pounds		TE2300486	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	07/31/2026	05/31/2024	Sale		194,960	0.81215000000000004								7,561					.0003
Long: United States Dollar Short: British Pounds		TE2300487	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	08/28/2026	05/31/2024	Sale		175,980	0.81254599999999999								6,968					.0003
Long: United States Dollar Short: British Pounds		TE2300488	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	09/30/2026	05/31/2024	Sale		208,498	0.81294200000000005								8,436					.0003
Long: United States Dollar Short: British Pounds		TE2300489	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	10/30/2026	05/31/2024	Sale		188,387	0.81333900000000003								7,779					.0003
Long: United States Dollar Short: British Pounds		TE2300490	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	11/16/2026	05/31/2024	Sale		8,561,522	0.81353699999999995								357,294					.0003
Long: United States Dollar Short: British Pounds		TE2300534	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2023	01/16/2025	05/31/2024	Sale		50,183,200	0.79708000000000001								851,481					.0003
Long: United States Dollar Short: British Pounds		TE2300677	Currency	CITI-57910OKKDGKCFFKKF093	06/13/2023	12/31/2024	05/31/2024	Sale		4,486,860	0.80234300000000003								106,020					.0003
Long: United States Dollar Short: British Pounds		TE2300946	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	08/31/2027	05/31/2024	Sale		264,083	0.80616600000000005								9,301					.0003
Long: United States Dollar Short: British Pounds		TE2300947	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2023	09/30/2027	05/31/2024	Sale		326,520,183	0.80821100000000001								12,456,786					.0003
Long: United States Dollar Short: British Pounds		TE2300965	Currency	CITI-57910OKKDGKCFFKKF093	08/11/2023	02/14/2025	05/31/2024	Sale		10,563,796	0.79362600000000005								133,707					.0003
Long: United States Dollar Short: British Pounds		TE2301024	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2023	06/17/2024	05/31/2024	Sale		17,899,130	0.78584500000000002								35,091					.0003
Long: United States Dollar Short: British Pounds		TE2301047	Currency	CITI-57910OKKDGKCFFKKF093	08/30/2023	07/01/2024	05/31/2024	Sale		72,276,643	0.78709200000000001								254,595					.0003
Long: United States Dollar Short: British Pounds		TE2301102	Currency	SG-549300F35UEOBM01WJ55	09/13/2023	03/05/2025	05/31/2024	Sale		97,288,561	0.80269699999999999								2,363,733					.0003
Long: United States Dollar Short: British Pounds		TE2301159	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	04/30/2026	05/31/2024	Sale		1,655,215	0.81947099999999995								78,021					.0003
Long: United States Dollar Short: British Pounds		TE2301157	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	06/17/2024	05/31/2024	Sale		151,051	0.81960500000000003								6,798					.0003
Long: United States Dollar Short: British Pounds		TE2301160	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	06/30/2026	05/31/2024	Sale		1,458,651	0.81945000000000001								69,694					.0003
Long: United States Dollar Short: British Pounds		TE2301161	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	07/31/2026	05/31/2024	Sale		1,391,727	0.81942999999999999								66,934					.0003
Long: United States Dollar Short: British Pounds		TE2301162	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	06/30/2027	05/31/2024	Sale		2,537,909	0.81859899999999997								128,300					.0003
Long: United States Dollar Short: British Pounds		TE2301163	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	09/30/2027	05/31/2024	Sale		1,406,437	0.81819699999999995								71,695					.0003

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Long: United States Dollar Short: British Pounds		TE2301204	Currency	CITI-57910OKKDGKCFFKKF093	10/12/2023	02/14/2025	05/31/2024	Sale		7,314,600	0.82027700000000003								341,331					0003
Long: United States Dollar Short: British Pounds		TE2301205	Currency	CITI-57910OKKDGKCFFKKF093	10/12/2023	07/14/2025	05/31/2024	Sale		7,309,200	0.82088300000000003								350,113					0003
Long: United States Dollar Short: British Pounds		TE2301206	Currency	CITI-57910OKKDGKCFFKKF093	10/12/2023	09/15/2025	05/31/2024	Sale		9,743,200	0.82108499999999995								468,215					0003
Long: United States Dollar Short: British Pounds		TE2301207	Currency	CITI-57910OKKDGKCFFKKF093	10/12/2023	10/14/2025	05/31/2024	Sale		22,664,080	0.82155800000000001								1,101,721					0003
Long: United States Dollar Short: British Pounds		TE2301254	Currency	CITI-57910OKKDGKCFFKKF093	10/25/2023	07/31/2024	05/31/2024	Sale		70,237,273	0.82379100000000005								3,541,018					0003
Long: United States Dollar Short: British Pounds		TE2301257	Currency	CITI-57910OKKDGKCFFKKF093	10/25/2023	05/29/2026	05/31/2024	Sale		442,694	0.82203000000000004								22,456					0003
Long: United States Dollar Short: British Pounds		TE2301286	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	06/28/2024	05/31/2024	Sale		115,426	0.81676000000000004								4,772					0003
Long: United States Dollar Short: British Pounds		TE2301287	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	07/31/2024	05/31/2024	Sale		139,458	0.81664700000000001								5,760					0003
Long: United States Dollar Short: British Pounds		TE2301288	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	08/30/2024	05/31/2024	Sale		120,885	0.81659300000000001								4,997					0003
Long: United States Dollar Short: British Pounds		TE2301289	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	09/30/2024	05/31/2024	Sale		115,347	0.81655999999999995								4,775					0003
Long: United States Dollar Short: British Pounds		TE2301290	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	10/31/2024	05/31/2024	Sale		118,948	0.81652599999999997								4,934					0003
Long: United States Dollar Short: British Pounds		TE2301291	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	11/29/2024	05/31/2024	Sale		109,043	0.81655999999999995								4,540					0003
Long: United States Dollar Short: British Pounds		TE2301292	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	12/31/2024	05/31/2024	Sale		114,568	0.81652599999999997								4,780					0003
Long: United States Dollar Short: British Pounds		TE2301293	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	01/31/2025	05/31/2024	Sale		116,230	0.81645999999999996								4,852					0003
Long: United States Dollar Short: British Pounds		TE2301294	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	02/28/2025	05/31/2024	Sale		104,955	0.81652599999999997								4,400					0003
Long: United States Dollar Short: British Pounds		TE2301295	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	03/31/2025	05/31/2024	Sale		110,945	0.81645999999999996								4,654					0003
Long: United States Dollar Short: British Pounds		TE2301296	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	04/30/2025	05/31/2024	Sale		112,479	0.81642599999999999								4,726					0003
Long: United States Dollar Short: British Pounds		TE2301297	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	05/30/2025	05/31/2024	Sale		100,159	0.816527								4,232					0003
Long: United States Dollar Short: British Pounds		TE2301298	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	06/30/2025	05/31/2024	Sale		98,550	0.81655999999999995								4,179					0003
Long: United States Dollar Short: British Pounds		TE2301299	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	07/31/2025	05/31/2024	Sale		103,898	0.81652599999999997								4,396					0003
Long: United States Dollar Short: British Pounds		TE2301300	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	08/29/2025	05/31/2024	Sale		97,177	0.81659300000000001								4,115					0003

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Long: United States Dollar Short: British Pounds		TE2301301	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	09/30/2025	05/31/2024	Sale		101,830	0.81666000000000005								4,316					0003
Long: United States Dollar Short: British Pounds		TE2301302	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	10/31/2025	05/31/2024	Sale		103,885	0.81662599999999996								4,393					0003
Long: United States Dollar Short: British Pounds		TE2301303	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	11/28/2025	05/31/2024	Sale		82,928	0.81666000000000005								3,507					0003
Long: United States Dollar Short: British Pounds		TE2301304	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	12/31/2025	05/31/2024	Sale		90,812	0.81662599999999996								3,831					0003
Long: United States Dollar Short: British Pounds		TE2301305	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	01/30/2026	05/31/2024	Sale		87,467	0.81659300000000001								3,715					0003
Long: United States Dollar Short: British Pounds		TE2301306	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	02/27/2026	05/31/2024	Sale		81,636	0.816527								3,486					0003
Long: United States Dollar Short: British Pounds		TE2301307	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	03/31/2026	05/31/2024	Sale		88,006	0.81659300000000001								3,796					0003
Long: United States Dollar Short: British Pounds		TE2301308	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	04/30/2026	05/31/2024	Sale		87,485	0.81642700000000001								3,783					0003
Long: United States Dollar Short: British Pounds		TE2301309	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	05/29/2026	05/31/2024	Sale		90,991	0.81639300000000004								3,960					0003
Long: United States Dollar Short: British Pounds		TE2301310	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	06/30/2026	05/31/2024	Sale		96,550	0.816353								4,231					0003
Long: United States Dollar Short: British Pounds		TE2301311	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	07/31/2026	05/31/2024	Sale		98,702	0.81642700000000001								4,368					0003
Long: United States Dollar Short: British Pounds		TE2301312	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	08/28/2026	05/31/2024	Sale		89,155	0.81625999999999999								3,954					0003
Long: United States Dollar Short: British Pounds		TE2301313	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	09/30/2026	05/31/2024	Sale		99,693	0.81621299999999997								4,451					0003
Long: United States Dollar Short: British Pounds		TE2301314	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	10/30/2026	05/31/2024	Sale		95,544	0.81616								4,290					0003
Long: United States Dollar Short: British Pounds		TE2301315	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	11/16/2026	05/31/2024	Sale		8,622,425	0.81632700000000002								390,632					0003
Long: United States Dollar Short: British Pounds		TE2301408	Currency	NTX-549300EV6Z0WOKZYI023	12/11/2023	09/16/2024	05/31/2024	Sale		58,143,575	0.79583899999999996								867,958					0003
Long: United States Dollar Short: British Pounds		TE2301402	Currency	CIBC-549300TDJKVQJ41VN031	12/11/2023	07/15/2025	05/31/2024	Sale		7,952,219	0.796759								136,003					0003
Long: United States Dollar Short: British Pounds		TE2301440	Currency	CIBC-549300TDJKVQJ41VN031	12/18/2023	07/15/2025	05/31/2024	Sale		3,078,523	0.79063899999999998								28,600					0003
Long: United States Dollar Short: British Pounds		TE2301447	Currency	CITI-57910OKKDGKCFFKKF093	12/19/2023	06/26/2024	05/31/2024	Sale		62,666,331	0.78591599999999995								126,648					0003
Long: United States Dollar Short: British Pounds		TE2301462	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	06/17/2024	05/31/2024	Sale		5,715,271	0.78917300000000001								35,450					0003
Long: United States Dollar Short: British Pounds		TE2301463	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	07/15/2024	05/31/2024	Sale		43,257,974	0.78914099999999998								267,392					0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2200334	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2022	01/02/2024	01/02/2024	Sale		244	0.75604800000000005			9										.0003
Long: United States Dollar Short: British Pounds		TE2101314	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	01/02/2024	01/02/2024	Sale		98,987	0.74451800000000001			5,037					(5,037)		5,037			.0003
Long: United States Dollar Short: British Pounds		TE2400001	Currency	SG-549300F35UEOBMO1WJ55	01/04/2024	01/05/2024	01/05/2024	Sale		9,431,902	0.78833299999999995			(49,818)							(49,818)			.0003
Long: United States Dollar Short: British Pounds		TE2301277	Currency	CITI-57910OKKDGKCFFKKF093	11/02/2023	01/08/2024	01/08/2024	Sale		29,243,683	0.82077500000000003			(1,360,702)					1,355,551		(1,360,702)			.0003
Long: United States Dollar Short: British Pounds		TE2301388	Currency	CITI-57910OKKDGKCFFKKF093	12/04/2023	01/08/2024	01/08/2024	Sale		52,021,802	0.79330500000000004			(598,402)					589,547		(598,402)			.0003
Long: United States Dollar Short: British Pounds		TE2400010	Currency	CITI-57910OKKDGKCFFKKF093	01/04/2024	01/08/2024	01/08/2024	Sale		8,869,191	0.78901699999999997			(53,534)							(53,534)			.0003
Long: United States Dollar Short: British Pounds		TE2100923	Currency	CITI-57910OKKDGKCFFKKF093	10/08/2021	01/08/2024	01/08/2024	Sale		4,833,578	0.73870499999999995			280,898					(281,664)		280,898			.0003
Long: United States Dollar Short: British Pounds		TE2200061	Currency	CITI-57910OKKDGKCFFKKF093	02/03/2022	01/08/2024	01/08/2024	Sale		5,086,641	0.73724000000000001			305,106					(305,911)		305,106			.0003
Long: United States Dollar Short: British Pounds		TE2100614	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	01/08/2024	01/08/2024	Sale		6,675,327	0.723055			521,131					(522,167)		521,131			.0003
Long: United States Dollar Short: British Pounds		TE2300964	Currency	CITI-57910OKKDGKCFFKKF093	08/11/2023	01/12/2024	01/12/2024	Sale		41,828,226	0.78786699999999998			(227,390)					184,917		(227,390)			.0003
Long: United States Dollar Short: British Pounds		TE2400022	Currency	CITI-57910OKKDGKCFFKKF093	01/08/2024	01/12/2024	01/12/2024	Sale		5,775,982	0.78362799999999999			(158)							(158)			.0003
Long: United States Dollar Short: British Pounds		TE2101209	Currency	CITI-57910OKKDGKCFFKKF093	12/14/2021	01/16/2024	01/16/2024	Sale		836,479	0.75620100000000001			36,055					(30,054)		36,055			.0003
Long: United States Dollar Short: British Pounds		TE2300542	Currency	NAT-213800509XJIJN4JPN90	05/11/2023	01/16/2024	01/16/2024	Sale		1,146,852	0.79810099999999995			(11,373)					20,056		(11,373)			.0003
Long: United States Dollar Short: British Pounds		TE2400034	Currency	NAT-213800509XJIJN4JPN90	01/10/2024	01/16/2024	01/16/2024	Sale		1,507,678	0.78608500000000003			7,973							7,973			.0003
Long: United States Dollar Short: British Pounds		TE2301194	Currency	NTX-549300EV6ZOWOKZYI023	10/11/2023	01/16/2024	01/16/2024	Sale		548,226	0.81208400000000003			(15,137)					19,361		(15,137)			.0003
Long: United States Dollar Short: British Pounds		TE2300788	Currency	NTX-549300EV6ZOWOKZYI023	07/12/2023	01/16/2024	01/16/2024	Sale		173,909	0.76979299999999995			4,505					(3,235)		4,505			.0003
Long: United States Dollar Short: British Pounds		TE2300178	Currency	CITI-57910OKKDGKCFFKKF093	02/17/2023	01/16/2024	01/16/2024	Sale		121,460	0.82331399999999999			(5,080)					6,028		(5,080)			.0003
Long: United States Dollar Short: British Pounds		TE2300167	Currency	CITI-57910OKKDGKCFFKKF093	02/17/2023	01/16/2024	01/16/2024	Sale		1,928,348	0.82330999999999999			(80,636)					95,697		(80,636)			.0003
Long: United States Dollar Short: British Pounds		TE2300627	Currency	CITI-57910OKKDGKCFFKKF093	05/31/2023	01/16/2024	01/16/2024	Sale		1,495,800	0.80224600000000001			(22,680)					34,064		(22,680)			.0003
Long: United States Dollar Short: British Pounds		TE2400056	Currency	CIBC-549300TDJKVQJ41VN031	01/12/2024	01/16/2024	01/16/2024	Sale		80,276	0.78345299999999995			692							692			.0003
Long: United States Dollar Short: British Pounds		TE2400057	Currency	CITI-57910OKKDGKCFFKKF093	01/12/2024	01/16/2024	01/16/2024	Sale		2,640,706	0.78468300000000002			18,649							18,649			.0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2200292	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	01/19/2024	01/19/2024	Sale		1,988,923	0.75448800000000005			86,139						(75,775)		86,139			.0003
Long: United States Dollar Short: British Pounds		TE2301471	Currency	SG-549300F35UEOBMO1WJ55	12/21/2023	01/19/2024	01/19/2024	Sale		1,826,780	0.78856899999999996			173						9,776		173			.0003
Long: United States Dollar Short: British Pounds		TE2301026	Currency	SG-549300F35UEOBMO1WJ55	08/22/2023	01/19/2024	01/19/2024	Sale		3,338,297	0.78486199999999995			16,009						2,086		16,009			.0003
Long: United States Dollar Short: British Pounds		TE2400059	Currency	CITI-57910OKKDGKCFFKKF093	01/18/2024	01/19/2024	01/19/2024	Sale		10,501,565	0.78834800000000005			3,932								3,932			.0003
Long: United States Dollar Short: British Pounds		TE2400061	Currency	SG-549300F35UEOBMO1WJ55	01/18/2024	01/19/2024	01/19/2024	Sale		3,031,869	0.78841000000000006			896								896			.0003
Long: United States Dollar Short: British Pounds		TE2000920	Currency	NTX-549300EV6Z0WOKZYI023	12/18/2020	01/22/2024	01/22/2024	Sale		538,448	0.73621400000000004			34,290						(33,051)		34,290			.0003
Long: United States Dollar Short: British Pounds		TE2400027	Currency	CIBC-549300TDJKVQJ41VN031	01/09/2024	01/24/2024	01/24/2024	Sale		687	0.786107			(2)								(2)			.0003
Long: United States Dollar Short: British Pounds		TE2300826	Currency	SG-549300F35UEOBMO1WJ55	07/19/2023	01/25/2024	01/25/2024	Sale		129,195	0.77402400000000005			2,190						(1,701)		2,190			.0003
Long: United States Dollar Short: British Pounds		TE2400099	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	01/25/2024	01/25/2024	Sale		765,873	0.78858099999999998			(1,178)								(1,178)			.0003
Long: United States Dollar Short: British Pounds		TE2400098	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	01/25/2024	01/25/2024	Sale		202,295	0.78858099999999998			(311)								(311)			.0003
Long: United States Dollar Short: British Pounds		TE2301468	Currency	CITI-57910OKKDGKCFFKKF093	12/21/2023	01/25/2024	01/25/2024	Sale		1,100,790	0.78804700000000005			(946)						5,192		(946)			.0003
Long: United States Dollar Short: British Pounds		TE2400104	Currency	SG-549300F35UEOBMO1WJ55	01/24/2024	01/25/2024	01/25/2024	Sale		879,474	0.78456000000000004			3,140								3,140			.0003
Long: United States Dollar Short: British Pounds		TE2400079	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	01/26/2024	01/26/2024	Sale		2,627,459	0.78863899999999998			(8,585)								(8,585)			.0003
Long: United States Dollar Short: British Pounds		TE2301452	Currency	CITI-57910OKKDGKCFFKKF093	12/19/2023	01/26/2024	01/26/2024	Sale		508,083	0.78615199999999996			(52)						1,171		(52)			.0003
Long: United States Dollar Short: British Pounds		TE2400109	Currency	CITI-57910OKKDGKCFFKKF093	01/29/2024	01/31/2024	01/31/2024	Sale		1,802	0.78895599999999999			(8)								(8)			.0003
Long: United States Dollar Short: British Pounds		TE2400107	Currency	CITI-57910OKKDGKCFFKKF093	01/29/2024	01/31/2024	01/31/2024	Sale		3,756,834	0.78895499999999996			(17,636)								(17,636)			.0003
Long: United States Dollar Short: British Pounds		TE2400108	Currency	CITI-57910OKKDGKCFFKKF093	01/29/2024	01/31/2024	01/31/2024	Sale		173,610	0.78895499999999996			(815)								(815)			.0003
Long: United States Dollar Short: British Pounds		TE2400081	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	01/31/2024	01/31/2024	Sale		4,084,505	0.78861999999999999			(17,433)								(17,433)			.0003
Long: United States Dollar Short: British Pounds		TE2400074	Currency	CITI-57910OKKDGKCFFKKF093	01/22/2024	01/31/2024	01/31/2024	Sale		576,323	0.78619399999999995			(680)								(680)			.0003
Long: United States Dollar Short: British Pounds		TE2301494	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2023	01/31/2024	01/31/2024	Sale		6,995,232	0.78481699999999999			4,019						4,393		4,019			.0003
Long: United States Dollar Short: British Pounds		TE2400012	Currency	CITI-57910OKKDGKCFFKKF093	01/05/2024	01/31/2024	01/31/2024	Sale		16,674,543	0.784331			19,905								19,905			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2301281	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	01/31/2024	01/31/2024	Sale		114,046	0.81740800000000002			(4,668)					4,810		(4,668)			.0003
Long: United States Dollar Short: British Pounds		TE2200441	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	01/31/2024	01/31/2024	Sale		35,406	0.79358799999999996			(375)					418		(375)			.0003
Long: United States Dollar Short: British Pounds		TE2300456	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	01/31/2024	01/31/2024	Sale		255,389	0.79338299999999995			(2,639)					2,950		(2,639)			.0003
Long: United States Dollar Short: British Pounds		TE2101267	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	01/31/2024	01/31/2024	Sale		284,181	0.74725200000000003			13,758					(13,432)		13,758			.0003
Long: United States Dollar Short: British Pounds		TE2101351	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	01/31/2024	01/31/2024	Sale		62,844	0.74521499999999996			3,205					(3,134)		3,205			.0003
Long: United States Dollar Short: British Pounds		TE2400002	Currency	SG-549300F35UEOBM01WJ55	01/04/2024	02/05/2024	02/05/2024	Sale		21,702,278	0.78820800000000002			284,814							284,814			.0003
Long: United States Dollar Short: British Pounds		TE2301389	Currency	CITI-57910OKKDGKCFFKKF093	12/04/2023	02/07/2024	02/07/2024	Sale		53,847,694	0.79314700000000005			(100,367)					607,230		(100,367)			.0003
Long: United States Dollar Short: British Pounds		TE2200062	Currency	CITI-57910OKKDGKCFFKKF093	02/03/2022	02/07/2024	02/07/2024	Sale		1,651,206	0.73710399999999998			113,812					(99,368)		113,812			.0003
Long: United States Dollar Short: British Pounds		TE2100615	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	02/07/2024	02/07/2024	Sale		599,164	0.72286700000000004			52,074					(46,933)		52,074			.0003
Long: United States Dollar Short: British Pounds		TE2200256	Currency	CITI-57910OKKDGKCFFKKF093	03/14/2022	02/14/2024	02/14/2024	Sale		20,001,019	0.76742200000000005			738,512					(429,939)		738,512			.0003
Long: United States Dollar Short: British Pounds		TE2200105	Currency	CITI-57910OKKDGKCFFKKF093	02/15/2022	02/14/2024	02/14/2024	Sale		4,587,007	0.74332900000000002			308,062					(239,516)		308,062			.0003
Long: United States Dollar Short: British Pounds		TE2100828	Currency	CITI-57910OKKDGKCFFKKF093	08/16/2021	02/14/2024	02/14/2024	Sale		16,681,421	0.72275900000000004			1,550,931					(1,308,550)		1,550,931			.0003
Long: United States Dollar Short: British Pounds		TE2300142	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2023	02/15/2024	02/15/2024	Sale		19,324,980	0.81759499999999996			(561,690)					820,946		(561,690)			.0003
Long: United States Dollar Short: British Pounds		TE2300367	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2023	02/15/2024	02/15/2024	Sale		13,651,420	0.79579800000000001			(22,271)					200,530		(22,271)			.0003
Long: United States Dollar Short: British Pounds		TE2300692	Currency	CITI-57910OKKDGKCFFKKF093	06/13/2023	02/15/2024	02/15/2024	Sale		26,149,499	0.793462			34,235					306,221		34,235			.0003
Long: United States Dollar Short: British Pounds		TE2101210	Currency	CITI-57910OKKDGKCFFKKF093	12/14/2021	02/15/2024	02/15/2024	Sale		5,600,842	0.75594399999999995			271,818					(202,345)		271,818			.0003
Long: United States Dollar Short: British Pounds		TE2201022	Currency	NTX-549300EV6ZOWOKZYI023	10/12/2022	02/15/2024	02/15/2024	Sale		1,245,189	0.90448600000000001			(172,374)					190,854		(172,374)			.0003
Long: United States Dollar Short: British Pounds		TE2300258	Currency	CITI-57910OKKDGKCFFKKF093	03/14/2023	02/15/2024	02/15/2024	Sale		1,779,766	0.81781499999999996			(52,224)					76,107		(52,224)			.0003
Long: United States Dollar Short: British Pounds		TE2300515	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2023	02/15/2024	02/15/2024	Sale		2,787,114	0.78934700000000002			18,084					18,015		18,084			.0003
Long: United States Dollar Short: British Pounds		TE2400170	Currency	CITI-57910OKKDGKCFFKKF093	02/15/2024	02/20/2024	02/20/2024	Sale		6,020,839	0.79428100000000001			(34,193)							(34,193)			.0003
Long: United States Dollar Short: British Pounds		TE2400189	Currency	CITI-57910OKKDGKCFFKKF093	02/20/2024	02/21/2024	02/21/2024	Sale		12,059,183	0.79164500000000004			17,593							17,593			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400192	Currency	CIBC-549300TDJKVQJ41VN031	02/20/2024	02/21/2024	02/21/2024	Sale		648,588	0.79220999999997			483							483			0003
Long: United States Dollar Short: British Pounds		TE2000921	Currency	NTX-549300EV6ZOWOKZYI023	12/18/2020	02/22/2024	02/22/2024	Sale		100,997,081	0.73618700000000004			7,145,301					(6,190,292)		7,145,301			0003
Long: United States Dollar Short: British Pounds		TE2400120	Currency	CIBC-549300TDJKVQJ41VN031	02/02/2024	02/22/2024	02/22/2024	Sale		1,787,559	0.79212700000000003			246							246			0003
Long: United States Dollar Short: British Pounds		TE2400194	Currency	SG-549300F35UEOBMO1WJ55	02/21/2024	02/22/2024	02/22/2024	Sale		6,761,145	0.79252400000000001			(2,460)							(2,460)			0003
Long: United States Dollar Short: British Pounds		TE2301184	Currency	CIBC-549300TDJKVQJ41VN031	10/03/2023	02/26/2024	02/26/2024	Sale		1,318,664	0.82672199999999996			(64,160)					71,425		(64,160)			0003
Long: United States Dollar Short: British Pounds		TE2000110	Currency	CIBC-549300TDJKVQJ41VN031	01/30/2020	02/26/2024	02/26/2024	Sale		1,556,603	0.74189499999999997			91,752					(84,055)		91,752			0003
Long: United States Dollar Short: British Pounds		TE2400202	Currency	CITI-579100KKDGKCFFKKF093	02/22/2024	02/26/2024	02/26/2024	Sale		7,594,585	0.79070099999999999			(22,519)							(22,519)			0003
Long: United States Dollar Short: British Pounds		TE2400113	Currency	SG-549300F35UEOBMO1WJ55	01/29/2024	02/26/2024	02/26/2024	Sale		4,591,065	0.78848799999999997			(724)							(724)			0003
Long: United States Dollar Short: British Pounds		TE2300827	Currency	SG-549300F35UEOBMO1WJ55	07/19/2023	02/27/2024	02/27/2024	Sale		14,207	0.77429300000000001			255					(180)		255			0003
Long: United States Dollar Short: British Pounds		TE2400177	Currency	CITI-579100KKDGKCFFKKF093	02/16/2024	02/27/2024	02/27/2024	Sale		1,029,889	0.79349599999999998			(6,623)							(6,623)			0003
Long: United States Dollar Short: British Pounds		TE2301364	Currency	CITI-579100KKDGKCFFKKF093	11/27/2023	02/27/2024	02/27/2024	Sale		1,045,802	0.79222999999999999			(5,046)					10,655		(5,046)			0003
Long: United States Dollar Short: British Pounds		TE2400205	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	02/27/2024	02/27/2024	Sale		1,123,813	0.78846099999999997			(50)							(50)			0003
Long: United States Dollar Short: British Pounds		TE2301451	Currency	CITI-579100KKDGKCFFKKF093	12/19/2023	02/28/2024	02/28/2024	Sale		560,739	0.78601699999999997			3,035					1,273		3,035			0003
Long: United States Dollar Short: British Pounds		TE2000324	Currency	CIBC-549300TDJKVQJ41VN031	04/22/2020	02/28/2024	02/28/2024	Sale		11,655,685	0.80962900000000004			(285,142)					377,385		(285,142)			0003
Long: United States Dollar Short: British Pounds		TE2400124	Currency	CITI-579100KKDGKCFFKKF093	02/06/2024	02/29/2024	02/29/2024	Sale		20,211,292	0.79412000000000005			(91,390)							(91,390)			0003
Long: United States Dollar Short: British Pounds		TE2400125	Currency	CITI-579100KKDGKCFFKKF093	02/06/2024	02/29/2024	02/29/2024	Sale		5,759,154	0.79412000000000005			(26,041)							(26,041)			0003
Long: United States Dollar Short: British Pounds		TE2400200	Currency	CITI-579100KKDGKCFFKKF093	02/21/2024	02/29/2024	02/29/2024	Sale		3,812,617	0.79149599999999998			(4,587)							(4,587)			0003
Long: United States Dollar Short: British Pounds		TE2400221	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	02/29/2024	02/29/2024	Sale		4,847,860	0.78882699999999994			10,534							10,534			0003
Long: United States Dollar Short: British Pounds		TE2400226	Currency	CITI-579100KKDGKCFFKKF093	02/27/2024	02/29/2024	02/29/2024	Sale		157,701	0.78870600000000002			367							367			0003
Long: United States Dollar Short: British Pounds		TE2400208	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	02/29/2024	02/29/2024	Sale		506,599	0.78845299999999996			1,340							1,340			0003
Long: United States Dollar Short: British Pounds		TE2400207	Currency	CITI-579100KKDGKCFFKKF093	02/26/2024	02/29/2024	02/29/2024	Sale		42,543	0.78845299999999996			113							113			0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2301282	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	02/29/2024	02/29/2024	Sale		105,818	0.81726100000000002			(3,576)						4,456		(3,576)			.0003
Long: United States Dollar Short: British Pounds		TE2300457	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	02/29/2024	02/29/2024	Sale		220,009	0.79375799999999996			(894)						2,672		(894)			.0003
Long: United States Dollar Short: British Pounds		TE2200442	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	02/29/2024	02/29/2024	Sale		34,499	0.79308400000000001			(111)						389		(111)			.0003
Long: United States Dollar Short: British Pounds		TE2101268	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	02/29/2024	02/29/2024	Sale		249,782	0.74711099999999997			13,724						(11,824)		13,724			.0003
Long: United States Dollar Short: British Pounds		TE2101352	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	02/29/2024	02/29/2024	Sale		55,231	0.74516199999999999			3,171						(2,752)		3,171			.0003
Long: United States Dollar Short: British Pounds		TE2400195	Currency	SG-549300F35UEOBMO1WJ55	02/21/2024	03/05/2024	03/05/2024	Sale		7,953,826	0.79247199999999995			(71,699)								(71,699)			.0003
Long: United States Dollar Short: British Pounds		TE2400126	Currency	CITI-57910OKKDGKCFFKKF093	02/06/2024	03/07/2024	03/07/2024	Sale		2,878,400	0.79408400000000001			(44,884)								(44,884)			.0003
Long: United States Dollar Short: British Pounds		TE2400264	Currency	CIBC-549300TDJKVQJ41VN031	02/29/2024	03/08/2024	03/08/2024	Sale		953,417	0.79275499999999999			(20,201)								(20,201)			.0003
Long: United States Dollar Short: British Pounds		TE2400281	Currency	NTX-549300EV6ZOWOKZYI023	03/12/2024	03/13/2024	03/13/2024	Sale		287,820	0.78192700000000004			(193)								(193)			.0003
Long: United States Dollar Short: British Pounds		TE2301203	Currency	CITI-57910OKKDGKCFFKKF093	10/12/2023	03/14/2024	03/14/2024	Sale		7,313,100	0.82044600000000001			(336,000)						338,092		(336,000)			.0003
Long: United States Dollar Short: British Pounds		TE2200533	Currency	CITI-57910OKKDGKCFFKKF093	05/12/2022	03/14/2024	03/14/2024	Sale		11,567,593	0.80977900000000003			(374,172)						377,438		(374,172)			.0003
Long: United States Dollar Short: British Pounds		TE2200392	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2022	03/15/2024	03/15/2024	Sale		573,614	0.76178900000000005			16,933						(16,385)		16,933			.0003
Long: United States Dollar Short: British Pounds		TE2101211	Currency	CITI-57910OKKDGKCFFKKF093	12/14/2021	03/15/2024	03/15/2024	Sale		41,690,054	0.756158			1,529,715						(1,490,199)		1,529,715			.0003
Long: United States Dollar Short: British Pounds		TE2200514	Currency	NTX-549300EV6ZOWOKZYI023	05/11/2022	03/15/2024	03/15/2024	Sale		3,607,380	0.80450500000000003			(89,822)						93,460		(89,822)			.0003
Long: United States Dollar Short: British Pounds		TE2400282	Currency	NTX-549300EV6ZOWOKZYI023	03/12/2024	03/15/2024	03/15/2024	Sale		64,977	0.78191900000000003			252								252			.0003
Long: United States Dollar Short: British Pounds		TE2300180	Currency	CITI-57910OKKDGKCFFKKF093	02/17/2023	03/15/2024	03/15/2024	Sale		3,657,866	0.822241			(173,728)						177,498		(173,728)			.0003
Long: United States Dollar Short: British Pounds		TE2400311	Currency	CITI-57910OKKDGKCFFKKF093	03/18/2024	03/19/2024	03/19/2024	Sale		5,470,376	0.78511799999999998			10,926								10,926			.0003
Long: United States Dollar Short: British Pounds		TE2400325	Currency	CITI-57910OKKDGKCFFKKF093	03/19/2024	03/20/2024	03/20/2024	Sale		2,526,068	0.78715599999999997			(1,300)								(1,300)			.0003
Long: United States Dollar Short: British Pounds		TE2400316	Currency	CITI-57910OKKDGKCFFKKF093	03/18/2024	03/21/2024	03/21/2024	Sale		11,883,218	0.78560399999999997			57,469								57,469			.0003
Long: United States Dollar Short: British Pounds		TE2400319	Currency	SG-549300F35UEOBMO1WJ55	03/18/2024	03/22/2024	03/22/2024	Sale		9,338,007	0.78591			89,240								89,240			.0003
Long: United States Dollar Short: British Pounds		TE2300828	Currency	SG-549300F35UEOBMO1WJ55	07/19/2023	03/26/2024	03/26/2024	Sale		38,963	0.77455099999999999			852						(477)		852			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400178	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	03/26/2024	03/26/2024	Sale		570,978	0.79337500000000005			(1,093)							(1,093)			.0003
Long: United States Dollar Short: British Pounds		TE2300731	Currency	CITI-57910OKKDGKCFFKKF093	06/23/2023	03/26/2024	03/26/2024	Sale		35,093,068	0.78883000000000003			134,260					209,208		134,260			.0003
Long: United States Dollar Short: British Pounds		TE2301474	Currency	CITI-57910OKKDGKCFFKKF093	12/21/2023	03/26/2024	03/26/2024	Sale		750,453	0.78781100000000004			3,837					3,498		3,837			.0003
Long: United States Dollar Short: British Pounds		TE2000249	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2020	03/26/2024	03/26/2024	Sale		929,303	0.84822699999999995			(66,151)					75,931		(66,151)			.0003
Long: United States Dollar Short: British Pounds		TE2301183	Currency	CIBC-549300TDJKVQJ41VN031	10/03/2023	03/26/2024	03/26/2024	Sale		1,920,016	0.82661399999999996			(84,269)					103,961		(84,269)			.0003
Long: United States Dollar Short: British Pounds		TE2301317	Currency	CIBC-549300TDJKVQJ41VN031	11/03/2023	03/26/2024	03/26/2024	Sale		11,197,735	0.81137899999999996			(276,021)					388,749		(276,021)			.0003
Long: United States Dollar Short: British Pounds		TE2400337	Currency	CIBC-549300TDJKVQJ41VN031	03/25/2024	03/26/2024	03/26/2024	Sale		16,141,235	0.79108000000000001			15,890							15,890			.0003
Long: United States Dollar Short: British Pounds		TE2400028	Currency	CIBC-549300TDJKVQJ41VN031	01/09/2024	03/26/2024	03/26/2024	Sale		2,706,298	0.785856			20,519							20,519			.0003
Long: United States Dollar Short: British Pounds		TE2400127	Currency	CITI-57910OKKDGKCFFKKF093	02/06/2024	03/28/2024	03/28/2024	Sale		1,896,491	0.79398999999999997			(5,704)							(5,704)			.0003
Long: United States Dollar Short: British Pounds		TE2400347	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	03/28/2024	03/28/2024	Sale		156,358	0.79113599999999995			93							93			.0003
Long: United States Dollar Short: British Pounds		TE2301450	Currency	CITI-57910OKKDGKCFFKKF093	12/19/2023	03/28/2024	03/28/2024	Sale		543,288	0.78591299999999997			3,909					1,222		3,909			.0003
Long: United States Dollar Short: British Pounds		TE2400269	Currency	CITI-57910OKKDGKCFFKKF093	03/07/2024	03/28/2024	03/28/2024	Sale		371,326	0.78081599999999995			5,063							5,063			.0003
Long: United States Dollar Short: British Pounds		TE2301283	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	03/28/2024	03/28/2024	Sale		99,942	0.81712700000000005			(3,222)					4,203		(3,222)			.0003
Long: United States Dollar Short: British Pounds		TE2300458	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	03/28/2024	03/28/2024	Sale		209,929	0.79416799999999999			(679)					2,682		(679)			.0003
Long: United States Dollar Short: British Pounds		TE2200443	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	03/28/2024	03/28/2024	Sale		6,256	0.79259299999999999			(8)					67		(8)			.0003
Long: United States Dollar Short: British Pounds		TE2101269	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	03/28/2024	03/28/2024	Sale		241,203	0.74700500000000003			13,591					(11,426)		13,591			.0003
Long: United States Dollar Short: British Pounds		TE2101353	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	03/28/2024	03/28/2024	Sale		53,330	0.74510500000000002			3,133					(2,655)		3,133			.0003
Long: United States Dollar Short: British Pounds		TE2200158	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	03/28/2024	03/28/2024	Sale		150,147	0.73765899999999995			10,233					(8,902)		10,233			.0003
Long: United States Dollar Short: British Pounds		TE2400128	Currency	CITI-57910OKKDGKCFFKKF093	02/06/2024	04/02/2024	04/02/2024	Sale		24,298,812	0.79395499999999997			53,401							53,401			.0003
Long: United States Dollar Short: British Pounds		TE2400348	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	04/02/2024	04/02/2024	Sale		3,598,699	0.79111799999999999			20,737							20,737			.0003
Long: United States Dollar Short: British Pounds		TE2400328	Currency	CITI-57910OKKDGKCFFKKF093	03/20/2024	04/02/2024	04/02/2024	Sale		1,836,931	0.78630800000000001			21,689							21,689			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400013	Currency	CITI-57910OKKDGKCFFKKF093	01/05/2024	04/02/2024	04/02/2024	Sale		17,846,192	0.78407000000000004			260,921							260,921			.0003
Long: United States Dollar Short: British Pounds		TE2400270	Currency	CITI-57910OKKDGKCFFKKF093	03/07/2024	04/02/2024	04/02/2024	Sale		5,282,883	0.78078199999999998			99,069							99,069			.0003
Long: United States Dollar Short: British Pounds		TE2400357	Currency	CITI-57910OKKDGKCFFKKF093	04/01/2024	04/02/2024	04/02/2024	Sale		42,959	0.79573499999999997			(2)							(2)			.0003
Long: United States Dollar Short: British Pounds		TE2400356	Currency	CITI-57910OKKDGKCFFKKF093	03/28/2024	04/02/2024	04/02/2024	Sale		76,639	0.79167200000000004			388							388			.0003
Long: United States Dollar Short: British Pounds		TE2200335	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2022	04/02/2024	04/02/2024	Sale		244	0.75502000000000002			12					(9)		12			.0003
Long: United States Dollar Short: British Pounds		TE2101315	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	04/02/2024	04/02/2024	Sale		98,779	0.74421899999999996			6,391					(5,029)		6,391			.0003
Long: United States Dollar Short: British Pounds		TE2301437	Currency	NTX-549300EV6ZOWOKZYI023	12/18/2023	04/02/2024	04/02/2024	Sale		2,485,120	0.79118299999999997			14,117					22,317		14,117			.0003
Long: United States Dollar Short: British Pounds		TE2400320	Currency	SG-549300F35UEOBMO1WJ55	03/18/2024	04/05/2024	04/05/2024	Sale		6,165,962	0.78585499999999997			54,028							54,028			.0003
Long: United States Dollar Short: British Pounds		TE2400129	Currency	CITI-57910OKKDGKCFFKKF093	02/06/2024	04/08/2024	04/08/2024	Sale		3,590,102	0.793929			(14,656)							(14,656)			.0003
Long: United States Dollar Short: British Pounds		TE2400364	Currency	CIBC-549300TDJKVQJ41VN031	04/02/2024	04/08/2024	04/08/2024	Sale		3,043,878	0.79571800000000004			(19,311)							(19,311)			.0003
Long: United States Dollar Short: British Pounds		TE2400387	Currency	CITI-57910OKKDGKCFFKKF093	04/11/2024	04/12/2024	04/12/2024	Sale		6,238,421	0.79638399999999998			60,246							60,246			.0003
Long: United States Dollar Short: British Pounds		TE2200731	Currency	NTX-549300EV6ZOWOKZYI023	07/13/2022	04/15/2024	04/15/2024	Sale		1,533,928	0.82863799999999999			(48,618)					87,063		(48,618)			.0003
Long: United States Dollar Short: British Pounds		TE2101142	Currency	NTX-549300EV6ZOWOKZYI023	12/01/2021	04/15/2024	04/15/2024	Sale		58,394,661	0.75265499999999996			3,673,427					(2,344,080)		3,673,427			.0003
Long: United States Dollar Short: British Pounds		TE2301460	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	04/15/2024	04/15/2024	Sale		10,190,660	0.78921600000000003			177,179					66,079		177,179			.0003
Long: United States Dollar Short: British Pounds		TE2400376	Currency	CITI-57910OKKDGKCFFKKF093	04/08/2024	04/15/2024	04/15/2024	Sale		2,516,603	0.79011600000000004			40,934							40,934			.0003
Long: United States Dollar Short: British Pounds		TE2400386	Currency	CIBC-549300TDJKVQJ41VN031	04/11/2024	04/15/2024	04/15/2024	Sale		74,678	0.79617800000000005			651							651			.0003
Long: United States Dollar Short: British Pounds		TE2400392	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	04/12/2024	04/15/2024	04/15/2024	Sale		496,367	0.80296199999999995			135							135			.0003
Long: United States Dollar Short: British Pounds		TE2400397	Currency	NTX-549300EV6ZOWOKZYI023	04/12/2024	04/15/2024	04/15/2024	Sale		51,241	0.80283300000000002			22							22			.0003
Long: United States Dollar Short: British Pounds		TE2400399	Currency	CITI-57910OKKDGKCFFKKF093	04/15/2024	04/18/2024	04/18/2024	Sale		4,938,042	0.80288599999999999			3,796							3,796			.0003
Long: United States Dollar Short: British Pounds		TE2400114	Currency	SG-549300F35UEOBMO1WJ55	01/29/2024	04/18/2024	04/18/2024	Sale		6,971,485	0.78830199999999995			131,895							131,895			.0003
Long: United States Dollar Short: British Pounds		TE2300836	Currency	SG-549300F35UEOBMO1WJ55	07/19/2023	04/18/2024	04/18/2024	Sale		40,073,124	0.77479699999999996			1,431,649					(476,916)		1,431,649			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2200295	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	04/19/2024	04/19/2024	Sale		1,955,965	0.75354900000000002			123,373					(76,280)		123,373			.0003
Long: United States Dollar Short: British Pounds		TE2400404	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2024	04/22/2024	04/22/2024	Sale		11,885,020	0.80372900000000003			105,553							105,553			.0003
Long: United States Dollar Short: British Pounds		TE1900289	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	04/24/2024	04/24/2024	Sale		677,874	0.75678199999999995			40,032					(23,638)		40,032			.0003
Long: United States Dollar Short: British Pounds		TE2301449	Currency	CITI-57910OKKDGKCFFKKF093	12/19/2023	04/26/2024	04/26/2024	Sale		1,069,133	0.78585199999999999			22,142					2,357		22,142			.0003
Long: United States Dollar Short: British Pounds		TE2301156	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	04/26/2024	04/26/2024	Sale		750,226	0.81975299999999995			(16,156)					34,089		(16,156)			.0003
Long: United States Dollar Short: British Pounds		TE2400179	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	04/26/2024	04/26/2024	Sale		1,611,250	0.79323299999999997			18,550							18,550			.0003
Long: United States Dollar Short: British Pounds		TE2400201	Currency	CITI-57910OKKDGKCFFKKF093	02/21/2024	04/30/2024	04/30/2024	Sale		1,899,847	0.79121399999999997			17,632							17,632			.0003
Long: United States Dollar Short: British Pounds		TE2400368	Currency	CITI-57910OKKDGKCFFKKF093	04/03/2024	04/30/2024	04/30/2024	Sale		5,482,200	0.79096699999999998			52,577							52,577			.0003
Long: United States Dollar Short: British Pounds		TE2400211	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	04/30/2024	04/30/2024	Sale		52,427	0.78815599999999997			687							687			.0003
Long: United States Dollar Short: British Pounds		TE2400014	Currency	CITI-57910OKKDGKCFFKKF093	01/05/2024	04/30/2024	04/30/2024	Sale		53,091,325	0.78402499999999997			970,693							970,693			.0003
Long: United States Dollar Short: British Pounds		TE2100813	Currency	CITI-57910OKKDGKCFFKKF093	08/11/2021	04/30/2024	04/30/2024	Sale		126,763,746	0.720669			12,373,991					(10,257,851)		12,373,991			.0003
Long: United States Dollar Short: British Pounds		TE2400414	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	04/30/2024	04/30/2024	Sale		2,046,867	0.81113900000000005			(32,071)							(32,071)			.0003
Long: United States Dollar Short: British Pounds		TE2400426	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	04/30/2024	04/30/2024	Sale		4,021,422	0.80936600000000003			(54,079)							(54,079)			.0003
Long: United States Dollar Short: British Pounds		TE2400425	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	04/30/2024	04/30/2024	Sale		493,510	0.80936600000000003			(6,637)							(6,637)			.0003
Long: United States Dollar Short: British Pounds		TE2400456	Currency	CITI-57910OKKDGKCFFKKF093	04/26/2024	04/30/2024	04/30/2024	Sale		186,817	0.80064100000000005			(471)							(471)			.0003
Long: United States Dollar Short: British Pounds		TE2301284	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	04/30/2024	04/30/2024	Sale		128,450	0.81694			(2,946)					5,376		(2,946)			.0003
Long: United States Dollar Short: British Pounds		TE2300459	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	04/30/2024	04/30/2024	Sale		249,413	0.79478599999999999			1,199					3,393		1,199			.0003
Long: United States Dollar Short: British Pounds		TE2200444	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	04/30/2024	04/30/2024	Sale		34,879	0.79201600000000005			289					351		289			.0003
Long: United States Dollar Short: British Pounds		TE2101270	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	04/30/2024	04/30/2024	Sale		284,341	0.74683200000000005			18,441					(13,522)		18,441			.0003
Long: United States Dollar Short: British Pounds		TE2101354	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	04/30/2024	04/30/2024	Sale		62,864	0.74498699999999995			4,222					(3,137)		4,222			.0003
Long: United States Dollar Short: British Pounds		TE2400222	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	05/07/2024	05/07/2024	Sale		1,112,406	0.78850399999999998			11,380							11,380			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400405	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2024	05/07/2024	05/07/2024	Sale		2,854,541	0.80366499999999996			(25,123)							(25,123)			.0003
Long: United States Dollar Short: British Pounds		TE2400499	Currency	CIBC-549300TDJKVQJ41VN031	05/06/2024	05/07/2024	05/07/2024	Sale		826,775	0.79485600000000001			1,866							1,866			.0003
Long: United States Dollar Short: British Pounds		TE2400502	Currency	CITI-57910OKKDGKCFFKKF093	05/07/2024	05/08/2024	05/08/2024	Sale		2,108,190	0.79994200000000004			1,250							1,250			.0003
Long: United States Dollar Short: British Pounds		TE2100947	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2021	05/14/2024	05/14/2024	Sale		4,630,505	0.73680599999999996			335,412					(279,769)		335,412			.0003
Long: United States Dollar Short: British Pounds		TE2400510	Currency	CITI-57910OKKDGKCFFKKF093	05/13/2024	05/14/2024	05/14/2024	Sale		2,629,227	0.79643699999999995			(6,927)							(6,927)			.0003
Long: United States Dollar Short: British Pounds		TE2400529	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	05/14/2024	05/15/2024	05/15/2024	Sale		442,535	0.79441300000000004			(2,130)							(2,130)			.0003
Long: United States Dollar Short: British Pounds		TE2400505	Currency	CIBC-549300TDJKVQJ41VN031	05/10/2024	05/15/2024	05/15/2024	Sale		72,631	0.79814499999999999			(692)							(692)			.0003
Long: United States Dollar Short: British Pounds		TE2400379	Currency	CITI-57910OKKDGKCFFKKF093	04/11/2024	05/15/2024	05/15/2024	Sale		684,622	0.79813699999999999			(6,520)							(6,520)			.0003
Long: United States Dollar Short: British Pounds		TE2400511	Currency	CITI-57910OKKDGKCFFKKF093	05/13/2024	05/15/2024	05/15/2024	Sale		129,163	0.79643200000000003			(952)							(952)			.0003
Long: United States Dollar Short: British Pounds		TE2400531	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	05/15/2024	05/15/2024	Sale		2,502,997	0.79441099999999998			(12,043)							(12,043)			.0003
Long: United States Dollar Short: British Pounds		TE2301461	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	05/15/2024	05/15/2024	Sale		6,690,907	0.78919099999999998			11,987					42,675		11,987			.0003
Long: United States Dollar Short: British Pounds		TE2300379	Currency	NTX-549300EV6Z0WOKZYI023	04/13/2023	05/15/2024	05/15/2024	Sale		37,963,977	0.79633799999999999			(275,173)					588,129		(275,173)			.0003
Long: United States Dollar Short: British Pounds		TE2400524	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	05/20/2024	05/20/2024	Sale		2,304,298	0.79451700000000003			(22,378)							(22,378)			.0003
Long: United States Dollar Short: British Pounds		TE2200296	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	05/21/2024	05/21/2024	Sale		1,705,319	0.75321000000000005			71,161					(67,427)		71,161			.0003
Long: United States Dollar Short: British Pounds		TE2400541	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	05/22/2024	05/22/2024	Sale		4,669,979	0.79431799999999997			(50,293)							(50,293)			.0003
Long: United States Dollar Short: British Pounds		TE2400543	Currency	CIBC-549300TDJKVQJ41VN031	05/17/2024	05/22/2024	05/22/2024	Sale		2,059,414	0.78733699999999995			(3,884)							(3,884)			.0003
Long: United States Dollar Short: British Pounds		TE2400265	Currency	CIBC-549300TDJKVQJ41VN031	02/29/2024	05/24/2024	05/24/2024	Sale		529,570	0.79241200000000001			(4,986)							(4,986)			.0003
Long: United States Dollar Short: British Pounds		TE2400501	Currency	CIBC-549300TDJKVQJ41VN031	05/06/2024	05/24/2024	05/24/2024	Sale		1,126,016	0.79478099999999996			(13,998)							(13,998)			.0003
Long: United States Dollar Short: British Pounds		TE2400555	Currency	CIBC-549300TDJKVQJ41VN031	05/21/2024	05/24/2024	05/24/2024	Sale		37,310,727	0.78634499999999996			(62,903)							(62,903)			.0003
Long: United States Dollar Short: British Pounds		TE2301448	Currency	CITI-57910OKKDGKCFFKKF093	12/19/2023	05/28/2024	05/28/2024	Sale		525,791	0.78587099999999999			(2,180)					1,087		(2,180)			.0003
Long: United States Dollar Short: British Pounds		TE2400574	Currency	CITI-57910OKKDGKCFFKKF093	05/29/2024	06/03/2024	06/03/2024	Sale		183,427	0.78646199999999999			(841)							(841)			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400415	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	05/31/2024	05/31/2024	Sale		1,257,685	0.81099600000000005			(40,950)							(40,950)			0003
Long: United States Dollar Short: British Pounds		TE2400428	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	05/31/2024	05/31/2024	Sale		527,638	0.80922300000000003			(15,989)							(15,989)			0003
Long: United States Dollar Short: British Pounds		TE2400468	Currency	CITI-57910OKKDGKCFFKKF093	04/30/2024	05/31/2024	05/31/2024	Sale		80,058	0.79828600000000005			(1,311)							(1,311)			0003
Long: United States Dollar Short: British Pounds		TE2400459	Currency	CITI-57910OKKDGKCFFKKF093	04/29/2024	05/31/2024	05/31/2024	Sale		9,399,555	0.79791000000000001			(149,445)							(149,445)			0003
Long: United States Dollar Short: British Pounds		TE2400525	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	05/31/2024	05/31/2024	Sale		173,903	0.79447199999999996			(2,004)							(2,004)			0003
Long: United States Dollar Short: British Pounds		TE2400568	Currency	CITI-57910OKKDGKCFFKKF093	05/22/2024	05/31/2024	05/31/2024	Sale		2,419,720	0.78533299999999995			276							276			0003
Long: United States Dollar Short: British Pounds		TE2300355	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2023	05/31/2024	05/31/2024	Sale		84,893,010	0.80645199999999995			(2,272,942)					2,401,788		(2,272,942)			0003
Long: United States Dollar Short: British Pounds		TE2400130	Currency	CITI-57910OKKDGKCFFKKF093	02/06/2024	05/31/2024	05/31/2024	Sale		2,713,759	0.79376899999999995			(28,839)							(28,839)			0003
Long: United States Dollar Short: British Pounds		TE2400370	Currency	CITI-57910OKKDGKCFFKKF093	04/03/2024	05/31/2024	05/31/2024	Sale		763,864	0.79082799999999998			(5,257)							(5,257)			0003
Long: United States Dollar Short: British Pounds		TE2400223	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	05/31/2024	05/31/2024	Sale		3,103,934	0.78839899999999996			(11,763)							(11,763)			0003
Long: United States Dollar Short: British Pounds		TE2301285	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	05/31/2024	05/31/2024	Sale		131,531	0.81682699999999997			(5,259)					5,461		(5,259)			0003
Long: United States Dollar Short: British Pounds		TE2300460	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	05/31/2024	05/31/2024	Sale		226,521	0.79541200000000001			(2,881)					3,220		(2,881)			0003
Long: United States Dollar Short: British Pounds		TE2200445	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	05/31/2024	05/31/2024	Sale		25,009	0.79139000000000004			(190)					227		(190)			0003
Long: United States Dollar Short: British Pounds		TE2101271	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	05/31/2024	05/31/2024	Sale		267,162	0.74668100000000004			13,178					(12,803)		13,178			0003
Long: United States Dollar Short: British Pounds		TE2101355	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	05/31/2024	05/31/2024	Sale		59,062	0.74488500000000002			3,048					(2,966)		3,048			0003
Long: United States Dollar Short: British Pounds		TE2400593	Currency	SG-549300F35UEOBMO1WJ55	05/30/2024	05/31/2024	05/31/2024	Sale		367,689	0.78511600000000004			143							143			0003
Long: United States Dollar Short: British Pounds		TE2400544	Currency	CIBC-549300TDJKVQJ41VN031	05/17/2024	06/04/2024	06/04/2024	Sale		174,182	0.78730100000000003			(1,082)							(1,082)			0003
Long: United States Dollar Short: British Pounds		TE2400556	Currency	CIBC-549300TDJKVQJ41VN031	05/21/2024	06/04/2024	06/04/2024	Sale		525,213	0.78630599999999995			(2,594)							(2,594)			0003
Long: United States Dollar Short: British Pounds		TE2400596	Currency	CITI-57910OKKDGKCFFKKF093	06/03/2024	06/04/2024	06/04/2024	Sale		2,544,568	0.78143300000000004			3,281							3,281			0003
Long: United States Dollar Short: British Pounds		TE2400594	Currency	SG-549300F35UEOBMO1WJ55	05/30/2024	06/05/2024	06/05/2024	Sale		3,550,947	0.785107			(5,960)							(5,960)			0003
Long: United States Dollar Short: British Pounds		TE2400571	Currency	CITI-57910OKKDGKCFFKKF093	05/22/2024	06/07/2024	06/07/2024	Sale		615,022	0.786609			(421)							(421)			0003

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Long: United States Dollar Short: British Pounds		TE2100619	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	06/07/2024	06/07/2024	Sale		169,353	0.72192299999999998			13,820							13,820			.0003
Long: United States Dollar Short: British Pounds		TE2400609	Currency	CITI-57910OKKDGKCFFKKF093	06/06/2024	06/07/2024	06/07/2024	Sale		6,531,197	0.78187399999999996			34,868							34,868			.0003
Long: United States Dollar Short: British Pounds		TE2400605	Currency	CIBC-549300TDJKVQJ41VN031	06/04/2024	06/10/2024	06/10/2024	Sale		2,059,514	0.78160099999999999			12,355							12,355			.0003
Long: United States Dollar Short: British Pounds		TE2400165	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2024	06/14/2024	06/14/2024	Sale		18,071,000	0.79452100000000003			(115,293)							(115,293)			.0003
Long: United States Dollar Short: British Pounds		TE2100948	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2021	06/14/2024	06/14/2024	Sale		4,635,391	0.73665400000000003			310,189							310,189			.0003
Long: United States Dollar Short: British Pounds		TE2301157	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	06/17/2024	06/17/2024	Sale		151,051	0.81960500000000003			(5,936)							(5,936)			.0003
Long: United States Dollar Short: British Pounds		TE2400534	Currency	CITI-57910OKKDGKCFFKKF093	05/14/2024	06/17/2024	06/17/2024	Sale		133,661	0.79428600000000005			(962)							(962)			.0003
Long: United States Dollar Short: British Pounds		TE2400180	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	06/17/2024	06/17/2024	Sale		3,040,670	0.79303800000000002			(17,065)							(17,065)			.0003
Long: United States Dollar Short: British Pounds		TE2301462	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	06/17/2024	06/17/2024	Sale		5,715,271	0.78917300000000001			(4,059)							(4,059)			.0003
Long: United States Dollar Short: British Pounds		TE2301024	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2023	06/17/2024	06/17/2024	Sale		17,899,130	0.78584500000000002			62,804							62,804			.0003
Long: United States Dollar Short: British Pounds		TE2400635	Currency	CITI-57910OKKDGKCFFKKF093	06/10/2024	06/17/2024	06/17/2024	Sale		2,532,309	0.78521600000000003			10,906							10,906			.0003
Long: United States Dollar Short: British Pounds		TE2400644	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	06/12/2024	06/17/2024	06/17/2024	Sale		70,634	0.77825900000000003			927							927			.0003
Long: United States Dollar Short: British Pounds		TE2400645	Currency	CIBC-549300TDJKVQJ41VN031	06/12/2024	06/17/2024	06/17/2024	Sale		3,063,729	0.77850200000000003			39,278							39,278			.0003
Long: United States Dollar Short: British Pounds		TE2400658	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2024	06/18/2024	06/18/2024	Sale		5,225,202	0.78915100000000005			(7,690)							(7,690)			.0003
Long: United States Dollar Short: British Pounds		TE2400659	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2024	06/20/2024	06/20/2024	Sale		1,522,437	0.78914099999999998			(1,562)							(1,562)			.0003
Long: United States Dollar Short: British Pounds		TE2400212	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	06/21/2024	06/21/2024	Sale		3,639,573	0.787941			18,296							18,296			.0003
Long: United States Dollar Short: British Pounds		TE2200297	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	06/21/2024	06/21/2024	Sale		1,540,986	0.75286900000000001			75,993							75,993			.0003
Long: United States Dollar Short: British Pounds		TE2400664	Currency	CITI-57910OKKDGKCFFKKF093	06/20/2024	06/21/2024	06/21/2024	Sale		166,658	0.78827100000000005			769							769			.0003
Long: United States Dollar Short: British Pounds		TE1900287	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	06/24/2024	06/24/2024	Sale		1,363,910	0.75557200000000002			56,422							56,422			.0003
Long: United States Dollar Short: British Pounds		TE2400666	Currency	CITI-57910OKKDGKCFFKKF093	06/20/2024	06/24/2024	06/24/2024	Sale		6,583,583	0.78914099999999998			(8,053)							(8,053)			.0003
Long: United States Dollar Short: British Pounds		TE2301447	Currency	CITI-57910OKKDGKCFFKKF093	12/19/2023	06/26/2024	06/26/2024	Sale		62,666,331	0.78591599999999995			494,967							494,967			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2301286	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	06/28/2024	06/28/2024	Sale		115,426	0.81676000000000004			(3,747)							(3,747)			0003
Long: United States Dollar Short: British Pounds		TE2400469	Currency	CITI-57910OKKDGKCFFKKF093	04/30/2024	06/28/2024	06/28/2024	Sale		37,196	0.79817400000000005			(334)							(334)			0003
Long: United States Dollar Short: British Pounds		TE2300461	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	06/28/2024	06/28/2024	Sale		201,877	0.79592499999999999			(1,237)							(1,237)			0003
Long: United States Dollar Short: British Pounds		TE2400667	Currency	CITI-57910OKKDGKCFFKKF093	06/20/2024	06/28/2024	06/28/2024	Sale		332,269	0.78912899999999997			818							818			0003
Long: United States Dollar Short: British Pounds		TE2400687	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	06/28/2024	06/28/2024	Sale		735,908	0.78864000000000001			2,266							2,266			0003
Long: United States Dollar Short: British Pounds		TE2400689	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	06/28/2024	06/28/2024	Sale		700,920	0.78864000000000001			2,159							2,159			0003
Long: United States Dollar Short: British Pounds		TE2400675	Currency	CITI-57910OKKDGKCFFKKF093	06/24/2024	06/28/2024	06/28/2024	Sale		489,325	0.78813900000000003			1,817							1,817			0003
Long: United States Dollar Short: British Pounds		TE2400683	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	06/28/2024	06/28/2024	Sale		170,788	0.78789500000000001			687							687			0003
Long: United States Dollar Short: British Pounds		TE2400681	Currency	CITI-57910OKKDGKCFFKKF093	06/25/2024	06/28/2024	06/28/2024	Sale		2,894,526	0.78783300000000001			11,869							11,869			0003
Long: United States Dollar Short: British Pounds		TE2101272	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	06/28/2024	06/28/2024	Sale		241,351	0.74654699999999996			13,586							13,586			0003
Long: United States Dollar Short: British Pounds		TE2101356	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	06/28/2024	06/28/2024	Sale		53,353	0.74478200000000006			3,122							3,122			0003
Long: United States Dollar Short: British Pounds		TE2200161	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	06/28/2024	06/28/2024	Sale		153,846	0.73728800000000005			10,461							10,461			0003
Long: United States Dollar Short: British Pounds		TE2400695	Currency	CITI-57910OKKDGKCFFKKF093	06/27/2024	06/28/2024	06/28/2024	Sale		5,762	0.79082699999999995			2							2			0003
Long: United States Dollar Short: British Pounds		TE2400691	Currency	CITI-57910OKKDGKCFFKKF093	06/27/2024	06/28/2024	06/28/2024	Sale		139,650	0.79040200000000005			119							119			0003
Long: United States Dollar Short: British Pounds		TE2301047	Currency	CITI-57910OKKDGKCFFKKF093	08/30/2023	07/01/2024	07/01/2024	Sale		72,276,643	0.78709200000000001			344,174							344,174			0003
Long: United States Dollar Short: British Pounds		TE2200336	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2022	07/01/2024	07/01/2024	Sale		244	0.75387599999999999			11							11			0003
Long: United States Dollar Short: British Pounds		TE2101316	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	07/01/2024	07/01/2024	Sale		98,587	0.74380400000000002			5,866							5,866			0003
Long: United States Dollar Short: British Pounds		TE2400712	Currency	CITI-57910OKKDGKCFFKKF093	06/28/2024	07/01/2024	07/01/2024	Sale		458,868	0.79107700000000003			(127)							(127)			0003
Long: United States Dollar Short: British Pounds		TE2400668	Currency	CITI-57910OKKDGKCFFKKF093	06/20/2024	07/05/2024	07/05/2024	Sale		897,814	0.78910000000000002			(8,844)							(8,844)			0003
Long: United States Dollar Short: British Pounds		TE2400267	Currency	CITI-57910OKKDGKCFFKKF093	03/05/2024	07/08/2024	07/08/2024	Sale		755,635	0.78549400000000003			(5,974)							(5,974)			0003
Long: United States Dollar Short: British Pounds		TE2100620	Currency	CITI-57910OKKDGKCFFKKF093	06/30/2021	07/08/2024	07/08/2024	Sale		499,574	0.72160999999999997			37,002							37,002			0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400717	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	07/09/2024	07/09/2024	Sale		4,917,974	0.77979299999999996			9,749								9,749			.0003
Long: United States Dollar Short: British Pounds		TE2100949	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2021	07/12/2024	07/12/2024	Sale		3,313,580	0.73650700000000002			143,524								143,524			.0003
Long: United States Dollar Short: British Pounds		TE2400528	Currency	NTX-549300EV6ZOWOKZYI023	05/14/2024	07/15/2024	07/15/2024	Sale		187,663	0.79466000000000003			(5,958)								(5,958)			.0003
Long: United States Dollar Short: British Pounds		TE2301463	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2023	07/15/2024	07/15/2024	Sale		43,257,974	0.78914099999999998			(1,063,357)								(1,063,357)			.0003
Long: United States Dollar Short: British Pounds		TE2400733	Currency	CITI-57910OKKDGKCFFKKF093	07/09/2024	07/15/2024	07/15/2024	Sale		1,678,827	0.78239599999999998			(26,566)								(26,566)			.0003
Long: United States Dollar Short: British Pounds		TE2400727	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/08/2024	07/15/2024	07/15/2024	Sale		1,205,224	0.78068199999999999			(16,389)								(16,389)			.0003
Long: United States Dollar Short: British Pounds		TE2400722	Currency	CIBC-549300TDJKVQJ41VN031	07/08/2024	07/15/2024	07/15/2024	Sale		3,073,262	0.77940299999999996			(36,689)								(36,689)			.0003
Long: United States Dollar Short: British Pounds		TE2400745	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2024	07/15/2024	07/15/2024	Sale		2,581,335	0.77030299999999996			(316)								(316)			.0003
Long: United States Dollar Short: British Pounds		TE2400746	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2024	07/15/2024	07/15/2024	Sale		20,286,617	0.77030299999999996			(2,486)								(2,486)			.0003
Long: United States Dollar Short: British Pounds		TE2200737	Currency	CITI-57910OKKDGKCFFKKF093	07/14/2022	07/17/2024	07/17/2024	Sale		603,573	0.83719100000000002			(53,906)								(53,906)			.0003
Long: United States Dollar Short: British Pounds		TE2200657	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	07/17/2024	07/17/2024	Sale		101,171,174	0.80700799999999995			(5,062,457)								(5,062,457)			.0003
Long: United States Dollar Short: British Pounds		TE2400753	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	07/17/2024	07/17/2024	Sale		649,444	0.77130699999999996			(2,329)								(2,329)			.0003
Long: United States Dollar Short: British Pounds		TE2400411	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2024	07/19/2024	07/19/2024	Sale		684,597	0.803647			(26,035)								(26,035)			.0003
Long: United States Dollar Short: British Pounds		TE2400754	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	07/19/2024	07/19/2024	Sale		1,576,622	0.77130100000000001			5,910								5,910			.0003
Long: United States Dollar Short: British Pounds		TE2400755	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	07/19/2024	07/19/2024	Sale		8,348,736	0.77130100000000001			31,295								31,295			.0003
Long: United States Dollar Short: British Pounds		TE2200298	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	07/19/2024	07/19/2024	Sale		1,816,969	0.75253499999999995			50,854								50,854			.0003
Long: United States Dollar Short: British Pounds		TE2400401	Currency	CITI-57910OKKDGKCFFKKF093	04/15/2024	07/22/2024	07/22/2024	Sale		1,470,835	0.80238799999999999			(53,191)								(53,191)			.0003
Long: United States Dollar Short: British Pounds		TE2400213	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	07/22/2024	07/22/2024	Sale		7,758,453	0.78781699999999999			(134,592)								(134,592)			.0003
Long: United States Dollar Short: British Pounds		TE2400758	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	07/22/2024	07/22/2024	Sale		5,697,474	0.77128399999999997			22,807								22,807			.0003
Long: United States Dollar Short: British Pounds		TE1900286	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	07/24/2024	07/24/2024	Sale		1,489,167	0.75500199999999995			36,709								36,709			.0003
Long: United States Dollar Short: British Pounds		TE2301254	Currency	CITI-57910OKKDGKCFFKKF093	10/25/2023	07/31/2024	07/31/2024	Sale		70,237,273	0.82379100000000005			(4,082,082)								(4,082,082)			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2301287	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	07/31/2024	07/31/2024	Sale		139,458	0.81664700000000001			(6,825)							(6,825)			0003
Long: United States Dollar Short: British Pounds		TE2400470	Currency	CITI-57910OKKDGKCFFKKF093	04/30/2024	07/31/2024	07/31/2024	Sale		83,551	0.79799500000000001			(2,088)							(2,088)			0003
Long: United States Dollar Short: British Pounds		TE2300462	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	07/31/2024	07/31/2024	Sale		236,383	0.79655900000000002			(5,470)							(5,470)			0003
Long: United States Dollar Short: British Pounds		TE2200447	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	07/31/2024	07/31/2024	Sale		26,652	0.79051400000000005			(410)							(410)			0003
Long: United States Dollar Short: British Pounds		TE2400224	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	07/31/2024	07/31/2024	Sale		4,381,838	0.78816200000000003			(54,139)							(54,139)			0003
Long: United States Dollar Short: British Pounds		TE2400676	Currency	CITI-57910OKKDGKCFFKKF093	06/24/2024	07/31/2024	07/31/2024	Sale		576,807	0.78800000000000003			(7,006)							(7,006)			0003
Long: United States Dollar Short: British Pounds		TE2400577	Currency	CITI-57910OKKDGKCFFKKF093	05/30/2024	07/31/2024	07/31/2024	Sale		101,575	0.785941			(965)							(965)			0003
Long: United States Dollar Short: British Pounds		TE2400799	Currency	CITI-57910OKKDGKCFFKKF093	07/29/2024	07/31/2024	07/31/2024	Sale		208,435	0.77869500000000003			(41)							(41)			0003
Long: United States Dollar Short: British Pounds		TE2400802	Currency	CITI-57910OKKDGKCFFKKF093	07/29/2024	07/31/2024	07/31/2024	Sale		5,190,895	0.77766500000000005			5,853							5,853			0003
Long: United States Dollar Short: British Pounds		TE2400794	Currency	CITI-57910OKKDGKCFFKKF093	07/24/2024	07/31/2024	07/31/2024	Sale		2,610,864	0.774752			12,713							12,713			0003
Long: United States Dollar Short: British Pounds		TE2400759	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	07/31/2024	07/31/2024	Sale		400,679	0.771254			3,752							3,752			0003
Long: United States Dollar Short: British Pounds		TE2400780	Currency	CITI-57910OKKDGKCFFKKF093	07/17/2024	07/31/2024	07/31/2024	Sale		4,510,072	0.76871599999999995			56,928							56,928			0003
Long: United States Dollar Short: British Pounds		TE2400776	Currency	CITI-57910OKKDGKCFFKKF093	07/17/2024	07/31/2024	07/31/2024	Sale		2,465,294	0.76859200000000005			31,511							31,511			0003
Long: United States Dollar Short: British Pounds		TE2101273	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	07/31/2024	07/31/2024	Sale		284,534	0.74632399999999999			11,775							11,775			0003
Long: United States Dollar Short: British Pounds		TE2101357	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	07/31/2024	07/31/2024	Sale		62,893	0.74463299999999999			2,739							2,739			0003
Long: United States Dollar Short: British Pounds		TE2400806	Currency	CITI-57910OKKDGKCFFKKF093	07/30/2024	07/31/2024	07/31/2024	Sale		6,862	0.77899799999999997			(4)							(4)			0003
Long: United States Dollar Short: British Pounds		TE2400760	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	08/05/2024	08/05/2024	Sale		3,459,847	0.77122400000000002			55,474							55,474			0003
Long: United States Dollar Short: British Pounds		TE2400803	Currency	CITI-57910OKKDGKCFFKKF093	07/29/2024	08/07/2024	08/07/2024	Sale		2,576,752	0.77762600000000004			27,682							27,682			0003
Long: United States Dollar Short: British Pounds		TE2400814	Currency	CIBC-549300TDJKVQJ41VN031	08/06/2024	08/07/2024	08/07/2024	Sale		1,204,863	0.78704200000000002			(1,489)							(1,489)			0003
Long: United States Dollar Short: British Pounds		TE2400840	Currency	CITI-57910OKKDGKCFFKKF093	08/13/2024	08/14/2024	08/14/2024	Sale		1,884,299	0.77937299999999998			(3,550)							(3,550)			0003
Long: United States Dollar Short: British Pounds		TE2400085	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	08/15/2024	08/15/2024	Sale		4,601,429	0.78834199999999999			(60,815)							(60,815)			0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400841	Currency	CITI-57910OKKDGKCFFKKF093	08/13/2024	08/15/2024	08/15/2024	Sale		6,941,972	0.779362			(11,632)								(11,632)			.0003
Long: United States Dollar Short: British Pounds		TE2400751	Currency	NTX-549300EV6Z0WOKZYI023	07/12/2024	08/15/2024	08/15/2024	Sale		312,551	0.770302999999996			3,115								3,115			.0003
Long: United States Dollar Short: British Pounds		TE2400857	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	08/14/2024	08/15/2024	08/15/2024	Sale		781,984	0.777735999999998			324								324			.0003
Long: United States Dollar Short: British Pounds		TE2400849	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	08/15/2024	08/15/2024	Sale		77,045	0.777494000000002			56								56			.0003
Long: United States Dollar Short: British Pounds		TE2400883	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/15/2024	08/15/2024	Sale		2,549,151	0.780028000000005			(6,452)								(6,452)			.0003
Long: United States Dollar Short: British Pounds		TE2400860	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		21,675,210	0.778797999999999			(245,106)								(245,106)			.0003
Long: United States Dollar Short: British Pounds		TE2400862	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		46,246,239	0.778797999999999			(522,959)								(522,959)			.0003
Long: United States Dollar Short: British Pounds		TE2400861	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		34,227,920	0.778797999999999			(387,054)								(387,054)			.0003
Long: United States Dollar Short: British Pounds		TE2400956	Currency	CITI-57910OKKDGKCFFKKF093	08/16/2024	08/19/2024	08/19/2024	Sale		187,124	0.773464999999996			(820)								(820)			.0003
Long: United States Dollar Short: British Pounds		TE2400412	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2024	08/21/2024	08/21/2024	Sale		124,857	0.803459999999995			(6,173)								(6,173)			.0003
Long: United States Dollar Short: British Pounds		TE2200299	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	08/21/2024	08/21/2024	Sale		1,652,636	0.752148999999996			29,053								29,053			.0003
Long: United States Dollar Short: British Pounds		TE2400816	Currency	CIBC-549300TDJKVQJ41VN031	08/06/2024	08/22/2024	08/22/2024	Sale		1,966,146	0.786900000000004			(61,020)								(61,020)			.0003
Long: United States Dollar Short: British Pounds		TE2400974	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	08/22/2024	08/22/2024	Sale		4,394,510	0.763951000000005			(4,250)								(4,250)			.0003
Long: United States Dollar Short: British Pounds		TE2400967	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	08/22/2024	08/22/2024	Sale		9,411,106	0.763893000000004			(8,382)								(8,382)			.0003
Long: United States Dollar Short: British Pounds		TE2400402	Currency	CITI-57910OKKDGKCFFKKF093	04/15/2024	08/23/2024	08/23/2024	Sale		45,001,036	0.802181000000003			(2,615,297)								(2,615,297)			.0003
Long: United States Dollar Short: British Pounds		TE2400214	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	08/23/2024	08/23/2024	Sale		5,924,875	0.787692999999998			(231,109)								(231,109)			.0003
Long: United States Dollar Short: British Pounds		TE2400627	Currency	CITI-57910OKKDGKCFFKKF093	06/10/2024	08/23/2024	08/23/2024	Sale		2,593,491	0.786209999999996			(96,089)								(96,089)			.0003
Long: United States Dollar Short: British Pounds		TE1900285	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	08/27/2024	08/27/2024	Sale		1,567,179	0.754375000000002			2,542								2,542			.0003
Long: United States Dollar Short: British Pounds		TE2400994	Currency	CITI-57910OKKDGKCFFKKF093	08/28/2024	08/29/2024	08/29/2024	Sale		574,035	0.758677999999996			1,059								1,059			.0003
Long: United States Dollar Short: British Pounds		TE2301288	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	08/30/2024	08/30/2024	Sale		120,885	0.816593000000001			(8,850)								(8,850)			.0003
Long: United States Dollar Short: British Pounds		TE2400471	Currency	CITI-57910OKKDGKCFFKKF093	04/30/2024	08/30/2024	08/30/2024	Sale		74,202	0.797788999999997			(3,598)								(3,598)			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2300463	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	08/30/2024	08/30/2024	Sale		214,877	0.79657199999999995			(10,076)							(10,076)			0003
Long: United States Dollar Short: British Pounds		TE2200448	Currency	CITI-57910OKKDGKCFFKKF093	04/28/2022	08/30/2024	08/30/2024	Sale		24,248	0.78988999999999998			(924)							(924)			0003
Long: United States Dollar Short: British Pounds		TE2400677	Currency	CITI-57910OKKDGKCFFKKF093	06/24/2024	08/30/2024	08/30/2024	Sale		524,504	0.78779900000000003			(18,549)							(18,549)			0003
Long: United States Dollar Short: British Pounds		TE2400578	Currency	CITI-57910OKKDGKCFFKKF093	05/30/2024	08/30/2024	08/30/2024	Sale		288,025	0.78579900000000003			(9,429)							(9,429)			0003
Long: United States Dollar Short: British Pounds		TE2400778	Currency	CITI-57910OKKDGKCFFKKF093	07/17/2024	08/30/2024	08/30/2024	Sale		2,241,641	0.76843300000000003			(22,221)							(22,221)			0003
Long: United States Dollar Short: British Pounds		TE2400959	Currency	CITI-57910OKKDGKCFFKKF093	08/20/2024	08/30/2024	08/30/2024	Sale		2,308,732	0.76791500000000001			(21,314)							(21,314)			0003
Long: United States Dollar Short: British Pounds		TE2400968	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	08/30/2024	08/30/2024	Sale		367,800	0.76381699999999997			(1,415)							(1,415)			0003
Long: United States Dollar Short: British Pounds		TE2101274	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	08/30/2024	08/30/2024	Sale		258,730	0.746143			5,014							5,014			0003
Long: United States Dollar Short: British Pounds		TE2101358	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	08/30/2024	08/30/2024	Sale		57,186	0.74449900000000002			1,232							1,232			0003
Long: United States Dollar Short: British Pounds		TE2401004	Currency	CITI-57910OKKDGKCFFKKF093	08/29/2024	08/30/2024	08/30/2024	Sale		179,309	0.75917199999999996			405							405			0003
Long: United States Dollar Short: British Pounds		TE2401003	Currency	CITI-57910OKKDGKCFFKKF093	08/29/2024	08/30/2024	08/30/2024	Sale		10,456,224	0.75917199999999996			23,616							23,616			0003
Long: United States Dollar Short: British Pounds		TE2400969	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	09/05/2024	09/05/2024	Sale		1,303,143	0.76376500000000003			(6,416)							(6,416)			0003
Long: United States Dollar Short: British Pounds		TE2401010	Currency	CITI-57910OKKDGKCFFKKF093	09/04/2024	09/05/2024	09/05/2024	Sale		1,426	0.76040600000000003			(1)							(1)			0003
Long: United States Dollar Short: British Pounds		TE2401011	Currency	CITI-57910OKKDGKCFFKKF093	09/05/2024	09/06/2024	09/06/2024	Sale		2,434,239	0.75932999999999995			(1,941)							(1,941)			0003
Long: United States Dollar Short: British Pounds		TE2400808	Currency	CITI-57910OKKDGKCFFKKF093	07/31/2024	09/09/2024	09/09/2024	Sale		2,561,436	0.77834899999999996			(46,014)							(46,014)			0003
Long: United States Dollar Short: British Pounds		TE2200412	Currency	CITI-57910OKKDGKCFFKKF093	04/25/2022	09/13/2024	09/13/2024	Sale		1,997,472	0.77357500000000001			(34,999)							(34,999)			0003
Long: United States Dollar Short: British Pounds		TE2200257	Currency	CITI-57910OKKDGKCFFKKF093	03/14/2022	09/13/2024	09/13/2024	Sale		47,459,650	0.76696500000000001			(418,963)							(418,963)			0003
Long: United States Dollar Short: British Pounds		TE2200082	Currency	CITI-57910OKKDGKCFFKKF093	02/11/2022	09/13/2024	09/13/2024	Sale		12,831,229	0.73798600000000003			375,835							375,835			0003
Long: United States Dollar Short: British Pounds		TE2100898	Currency	CITI-57910OKKDGKCFFKKF093	09/24/2021	09/13/2024	09/13/2024	Sale		33,559,340	0.73217100000000002			1,239,641							1,239,641			0003
Long: United States Dollar Short: British Pounds		TE2400086	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	09/16/2024	09/16/2024	Sale		4,968,401	0.78838200000000003			(201,060)							(201,060)			0003
Long: United States Dollar Short: British Pounds		TE2400285	Currency	CITI-57910OKKDGKCFFKKF093	03/13/2024	09/16/2024	09/16/2024	Sale		3,998,007	0.78091900000000003			(122,412)							(122,412)			0003

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Long: United States Dollar Short: British Pounds		TE2400891	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/16/2024	09/16/2024	Sale		98,346	0.77955700000000006			(2,834)							(2,834)			.0003
Long: United States Dollar Short: British Pounds		TE2400893	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/16/2024	09/16/2024	Sale		98,346	0.77955700000000006			(2,834)							(2,834)			.0003
Long: United States Dollar Short: British Pounds		TE2400892	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/16/2024	09/16/2024	Sale		117,588	0.77955700000000006			(3,389)							(3,389)			.0003
Long: United States Dollar Short: British Pounds		TE2400980	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	09/16/2024	09/16/2024	Sale		2,627,286	0.75683			3,082							3,082			.0003
Long: United States Dollar Short: British Pounds		TE2301408	Currency	NTX-549300EV6ZOWOKZYI023	12/11/2023	09/16/2024	09/16/2024	Sale		58,143,575	0.79583899999999996			(2,925,144)							(2,925,144)			.0003
Long: United States Dollar Short: British Pounds		TE2400752	Currency	NTX-549300EV6ZOWOKZYI023	07/12/2024	09/16/2024	09/16/2024	Sale		756,529	0.77010199999999995			(12,363)							(12,363)			.0003
Long: United States Dollar Short: British Pounds		TE2400850	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	09/16/2024	09/16/2024	Sale		1,874,668	0.77719400000000005			(48,182)							(48,182)			.0003
Long: United States Dollar Short: British Pounds		TE2401027	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	09/13/2024	09/16/2024	09/16/2024	Sale		232,422	0.76203200000000004			(1,323)							(1,323)			.0003
Long: United States Dollar Short: British Pounds		TE2300213	Currency	CITI-57910OKKDGKCFFKKF093	03/02/2023	09/20/2024	09/20/2024	Sale		8,812,119	0.82795200000000002			(877,345)							(877,345)			.0003
Long: United States Dollar Short: British Pounds		TE2400191	Currency	CITI-57910OKKDGKCFFKKF093	02/20/2024	09/20/2024	09/20/2024	Sale		2,324,459	0.79090199999999999			(117,054)							(117,054)			.0003
Long: United States Dollar Short: British Pounds		TE2400548	Currency	CITI-57910OKKDGKCFFKKF093	05/17/2024	09/20/2024	09/20/2024	Sale		2,228,776	0.78662600000000005			(99,579)							(99,579)			.0003
Long: United States Dollar Short: British Pounds		TE2400215	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	09/23/2024	09/23/2024	Sale		4,106,713	0.78756899999999996			(211,266)							(211,266)			.0003
Long: United States Dollar Short: British Pounds		TE2400628	Currency	CITI-57910OKKDGKCFFKKF093	06/10/2024	09/23/2024	09/23/2024	Sale		4,027,838	0.78605199999999997			(199,052)							(199,052)			.0003
Long: United States Dollar Short: British Pounds		TE2400970	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	09/23/2024	09/23/2024	Sale		7,335,521	0.76361500000000004			(142,783)							(142,783)			.0003
Long: United States Dollar Short: British Pounds		TE1900284	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	09/24/2024	09/24/2024	Sale		1,617,698	0.75386399999999998			(14,878)							(14,878)			.0003
Long: United States Dollar Short: British Pounds		TE2401062	Currency	CITI-57910OKKDGKCFFKKF093	09/25/2024	09/26/2024	09/26/2024	Sale		684,707	0.750919			(4,164)							(4,164)			.0003
Long: United States Dollar Short: British Pounds		TE2401069	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2024	09/27/2024	09/27/2024	Sale		196,447	0.74559900000000001			66							66			.0003
Long: United States Dollar Short: British Pounds		TE2301289	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	09/30/2024	09/30/2024	Sale		115,347	0.81655999999999995			(10,992)							(10,992)			.0003
Long: United States Dollar Short: British Pounds		TE2300464	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	09/30/2024	09/30/2024	Sale		222,904	0.79786199999999996			(15,651)							(15,651)			.0003
Long: United States Dollar Short: British Pounds		TE2400472	Currency	CITI-57910OKKDGKCFFKKF093	04/30/2024	09/30/2024	09/30/2024	Sale		44,379	0.79757500000000003			(3,099)							(3,099)			.0003
Long: United States Dollar Short: British Pounds		TE2400678	Currency	CITI-57910OKKDGKCFFKKF093	06/24/2024	09/30/2024	09/30/2024	Sale		62,530,892	0.78761899999999996			(3,531,261)							(3,531,261)			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400579	Currency	CITI-57910OKKDGKCFFKKF093	05/30/2024	09/30/2024	09/30/2024	Sale		507,007	0.785663			(27,302)							(27,302)			0003
Long: United States Dollar Short: British Pounds		TE2400569	Currency	CITI-57910OKKDGKCFFKKF093	05/22/2024	09/30/2024	09/30/2024	Sale		2,027,738	0.784806			(106,861)							(106,861)			0003
Long: United States Dollar Short: British Pounds		TE2400960	Currency	CITI-57910OKKDGKCFFKKF093	08/20/2024	09/30/2024	09/30/2024	Sale		307,354	0.76768199999999998			(9,138)							(9,138)			0003
Long: United States Dollar Short: British Pounds		TE2401037	Currency	CITI-57910OKKDGKCFFKKF093	09/18/2024	09/30/2024	09/30/2024	Sale		5,574,890	0.75726599999999999			(87,853)							(87,853)			0003
Long: United States Dollar Short: British Pounds		TE2200300	Currency	CITI-57910OKKDGKCFFKKF093	03/24/2022	09/30/2024	09/30/2024	Sale		346,786,397	0.75270000000000004			(3,341,136)							(3,341,136)			0003
Long: United States Dollar Short: British Pounds		TE2200337	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2022	09/30/2024	09/30/2024	Sale		244	0.75261699999999998			(2)							(2)			0003
Long: United States Dollar Short: British Pounds		TE2401054	Currency	CITI-57910OKKDGKCFFKKF093	09/24/2024	09/30/2024	09/30/2024	Sale		296,115	0.74671699999999996			(477)							(477)			0003
Long: United States Dollar Short: British Pounds		TE2101275	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	09/30/2024	09/30/2024	Sale		267,426	0.745946			(154)							(154)			0003
Long: United States Dollar Short: British Pounds		TE2401070	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2024	09/30/2024	09/30/2024	Sale		50,991	0.74560099999999996			(6)							(6)			0003
Long: United States Dollar Short: British Pounds		TE2401071	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2024	09/30/2024	09/30/2024	Sale		69,401	0.74560099999999996			(8)							(8)			0003
Long: United States Dollar Short: British Pounds		TE2101359	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	09/30/2024	09/30/2024	Sale		59,105	0.74434100000000003			93							93			0003
Long: United States Dollar Short: British Pounds		TE2101317	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	09/30/2024	09/30/2024	Sale		98,407	0.74330099999999999			293							293			0003
Long: United States Dollar Short: British Pounds		TE2200164	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	09/30/2024	09/30/2024	Sale		156,176	0.73690299999999997			1,805							1,805			0003
Long: United States Dollar Short: British Pounds		TE2401067	Currency	NTX-549300EV6ZOWOKZYI023	09/26/2024	09/30/2024	09/30/2024	Sale		534,002	0.74548999999999999			20							20			0003
Long: United States Dollar Short: British Pounds		TE2401091	Currency	CITI-57910OKKDGKCFFKKF093	09/30/2024	10/01/2024	10/01/2024	Sale		15,611	0.74727299999999997			110							110			0003
Long: United States Dollar Short: British Pounds		TE2401092	Currency	CITI-57910OKKDGKCFFKKF093	09/30/2024	10/01/2024	10/01/2024	Sale		389,055	0.74615699999999996			3,324							3,324			0003
Long: United States Dollar Short: British Pounds		TE2400971	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	10/07/2024	10/07/2024	Sale		2,186,465	0.76355799999999996			3,018							3,018			0003
Long: United States Dollar Short: British Pounds		TE2401005	Currency	CITI-57910OKKDGKCFFKKF093	08/29/2024	10/07/2024	10/07/2024	Sale		2,531,297	0.75890999999999997			18,884							18,884			0003
Long: United States Dollar Short: British Pounds		TE2400504	Currency	CITI-57910OKKDGKCFFKKF093	05/07/2024	10/08/2024	10/08/2024	Sale		2,585,479	0.79903999999999997			(119,405)							(119,405)			0003
Long: United States Dollar Short: British Pounds		TE2400374	Currency	CITI-57910OKKDGKCFFKKF093	04/03/2024	10/08/2024	10/08/2024	Sale		66,324,851	0.79017000000000004			(2,292,847)							(2,292,847)			0003
Long: United States Dollar Short: British Pounds		TE2400643	Currency	CITI-57910OKKDGKCFFKKF093	06/11/2024	10/08/2024	10/08/2024	Sale		7,040,896	0.78448399999999996			(190,979)							(190,979)			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2400822	Currency	CITI-57910OKKDGKCFFKKF093	08/08/2024	10/08/2024	10/08/2024	Sale		7,076,551	0.78420199999999995			(189,342)							(189,342)			.0003
Long: United States Dollar Short: British Pounds		TE2400740	Currency	CITI-57910OKKDGKCFFKKF093	07/11/2024	10/08/2024	10/08/2024	Sale		40,419,701	0.77452100000000002			(569,142)							(569,142)			.0003
Long: United States Dollar Short: British Pounds		TE2401013	Currency	CITI-57910OKKDGKCFFKKF093	09/05/2024	10/09/2024	10/09/2024	Sale		1,500,748	0.75913299999999995			11,384							11,384			.0003
Long: United States Dollar Short: British Pounds		TE2401053	Currency	CIBC-549300TDJKVQJ41VN031	09/23/2024	10/09/2024	10/09/2024	Sale		2,485,727	0.74930399999999997			50,796							50,796			.0003
Long: United States Dollar Short: British Pounds		TE2401139	Currency	CITI-57910OKKDGKCFFKKF093	10/08/2024	10/09/2024	10/09/2024	Sale		20,810,741	0.76382399999999995			30,234							30,234			.0003
Long: United States Dollar Short: British Pounds		TE2400087	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	10/15/2024	10/15/2024	Sale		4,681,480	0.78842599999999996			(152,254)							(152,254)			.0003
Long: United States Dollar Short: British Pounds		TE2400895	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	10/15/2024	10/15/2024	Sale		98,364	0.77941700000000003			(2,039)							(2,039)			.0003
Long: United States Dollar Short: British Pounds		TE2400896	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	10/15/2024	10/15/2024	Sale		98,364	0.77941700000000003			(2,039)							(2,039)			.0003
Long: United States Dollar Short: British Pounds		TE2400894	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	10/15/2024	10/15/2024	Sale		117,609	0.77941700000000003			(2,437)							(2,437)			.0003
Long: United States Dollar Short: British Pounds		TE2401017	Currency	CITI-57910OKKDGKCFFKKF093	09/11/2024	10/15/2024	10/15/2024	Sale		9,247,951	0.76663800000000004			(36,888)							(36,888)			.0003
Long: United States Dollar Short: British Pounds		TE2401022	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	10/15/2024	10/15/2024	Sale		1,559,799	0.761853			3,553							3,553			.0003
Long: United States Dollar Short: British Pounds		TE2400851	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	10/15/2024	10/15/2024	Sale		3,706,400	0.777061			(65,378)							(65,378)			.0003
Long: United States Dollar Short: British Pounds		TE2401144	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	10/15/2024	10/15/2024	Sale		6,505,493	0.76487700000000003			(10,947)							(10,947)			.0003
Long: United States Dollar Short: British Pounds		TE2401217	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	10/15/2024	10/15/2024	Sale		195,750	0.76628399999999997			(690)							(690)			.0003
Long: United States Dollar Short: British Pounds		TE2401215	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	10/15/2024	10/15/2024	Sale		2,596,070	0.76593100000000003			(7,952)							(7,952)			.0003
Long: United States Dollar Short: British Pounds		TE2401243	Currency	CITI-57910OKKDGKCFFKKF093	10/17/2024	10/18/2024	10/18/2024	Sale		89,583,933	0.76834400000000003			(147,987)							(147,987)			.0003
Long: United States Dollar Short: British Pounds		TE2400216	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	10/21/2024	10/21/2024	Sale		3,706,093	0.78748200000000002			(88,226)							(88,226)			.0003
Long: United States Dollar Short: British Pounds		TE2400629	Currency	CITI-57910OKKDGKCFFKKF093	06/10/2024	10/21/2024	10/21/2024	Sale		2,896,337	0.78593500000000005			(63,123)							(63,123)			.0003
Long: United States Dollar Short: British Pounds		TE2400972	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	10/22/2024	10/22/2024	Sale		7,235,141	0.76349900000000004			66,343							66,343			.0003
Long: United States Dollar Short: British Pounds		TE1900283	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	10/24/2024	10/24/2024	Sale		1,784,981	0.75339800000000001			42,321							42,321			.0003
Long: United States Dollar Short: British Pounds		TE2401317	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/24/2024	10/25/2024	10/25/2024	Sale		2,091,945	0.77154100000000003			(4,911)							(4,911)			.0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2401394	Currency	BM0-NQQ6HPCNCCU6TUTQYE16	10/24/2024	10/25/2024	10/25/2024	Sale		129,900,000	0.76982300000000004			(15,000)								(15,000)			0003
Long: United States Dollar Short: British Pounds		TE2301290	Currency	CITI-579100KKDGKCFFKKF093	11/03/2023	10/31/2024	10/31/2024	Sale		118,948	0.81652599999999997			(5,920)								(5,920)			0003
Long: United States Dollar Short: British Pounds		TE2300465	Currency	CITI-579100KKDGKCFFKKF093	05/04/2023	10/31/2024	10/31/2024	Sale		221,520	0.79849899999999996			(5,890)								(5,890)			0003
Long: United States Dollar Short: British Pounds		TE2400473	Currency	CITI-579100KKDGKCFFKKF093	04/30/2024	10/31/2024	10/31/2024	Sale		76,701	0.79735900000000004			(1,927)								(1,927)			0003
Long: United States Dollar Short: British Pounds		TE2200450	Currency	CITI-579100KKDGKCFFKKF093	04/28/2022	10/31/2024	10/31/2024	Sale		25,093	0.78870600000000002			(351)								(351)			0003
Long: United States Dollar Short: British Pounds		TE2400580	Currency	CITI-579100KKDGKCFFKKF093	05/30/2024	10/31/2024	10/31/2024	Sale		182,128	0.78554599999999997			(1,810)								(1,810)			0003
Long: United States Dollar Short: British Pounds		TE2400795	Currency	CITI-579100KKDGKCFFKKF093	07/24/2024	10/31/2024	10/31/2024	Sale		765,323	0.774316			3,445								3,445			0003
Long: United States Dollar Short: British Pounds		TE2401277	Currency	CITI-579100KKDGKCFFKKF093	10/24/2024	10/31/2024	10/31/2024	Sale		1,708,712	0.77095599999999997			15,072								15,072			0003
Long: United States Dollar Short: British Pounds		TE2401434	Currency	CITI-579100KKDGKCFFKKF093	10/30/2024	10/31/2024	10/31/2024	Sale		22,324	0.77088800000000002			199								199			0003
Long: United States Dollar Short: British Pounds		TE2401398	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	10/31/2024	10/31/2024	Sale		4,544,891	0.76952699999999996			48,439								48,439			0003
Long: United States Dollar Short: British Pounds		TE2401417	Currency	CITI-579100KKDGKCFFKKF093	10/29/2024	10/31/2024	10/31/2024	Sale		2,187,669	0.76881699999999997			25,313								25,313			0003
Long: United States Dollar Short: British Pounds		TE2401271	Currency	CITI-579100KKDGKCFFKKF093	10/18/2024	10/31/2024	10/31/2024	Sale		3,861,644	0.76670799999999995			55,153								55,153			0003
Long: United States Dollar Short: British Pounds		TE2401108	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	10/31/2024	10/31/2024	Sale		672,348	0.76472200000000001			11,319								11,319			0003
Long: United States Dollar Short: British Pounds		TE2401119	Currency	CITI-579100KKDGKCFFKKF093	10/07/2024	10/31/2024	10/31/2024	Sale		526,005	0.76425100000000001			9,174								9,174			0003
Long: United States Dollar Short: British Pounds		TE2401040	Currency	CITI-579100KKDGKCFFKKF093	09/19/2024	10/31/2024	10/31/2024	Sale		2,416,544	0.75288200000000005			77,469								77,469			0003
Long: United States Dollar Short: British Pounds		TE2401094	Currency	CITI-579100KKDGKCFFKKF093	09/30/2024	10/31/2024	10/31/2024	Sale		389,047	0.746174			15,827								15,827			0003
Long: United States Dollar Short: British Pounds		TE2101276	Currency	CITI-579100KKDGKCFFKKF093	12/28/2021	10/31/2024	10/31/2024	Sale		267,505	0.74572300000000002			11,038								11,038			0003
Long: United States Dollar Short: British Pounds		TE2401073	Currency	CITI-579100KKDGKCFFKKF093	09/26/2024	10/31/2024	10/31/2024	Sale		572,636	0.74563400000000002			23,693								23,693			0003
Long: United States Dollar Short: British Pounds		TE2101360	Currency	CITI-579100KKDGKCFFKKF093	12/29/2021	10/31/2024	10/31/2024	Sale		59,119	0.74415799999999999			2,558								2,558			0003
Long: United States Dollar Short: British Pounds		TE2401223	Currency	CITI-579100KKDGKCFFKKF093	10/14/2024	11/05/2024	11/05/2024	Sale		19,241,695	0.76583800000000002			81,195								81,195			0003
Long: United States Dollar Short: British Pounds		TE2401095	Currency	CITI-579100KKDGKCFFKKF093	09/30/2024	11/05/2024	11/05/2024	Sale		1,687,474	0.74617699999999998			50,259								50,259			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2201213	Currency	CITI-57910OKKDGKCFFKKF093	12/05/2022	11/07/2024	11/07/2024	Sale		15,376,233	0.81619299999999995			(936,856)							(936,856)			.0003
Long: United States Dollar Short: British Pounds		TE2401446	Currency	CITI-57910OKKDGKCFFKKF093	11/07/2024	11/08/2024	11/08/2024	Sale		33,966,460	0.76987700000000003			128,360							128,360			.0003
Long: United States Dollar Short: British Pounds		TE2400852	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	11/12/2024	11/12/2024	Sale		3,661,025	0.77698299999999998			30,380							30,380			.0003
Long: United States Dollar Short: British Pounds		TE2401143	Currency	CITI-57910OKKDGKCFFKKF093	10/10/2024	11/14/2024	11/14/2024	Sale		4,154,152	0.76618699999999995			109,061							109,061			.0003
Long: United States Dollar Short: British Pounds		TE2300375	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2023	11/15/2024	11/15/2024	Sale		15,554,391	0.79987200000000003			(158,007)							(158,007)			.0003
Long: United States Dollar Short: British Pounds		TE2400088	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	11/15/2024	11/15/2024	Sale		4,774,961	0.78848799999999997			20,143							20,143			.0003
Long: United States Dollar Short: British Pounds		TE2401476	Currency	CITI-57910OKKDGKCFFKKF093	11/13/2024	11/15/2024	11/15/2024	Sale		6,030,626	0.78678199999999998			38,433							38,433			.0003
Long: United States Dollar Short: British Pounds		TE2400897	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	11/15/2024	11/15/2024	Sale		98,379	0.77930200000000005			1,556							1,556			.0003
Long: United States Dollar Short: British Pounds		TE2400899	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	11/15/2024	11/15/2024	Sale		98,379	0.77930200000000005			1,556							1,556			.0003
Long: United States Dollar Short: British Pounds		TE2400898	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	11/15/2024	11/15/2024	Sale		117,627	0.77930200000000005			1,861							1,861			.0003
Long: United States Dollar Short: British Pounds		TE2401441	Currency	CITI-57910OKKDGKCFFKKF093	11/06/2024	11/15/2024	11/15/2024	Sale		19,354,921	0.77581900000000004			391,315							391,315			.0003
Long: United States Dollar Short: British Pounds		TE2401226	Currency	CITI-57910OKKDGKCFFKKF093	10/14/2024	11/15/2024	11/15/2024	Sale		570,342	0.76582899999999998			18,727							18,727			.0003
Long: United States Dollar Short: British Pounds		TE2401145	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/11/2024	11/15/2024	11/15/2024	Sale		1,164,120	0.76490000000000002			39,590							39,590			.0003
Long: United States Dollar Short: British Pounds		TE2401452	Currency	CIBC-549300TDJKVQJ41VN031	11/11/2024	11/15/2024	11/15/2024	Sale		77,088	0.77706500000000001			1,437							1,437			.0003
Long: United States Dollar Short: British Pounds		TE2401517	Currency	CITI-57910OKKDGKCFFKKF093	11/14/2024	11/15/2024	11/15/2024	Sale		2,523,689	0.78789799999999999			12,527							12,527			.0003
Long: United States Dollar Short: British Pounds		TE2401522	Currency	MS-I7331LVCZKQKX5T7XV54	11/15/2024	11/18/2024	11/18/2024	Sale		227,232	0.79214200000000001			(297)							(297)			.0003
Long: United States Dollar Short: British Pounds		TE2401442	Currency	CITI-57910OKKDGKCFFKKF093	11/06/2024	11/22/2024	11/22/2024	Sale		2,058,626	0.77582499999999999			58,136							58,136			.0003
Long: United States Dollar Short: British Pounds		TE2401550	Currency	CITI-57910OKKDGKCFFKKF093	11/21/2024	11/22/2024	11/22/2024	Sale		3,922,018	0.79339499999999996			24,449							24,449			.0003
Long: United States Dollar Short: British Pounds		TE2400217	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	11/25/2024	11/25/2024	Sale		5,028,761	0.78737100000000004			59,194							59,194			.0003
Long: United States Dollar Short: British Pounds		TE2400630	Currency	CITI-57910OKKDGKCFFKKF093	06/10/2024	11/25/2024	11/25/2024	Sale		1,464,548	0.78577699999999995			20,168							20,168			.0003
Long: United States Dollar Short: British Pounds		TE1900282	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	11/25/2024	11/25/2024	Sale		1,894,465	0.75295500000000004			104,131							104,131			.0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2401568	Currency	CITI-57900KKDGKCFFKKF093	11/26/2024	11/27/2024	11/27/2024	Sale		605,372	0.79453200000000002			(4,448)								(4,448)			0003
Long: United States Dollar Short: British Pounds		TE2301291	Currency	CITI-57900KKDGKCFFKKF093	11/03/2023	11/29/2024	11/29/2024	Sale		109,043	0.81655999999999995			(4,131)								(4,131)			0003
Long: United States Dollar Short: British Pounds		TE2300466	Currency	CITI-57900KKDGKCFFKKF093	05/04/2023	11/29/2024	11/29/2024	Sale		192,396	0.79910499999999995			(3,021)								(3,021)			0003
Long: United States Dollar Short: British Pounds		TE2401570	Currency	CITI-57900KKDGKCFFKKF093	11/26/2024	11/29/2024	11/29/2024	Sale		151,827	0.79776599999999998			(2,126)								(2,126)			0003
Long: United States Dollar Short: British Pounds		TE2400474	Currency	CITI-57900KKDGKCFFKKF093	04/30/2024	11/29/2024	11/29/2024	Sale		84,348	0.79713699999999998			(1,113)								(1,113)			0003
Long: United States Dollar Short: British Pounds		TE2401573	Currency	CITI-57900KKDGKCFFKKF093	11/26/2024	11/29/2024	11/29/2024	Sale		1,855,815	0.79693999999999998			(24,033)								(24,033)			0003
Long: United States Dollar Short: British Pounds		TE2401563	Currency	CITI-57900KKDGKCFFKKF093	11/25/2024	11/29/2024	11/29/2024	Sale		3,785,655	0.795991			(44,462)								(44,462)			0003
Long: United States Dollar Short: British Pounds		TE2401551	Currency	CITI-57900KKDGKCFFKKF093	11/21/2024	11/29/2024	11/29/2024	Sale		342,281	0.79340500000000003			(2,895)								(2,895)			0003
Long: United States Dollar Short: British Pounds		TE2401526	Currency	CITI-57900KKDGKCFFKKF093	11/19/2024	11/29/2024	11/29/2024	Sale		6,917,728	0.78896699999999997			(19,485)								(19,485)			0003
Long: United States Dollar Short: British Pounds		TE2200451	Currency	CITI-57900KKDGKCFFKKF093	04/28/2022	11/29/2024	11/29/2024	Sale		23,490	0.78820800000000002			(44)								(44)			0003
Long: United States Dollar Short: British Pounds		TE2400581	Currency	CITI-57900KKDGKCFFKKF093	05/30/2024	11/29/2024	11/29/2024	Sale		36,532	0.785416			62								62			0003
Long: United States Dollar Short: British Pounds		TE2400015	Currency	CITI-57900KKDGKCFFKKF093	01/05/2024	11/29/2024	11/29/2024	Sale		9,668,464	0.78397600000000001			34,109								34,109			0003
Long: United States Dollar Short: British Pounds		TE2401418	Currency	CITI-57900KKDGKCFFKKF093	10/29/2024	11/29/2024	11/29/2024	Sale		1,430,693	0.76885800000000004			32,538								32,538			0003
Long: United States Dollar Short: British Pounds		TE2401074	Currency	CITI-57900KKDGKCFFKKF093	09/26/2024	11/29/2024	11/29/2024	Sale		535,640	0.74570700000000001			27,944								27,944			0003
Long: United States Dollar Short: British Pounds		TE2101277	Currency	CITI-57900KKDGKCFFKKF093	12/28/2021	11/29/2024	11/29/2024	Sale		250,319	0.74550899999999998			13,122								13,122			0003
Long: United States Dollar Short: British Pounds		TE2101361	Currency	CITI-57900KKDGKCFFKKF093	12/29/2021	11/29/2024	11/29/2024	Sale		55,319	0.74397800000000003			3,008								3,008			0003
Long: United States Dollar Short: British Pounds		TE2100624	Currency	CITI-57900KKDGKCFFKKF093	06/30/2021	11/29/2024	11/29/2024	Sale		58,639,344	0.720503			4,937,734								4,937,734			0003
Long: United States Dollar Short: British Pounds		TE2401068	Currency	NTX-549300EV6ZOWOKZYI023	09/26/2024	11/29/2024	11/29/2024	Sale		2,509,878	0.74562899999999999			131,188								131,188			0003
Long: United States Dollar Short: British Pounds		TE2401577	Currency	CITI-57900KKDGKCFFKKF093	11/27/2024	11/29/2024	11/29/2024	Sale		1,194,803	0.78876800000000002			(3,063)								(3,063)			0003
Long: United States Dollar Short: British Pounds		TE2401523	Currency	CITI-57900KKDGKCFFKKF093	11/19/2024	12/02/2024	12/02/2024	Sale		132,683	0.78952999999999995			390								390			0003
Long: United States Dollar Short: British Pounds		TE2401436	Currency	CITI-57900KKDGKCFFKKF093	10/30/2024	12/02/2024	12/02/2024	Sale		4,708,760	0.77094300000000004			124,381								124,381			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2401109	Currency	CITI-57910OKKDGKCFFKKF093	10/07/2024	12/02/2024	12/02/2024	Sale		628,959	0.76473599999999997			21,543							21,543			.0003
Long: United States Dollar Short: British Pounds		TE2401038	Currency	CITI-57910OKKDGKCFFKKF093	09/18/2024	12/02/2024	12/02/2024	Sale		628,630	0.75716300000000003			27,545							27,545			.0003
Long: United States Dollar Short: British Pounds		TE2401041	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2024	12/02/2024	12/02/2024	Sale		2,260,450	0.75294399999999995			111,089							111,089			.0003
Long: United States Dollar Short: British Pounds		TE2401580	Currency	CITI-57910OKKDGKCFFKKF093	12/03/2024	12/04/2024	12/04/2024	Sale		1,222,713	0.788767			(2,940)							(2,940)			.0003
Long: United States Dollar Short: British Pounds		TE2401096	Currency	CITI-57910OKKDGKCFFKKF093	09/30/2024	12/05/2024	12/05/2024	Sale		1,556,770	0.74624599999999996			74,746							74,746			.0003
Long: United States Dollar Short: British Pounds		TE2201215	Currency	CITI-57910OKKDGKCFFKKF093	12/05/2022	12/09/2024	12/09/2024	Sale		3,137,464	0.81612700000000005			(125,596)							(125,596)			.0003
Long: United States Dollar Short: British Pounds		TE2401443	Currency	CITI-57910OKKDGKCFFKKF093	11/06/2024	12/09/2024	12/09/2024	Sale		1,454,927	0.77584900000000001			16,435							16,435			.0003
Long: United States Dollar Short: British Pounds		TE2400518	Currency	CITI-57910OKKDGKCFFKKF093	05/13/2024	12/13/2024	12/13/2024	Sale		9,009,073	0.79500099999999996			(24,280)							(24,280)			.0003
Long: United States Dollar Short: British Pounds		TE2401477	Currency	CITI-57910OKKDGKCFFKKF093	11/13/2024	12/13/2024	12/13/2024	Sale		337,893	0.78681599999999996			2,578							2,578			.0003
Long: United States Dollar Short: British Pounds		TE2300140	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2023	12/16/2024	12/16/2024	Sale		9,379,005	0.81516200000000005			(323,401)							(323,401)			.0003
Long: United States Dollar Short: British Pounds		TE2200534	Currency	CITI-57910OKKDGKCFFKKF093	05/12/2022	12/16/2024	12/16/2024	Sale		15,105,721	0.80421399999999998			(310,995)							(310,995)			.0003
Long: United States Dollar Short: British Pounds		TE2300376	Currency	CITI-57910OKKDGKCFFKKF093	04/13/2023	12/16/2024	12/16/2024	Sale		19,729,138	0.80023			(306,442)							(306,442)			.0003
Long: United States Dollar Short: British Pounds		TE2401610	Currency	CITI-57910OKKDGKCFFKKF093	12/12/2024	12/16/2024	12/16/2024	Sale		3,167,250	0.78932800000000003			(5,375)							(5,375)			.0003
Long: United States Dollar Short: British Pounds		TE2401614	Currency	CITI-57910OKKDGKCFFKKF093	12/12/2024	12/16/2024	12/16/2024	Sale		176,584	0.78870600000000002			(160)							(160)			.0003
Long: United States Dollar Short: British Pounds		TE2400089	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	12/16/2024	12/16/2024	Sale		4,485,143	0.78852500000000003			(3,042)							(3,042)			.0003
Long: United States Dollar Short: British Pounds		TE2400901	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	12/16/2024	12/16/2024	Sale		117,636	0.77924099999999996			1,306							1,306			.0003
Long: United States Dollar Short: British Pounds		TE2400900	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	12/16/2024	12/16/2024	Sale		98,386	0.77924099999999996			1,093							1,093			.0003
Long: United States Dollar Short: British Pounds		TE2400902	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	12/16/2024	12/16/2024	Sale		98,386	0.77924099999999996			1,093							1,093			.0003
Long: United States Dollar Short: British Pounds		TE2400853	Currency	CIBC-549300TDJKVQJ41VN031	08/14/2024	12/16/2024	12/16/2024	Sale		2,977,179	0.77693400000000001			41,774							41,774			.0003
Long: United States Dollar Short: British Pounds		TE2401473	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	11/13/2024	12/16/2024	12/16/2024	Sale		1,765,640	0.78675899999999999			2,762							2,762			.0003
Long: United States Dollar Short: British Pounds		TE2401619	Currency	CITI-57910OKKDGKCFFKKF093	12/13/2024	12/16/2024	12/16/2024	Sale		14,852	0.79264400000000002			(88)							(88)			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds		TE2401620	Currency	CITI-57910OKKDGKCFFKKF093	12/13/2024	12/16/2024	12/16/2024	Sale		881,588	0.79239300000000001			(4,925)							(4,925)			.0003
Long: United States Dollar Short: British Pounds		TE2401647	Currency	BAD-G5GSEF7VJP5I70UK573	12/16/2024	12/17/2024	12/17/2024	Sale		367,673	0.78860600000000003			(867)							(867)			.0003
Long: United States Dollar Short: British Pounds		TE2401629	Currency	CITI-57910OKKDGKCFFKKF093	12/16/2024	12/17/2024	12/17/2024	Sale		246,860	0.78789600000000004			(359)							(359)			.0003
Long: United States Dollar Short: British Pounds		TE2401645	Currency	CITI-57910OKKDGKCFFKKF093	12/16/2024	12/17/2024	12/17/2024	Sale		126,940	0.78777399999999997			(165)							(165)			.0003
Long: United States Dollar Short: British Pounds		TE2400218	Currency	CITI-57910OKKDGKCFFKKF093	02/26/2024	12/23/2024	12/23/2024	Sale		2,883,354	0.78727800000000003			41,768							41,768			.0003
Long: United States Dollar Short: British Pounds		TE2400631	Currency	CITI-57910OKKDGKCFFKKF093	06/10/2024	12/23/2024	12/23/2024	Sale		2,287,899	0.78565099999999999			37,801							37,801			.0003
Long: United States Dollar Short: British Pounds		TE2401590	Currency	CITI-57910OKKDGKCFFKKF093	12/06/2024	12/23/2024	12/23/2024	Sale		2,079,208	0.78305800000000003			41,101							41,101			.0003
Long: United States Dollar Short: British Pounds		TE2401716	Currency	CITI-57910OKKDGKCFFKKF093	12/20/2024	12/23/2024	12/23/2024	Sale		6,110,054	0.79351899999999997			40,769							40,769			.0003
Long: United States Dollar Short: British Pounds		TE1900281	Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	12/24/2024	12/24/2024	Sale		1,944,811	0.75301200000000001			108,370							108,370			.0003
Long: United States Dollar Short: British Pounds		TE2100357	Currency	CIBC-549300TDJKVQJ41VN031	04/26/2021	12/24/2024	12/24/2024	Sale		139,854	0.71464300000000003			14,522							14,522			.0003
Long: United States Dollar Short: British Pounds		TE2401721	Currency	BAD-G5GSEF7VJP5I70UK573	12/26/2024	12/27/2024	12/27/2024	Sale		664,531	0.79867500000000002			(3,119)							(3,119)			.0003
Long: United States Dollar Short: British Pounds		TE2300027	Currency	CITI-57910OKKDGKCFFKKF093	01/11/2023	12/31/2024	12/31/2024	Sale		60,368,583	0.81990700000000005			(1,621,015)							(1,621,015)			.0003
Long: United States Dollar Short: British Pounds		TE2301292	Currency	CITI-57910OKKDGKCFFKKF093	11/03/2023	12/31/2024	12/31/2024	Sale		114,568	0.81652599999999997			(2,591)							(2,591)			.0003
Long: United States Dollar Short: British Pounds		TE2300137	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2023	12/31/2024	12/31/2024	Sale		16,251,503	0.81576000000000004			(351,982)							(351,982)			.0003
Long: United States Dollar Short: British Pounds		TE2300411	Currency	CITI-57910OKKDGKCFFKKF093	04/18/2023	12/31/2024	12/31/2024	Sale		18,666,171	0.80447299999999999			(140,404)							(140,404)			.0003
Long: United States Dollar Short: British Pounds		TE2300677	Currency	CITI-57910OKKDGKCFFKKF093	06/13/2023	12/31/2024	12/31/2024	Sale		4,486,860	0.80234300000000003			(21,780)							(21,780)			.0003
Long: United States Dollar Short: British Pounds		TE2300467	Currency	CITI-57910OKKDGKCFFKKF093	05/04/2023	12/31/2024	12/31/2024	Sale		210,717	0.79986599999999997			(369)							(369)			.0003
Long: United States Dollar Short: British Pounds		TE2401575	Currency	CITI-57910OKKDGKCFFKKF093	11/26/2024	12/31/2024	12/31/2024	Sale		198,546	0.79700599999999999			363							363			.0003
Long: United States Dollar Short: British Pounds		TE2400475	Currency	CITI-57910OKKDGKCFFKKF093	04/30/2024	12/31/2024	12/31/2024	Sale		58,833	0.79688300000000001			117							117			.0003
Long: United States Dollar Short: British Pounds		TE2401724	Currency	CITI-57910OKKDGKCFFKKF093	12/27/2024	12/31/2024	12/31/2024	Sale		9,696	0.79567100000000002			34							34			.0003
Long: United States Dollar Short: British Pounds		TE2401663	Currency	CITI-57910OKKDGKCFFKKF093	12/17/2024	12/31/2024	12/31/2024	Sale		946,404	0.78703900000000004			13,545							13,545			.0003

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Long: United States Dollar Short: British Pounds		TE2401656	Currency	CITI-57910OKKDGKCFFKKF093	12/17/2024	12/31/2024	12/31/2024	Sale		4,043,339	0.78703900000000004			57,869							57,869			.0003
Long: United States Dollar Short: British Pounds		TE2401661	Currency	CITI-57910OKKDGKCFFKKF093	12/17/2024	12/31/2024	12/31/2024	Sale		43,799	0.78623799999999999			671							671			.0003
Long: United States Dollar Short: British Pounds		TE2400572	Currency	CITI-57910OKKDGKCFFKKF093	05/22/2024	12/31/2024	12/31/2024	Sale		9,780,090	0.785721			156,124							156,124			.0003
Long: United States Dollar Short: British Pounds		TE2400582	Currency	CITI-57910OKKDGKCFFKKF093	05/30/2024	12/31/2024	12/31/2024	Sale		318,382	0.78528699999999996			5,255							5,255			.0003
Long: United States Dollar Short: British Pounds		TE2401585	Currency	CITI-57910OKKDGKCFFKKF093	12/05/2024	12/31/2024	12/31/2024	Sale		3,835,628	0.78437500000000004			67,693							67,693			.0003
Long: United States Dollar Short: British Pounds		TE2401110	Currency	CITI-57910OKKDGKCFFKKF093	10/07/2024	12/31/2024	12/31/2024	Sale		589,644	0.76477700000000004			24,879							24,879			.0003
Long: United States Dollar Short: British Pounds		TE2401042	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2024	12/31/2024	12/31/2024	Sale		2,493,839	0.75307999999999997			141,756							141,756			.0003
Long: United States Dollar Short: British Pounds		TE2200338	Currency	CITI-57910OKKDGKCFFKKF093	03/30/2022	12/31/2024	12/31/2024	Sale		13,192	0.751309			779							779			.0003
Long: United States Dollar Short: British Pounds		TE2401075	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2024	12/31/2024	12/31/2024	Sale		590,927	0.74586200000000002			38,931							38,931			.0003
Long: United States Dollar Short: British Pounds		TE2101278	Currency	CITI-57910OKKDGKCFFKKF093	12/28/2021	12/31/2024	12/31/2024	Sale		276,307	0.745259			18,412							18,412			.0003
Long: United States Dollar Short: British Pounds		TE2101362	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	12/31/2024	12/31/2024	Sale		61,059	0.74376399999999998			4,183							4,183			.0003
Long: United States Dollar Short: British Pounds		TE2101318	Currency	CITI-57910OKKDGKCFFKKF093	12/29/2021	12/31/2024	12/31/2024	Sale		5,320,933	0.74321499999999996			368,193							368,193			.0003
Long: United States Dollar Short: British Pounds		TE2200167	Currency	CITI-57910OKKDGKCFFKKF093	02/23/2022	12/31/2024	12/31/2024	Sale		152,162	0.736572			11,795							11,795			.0003
Long: United States Dollar Short: British Pounds		TE2401549	Currency	NTX-549300EV6ZOWOKZYI023	11/21/2024	12/31/2024	12/31/2024	Sale		1,774,305	0.79342999999999997			11,192							11,192			.0003
Long: United States Dollar Short: British Pounds		TE2401722	Currency	BAD-G5GSEF7VJP5I7OUK5573	12/26/2024	12/31/2024	12/31/2024	Sale		375,192	0.79868600000000001			(103)							(103)			.0003
Long: United States Dollar Short: British Pounds		TE2401651	Currency	BAD-G5GSEF7VJP5I7OUK5573	12/17/2024	12/31/2024	12/31/2024	Sale		3,624,145	0.78650600000000004			54,288							54,288			.0003
Long: United States Dollar Short: Canadian Dollar		TE2300548	Currency	CITI-57910OKKDGKCFFKKF093	05/12/2023	11/13/2024	05/31/2024	Sale		3,705,607	1.35068999999999999			104,870										.0003
Long: United States Dollar Short: Canadian Dollar		TE2300549	Currency	CITI-57910OKKDGKCFFKKF093	05/12/2023	05/13/2025	05/31/2024	Sale		89,476,956	1.35229			2,762,878										.0003
Long: United States Dollar Short: Canadian Dollar		TE2300878	Currency	CITI-57910OKKDGKCFFKKF093	08/01/2023	08/02/2024	05/31/2024	Sale		13,307,921	1.32667			115,585										.0003
Long: United States Dollar Short: Canadian Dollar		TE2300991	Currency	CITI-57910OKKDGKCFFKKF093	08/18/2023	08/02/2024	05/31/2024	Sale		306,898	1.3505			8,226										.0003
Long: United States Dollar Short: Canadian Dollar		TE2301342	Currency	CIBC-549300TDJKVQJ41VN031	11/16/2023	11/17/2025	05/31/2024	Sale		110,094,433	1.36797499999999999			4,932,356										.0003

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Long: United States Dollar Short: Canadian Dollar		TE2200006	Currency	CITI-579100KKDGKCFFKKF093	01/12/2022	01/16/2024	01/16/2024	Sale		73,766,305	1.2626299999999999			4,676,809					(3,112,158)		4,676,809			.0003
Long: United States Dollar Short: Canadian Dollar		TE2300547	Currency	CITI-579100KKDGKCFFKKF093	05/12/2023	05/13/2024	05/13/2024	Sale		3,688,434	1.34944			47,513					92,921		47,513			.0003
Long: United States Dollar Short: Canadian Dollar		TE2300565	Currency	CITI-579100KKDGKCFFKKF093	05/15/2023	05/13/2024	05/13/2024	Sale		20,709	1.3426899999999999			369					416		369			.0003
Long: United States Dollar Short: Canadian Dollar		TE2400336	Currency	CITI-579100KKDGKCFFKKF093	03/22/2024	08/02/2024	08/02/2024	Sale		78,536	1.357151			1,615							1,615			.0003
Long: United States Dollar Short: Canadian Dollar		TE2300991	Currency	CITI-579100KKDGKCFFKKF093	08/18/2023	08/02/2024	08/02/2024	Sale		306,898	1.3505			7,785							7,785			.0003
Long: United States Dollar Short: Canadian Dollar		TE2300878	Currency	CITI-579100KKDGKCFFKKF093	08/01/2023	08/02/2024	08/02/2024	Sale		13,307,921	1.32667			566,450							566,450			.0003
Long: United States Dollar Short: Canadian Dollar		TE2300548	Currency	CITI-579100KKDGKCFFKKF093	05/12/2023	11/13/2024	11/13/2024	Sale		3,705,607	1.3506899999999999			122,968							122,968			.0003
Long: United States Dollar Short: Euro		TE2100206	Currency	CITI-579100KKDGKCFFKKF093	03/12/2021	06/20/2024	05/31/2024	Sale		687,336	0.8106029999999996								(67,629)					.0003
Long: United States Dollar Short: Euro		TE2100207	Currency	CITI-579100KKDGKCFFKKF093	03/12/2021	08/26/2024	05/31/2024	Sale		50,073,676	0.8097680000000004								(4,840,428)					.0003
Long: United States Dollar Short: Euro		TE2100244	Currency	NAT-213800509XJIJN4JPN90	03/26/2021	06/20/2024	05/31/2024	Sale		258,169	0.8181300000000002								(23,241)					.0003
Long: United States Dollar Short: Euro		TE2100245	Currency	NAT-213800509XJIJN4JPN90	03/26/2021	08/26/2024	05/31/2024	Sale		19,075,831	0.8153949999999998								(1,724,260)					.0003
Long: United States Dollar Short: Euro		TE2100296	Currency	NAT-213800509XJIJN4JPN90	04/08/2021	06/20/2024	05/31/2024	Sale		29,161	0.8109640000000002								(2,857)					.0003
Long: United States Dollar Short: Euro		TE2100297	Currency	NAT-213800509XJIJN4JPN90	04/08/2021	08/26/2024	05/31/2024	Sale		2,148,447	0.8087339999999995								(210,160)					.0003
Long: United States Dollar Short: Euro		TE2100550	Currency	CITI-579100KKDGKCFFKKF093	06/18/2021	06/20/2024	05/31/2024	Sale		31,063,244	0.8162270000000004								(2,862,108)					.0003
Long: United States Dollar Short: Euro		TE2100560	Currency	CITI-579100KKDGKCFFKKF093	06/21/2021	08/26/2024	05/31/2024	Sale		31,245,037	0.8114780000000003								(2,960,764)					.0003
Long: United States Dollar Short: Euro		TE2100968	Currency	CITI-579100KKDGKCFFKKF093	10/20/2021	06/20/2024	05/31/2024	Sale		169,361	0.8332359999999998								(12,400)					.0003
Long: United States Dollar Short: Euro		TE2100969	Currency	CITI-579100KKDGKCFFKKF093	10/20/2021	08/26/2024	05/31/2024	Sale		16,467,841	0.8310549999999999								(1,200,837)					.0003
Long: United States Dollar Short: Euro		TE2200071	Currency	CITI-579100KKDGKCFFKKF093	02/03/2022	08/26/2024	05/31/2024	Sale		137,618	0.8431349999999997								(8,181)					.0003
Long: United States Dollar Short: Euro		TE2200220	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	06/10/2024	05/31/2024	Sale		1,419,716	0.8795770000000005								(31,344)					.0003
Long: United States Dollar Short: Euro		TE2200221	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	09/09/2024	05/31/2024	Sale		1,425,423	0.8760559999999995								(31,522)					.0003
Long: United States Dollar Short: Euro		TE2200222	Currency	CITI-579100KKDGKCFFKKF093	03/08/2022	12/09/2024	05/31/2024	Sale		1,430,930	0.8726840000000002								(30,973)					.0003

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Long: United States Dollar Short: Euro		TE2200223	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	03/10/2025	05/31/2024	Sale		1,436,487	0.86930799999999997								(30,996)					.0003
Long: United States Dollar Short: Euro		TE2200224	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	06/09/2025	05/31/2024	Sale		1,441,482	0.86629599999999995								(30,690)					.0003
Long: United States Dollar Short: Euro		TE2200225	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	09/09/2025	05/31/2024	Sale		1,446,065	0.86355000000000004								(29,534)					.0003
Long: United States Dollar Short: Euro		TE2200226	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	12/09/2025	05/31/2024	Sale		1,450,298	0.86102999999999996								(27,977)					.0003
Long: United States Dollar Short: Euro		TE2200227	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	03/09/2026	05/31/2024	Sale		1,454,457	0.858568								(26,936)					.0003
Long: United States Dollar Short: Euro		TE2200228	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	06/09/2026	05/31/2024	Sale		1,458,478	0.85620099999999999								(25,816)					.0003
Long: United States Dollar Short: Euro		TE2200229	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	09/09/2026	05/31/2024	Sale		1,462,286	0.85397100000000004								(24,484)					.0003
Long: United States Dollar Short: Euro		TE2200230	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	12/09/2026	05/31/2024	Sale		1,466,008	0.85180299999999998								(23,120)					.0003
Long: United States Dollar Short: Euro		TE2200231	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	03/09/2027	05/31/2024	Sale		88,521,125	0.85006499999999996								(1,284,937)					.0003
Long: United States Dollar Short: Euro		TE2200666	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	06/20/2024	05/31/2024	Sale		545,588	0.91659000000000002								10,635					.0003
Long: United States Dollar Short: Euro		TE2200667	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	08/26/2024	05/31/2024	Sale		346,801	0.91474599999999995								7,089					.0003
Long: United States Dollar Short: Euro		TE2200805	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	06/28/2024	05/31/2024	Sale		15,095	0.92532599999999998								446					.0003
Long: United States Dollar Short: Euro		TE2200806	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	08/15/2024	05/31/2024	Sale		110,341	0.92336099999999999								3,261					.0003
Long: United States Dollar Short: Euro		TE2200807	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	09/30/2024	05/31/2024	Sale		15,159	0.921404								447					.0003
Long: United States Dollar Short: Euro		TE2200808	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	11/15/2024	05/31/2024	Sale		110,920	0.91962500000000003								3,303					.0003
Long: United States Dollar Short: Euro		TE2200809	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	12/31/2024	05/31/2024	Sale		15,219	0.91776800000000003								457					.0003
Long: United States Dollar Short: Euro		TE2200810	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	02/18/2025	05/31/2024	Sale		114,994	0.91608599999999996								3,474					.0003
Long: United States Dollar Short: Euro		TE2200811	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	03/31/2025	05/31/2024	Sale		15,272	0.91457900000000003								462					.0003
Long: United States Dollar Short: Euro		TE2200812	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	05/19/2025	05/31/2024	Sale		109,042	0.91290899999999997								3,323					.0003
Long: United States Dollar Short: Euro		TE2200813	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	06/30/2025	05/31/2024	Sale		15,325	0.91141099999999997								468					.0003
Long: United States Dollar Short: Euro		TE2200814	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	08/19/2025	05/31/2024	Sale		111,711	0.90983499999999995								3,475					.0003

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Long: United States Dollar Short: Euro		TE2200815	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	09/30/2025	05/31/2024	Sale		15,375	0.90842999999999996								484					.0003
Long: United States Dollar Short: Euro		TE2200816	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	11/19/2025	05/31/2024	Sale		113,389	0.90703								3,649					.0003
Long: United States Dollar Short: Euro		TE2200817	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	12/31/2025	05/31/2024	Sale		15,423	0.90563300000000002								502					.0003
Long: United States Dollar Short: Euro		TE2200818	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	02/19/2026	05/31/2024	Sale		113,509	0.90375099999999997								3,678					.0003
Long: United States Dollar Short: Euro		TE2200819	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	03/31/2026	05/31/2024	Sale		15,474	0.90260899999999999								506					.0003
Long: United States Dollar Short: Euro		TE2200820	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	05/19/2026	05/31/2024	Sale		109,822	0.90130699999999997								3,646					.0003
Long: United States Dollar Short: Euro		TE2200821	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	06/30/2026	05/31/2024	Sale		15,516	0.90017100000000005								521					.0003
Long: United States Dollar Short: Euro		TE2200822	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	08/12/2026	05/31/2024	Sale		6,089,598	0.90085999999999999								219,932					.0003
Long: United States Dollar Short: Euro		TE2200951	Currency	CITI-579100KKDGKCFFKKF093	09/19/2022	06/20/2024	05/31/2024	Sale		53,521	0.96348400000000001								3,835					.0003
Long: United States Dollar Short: Euro		TE2200952	Currency	CITI-579100KKDGKCFFKKF093	09/19/2022	08/26/2024	05/31/2024	Sale		65,478	0.96089199999999997								4,709					.0003
Long: United States Dollar Short: Euro		TE2201038	Currency	CITI-579100KKDGKCFFKKF093	10/13/2022	09/13/2024	05/31/2024	Sale		5,553,247	0.98050800000000005								525,740					.0003
Long: United States Dollar Short: Euro		TE2201039	Currency	CITI-579100KKDGKCFFKKF093	10/13/2022	11/15/2024	05/31/2024	Sale		136,828,794	0.97841599999999995								13,082,247					.0003
Long: United States Dollar Short: Euro		TE2201293	Currency	CITI-579100KKDGKCFFKKF093	12/22/2022	06/20/2024	05/31/2024	Sale		64,310	0.92034400000000005								1,522					.0003
Long: United States Dollar Short: Euro		TE2300264	Currency	CITI-579100KKDGKCFFKKF093	03/14/2023	08/26/2024	05/31/2024	Sale		8,286,887	0.91380799999999995								160,721					.0003
Long: United States Dollar Short: Euro		TE2300302	Currency	CITI-579100KKDGKCFFKKF093	03/17/2023	08/26/2024	05/31/2024	Sale		2,519,844	0.919879								65,936					.0003
Long: United States Dollar Short: Euro		TE2300428	Currency	SG-549300F35UEOBMO1WJ55	05/01/2023	08/26/2024	05/31/2024	Sale		5,664,909	0.89441400000000004								(12,687)					.0003
Long: United States Dollar Short: Euro		TE2300503	Currency	SG-549300F35UEOBMO1WJ55	05/10/2023	08/26/2024	05/31/2024	Sale		13,830,120	0.89545600000000003								(14,911)					.0003
Long: United States Dollar Short: Euro		TE2300553	Currency	CITI-579100KKDGKCFFKKF093	05/12/2023	11/15/2024	05/31/2024	Sale		1,128,134	0.90525599999999995								15,441					.0003
Long: United States Dollar Short: Euro		TE2300554	Currency	CITI-579100KKDGKCFFKKF093	05/12/2023	03/31/2025	05/31/2024	Sale		28,529,431	0.90333399999999997								502,340					.0003
Long: United States Dollar Short: Euro		TE2300575	Currency	CITI-579100KKDGKCFFKKF093	05/24/2023	08/26/2024	05/31/2024	Sale		25,511,490	0.912026								444,076					.0003
Long: United States Dollar Short: Euro		TE2300587	Currency	CITI-579100KKDGKCFFKKF093	05/24/2023	08/26/2024	05/31/2024	Sale		27,636	0.91166000000000003								470					.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2300635	Currency	CITI-57910OKKDGKCFFKKF093	05/31/2023	08/26/2024	05/31/2024	Sale		3,249,286	0.91667399999999999								73,409					0003
Long: United States Dollar Short: Euro		TE2300649	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	06/02/2025	05/31/2024	Sale		3,792,143	0.90824899999999997								97,875					0003
Long: United States Dollar Short: Euro		TE2300650	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	06/01/2026	05/31/2024	Sale		3,821,471	0.90039800000000003								124,898					0003
Long: United States Dollar Short: Euro		TE2300651	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	06/01/2027	05/31/2024	Sale		4,059,577	0.89223600000000003								152,309					0003
Long: United States Dollar Short: Euro		TE2300652	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	05/31/2028	05/31/2024	Sale		55,741,938	0.88564500000000002								2,425,980					0003
Long: United States Dollar Short: Euro		TE2300655	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	06/02/2025	05/31/2024	Sale		132,122	0.90824899999999997								3,410					0003
Long: United States Dollar Short: Euro		TE2300656	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	06/01/2026	05/31/2024	Sale		133,274	0.90039800000000003								4,356					0003
Long: United States Dollar Short: Euro		TE2300657	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	06/01/2027	05/31/2024	Sale		134,494	0.89223600000000003								5,046					0003
Long: United States Dollar Short: Euro		TE2300658	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	05/31/2028	05/31/2024	Sale		1,264,614	0.88564500000000002								55,038					0003
Long: United States Dollar Short: Euro		TE2300738	Currency	CITI-57910OKKDGKCFFKKF093	06/26/2023	08/26/2024	05/31/2024	Sale		9,843,530	0.89959599999999995								34,854					0003
Long: United States Dollar Short: Euro		TE2300740	Currency	CITI-57910OKKDGKCFFKKF093	06/26/2023	08/26/2024	05/31/2024	Sale		10,159,314	0.90021200000000001								42,947					0003
Long: United States Dollar Short: Euro		TE2300756	Currency	CITI-57910OKKDGKCFFKKF093	06/29/2023	07/01/2024	05/31/2024	Sale		388,582	0.90285300000000002								1,818					0003
Long: United States Dollar Short: Euro		TE2300757	Currency	CITI-57910OKKDGKCFFKKF093	06/29/2023	09/30/2024	05/31/2024	Sale		19,653,600	0.900779								126,120					0003
Long: United States Dollar Short: Euro		TE2301124	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2023	06/20/2024	05/31/2024	Sale		687,155	0.92447100000000004								19,418					0003
Long: United States Dollar Short: Euro		TE2301125	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2023	08/26/2024	05/31/2024	Sale		15,279,503	0.92160799999999998								429,295					0003
Long: United States Dollar Short: Euro		TE2301137	Currency	CITI-57910OKKDGKCFFKKF093	09/25/2023	08/09/2024	05/31/2024	Sale		1,791,830	0.93046600000000002								66,651					0003
Long: United States Dollar Short: Euro		TE2301138	Currency	CITI-57910OKKDGKCFFKKF093	09/25/2023	08/11/2025	05/31/2024	Sale		1,821,290	0.91541600000000001								67,493					0003
Long: United States Dollar Short: Euro		TE2301139	Currency	CITI-57910OKKDGKCFFKKF093	09/25/2023	08/26/2026	05/31/2024	Sale		29,229,163	0.90236400000000005								1,122,720					0003
Long: United States Dollar Short: Euro		TE2301168	Currency	CITI-57910OKKDGKCFFKKF093	09/26/2023	08/10/2026	05/31/2024	Sale		29,211,755	0.90290199999999998								1,121,244					0003
Long: United States Dollar Short: Euro		TE2301214	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2023	07/01/2024	05/31/2024	Sale		19,401,247	0.94082200000000005								910,486					0003
Long: United States Dollar Short: Euro		TE2300234	Currency	CITI-57910OKKDGKCFFKKF093	03/06/2023	01/02/2024	01/02/2024	Sale		1,119,043	0.92394100000000001			(23,088)					23,171		(23,088)			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2200685	Currency	CITI-57910OKKDGKCFFKKF093	06/29/2022	01/02/2024	01/02/2024	Sale		887,594	0.92136200000000001			(15,783)					15,850		(15,783)			.0003
Long: United States Dollar Short: Euro		TE2300754	Currency	CITI-57910OKKDGKCFFKKF093	06/29/2023	01/02/2024	01/02/2024	Sale		583,994	0.91020800000000002			(3,189)					3,232		(3,189)			.0003
Long: United States Dollar Short: Euro		TE2301179	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	10/02/2023	01/02/2024	01/02/2024	Sale		549,733	0.94773300000000005			(25,790)					25,832		(25,790)			.0003
Long: United States Dollar Short: Euro		TE2301147	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	09/26/2023	01/02/2024	01/02/2024	Sale		15,983	0.938527			(587)					588		(587)			.0003
Long: United States Dollar Short: Euro		TE2301413	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	12/13/2023	01/02/2024	01/02/2024	Sale		1,222,423	0.92536600000000002			(27,145)					27,237		(27,145)			.0003
Long: United States Dollar Short: Euro		TE2301498	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	12/29/2023	01/03/2024	01/03/2024	Sale		593,905	0.90448600000000001			8,085					(445)		8,085			.0003
Long: United States Dollar Short: Euro		TE2301209	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2023	01/16/2024	01/16/2024	Sale		1,425,326	0.94650500000000004			(41,998)					65,904		(41,998)			.0003
Long: United States Dollar Short: Euro		TE2300800	Currency	CITI-57910OKKDGKCFFKKF093	07/14/2023	01/16/2024	01/16/2024	Sale		28,256,343	0.88290100000000005			1,122,141					(680,058)		1,122,141			.0003
Long: United States Dollar Short: Euro		TE2301212	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2023	01/16/2024	01/16/2024	Sale		320,547	0.94759800000000005			(9,826)					15,209		(9,826)			.0003
Long: United States Dollar Short: Euro		TE2300184	Currency	CITI-57910OKKDGKCFFKKF093	02/17/2023	01/16/2024	01/16/2024	Sale		12,483,038	0.91828600000000005			15,303					187,827		15,303			.0003
Long: United States Dollar Short: Euro		TE2300781	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2023	01/16/2024	01/16/2024	Sale		19,349,026	0.893424			546,957					(240,625)		546,957			.0003
Long: United States Dollar Short: Euro		TE2400017	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	01/08/2024	01/17/2024	01/17/2024	Sale		534,151	0.91172699999999995			5,781							5,781			.0003
Long: United States Dollar Short: Euro		TE2301372	Currency	CITI-57910OKKDGKCFFKKF093	11/27/2023	01/18/2024	01/18/2024	Sale		230,213	0.91219799999999995			2,332					1,935		2,332			.0003
Long: United States Dollar Short: Euro		TE2301427	Currency	CITI-57910OKKDGKCFFKKF093	12/14/2023	01/18/2024	01/18/2024	Sale		154,059	0.908744			2,138					707		2,138			.0003
Long: United States Dollar Short: Euro		TE2300811	Currency	CITI-57910OKKDGKCFFKKF093	07/19/2023	01/22/2024	01/22/2024	Sale		53,675,429	0.88302199999999997			2,081,894					(1,270,838)		2,081,894			.0003
Long: United States Dollar Short: Euro		TE2300782	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2023	01/22/2024	01/22/2024	Sale		27,320,909	0.89327199999999995			754,847					(337,225)		754,847			.0003
Long: United States Dollar Short: Euro		TE2400065	Currency	CITI-57910OKKDGKCFFKKF093	01/19/2024	01/22/2024	01/22/2024	Sale		435,263	0.91898599999999997			(157)							(157)			.0003
Long: United States Dollar Short: Euro		TE2400076	Currency	CITI-57910OKKDGKCFFKKF093	01/23/2024	01/26/2024	01/26/2024	Sale		97,645	0.92170799999999997			(118)							(118)			.0003
Long: United States Dollar Short: Euro		TE2300618	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	05/31/2023	02/01/2024	02/01/2024	Sale		15,604,192	0.92678400000000005			(56,401)					392,274		(56,401)			.0003
Long: United States Dollar Short: Euro		TE2400115	Currency	CITI-57910OKKDGKCFFKKF093	01/29/2024	02/02/2024	02/02/2024	Sale		2,539,371	0.92593199999999998			(487)							(487)			.0003
Long: United States Dollar Short: Euro		TE2301319	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	11/07/2023	02/05/2024	02/05/2024	Sale		1,179,016	0.93298099999999995			(789)					37,884		(789)			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2301272	Currency	CITI-57910OKKDGKCFFKKF093	11/02/2023	02/09/2024	02/09/2024	Sale		2,312,448	0.93407499999999			(17,436)					77,421		(17,436)			.0003
Long: United States Dollar Short: Euro		TE2400166	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	02/13/2024	02/14/2024	02/14/2024	Sale		278,345	0.93409399999998			(401)							(401)			.0003
Long: United States Dollar Short: Euro		TE2400168	Currency	CITI-57910OKKDGKCFFKKF093	02/13/2024	02/15/2024	02/15/2024	Sale		37,889	0.93379400000001			(188)							(188)			.0003
Long: United States Dollar Short: Euro		TE2200802	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	02/15/2024	02/15/2024	Sale		110,184	0.931446			(267)					3,391		(267)			.0003
Long: United States Dollar Short: Euro		TE2400183	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	02/29/2024	02/29/2024	Sale		75,458	0.92766400000004			(292)							(292)			.0003
Long: United States Dollar Short: Euro		TE2301239	Currency	CITI-57910OKKDGKCFFKKF093	10/24/2023	02/29/2024	02/29/2024	Sale		61,883,169	0.93763300000005			(907,201)					2,358,432		(907,201)			.0003
Long: United States Dollar Short: Euro		TE2200219	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	03/11/2024	03/11/2024	Sale		1,413,635	0.88336099999995			49,063					(30,428)		49,063			.0003
Long: United States Dollar Short: Euro		TE2201037	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2022	03/13/2024	03/13/2024	Sale		5,511,538	0.98792800000003			(447,198)					520,250		(447,198)			.0003
Long: United States Dollar Short: Euro		TE2400279	Currency	CIBC-549300TDJKVQJ41VN031	03/12/2024	03/13/2024	03/13/2024	Sale		360,234	0.91662600000005			(1,120)							(1,120)			.0003
Long: United States Dollar Short: Euro		TE2400280	Currency	CIBC-549300TDJKVQJ41VN031	03/12/2024	03/13/2024	03/13/2024	Sale		1,253,119	0.91595400000005			(2,976)							(2,976)			.0003
Long: United States Dollar Short: Euro		TE2400309	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/18/2024	03/19/2024	03/19/2024	Sale		283,129	0.91830999999996			795							795			.0003
Long: United States Dollar Short: Euro		TE2200950	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2022	03/20/2024	03/20/2024	Sale		102,807	0.96723000000003			(5,123)					7,380		(5,123)			.0003
Long: United States Dollar Short: Euro		TE2301123	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2023	03/20/2024	03/20/2024	Sale		597,797	0.92836700000005			(4,573)					17,167		(4,573)			.0003
Long: United States Dollar Short: Euro		TE2201292	Currency	CITI-57910OKKDGKCFFKKF093	12/22/2022	03/20/2024	03/20/2024	Sale		86,526	0.92250900000002			(112)					1,923		(112)			.0003
Long: United States Dollar Short: Euro		TE2200665	Currency	CITI-57910OKKDGKCFFKKF093	06/17/2022	03/20/2024	03/20/2024	Sale		659,866	0.91945600000005			1,335					12,433		1,335			.0003
Long: United States Dollar Short: Euro		TE2100967	Currency	CITI-57910OKKDGKCFFKKF093	10/20/2021	03/20/2024	03/20/2024	Sale		168,685	0.83657199999998			15,517					(12,314)		15,517			.0003
Long: United States Dollar Short: Euro		TE2100549	Currency	CITI-57910OKKDGKCFFKKF093	06/18/2021	03/20/2024	03/20/2024	Sale		389,658	0.81928100000004			43,156					(35,911)		43,156			.0003
Long: United States Dollar Short: Euro		TE2100205	Currency	CITI-57910OKKDGKCFFKKF093	03/12/2021	03/20/2024	03/20/2024	Sale		604,305	0.81201800000002			71,692					(60,557)		71,692			.0003
Long: United States Dollar Short: Euro		TE2100243	Currency	NAT-213800509XJIJN4JPN90	03/26/2021	03/20/2024	03/20/2024	Sale		226,034	0.82176000000005			24,426					(20,211)		24,426			.0003
Long: United States Dollar Short: Euro		TE2100295	Currency	NAT-213800509XJIJN4JPN90	04/08/2021	03/20/2024	03/20/2024	Sale		26,105	0.81446499999999			3,028					(2,545)		3,028			.0003
Long: United States Dollar Short: Euro		TE2400330	Currency	SG-549300F35UE0BM01WJ55	03/21/2024	03/22/2024	03/22/2024	Sale		1,647,391	0.92088099999995			6,549							6,549			.0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2400277	Currency	CITI-57910OKKDGKCFFKKF093	03/11/2024	03/25/2024	03/25/2024	Sale		1,932,098	0.91515800000000003			15,838								15,838			0003
Long: United States Dollar Short: Euro		TE2400340	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	03/26/2024	03/26/2024	Sale		915,115	0.92288499999999996			599								599			0003
Long: United States Dollar Short: Euro		TE2400351	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	03/26/2024	03/26/2024	Sale		1,306,394	0.92259400000000003			1,266								1,266			0003
Long: United States Dollar Short: Euro		TE2300714	Currency	CITI-57910OKKDGKCFFKKF093	06/21/2023	03/26/2024	03/26/2024	Sale		2,969,307	0.8992			78,097					(9,954)			78,097			0003
Long: United States Dollar Short: Euro		TE2300814	Currency	CITI-57910OKKDGKCFFKKF093	07/19/2023	03/26/2024	03/26/2024	Sale		2,289,024	0.88247200000000003			101,667					(50,113)			101,667			0003
Long: United States Dollar Short: Euro		TE2400353	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	03/26/2024	03/27/2024	03/27/2024	Sale		281,762	0.92276499999999995			429								429			0003
Long: United States Dollar Short: Euro		TE2200803	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	03/28/2024	03/28/2024	Sale		15,021	0.92988700000000002			(64)					462			(64)			0003
Long: United States Dollar Short: Euro		TE2400230	Currency	CITI-57910OKKDGKCFFKKF093	02/28/2024	03/28/2024	03/28/2024	Sale		1,595,996	0.92187699999999995			6,978								6,978			0003
Long: United States Dollar Short: Euro		TE2301273	Currency	CITI-57910OKKDGKCFFKKF093	11/02/2023	04/02/2024	04/02/2024	Sale		3,461,065	0.93183199999999999			(11,111)					114,642			(11,111)			0003
Long: United States Dollar Short: Euro		TE2200686	Currency	CITI-57910OKKDGKCFFKKF093	06/29/2022	04/02/2024	04/02/2024	Sale		44,453,677	0.91802899999999998			517,876					792,180			517,876			0003
Long: United States Dollar Short: Euro		TE2300755	Currency	CITI-57910OKKDGKCFFKKF093	06/29/2023	04/02/2024	04/02/2024	Sale		10,122,134	0.90661800000000003			242,270					52,322			242,270			0003
Long: United States Dollar Short: Euro		TE2301210	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2023	04/15/2024	04/15/2024	Sale		68,721,866	0.94267999999999996			(122,763)					3,143,157			(122,763)			0003
Long: United States Dollar Short: Euro		TE2400047	Currency	CITI-57910OKKDGKCFFKKF093	01/12/2024	04/15/2024	04/15/2024	Sale		562,197	0.90994900000000001			18,551								18,551			0003
Long: United States Dollar Short: Euro		TE2400383	Currency	CITI-57910OKKDGKCFFKKF093	04/11/2024	04/15/2024	04/15/2024	Sale		25,512	0.93414299999999995			186								186			0003
Long: United States Dollar Short: Euro		TE2301213	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2023	04/15/2024	04/15/2024	Sale		321,887	0.94365399999999999			(908)					15,070			(908)			0003
Long: United States Dollar Short: Euro		TE2400053	Currency	CITI-57910OKKDGKCFFKKF093	01/12/2024	04/15/2024	04/15/2024	Sale		315,296	0.90986			10,434								10,434			0003
Long: United States Dollar Short: Euro		TE2400069	Currency	CITI-57910OKKDGKCFFKKF093	01/19/2024	04/22/2024	04/22/2024	Sale		1,061,272	0.91580700000000004			26,663								26,663			0003
Long: United States Dollar Short: Euro		TE2400431	Currency	SG-549300F35UEOBM01WJ55	04/22/2024	04/23/2024	04/23/2024	Sale		768,316	0.938585			(3,148)								(3,148)			0003
Long: United States Dollar Short: Euro		TE2400420	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	04/24/2024	04/24/2024	Sale		5,935,743	0.93914399999999998			(22,577)								(22,577)			0003
Long: United States Dollar Short: Euro		TE2400054	Currency	CITI-57910OKKDGKCFFKKF093	01/12/2024	04/22/2024	04/22/2024	Sale		445,255	0.90959100000000004			14,132								14,132			0003
Long: United States Dollar Short: Euro		TE2400454	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	04/24/2024	04/25/2024	04/25/2024	Sale		278,085	0.93496699999999999			(453)								(453)			0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2400186	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	05/03/2024	05/03/2024	Sale		444,960	0.92522300000000002			4,928							4,928			0003
Long: United States Dollar Short: Euro		TE2400507	Currency	CITI-57910OKKDGKCFFKKF093	05/10/2024	05/13/2024	05/13/2024	Sale		121,434	0.92699299999999996			(179)							(179)			0003
Long: United States Dollar Short: Euro		TE2200804	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	05/15/2024	05/15/2024	Sale		107,880	0.92721399999999998			(715)					3,218		(715)			0003
Long: United States Dollar Short: Euro		TE2300552	Currency	CITI-57910OKKDGKCFFKKF093	05/12/2023	05/15/2024	05/15/2024	Sale		1,124,570	0.90812499999999996			15,850					9,707		15,850			0003
Long: United States Dollar Short: Euro		TE2300817	Currency	CITI-57910OKKDGKCFFKKF093	07/19/2023	05/20/2024	05/20/2024	Sale		11,814,012	0.88183400000000001			494,855					(240,793)		494,855			0003
Long: United States Dollar Short: Euro		TE2400433	Currency	SG-549300F35UE0BM01WJ55	04/22/2024	05/22/2024	05/22/2024	Sale		243,728	0.93750500000000003			(3,825)							(3,825)			0003
Long: United States Dollar Short: Euro		TE2400549	Currency	CITI-57910OKKDGKCFFKKF093	05/20/2024	05/22/2024	05/22/2024	Sale		282,568	0.92013199999999995			884							884			0003
Long: United States Dollar Short: Euro		TE2400562	Currency	SG-549300F35UE0BM01WJ55	05/21/2024	05/22/2024	05/22/2024	Sale		659,081	0.92135599999999995			1,188							1,188			0003
Long: United States Dollar Short: Euro		TE2400421	Currency	CITI-57910OKKDGKCFFKKF093	04/22/2024	05/28/2024	05/28/2024	Sale		1,474,597	0.93788300000000002			(29,346)							(29,346)			0003
Long: United States Dollar Short: Euro		TE2300654	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	05/31/2024	05/31/2024	Sale		130,744	0.91782699999999995			472					2,619		472			0003
Long: United States Dollar Short: Euro		TE2300648	Currency	CITI-57910OKKDGKCFFKKF093	06/07/2023	05/31/2024	05/31/2024	Sale		3,795,338	0.91782699999999995			13,690					76,016		13,690			0003
Long: United States Dollar Short: Euro		TE2400592	Currency	CITI-57910OKKDGKCFFKKF093	05/30/2024	05/31/2024	05/31/2024	Sale		24,047	0.92310499999999995			(51)							(51)			0003
Long: United States Dollar Short: Euro		TE2400550	Currency	CITI-57910OKKDGKCFFKKF093	05/20/2024	05/31/2024	05/31/2024	Sale		716,514	0.91981000000000002			1,042							1,042			0003
Long: United States Dollar Short: Euro		TE2400021	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	01/08/2024	06/07/2024	06/07/2024	Sale		17,136,711	0.90647800000000001			341,299							341,299			0003
Long: United States Dollar Short: Euro		TE2400598	Currency	CITI-57910OKKDGKCFFKKF093	06/04/2024	06/07/2024	06/07/2024	Sale		489,978	0.918408			3,438							3,438			0003
Long: United States Dollar Short: Euro		TE2400607	Currency	CITI-57910OKKDGKCFFKKF093	06/06/2024	06/07/2024	06/07/2024	Sale		282,925	0.91897200000000001			1,813							1,813			0003
Long: United States Dollar Short: Euro		TE2200220	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	06/10/2024	06/10/2024	Sale		1,419,716	0.87957700000000005			79,246							79,246			0003
Long: United States Dollar Short: Euro		TE2400651	Currency	CITI-57910OKKDGKCFFKKF093	06/12/2024	06/17/2024	06/17/2024	Sale		664,260	0.92128100000000002			8,442							8,442			0003
Long: United States Dollar Short: Euro		TE2200951	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2022	06/20/2024	06/20/2024	Sale		53,521	0.96348400000000001			(1,769)							(1,769)			0003
Long: United States Dollar Short: Euro		TE2301124	Currency	CITI-57910OKKDGKCFFKKF093	09/19/2023	06/20/2024	06/20/2024	Sale		687,155	0.92447100000000004			6,035							6,035			0003
Long: United States Dollar Short: Euro		TE2201293	Currency	CITI-57910OKKDGKCFFKKF093	12/22/2022	06/20/2024	06/20/2024	Sale		64,310	0.92034400000000005			849							849			0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2200666	Currency	CITI-579100KKDGKCFFKKF093	06/17/2022	06/20/2024	06/20/2024	Sale		545,588	0.91659000000000002			9,402							9,402			.0003
Long: United States Dollar Short: Euro		TE2400314	Currency	CITI-579100KKDGKCFFKKF093	03/18/2024	06/20/2024	06/20/2024	Sale		69,072	0.915022			1,306							1,306			.0003
Long: United States Dollar Short: Euro		TE2100968	Currency	CITI-579100KKDGKCFFKKF093	10/20/2021	06/20/2024	06/20/2024	Sale		169,361	0.83323599999999998			18,055							18,055			.0003
Long: United States Dollar Short: Euro		TE2100206	Currency	CITI-579100KKDGKCFFKKF093	03/12/2021	06/20/2024	06/20/2024	Sale		687,336	0.81060299999999996			89,953							89,953			.0003
Long: United States Dollar Short: Euro		TE2100550	Currency	CITI-579100KKDGKCFFKKF093	06/18/2021	06/20/2024	06/20/2024	Sale		31,063,244	0.81622700000000004			3,877,993							3,877,993			.0003
Long: United States Dollar Short: Euro		TE2100244	Currency	NAT-213800509XJIJN4JPN90	03/26/2021	06/20/2024	06/20/2024	Sale		258,169	0.81813000000000002			31,703							31,703			.0003
Long: United States Dollar Short: Euro		TE2100296	Currency	NAT-213800509XJIJN4JPN90	04/08/2021	06/20/2024	06/20/2024	Sale		29,161	0.81096400000000002			3,805							3,805			.0003
Long: United States Dollar Short: Euro		TE2400434	Currency	SG-549300F35UEOBM01WJ55	04/22/2024	06/21/2024	06/21/2024	Sale		510,237	0.93633699999999997			(99)							(99)			.0003
Long: United States Dollar Short: Euro		TE2400679	Currency	CITI-579100KKDGKCFFKKF093	06/24/2024	06/26/2024	06/26/2024	Sale		1,293,015	0.93213999999999997			5,605							5,605			.0003
Long: United States Dollar Short: Euro		TE2400685	Currency	CITI-579100KKDGKCFFKKF093	06/25/2024	06/26/2024	06/26/2024	Sale		655,146	0.93409799999999998			1,470							1,470			.0003
Long: United States Dollar Short: Euro		TE2400670	Currency	CITI-579100KKDGKCFFKKF093	06/24/2024	06/28/2024	06/28/2024	Sale		1,604,899	0.93170900000000001			2,312							2,312			.0003
Long: United States Dollar Short: Euro		TE2200805	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	06/28/2024	06/28/2024	Sale		15,095	0.92532599999999998			125							125			.0003
Long: United States Dollar Short: Euro		TE2400231	Currency	CITI-579100KKDGKCFFKKF093	02/28/2024	06/28/2024	06/28/2024	Sale		63,714,754	0.91835800000000001			1,003,497							1,003,497			.0003
Long: United States Dollar Short: Euro		TE2400696	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	06/28/2024	06/28/2024	Sale		86,439	0.93423			(109)							(109)			.0003
Long: United States Dollar Short: Euro		TE2400693	Currency	CITI-579100KKDGKCFFKKF093	06/27/2024	06/28/2024	06/28/2024	Sale		63,999,909	0.93414299999999995			(74,731)							(74,731)			.0003
Long: United States Dollar Short: Euro		TE2301214	Currency	CITI-579100KKDGKCFFKKF093	10/13/2023	07/01/2024	07/01/2024	Sale		19,401,247	0.94082200000000005			(183,444)							(183,444)			.0003
Long: United States Dollar Short: Euro		TE2400552	Currency	CITI-579100KKDGKCFFKKF093	05/20/2024	07/01/2024	07/01/2024	Sale		1,588,413	0.91854400000000003			22,950							22,950			.0003
Long: United States Dollar Short: Euro		TE2400055	Currency	CITI-579100KKDGKCFFKKF093	01/12/2024	07/01/2024	07/01/2024	Sale		45,809,531	0.90710500000000005			1,224,100							1,224,100			.0003
Long: United States Dollar Short: Euro		TE2300756	Currency	CITI-579100KKDGKCFFKKF093	06/29/2023	07/01/2024	07/01/2024	Sale		388,582	0.90285300000000002			12,156							12,156			.0003
Long: United States Dollar Short: Euro		TE2400359	Currency	BM0-NQQ6HPCNCCU6TUTQYE16	04/02/2024	07/01/2024	07/01/2024	Sale		921,734	0.92693599999999998			5,018							5,018			.0003
Long: United States Dollar Short: Euro		TE2400713	Currency	CITI-579100KKDGKCFFKKF093	06/28/2024	07/01/2024	07/01/2024	Sale		10,059	0.93423			(24)							(24)			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2400672	Currency	CITI-57910OKKDGKCFFKKF093	06/24/2024	07/08/2024	07/08/2024	Sale		279,193	0.931257			(2,504)							(2,504)			0003
Long: United States Dollar Short: Euro		TE2400714	Currency	CITI-57910OKKDGKCFFKKF093	07/05/2024	07/08/2024	07/08/2024	Sale		3,247,350	0.92383000000000004			(3,000)							(3,000)			0003
Long: United States Dollar Short: Euro		TE2400390	Currency	CITI-57910OKKDGKCFFKKF093	04/12/2024	07/15/2024	07/15/2024	Sale		1,414,559	0.93665100000000001			(31,888)							(31,888)			0003
Long: United States Dollar Short: Euro		TE2400734	Currency	CITI-57910OKKDGKCFFKKF093	07/10/2024	07/15/2024	07/15/2024	Sale		3,247,935	0.92366400000000004			(27,165)							(27,165)			0003
Long: United States Dollar Short: Euro		TE2400048	Currency	CITI-57910OKKDGKCFFKKF093	01/12/2024	07/15/2024	07/15/2024	Sale		27,460,131	0.90676199999999996			277,010							277,010			0003
Long: United States Dollar Short: Euro		TE2400769	Currency	CITI-57910OKKDGKCFFKKF093	07/15/2024	07/16/2024	07/16/2024	Sale		297,711	0.91617000000000004			982							982			0003
Long: United States Dollar Short: Euro		TE2400070	Currency	CITI-57910OKKDGKCFFKKF093	01/19/2024	07/22/2024	07/22/2024	Sale		51,869,786	0.91264999999999996			341,314							341,314			0003
Long: United States Dollar Short: Euro		TE2400435	Currency	SG-549300F35UEOBMO1WJ55	04/22/2024	07/23/2024	07/23/2024	Sale		407,947	0.93497799999999998			(5,724)							(5,724)			0003
Long: United States Dollar Short: Euro		TE2400785	Currency	CITI-57910OKKDGKCFFKKF093	07/22/2024	07/26/2024	07/26/2024	Sale		2,920,670	0.91945600000000005			5,371							5,371			0003
Long: United States Dollar Short: Euro		TE2400553	Currency	CITI-57910OKKDGKCFFKKF093	05/20/2024	07/29/2024	07/29/2024	Sale		2,836,812	0.91736899999999999			22,053							22,053			0003
Long: United States Dollar Short: Euro		TE2400796	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	07/29/2024	07/30/2024	07/30/2024	Sale		89,207,488	0.92494100000000001			53,633							53,633			0003
Long: United States Dollar Short: Euro		TE2400818	Currency	CITI-57910OKKDGKCFFKKF093	08/07/2024	08/08/2024	08/08/2024	Sale		4,151,690	0.91529000000000005			6,840							6,840			0003
Long: United States Dollar Short: Euro		TE2301137	Currency	CITI-57910OKKDGKCFFKKF093	09/25/2023	08/09/2024	08/09/2024	Sale		1,791,830	0.93046600000000002			(29,293)							(29,293)			0003
Long: United States Dollar Short: Euro		TE2200806	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	08/15/2024	08/15/2024	Sale		110,341	0.92336099999999999			(1,569)							(1,569)			0003
Long: United States Dollar Short: Euro		TE2400774	Currency	CITI-57910OKKDGKCFFKKF093	07/16/2024	08/16/2024	08/16/2024	Sale		189,454	0.91705300000000001			(1,503)							(1,503)			0003
Long: United States Dollar Short: Euro		TE2400954	Currency	CITI-57910OKKDGKCFFKKF093	08/15/2024	08/16/2024	08/16/2024	Sale		299,416	0.91095599999999999			(369)							(369)			0003
Long: United States Dollar Short: Euro		TE2400878	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		6,481,314	0.90764699999999998			(27,943)							(27,943)			0003
Long: United States Dollar Short: Euro		TE2400879	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		13,978,094	0.90764699999999998			(60,264)							(60,264)			0003
Long: United States Dollar Short: Euro		TE2400877	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	08/19/2024	08/19/2024	Sale		12,914,777	0.90764699999999998			(55,680)							(55,680)			0003
Long: United States Dollar Short: Euro		TE2400663	Currency	SG-549300F35UEOBMO1WJ55	06/18/2024	08/21/2024	08/21/2024	Sale		352,161	0.92874199999999996			(11,750)							(11,750)			0003
Long: United States Dollar Short: Euro		TE2400564	Currency	SG-549300F35UEOBMO1WJ55	05/21/2024	08/21/2024	08/21/2024	Sale		220,430	0.91759999999999997			(4,622)							(4,622)			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2400961	Currency	SG-549300F35UE0BM01WJ55	08/20/2024	08/21/2024	08/21/2024	Sale		14,465	0.90167299999999995			(47)							(47)			.0003
Long: United States Dollar Short: Euro		TE2400962	Currency	CITI-579100KKDGKCFFKKF093	08/21/2024	08/23/2024	08/23/2024	Sale		4,238,140	0.89661999999999997			(9,690)							(9,690)			.0003
Long: United States Dollar Short: Euro		TE2200952	Currency	CITI-579100KKDGKCFFKKF093	09/19/2022	08/26/2024	08/26/2024	Sale		65,478	0.96089199999999997			(4,838)							(4,838)			.0003
Long: United States Dollar Short: Euro		TE2400466	Currency	CITI-579100KKDGKCFFKKF093	04/29/2024	08/26/2024	08/26/2024	Sale		3,225,276	0.928346			(121,009)							(121,009)			.0003
Long: United States Dollar Short: Euro		TE2400613	Currency	CITI-579100KKDGKCFFKKF093	06/10/2024	08/26/2024	08/26/2024	Sale		6,540,911	0.92640599999999995			(231,232)							(231,232)			.0003
Long: United States Dollar Short: Euro		TE2301125	Currency	CITI-579100KKDGKCFFKKF093	09/19/2023	08/26/2024	08/26/2024	Sale		15,279,503	0.92160799999999998			(458,219)							(458,219)			.0003
Long: United States Dollar Short: Euro		TE2400187	Currency	CITI-579100KKDGKCFFKKF093	02/16/2024	08/26/2024	08/26/2024	Sale		35,003	0.92057299999999997			(1,009)							(1,009)			.0003
Long: United States Dollar Short: Euro		TE2400540	Currency	CITI-579100KKDGKCFFKKF093	05/14/2024	08/26/2024	08/26/2024	Sale		5,827,670	0.92035900000000004			(166,635)							(166,635)			.0003
Long: United States Dollar Short: Euro		TE2300302	Currency	CITI-579100KKDGKCFFKKF093	03/17/2023	08/26/2024	08/26/2024	Sale		2,519,844	0.919879			(70,697)							(70,697)			.0003
Long: United States Dollar Short: Euro		TE2400790	Currency	CITI-579100KKDGKCFFKKF093	07/22/2024	08/26/2024	08/26/2024	Sale		875,805	0.91813500000000003			(22,865)							(22,865)			.0003
Long: United States Dollar Short: Euro		TE2300635	Currency	CITI-579100KKDGKCFFKKF093	05/31/2023	08/26/2024	08/26/2024	Sale		3,249,286	0.91667399999999999			(79,527)							(79,527)			.0003
Long: United States Dollar Short: Euro		TE2400554	Currency	CITI-579100KKDGKCFFKKF093	05/20/2024	08/26/2024	08/26/2024	Sale		12,076,660	0.91617499999999996			(288,846)							(288,846)			.0003
Long: United States Dollar Short: Euro		TE2400601	Currency	CITI-579100KKDGKCFFKKF093	06/04/2024	08/26/2024	08/26/2024	Sale		5,814,226	0.91505400000000003			(131,774)							(131,774)			.0003
Long: United States Dollar Short: Euro		TE2200667	Currency	CITI-579100KKDGKCFFKKF093	06/17/2022	08/26/2024	08/26/2024	Sale		346,801	0.91474599999999995			(7,741)							(7,741)			.0003
Long: United States Dollar Short: Euro		TE2300264	Currency	CITI-579100KKDGKCFFKKF093	03/14/2023	08/26/2024	08/26/2024	Sale		8,286,887	0.91380799999999995			(176,275)							(176,275)			.0003
Long: United States Dollar Short: Euro		TE2400315	Currency	CITI-579100KKDGKCFFKKF093	03/18/2024	08/26/2024	08/26/2024	Sale		55,578	0.91234999999999999			(1,092)							(1,092)			.0003
Long: United States Dollar Short: Euro		TE2300575	Currency	CITI-579100KKDGKCFFKKF093	05/24/2023	08/26/2024	08/26/2024	Sale		25,511,490	0.912026			(491,867)							(491,867)			.0003
Long: United States Dollar Short: Euro		TE2300587	Currency	CITI-579100KKDGKCFFKKF093	05/24/2023	08/26/2024	08/26/2024	Sale		27,636	0.91166000000000003			(522)							(522)			.0003
Long: United States Dollar Short: Euro		TE2400067	Currency	CITI-579100KKDGKCFFKKF093	01/19/2024	08/26/2024	08/26/2024	Sale		94,614	0.91120500000000004			(1,737)							(1,737)			.0003
Long: United States Dollar Short: Euro		TE2300740	Currency	CITI-579100KKDGKCFFKKF093	06/26/2023	08/26/2024	08/26/2024	Sale		10,159,314	0.90021200000000001			(61,732)							(61,732)			.0003
Long: United States Dollar Short: Euro		TE2300738	Currency	CITI-579100KKDGKCFFKKF093	06/26/2023	08/26/2024	08/26/2024	Sale		9,843,530	0.89959599999999995			(53,043)							(53,043)			.0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2200071	Currency	CITI-57910OKKDGKCFFKKF093	02/03/2022	08/26/2024	08/26/2024	Sale		137,618	0.84313499999999997			7,942							7,942			0003
Long: United States Dollar Short: Euro		TE2100969	Currency	CITI-57910OKKDGKCFFKKF093	10/20/2021	08/26/2024	08/26/2024	Sale		16,467,841	0.83105499999999999			1,172,726							1,172,726			0003
Long: United States Dollar Short: Euro		TE2100560	Currency	CITI-57910OKKDGKCFFKKF093	06/21/2021	08/26/2024	08/26/2024	Sale		31,245,037	0.81147800000000003			2,908,685							2,908,685			0003
Long: United States Dollar Short: Euro		TE2100207	Currency	CITI-57910OKKDGKCFFKKF093	03/12/2021	08/26/2024	08/26/2024	Sale		50,073,676	0.80976800000000004			4,757,141							4,757,141			0003
Long: United States Dollar Short: Euro		TE2300503	Currency	SG-549300F35UE0BM01WJ55	05/10/2023	08/26/2024	08/26/2024	Sale		13,830,120	0.89545600000000003			(10,527)							(10,527)			0003
Long: United States Dollar Short: Euro		TE2300428	Currency	SG-549300F35UE0BM01WJ55	05/01/2023	08/26/2024	08/26/2024	Sale		5,664,909	0.89441400000000004			2,280							2,280			0003
Long: United States Dollar Short: Euro		TE2100245	Currency	NAT-213800509XJIJN4JPN90	03/26/2021	08/26/2024	08/26/2024	Sale		19,075,831	0.81539499999999998			1,692,311							1,692,311			0003
Long: United States Dollar Short: Euro		TE2100297	Currency	NAT-213800509XJIJN4JPN90	04/08/2021	08/26/2024	08/26/2024	Sale		2,148,447	0.80873399999999995			206,591							206,591			0003
Long: United States Dollar Short: Euro		TE2400977	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	08/22/2024	08/26/2024	08/26/2024	Sale		15,666	0.90008999999999995			(93)							(93)			0003
Long: United States Dollar Short: Euro		TE2400998	Currency	CITI-57910OKKDGKCFFKKF093	08/28/2024	08/30/2024	08/30/2024	Sale		311,080	0.90008999999999995			1,148							1,148			0003
Long: United States Dollar Short: Euro		TE2400188	Currency	CITI-57910OKKDGKCFFKKF093	02/16/2024	09/03/2024	09/03/2024	Sale		4,997,815	0.92024300000000003			(80,854)							(80,854)			0003
Long: United States Dollar Short: Euro		TE2400344	Currency	CITI-57910OKKDGKCFFKKF093	03/25/2024	09/03/2024	09/03/2024	Sale		2,796,268	0.91669999999999996			(34,297)							(34,297)			0003
Long: United States Dollar Short: Euro		TE2200221	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	09/09/2024	09/09/2024	Sale		1,425,423	0.87605599999999995			46,429							46,429			0003
Long: United States Dollar Short: Euro		TE2201038	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2022	09/13/2024	09/13/2024	Sale		5,553,247	0.98050800000000005			(484,714)							(484,714)			0003
Long: United States Dollar Short: Euro		TE2400987	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	09/16/2024	09/16/2024	Sale		7,391,125	0.89314400000000005			47,794							47,794			0003
Long: United States Dollar Short: Euro		TE2400988	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	09/16/2024	09/16/2024	Sale		6,848,941	0.89314400000000005			44,288							44,288			0003
Long: United States Dollar Short: Euro		TE2400848	Currency	CITI-57910OKKDGKCFFKKF093	08/14/2024	09/17/2024	09/17/2024	Sale		193,786	0.90387700000000004			(1,061)							(1,061)			0003
Long: United States Dollar Short: Euro		TE2400989	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	09/20/2024	09/20/2024	Sale		2,636,371	0.89297700000000002			13,066							13,066			0003
Long: United States Dollar Short: Euro		TE2400792	Currency	CITI-57910OKKDGKCFFKKF093	07/22/2024	09/23/2024	09/23/2024	Sale		125,251	0.91641799999999995			(2,525)							(2,525)			0003
Long: United States Dollar Short: Euro		TE2401046	Currency	SG-549300F35UE0BM01WJ55	09/20/2024	09/23/2024	09/23/2024	Sale		717,943	0.89601500000000001			1,835							1,835			0003
Long: United States Dollar Short: Euro		TE2400698	Currency	CITI-57910OKKDGKCFFKKF093	06/27/2024	09/30/2024	09/30/2024	Sale		1,365,683	0.93036200000000002			(52,348)							(52,348)			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2200807	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	09/30/2024	09/30/2024	Sale		15,159	0.921404			(429)							(429)			0003
Long: United States Dollar Short: Euro		TE2400824	Currency	CITI-57910OKKDGKCFFKKF093	08/13/2024	09/30/2024	09/30/2024	Sale		141,546	0.91081299999999998			(2,337)							(2,337)			0003
Long: United States Dollar Short: Euro		TE2300757	Currency	CITI-57910OKKDGKCFFKKF093	06/29/2023	09/30/2024	09/30/2024	Sale		19,653,600	0.900779			(104,451)							(104,451)			0003
Long: United States Dollar Short: Euro		TE2400999	Currency	CITI-57910OKKDGKCFFKKF093	08/28/2024	09/30/2024	09/30/2024	Sale		1,223,750	0.89887600000000001			(3,905)							(3,905)			0003
Long: United States Dollar Short: Euro		TE2401059	Currency	CITI-57910OKKDGKCFFKKF093	09/24/2024	09/30/2024	09/30/2024	Sale		2,568,341	0.89551999999999998			1,426							1,426			0003
Long: United States Dollar Short: Euro		TE2401078	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2024	09/30/2024	09/30/2024	Sale		22,412	0.89697700000000002			(24)							(24)			0003
Long: United States Dollar Short: Euro		TE2401098	Currency	CITI-57910OKKDGKCFFKKF093	10/01/2024	10/02/2024	10/02/2024	Sale		57,756,770	0.90321600000000002			185,453							185,453			0003
Long: United States Dollar Short: Euro		TE2401034	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	10/04/2024	10/04/2024	Sale		6,832,703	0.90212000000000003			71,193							71,193			0003
Long: United States Dollar Short: Euro		TE2401035	Currency	CITI-57910OKKDGKCFFKKF093	09/13/2024	10/04/2024	10/04/2024	Sale		7,373,914	0.90212000000000003			76,832							76,832			0003
Long: United States Dollar Short: Euro		TE2401060	Currency	CITI-57910OKKDGKCFFKKF093	09/24/2024	10/04/2024	10/04/2024	Sale		10,953,727	0.89536899999999997			195,250							195,250			0003
Long: United States Dollar Short: Euro		TE2401080	Currency	CITI-57910OKKDGKCFFKKF093	09/27/2024	10/08/2024	10/08/2024	Sale		1,358,833	0.89670000000000005			22,115							22,115			0003
Long: United States Dollar Short: Euro		TE2401118	Currency	CITI-57910OKKDGKCFFKKF093	10/07/2024	10/09/2024	10/09/2024	Sale		1,336,224	0.91191			2,193							2,193			0003
Long: United States Dollar Short: Euro		TE2400391	Currency	CITI-57910OKKDGKCFFKKF093	04/12/2024	10/15/2024	10/15/2024	Sale		69,427,192	0.93262100000000003			(1,168,918)							(1,168,918)			0003
Long: United States Dollar Short: Euro		TE2400742	Currency	CITI-57910OKKDGKCFFKKF093	07/12/2024	10/15/2024	10/15/2024	Sale		580,911	0.91455299999999995			1,663							1,663			0003
Long: United States Dollar Short: Euro		TE2400783	Currency	CITI-57910OKKDGKCFFKKF093	07/19/2024	10/21/2024	10/21/2024	Sale		1,026,312	0.914775			9,074							9,074			0003
Long: United States Dollar Short: Euro		TE2401138	Currency	CITI-57910OKKDGKCFFKKF093	10/08/2024	10/21/2024	10/21/2024	Sale		1,338,013	0.91069			17,751							17,751			0003
Long: United States Dollar Short: Euro		TE2400565	Currency	SG-549300F35UEOBM01WJ55	05/21/2024	10/23/2024	10/23/2024	Sale		280,395	0.91487099999999999			3,989							3,989			0003
Long: United States Dollar Short: Euro		TE2401047	Currency	SG-549300F35UEOBM01WJ55	09/20/2024	10/23/2024	10/23/2024	Sale		156,350	0.89495599999999997			5,579							5,579			0003
Long: United States Dollar Short: Euro		TE2401273	Currency	SG-549300F35UEOBM01WJ55	10/22/2024	10/23/2024	10/23/2024	Sale		731,014	0.92554000000000003			1,996							1,996			0003
Long: United States Dollar Short: Euro		TE2401396	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/30/2024	10/30/2024	Sale		22,004,884	0.92608900000000005			(133,275)							(133,275)			0003
Long: United States Dollar Short: Euro		TE2401104	Currency	CITI-57910OKKDGKCFFKKF093	10/03/2024	10/30/2024	10/30/2024	Sale		10,828,993	0.90568199999999999			174,478							174,478			0003

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1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2401106	Currency	CITI-57910OKKDGKCFFKKF093	10/03/2024	10/30/2024	10/30/2024	Sale		7,344,911	0.90568199999999999			118,342								118,342			.0003
Long: United States Dollar Short: Euro		TE2401105	Currency	CITI-57910OKKDGKCFFKKF093	10/03/2024	10/30/2024	10/30/2024	Sale		6,805,828	0.90568199999999999			109,656								109,656			.0003
Long: United States Dollar Short: Euro		TE2401403	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/31/2024	10/31/2024	Sale		10,605,931	0.92498400000000003			(44,637)								(44,637)			.0003
Long: United States Dollar Short: Euro		TE2401402	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	10/31/2024	10/31/2024	Sale		7,317,062	0.92498400000000003			(30,795)								(30,795)			.0003
Long: United States Dollar Short: Euro		TE2401242	Currency	CITI-57910OKKDGKCFFKKF093	10/16/2024	10/31/2024	10/31/2024	Sale		1,324,285	0.92013100000000003			1,404								1,404			.0003
Long: United States Dollar Short: Euro		TE2400966	Currency	CITI-57910OKKDGKCFFKKF093	08/21/2024	10/31/2024	10/31/2024	Sale		11,763,622	0.89377499999999999			349,066								349,066			.0003
Long: United States Dollar Short: Euro		TE2400993	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	10/31/2024	10/31/2024	Sale		9,958,918	0.891544			319,637								319,637			.0003
Long: United States Dollar Short: Euro		TE2400991	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	10/31/2024	10/31/2024	Sale		108,769,680	0.891544			3,491,025								3,491,025			.0003
Long: United States Dollar Short: Euro		TE2400990	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	10/31/2024	10/31/2024	Sale		6,208,797	0.891544			199,275								199,275			.0003
Long: United States Dollar Short: Euro		TE2400992	Currency	CITI-57910OKKDGKCFFKKF093	08/23/2024	10/31/2024	10/31/2024	Sale		4,823,175	0.891544			154,803								154,803			.0003
Long: United States Dollar Short: Euro		TE2401415	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	11/08/2024	11/08/2024	Sale		2,225,528	0.92464199999999996			13,582								13,582			.0003
Long: United States Dollar Short: Euro		TE2401458	Currency	CITI-57910OKKDGKCFFKKF093	11/13/2024	11/14/2024	11/14/2024	Sale		22,134,155	0.94450299999999998			24,209								24,209			.0003
Long: United States Dollar Short: Euro		TE2201039	Currency	CITI-57910OKKDGKCFFKKF093	10/13/2022	11/15/2024	11/15/2024	Sale		136,828,794	0.97841599999999995			(4,209,046)								(4,209,046)			.0003
Long: United States Dollar Short: Euro		TE2401485	Currency	CITI-57910OKKDGKCFFKKF093	11/14/2024	11/15/2024	11/15/2024	Sale		73	0.94591999999999998														.0003
Long: United States Dollar Short: Euro		TE2401481	Currency	CITI-57910OKKDGKCFFKKF093	11/14/2024	11/15/2024	11/15/2024	Sale		19,002	0.94591499999999995			66								66			.0003
Long: United States Dollar Short: Euro		TE2401459	Currency	CITI-57910OKKDGKCFFKKF093	11/13/2024	11/15/2024	11/15/2024	Sale		3,938	0.944465			20								20			.0003
Long: United States Dollar Short: Euro		TE2401405	Currency	CITI-57910OKKDGKCFFKKF093	10/29/2024	11/15/2024	11/15/2024	Sale		6,791,741	0.92437199999999997			177,764								177,764			.0003
Long: United States Dollar Short: Euro		TE2200808	Currency	CITI-57910OKKDGKCFFKKF093	08/10/2022	11/15/2024	11/15/2024	Sale		110,920	0.91962500000000003			3,458								3,458			.0003
Long: United States Dollar Short: Euro		TE2401426	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	11/15/2024	11/15/2024	Sale		4,706,943	0.91952299999999998			147,243								147,243			.0003
Long: United States Dollar Short: Euro		TE2401425	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	11/15/2024	11/15/2024	Sale		9,694,085	0.91952299999999998			303,252								303,252			.0003
Long: United States Dollar Short: Euro		TE2401424	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	11/15/2024	11/15/2024	Sale		105,877,214	0.91952299999999998			3,312,070								3,312,070			.0003

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2401427	Currency	CITI-57910OKKDGKCFFKKF093	10/30/2024	11/15/2024	11/15/2024	Sale		6,056,289	0.91952999999999998			189,454							189,454			.0003
Long: United States Dollar Short: Euro		TE2300553	Currency	CITI-57910OKKDGKCFFKKF093	05/12/2023	11/15/2024	11/15/2024	Sale		1,128,134	0.90525599999999995			52,247							52,247			.0003
Long: United States Dollar Short: Euro		TE2401479	Currency	DB-	11/13/2024	11/21/2024	11/21/2024	Sale		122,636,378	0.94671000000000005			602,564							602,564			.0003
Long: United States Dollar Short: Euro		TE2400436	Currency	SG-549300F35UE0BM01WJ55	04/22/2024	11/22/2024	11/22/2024	Sale		580,406	0.92940400000000001			18,857							18,857			.0003
Long: United States Dollar Short: Euro		TE2401557	Currency	SG-549300F35UE0BM01WJ55	11/21/2024	11/22/2024	11/22/2024	Sale		608,574	0.95431100000000002			3,993							3,993			.0003
Long: United States Dollar Short: Euro		TE2401560	Currency	CITI-57910OKKDGKCFFKKF093	11/22/2024	11/25/2024	11/25/2024	Sale		472,961	0.96015399999999995			(3,338)							(3,338)			.0003
Long: United States Dollar Short: Euro		TE2401566	Currency	CITI-57910OKKDGKCFFKKF093	11/26/2024	11/26/2024	11/26/2024	Sale		9,513,431	0.950322			36,841							36,841			.0003
Long: United States Dollar Short: Euro		TE2401572	Currency	CITI-57910OKKDGKCFFKKF093	11/26/2024	11/27/2024	11/27/2024	Sale		17,960	0.95547499999999996			(181)							(181)			.0003
Long: United States Dollar Short: Euro		TE2401576	Currency	CITI-57910OKKDGKCFFKKF093	11/27/2024	11/29/2024	11/29/2024	Sale		152,686	0.94634200000000002			72							72			.0003
Long: United States Dollar Short: Euro		TE2200222	Currency	CITI-57910OKKDGKCFFKKF093	03/08/2022	12/09/2024	12/09/2024	Sale		1,430,930	0.87268400000000002			111,813							111,813			.0003
Long: United States Dollar Short: Euro		TE2401595	Currency	CITI-57910OKKDGKCFFKKF093	12/10/2024	12/11/2024	12/11/2024	Sale		156,500	0.95205600000000001			210							210			.0003
Long: United States Dollar Short: Euro		TE2401623	Currency	CITI-57910OKKDGKCFFKKF093	12/13/2024	12/16/2024	12/16/2024	Sale		733	0.95301400000000003			(1)							(1)			.0003
Long: United States Dollar Short: Euro		TE2401529	Currency	CITI-57910OKKDGKCFFKKF093	11/20/2024	12/20/2024	12/20/2024	Sale		2,172,190	0.94923900000000005			28,094							28,094			.0003
Long: United States Dollar Short: Euro		TE2401659	Currency	SG-549300F35UE0BM01WJ55	12/17/2024	12/23/2024	12/23/2024	Sale		1,060,009	0.95204699999999998			11,371							11,371			.0003
Long: United States Dollar Short: Euro		TE2400437	Currency	SG-549300F35UE0BM01WJ55	04/22/2024	12/23/2024	12/23/2024	Sale		993,075	0.92798800000000004			35,480							35,480			.0003
Long: United States Dollar Short: Euro		TE2401713	Currency	BAD-G5GSEF7VJP5I70UK5573	12/20/2024	12/23/2024	12/23/2024	Sale		650,848	0.95812200000000003			2,874							2,874			.0003
Long: United States Dollar Short: Euro		TE2401719	Currency	CITI-57910OKKDGKCFFKKF093	12/23/2024	12/27/2024	12/27/2024	Sale		334,920	0.96116900000000005			(596)							(596)			.0003
Long: United States Dollar Short: Euro		TE2401725	Currency	CITI-57910OKKDGKCFFKKF093	12/27/2024	12/30/2024	12/30/2024	Sale		67,105,856	0.95853999999999995			334,676							334,676			.0003
Long: United States Dollar Short: Euro		TE2400361	Currency	BMO-NQQ6HPCNCCU6TUTQYE16	04/02/2024	12/31/2024	12/31/2024	Sale		1,325,934	0.91894900000000002			64,213							64,213			.0003
Long: United States Dollar Short: Euro		TE2401530	Currency	CITI-57910OKKDGKCFFKKF093	11/20/2024	12/31/2024	12/31/2024	Sale		15,893,163	0.94876199999999999			279,034							279,034			.0003
Long: United States Dollar Short: Euro		TE2400699	Currency	CITI-57910OKKDGKCFFKKF093	06/27/2024	12/31/2024	12/31/2024	Sale		1,309,527	0.92617499999999997			53,620							53,620			.0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro		TE2200809	Currency	CITI-579100KKDGKCFFKKF093	08/10/2022	12/31/2024	12/31/2024	Sale		15,219	0.91776800000000003			756								756			.0003
Long: United States Dollar Short: Euro		TE2400826	Currency	CITI-579100KKDGKCFFKKF093	08/13/2024	12/31/2024	12/31/2024	Sale		133,961	0.90722700000000001			8,114								8,114			.0003
Long: United States Dollar Short: Polish Zloty		TE2301445	Currency	CITI-579100KKDGKCFFKKF093	12/19/2023	01/10/2024	01/10/2024	Sale		215,274	3.94651700000000001			611						759		611			.0003
Long: United States Dollar Short: Polish Zloty		TE2400029	Currency	CITI-579100KKDGKCFFKKF093	01/09/2024	01/10/2024	01/10/2024	Sale		570	3.97290000000000001			(2)								(2)			.0003
Long: United States Dollar Short: Polish Zloty		TE2400416	Currency	CITI-579100KKDGKCFFKKF093	04/22/2024	04/24/2024	04/24/2024	Sale		568,102	4.0545			(842)								(842)			.0003
Long: United States Dollar Short: Polish Zloty		TE2400174	Currency	CITI-579100KKDGKCFFKKF093	02/16/2024	09/03/2024	09/03/2024	Sale		209,011	4.03696599999999996			(8,557)								(8,557)			.0003
1439999999 - Forwards - Hedging Other														38,560,831			XXX		(35,667,107)		38,560,831			XXX
Forwards - Replication																									
Forwards - Income Generation																									
Forwards - Other																									
1479999999 - Forwards - Subtotal - Forwards														38,560,831			XXX		(35,667,107)		38,560,831			XXX
SSAP No. 108 Adjustments - Offset to VM-21																									
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																									
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																	XXX							XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																	XXX							XXX
1709999999 Subtotal - Hedging Other												567,920,054	6,938,895	1,072,380,787	(24,863,016)	1,341,488,222	XXX	(11,962,676)	(35,667,107)	(24,142,767)	615,842,300			XXX
1719999999 Subtotal - Replication																	XXX							XXX
1729999999 Subtotal - Income Generation																	XXX							XXX
1739999999 Subtotal - Other														2,659,521	2,591	2,659,521	XXX	2,917,204			2,659,521			XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 Totals												567,920,054	6,938,895	1,075,040,308	(24,860,425)	1,344,147,743	XXX	(9,045,472)	(35,667,107)	(24,142,767)	618,501,821			XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B0001	0001	Hedge Interest Rate Risk
B0002	0002	Hedge equity and market risk of Fixed Index Annuity Products
B0003	0003	Hedge currency risk of foreign denominated assets

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-End (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																					
Long Futures - Hedging Other																					
FVH5	2,177	2,177,000	5 YR US TREAS FUTURE	Fixed Index Annuity Hedge	N/A	Interest Rate	04/03/2025	CBT - 549300EX04Q2QBFQTQ27	12/19/2024	107.0100	106.3000						(1,541,265)	(1,541,265)	2,830,100	0001	1,000
TUH5	2,460	4,920,000	2 YR US TREASURY FUTURES	Fixed Index Annuity Hedge	N/A	Interest Rate	04/03/2025	CBT - 549300EX04Q2QBFQTQ27	11/25/2024	102.8200	102.8000						(68,724)	(68,724)	2,952,000	0001	2,000
CCH5	1	10	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	NYB - 5493004R83R1LVX2IL36	12/31/2024	11,719.0000	11,675.0000						(440)	(440)	15,720	0001	10
KCH5	1	375	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	NYB - 5493004R83R1LVX2IL36	12/31/2024	319.9000	319.7500						(56)	(56)	8,806	0001	375
CH5	31	1,550	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2025	CBT - 549300EX04Q2QBFQTQ27	12/30/2024	431.9400	458.5000						41,163	41,163	32,550	0001	50
RTYH	2	100	E-MINI RUSS 2000 MAR25	Fixed Index Annuity Hedge	N/A	Equity/Index	03/21/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/30/2024	2,291.2000	2,249.8000						(4,140)	(4,140)	15,200	0001	50
ESH5	121	6,050	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	03/21/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/27/2024	6,039.9700	5,935.7500						(630,525)	(630,525)	1,766,600	0001	50
XBH5	7	2,940	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/30/2025	NYM - 5493008GFNDTXFPHWI47	11/29/2024	192.6600	202.9100						30,131	30,131	35,000	0001	420
GCJ5	2	200	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	04/30/2025	CMX -	12/31/2024	2,666.3000	2,666.0000						(60)	(60)	23,000	0001	100
LHM5	2	800	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	06/17/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/31/2024	99.2300	99.1800						(40)	(40)	3,000	0001	400
NQH5	2	40	NASDAQ 100 E - MINI	Fixed Index Annuity Hedge	N/A	Equity/Index	03/21/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/30/2024	21,750.0000	21,227.0000						(20,935)	(20,935)	44,400	0001	20
NGJ5	26	260,000	NATURAL GAS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	04/30/2025	NYM - 5493008GFNDTXFPHWI47	12/31/2024	3.0700	3.0700						(110)	(110)	132,600	0001	10,000
SIH5	2	10,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	CMX -	10/31/2024	33.2400	29.2400						(40,005)	(40,005)	23,000	0001	5,000
SBH5	8	8,960	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2025	NYB - 5493004R83R1LVX2IL36	12/31/2024	19.2800	19.2600						(168)	(168)	9,587	0001	1,120
TYH5	1,309	1,309,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2025	CBT - 549300EX04Q2QBFQTQ27	12/19/2024	109.3700	108.7500						(813,164)	(813,164)	2,618,000	0001	1,000
UXYH	959	959,000	US 10YR ULTRA FUT MAR25	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2025	CBT - 549300EX04Q2QBFQTQ27	11/26/2024	113.8500	111.3100						(2,432,883)	(2,432,883)	2,685,200	0001	1,000
USH5	326	326,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2025	CBT - 549300EX04Q2QBFQTQ27	12/31/2024	117.8800	113.8400						(1,315,633)	(1,315,633)	1,206,200	0001	1,000
1539999999 - Long Futures - Hedging Other																	(6,796,854)	(6,796,854)	14,400,963	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	(6,796,854)	(6,796,854)	14,400,963	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Other																					
ADH5	14	14,000	AUDUSD CRNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/31/2024	65.0104	61.9000						43,545	43,545	18,900	0001	1,000
BPH5	11	6,875	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	11/29/2024	127.1991	125.0300						14,913	14,913	19,250	0001	625
CDH5	12	12,000	C$ CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	11/29/2024	71.7191	69.7250						23,929	23,929	12,000	0001	1,000
SFH5	2	2,500	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	11/29/2024	114.8725	111.0300						9,606	9,606	7,400	0001	1,250
HGH5	9	2,250	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	CMX -	12/31/2024	402.6611	402.6500						25	25	54,000	0001	250
CTH5	3	1,500	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/21/2025	NYB - 5493004R83R1LVX2IL36	12/31/2024	68.4100	68.4000						15	15	5,625	0001	500
ECH5	13	1,625,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	03/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	11/29/2024	1.0621	1.0389						37,781	37,781	29,900	0001	125,000
GCG5	3	300	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2025	CMX -	12/31/2024	2,640.2667	2,641.0000						(220)	(220)	34,500	0001	100
JYH5	22	27,500	JPN YEN CURR FUT DEC24	Fixed Index Annuity Hedge	N/A	Currency	03/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/31/2024	67.3925	64.1000						90,544	90,544	63,800	0001	1,250

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-End (b)	Value of One (1) Point
LHG5	2	800	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/12/2024	84.4875	81.3000						2,550	2,550	3,000	0001	400
LCG5	2	800	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/17/2025	CME - SNZ20JLFK8MNNCLQ0F39	11/05/2024	185.9500	191.6000						(4,520)	(4,520)	4,400	0001	400
LCM5	2	800	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/31/2024	189.5875	189.6250						(30)	(30)	4,400	0001	400
HOH5	6	2,520	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/30/2025	NYM - 54930038GFNDTXFPHW147	11/29/2024	217.8867	229.4400						(29,114)	(29,114)	35,400	0001	420
SH5	18	900	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2025	CBT - 549300EX04Q2OBFQTQ27	11/29/2024	996.0833	1,010.5000						(12,975)	(12,975)	36,000	0001	50
WH5	16	800	WHEAT FUTURE(CBT)	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2025	CBT - 549300EX04Q2OBFQTQ27	10/31/2024	589.9844	551.5000						30,788	30,788	28,000	0001	50
CLJ5	26	26,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	04/30/2025	NYM - 54930038GFNDTXFPHW147	12/31/2024	70.8646	70.8600						120	120	130,000	0001	1,000
1609999999 - Short Futures - Hedging Other																	206,957	206,957	486,575	XXX	XXX
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
1649999999 - Short Futures - Subtotal - Short Futures																	206,957	206,957	486,575	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other																	(6,589,897)	(6,589,897)	14,887,538	XXX	XXX
1759999999 – Totals																	(6,589,897)	(6,589,897)	14,887,538	XXX	XXX

E20.1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001			
Total Net Cash Deposits			

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B0001	0001	Hedge equity and market risk of Fixed Index Annuity Products.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																			
Long Futures - Hedging Other																			
FVH4	149	149,000	5 YR US TREAS FUTURE	Fixed Index Annuity Hedge	N/A	Interest Rate	04/03/2024	CBT - 549300EX04Q2QBFQTQ27	12/07/2023	106.9423	02/23/2024	106.5695	Closing Sale	(56,797)	(56,797)			0001	1,000
FVM4	331	331,000	5 YR US TREAS FUTURE	Fixed Index Annuity Hedge	N/A	Interest Rate	07/03/2024	CBT - 549300EX04Q2QBFQTQ27	04/08/2024	106.3839	05/29/2024	105.2783	Closing Sale	(368,721)	(368,721)			0001	1,000
FVU4	891	891,000	5 YR US TREAS FUTURE	Fixed Index Annuity Hedge	N/A	Interest Rate	10/03/2024	CBT - 549300EX04Q2QBFQTQ27	08/05/2024	107.1699	08/28/2024	108.9729	Closing Sale	1,599,077	1,599,077			0001	1,000
FVZ4	2,916	2,916,000	5 YR US TREAS FUTURE	Fixed Index Annuity Hedge	N/A	Interest Rate	01/06/2025	CBT - 549300EX04Q2QBFQTQ27	11/05/2024	108.1319	11/26/2024	107.2542	Closing Sale	(2,583,702)	(2,583,702)			0001	1,000
FVH5	349	349,000	5 YR US TREAS FUTURE	Fixed Index Annuity Hedge	N/A	Interest Rate	04/03/2025	CBT - 549300EX04Q2QBFQTQ27	12/31/2024	107.0068	12/31/2024	106.4360	Closing Sale	(202,122)	(202,122)			0001	1,000
TUH4	1,042	2,084,000	2 YR US TREASURY FUTURES	Fixed Index Annuity Hedge	N/A	Interest Rate	04/03/2024	CBT - 549300EX04Q2QBFQTQ27	02/12/2024	102.1565	02/23/2024	101.9131	Closing Sale	(515,824)	(515,824)			0001	2,000
TUM4	1,829	3,658,000	2 YR US TREASURY FUTURES	Fixed Index Annuity Hedge	N/A	Interest Rate	07/03/2024	CBT - 549300EX04Q2QBFQTQ27	04/08/2024	102.1126	05/28/2024	101.4934	Closing Sale	(2,280,402)	(2,280,402)			0001	2,000
TUU4	3,481	6,962,000	2 YR US TREASURY FUTURES	Fixed Index Annuity Hedge	N/A	Interest Rate	10/03/2024	CBT - 549300EX04Q2QBFQTQ27	08/19/2024	102.3485	08/28/2024	103.1296	Closing Sale	5,408,773	5,408,773			0001	2,000
TUZ4	4,055	8,110,000	2 YR US TREASURY FUTURES	Fixed Index Annuity Hedge	N/A	Interest Rate	01/06/2025	CBT - 549300EX04Q2QBFQTQ27	11/05/2024	103.5432	11/25/2024	102.8906	Closing Sale	(5,326,553)	(5,326,553)			0001	2,000
TUH5	999	1,998,000	2 YR US TREASURY FUTURES	Fixed Index Annuity Hedge	N/A	Interest Rate	04/03/2025	CBT - 549300EX04Q2QBFQTQ27	11/26/2024	102.8283	12/30/2024	102.8797	Closing Sale	94,442	94,442			0001	2,000
ADH4	95	95,000	AUDUSD CRNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/20/2024	IMM -	02/21/2024	66.5041	02/29/2024	65.4864	Closing Sale	(97,653)	(97,653)			0001	1,000
ADU4	74	74,000	AUDUSD CRNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/18/2024	CM - SNZ20JLFK8MNNCLQ0F39	08/28/2024	66.8811	08/30/2024	67.1772	Closing Sale	21,152	21,152			0001	1,000
ADZ4	40	40,000	AUDUSD CRNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	09/26/2024	67.7253	10/31/2024	67.0871	Closing Sale	(25,937)	(25,937)			0001	1,000
BPH4	74	46,250	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	02/14/2024	126.6812	02/29/2024	126.5523	Closing Sale	(6,720)	(6,720)			0001	625
BPM4	50	31,250	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	04/19/2024	126.0327	04/30/2024	125.5010	Closing Sale	(17,128)	(17,128)			0001	625
BPU4	29	18,125	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	08/21/2024	129.3397	08/30/2024	130.6952	Closing Sale	24,272	24,272			0001	625
BPZ4	32	20,000	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	09/26/2024	131.5539	11/29/2024	129.9219	Closing Sale	(32,968)	(32,968)			0001	625
CDH4	88	88,000	C$ CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/20/2024	IMM -	02/21/2024	75.2006	02/29/2024	74.1374	Closing Sale	(94,461)	(94,461)			0001	1,000
CDM4	66	66,000	C$ CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/20/2024	IMM -	05/20/2024	73.5745	05/31/2024	73.4153	Closing Sale	(11,181)	(11,181)			0001	1,000
CDU4	63	63,000	C$ CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	08/21/2024	73.4584	08/30/2024	73.4960	Closing Sale	1,720	1,720			0001	1,000
CDZ4	37	37,000	C$ CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	09/26/2024	74.2612	10/31/2024	73.0069	Closing Sale	(46,789)	(46,789)			0001	1,000
SFH4	8	10,000	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/20/2024	IMM -	01/31/2024	116.8444	02/29/2024	113.2369	Closing Sale	(36,157)	(36,157)			0001	1,250
SFU4	10	12,500	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	08/21/2024	113.4290	08/30/2024	116.3175	Closing Sale	36,004	36,004			0001	1,250
SFZ4	5	6,250	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	08/30/2024	119.0490	10/31/2024	116.4000	Closing Sale	(16,607)	(16,607)			0001	1,250
CCH4	10	100	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	NYB - 5493004R83R1LVX2IL36	12/29/2023	4,196.2000	01/09/2024	4,160.1000	Closing Sale	(3,722)	(3,722)			0001	10
CCN4	8	80	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2024	CSC -	03/21/2024	5,521.5000	04/04/2024	8,512.5000	Closing Sale	239,190	239,190			0001	10
CCU4	4	40	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/30/2024	NYB - 5493004R83R1LVX2IL36	06/28/2024	7,718.5000	07/02/2024	7,738.2500	Closing Sale	745	745			0001	10

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination					Value of One (1) Point
CCZ4	7	70	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	NYB - 5493004R83R1LVX2IL36	09/30/2024	7,509.7143	10/02/2024	6,871.2857	Closing Sale	(44,769)	(44,769)			0001	10
CCH5	1	10	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	NYB - 5493004R83R1LVX2IL36	11/29/2024	9,461.0000	12/10/2024	10,549.0000	Closing Sale	10,869	10,869			0001	10
KCH4	12	4,500	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	CSC -	12/28/2023	189.2208	01/31/2024	192.2292	Closing Sale	13,403	13,403			0001	375
KCN4	11	4,125	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2024	CSC -	03/21/2024	188.4955	05/06/2024	191.1545	Closing Sale	10,845	10,845			0001	375
KCU4	8	3,000	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/30/2024	NYB - 5493004R83R1LVX2IL36	06/24/2024	224.9188	07/31/2024	231.6063	Closing Sale	19,973	19,973			0001	375
KCZ4	4	1,500	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	NYB - 5493004R83R1LVX2IL36	07/31/2024	228.3125	10/04/2024	257.1625	Closing Sale	43,230	43,230			0001	375
KCH5	2	750	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	NYB - 5493004R83R1LVX2IL36	10/31/2024	245.3750	12/03/2024	306.9250	Closing Sale	46,140	46,140			0001	375
HGK4	30	7,500	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/31/2024	CMX -	03/21/2024	405.0333	03/28/2024	400.6900	Closing Sale	(32,882)	(32,882)			0001	250
HGN4	58	14,500	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2024	CMX -	05/20/2024	461.9603	05/31/2024	458.7845	Closing Sale	(46,644)	(46,644)			0001	250
HGU4	27	6,750	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/30/2024	CMX -	07/15/2024	463.4963	07/31/2024	427.1204	Closing Sale	(245,814)	(245,814)			0001	250
HGZ4	19	4,750	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	CMX -	09/20/2024	434.3263	09/30/2024	455.1184	Closing Sale	98,568	98,568			0001	250
HGH5	9	2,250	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	CMX -	12/10/2024	427.2278	12/31/2024	402.6056	Closing Sale	(55,492)	(55,492)			0001	250
CN4	97	4,850	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2024	CBT - 549300EX04Q20BFQTQ27	04/29/2024	448.8196	04/30/2024	446.7500	Closing Sale	(11,128)	(11,128)			0001	50
CU4	71	3,550	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/17/2024	CBT - 549300EX04Q20BFQTQ27	07/30/2024	394.3979	07/31/2024	382.4014	Closing Sale	(43,386)	(43,386)			0001	50
CZ4	116	5,800	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/17/2024	CBT - 549300EX04Q20BFQTQ27	09/26/2024	412.0108	10/31/2024	415.5884	Closing Sale	19,446	19,446			0001	50
CH5	14	700	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2025	CBT - 549300EX04Q20BFQTQ27	10/31/2024	425.7321	12/31/2024	446.4286	Closing Sale	14,330	14,330			0001	50
CTN4	6	3,000	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	07/23/2024	CTN -	03/21/2024	96.0200	04/30/2024	78.4167	Closing Sale	(52,877)	(52,877)			0001	500
CTZ4	19	9,500	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	12/20/2024	NYB - 5493004R83R1LVX2IL36	09/17/2024	69.9574	10/31/2024	69.6842	Closing Sale	(2,809)	(2,809)			0001	500
CTH5	3	1,500	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/21/2025	NYB - 5493004R83R1LVX2IL36	10/31/2024	71.8467	12/31/2024	69.5667	Closing Sale	(3,454)	(3,454)			0001	500
RTYZ	1	50	E-MINI RUSS 2000 DEC24	Fixed Index Annuity Hedge	N/A	Equity/Index	12/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	11/12/2024	2,411.1000	12/04/2024	2,431.1000	Closing Sale	990	990			0001	50
RTYH	1	50	E-MINI RUSS 2000 MAR25	Fixed Index Annuity Hedge	N/A	Equity/Index	03/21/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/17/2024	2,372.9000	12/26/2024	2,292.1000	Closing Sale	(4,050)	(4,050)			0001	50
ESH4	1,569	78,450	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	03/15/2024	CME - SNZ20JLFK8MNNCLQ0F39	03/08/2024	4,962.0636	03/11/2024	4,946.8434	Closing Sale	(1,209,325)	(1,209,325)			0001	50
ESM4	2,572	128,600	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	06/21/2024	CME - SNZ20JLFK8MNNCLQ0F39	06/14/2024	5,228.9061	06/14/2024	5,244.0173	Closing Sale	1,918,126	1,918,126			0001	50
ESU4	1,823	91,150	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	09/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	09/12/2024	5,549.2123	09/16/2024	5,553.2198	Closing Sale	347,464	347,464			0001	50
ESZ4	1,294	64,700	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	12/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	12/13/2024	5,877.4752	12/16/2024	5,905.8590	Closing Sale	1,823,790	1,823,790			0001	50
ESH5	297	14,850	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	03/21/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/31/2024	6,061.4562	12/31/2024	5,995.3746	Closing Sale	(984,206)	(984,206)			0001	50
ECH4	91	11,375,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	03/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	02/21/2024	1.0998	02/29/2024	1.0845	Closing Sale	(175,676)	(175,676)			0001	125,000
ECM4	47	5,875,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	06/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	03/21/2024	1.0866	03/28/2024	1.0841	Closing Sale	(15,515)	(15,515)			0001	125,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination					Value of One (1) Point
ECZ4	39	4,875,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	09/26/2024	1.1114	10/31/2024	1.0993	Closing Sale	(59,806)	(59,806)			0001	125,000
XBK4	34	14,280	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	05/30/2024	NYM - 5493008GFNDTXFPHWI47	02/29/2024	250.8909	03/06/2024	247.4826	Closing Sale	(49,011)	(49,011)			0001	420
XBN4	19	7,980	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	07/30/2024	NYM - 5493008GFNDTXFPHWI47	04/12/2024	266.0305	04/23/2024	267.3042	Closing Sale	9,973	9,973			0001	420
XBF5	14	5,880	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	01/30/2025	NYM - 5493008GFNDTXFPHWI47	10/03/2024	204.9243	11/29/2024	195.4307	Closing Sale	(55,963)	(55,963)			0001	420
GCG4	6	600	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/29/2024	CMX -	12/29/2023	2,071.8833	01/31/2024	2,032.3333	Closing Sale	(23,791)	(23,791)			0001	100
GCJ4	23	2,300	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	04/30/2024	CMX -	03/25/2024	2,088.3217	03/27/2024	2,075.3000	Closing Sale	(30,184)	(30,184)			0001	100
GCM4	65	6,500	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	06/28/2024	CMX -	05/24/2024	2,315.3523	05/28/2024	2,350.5508	Closing Sale	228,124	228,124			0001	100
GCQ4	47	4,700	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	08/30/2024	CMX -	07/26/2024	2,363.1106	07/29/2024	2,349.1723	Closing Sale	(65,991)	(65,991)			0001	100
GCZ4	53	5,300	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	CMX -	11/22/2024	2,585.7943	11/26/2024	2,617.9849	Closing Sale	170,067	170,067			0001	100
GCG5	11	1,100	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2025	CMX -	11/26/2024	2,679.5273	12/02/2024	2,669.8182	Closing Sale	(10,793)	(10,793)			0001	100
JYZ4	60	75,000	JPN YEN CURR FUT DEC24	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	09/26/2024	69.8265	10/31/2024	67.9762	Closing Sale	(139,389)	(139,389)			0001	1,250
JYH4	165	206,250	JPN YEN CURR FUT MAR21	Fixed Index Annuity Hedge	N/A	Currency	03/21/2024	IMM -	02/23/2024	70.3643	02/29/2024	67.6582	Closing Sale	(559,821)	(559,821)			0001	1,250
LHM4	27	10,800	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	06/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	01/08/2024	92.1500	01/31/2024	96.3398	Closing Sale	44,947	44,947			0001	400
LHZ4	17	6,800	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/17/2024	CME - SNZ20JLFK8MNNCLQ0F39	09/26/2024	73.5191	11/05/2024	78.9059	Closing Sale	36,439	36,439			0001	400
LHG5	5	2,000	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	11/05/2024	84.9600	12/11/2024	84.3550	Closing Sale	(1,266)	(1,266)			0001	400
LCG4	9	3,600	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/15/2024	CME - SNZ20JLFK8MNNCLQ0F39	12/28/2023	168.7806	01/02/2024	171.9139	Closing Sale	11,179	11,179			0001	400
LCM4	45	18,000	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2024	CME - SNZ20JLFK8MNNCLQ0F39	03/21/2024	178.2039	03/28/2024	179.0911	Closing Sale	15,464	15,464			0001	400
LCQ4	14	5,600	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	09/17/2024	CME - SNZ20JLFK8MNNCLQ0F39	05/20/2024	178.5339	05/31/2024	178.4446	Closing Sale	(657)	(657)			0001	400
NQZ4	2	40	NASDAQ 100 E - MINI	Fixed Index Annuity Hedge	N/A	Equity/Index	12/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	12/10/2024	21,160.0000	12/16/2024	21,714.0000	Closing Sale	22,141	22,141			0001	20
NQH5	1	20	NASDAQ 100 E - MINI	Fixed Index Annuity Hedge	N/A	Equity/Index	03/21/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/16/2024	22,092.0000	12/27/2024	21,718.0000	Closing Sale	(7,482)	(7,482)			0001	20
NGJ4	309	3,090,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	04/30/2024	NYM - 5493008GFNDTXFPHWI47	02/23/2024	2.2049	02/29/2024	2.0603	Closing Sale	(449,939)	(449,939)			0001	10,000
NGM4	193	1,930,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	06/30/2024	NYM - 5493008GFNDTXFPHWI47	04/29/2024	2.1382	04/30/2024	2.0146	Closing Sale	(240,576)	(240,576)			0001	10,000
NGQ4	196	1,960,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	08/31/2024	NYM - 5493008GFNDTXFPHWI47	06/24/2024	2.6129	06/28/2024	2.6568	Closing Sale	84,043	84,043			0001	10,000
NGV4	138	1,380,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	10/31/2024	NYM - 5493008GFNDTXFPHWI47	07/30/2024	2.5969	07/31/2024	2.2453	Closing Sale	(486,553)	(486,553)			0001	10,000
NGZ4	54	540,000	NATURAL GAS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	NYM - 5493008GFNDTXFPHWI47	10/01/2024	3.2875	10/31/2024	2.9486	Closing Sale	(183,523)	(183,523)			0001	10,000
NGG5	27	270,000	NATURAL GAS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2025	NYM - 5493008GFNDTXFPHWI47	12/30/2024	3.4163	12/31/2024	3.6319	Closing Sale	57,944	57,944			0001	10,000
HON4	21	8,820	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	07/30/2024	NYM - 5493008GFNDTXFPHWI47	05/20/2024	259.0824	05/31/2024	239.8200	Closing Sale	(170,105)	(170,105)			0001	420
HOU4	21	8,820	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2024	NYM - 5493008GFNDTXFPHWI47	06/24/2024	242.7471	06/28/2024	254.8324	Closing Sale	106,381	106,381			0001	420

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination					Value of One (1) Point
SIK4	9	45,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/31/2024	CMX -	03/21/2024	24.6750	03/28/2024	24.9156	Closing Sale	10,733	10,733			0001	5,000
SIN4	8	40,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2024	CMX -	04/29/2024	27.5500	05/31/2024	30.4369	Closing Sale	115,393	115,393			0001	5,000
SIU4	6	30,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/30/2024	CMX -	05/31/2024	30.7742	07/31/2024	29.0650	Closing Sale	(51,336)	(51,336)			0001	5,000
SIZ4	5	25,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	CMX -	09/30/2024	29.7890	10/31/2024	32.4770	Closing Sale	67,149	67,149			0001	5,000
SK4	56	2,800	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/16/2024	CBT - 549300EX04020BFQTQ27	03/21/2024	1,189.8170	03/28/2024	1,191.8170	Closing Sale	5,104	5,104			0001	50
SN4	57	2,850	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2024	CBT - 549300EX04020BFQTQ27	05/20/2024	1,221.9254	05/31/2024	1,209.4254	Closing Sale	(36,266)	(36,266)			0001	50
SX4	102	5,100	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	11/18/2024	CBT - 549300EX04020BFQTQ27	09/26/2024	1,117.1642	09/30/2024	1,083.6373	Closing Sale	(172,134)	(172,134)			0001	50
SF5	20	1,000	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	01/16/2025	CBT - 549300EX04020BFQTQ27	11/08/2024	1,030.3250	11/29/2024	989.2250	Closing Sale	(41,325)	(41,325)			0001	50
SBH4	37	41,440	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2024	NYB - 5493004R83R1LVX2IL36	01/17/2024	22.3616	01/31/2024	23.9797	Closing Sale	66,639	66,639			0001	1,120
SBN4	21	23,520	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	09/15/2024	NYB - 5493004R83R1LVX2IL36	03/28/2024	22.1571	04/11/2024	20.7205	Closing Sale	(34,026)	(34,026)			0001	1,120
SBV4	32	35,840	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	12/15/2024	NYB - 5493004R83R1LVX2IL36	06/24/2024	18.4722	06/28/2024	20.2225	Closing Sale	62,372	62,372			0001	1,120
SBH5	30	33,600	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2025	NYB - 5493004R83R1LVX2IL36	11/29/2024	22.2250	12/18/2024	21.3423	Closing Sale	(29,995)	(29,995)			0001	1,120
TYH4	502	502,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	03/28/2024	CBT - 549300EX04020BFQTQ27	02/12/2024	111.0679	02/23/2024	110.4116	Closing Sale	(333,822)	(333,822)			0001	1,000
TYM4	770	770,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	06/28/2024	CBT - 549300EX04020BFQTQ27	04/08/2024	109.8469	05/29/2024	108.3942	Closing Sale	(1,125,278)	(1,125,278)			0001	1,000
TYU4	933	933,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT - 549300EX04020BFQTQ27	08/20/2024	109.9476	08/27/2024	113.2983	Closing Sale	3,118,189	3,118,189			0001	1,000
TYZ4	1,367	1,367,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT - 549300EX04020BFQTQ27	08/27/2024	113.5878	11/26/2024	111.1464	Closing Sale	(3,349,116)	(3,349,116)			0001	1,000
TYH5	393	393,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2025	CBT - 549300EX04020BFQTQ27	11/26/2024	110.4705	12/19/2024	109.6359	Closing Sale	(331,372)	(331,372)			0001	1,000
UXYZ	996	996,000	US 10YR ULTRA FUT DEC24	Fixed Index Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT - 549300EX04020BFQTQ27	11/05/2024	113.4618	11/26/2024	113.5388	Closing Sale	68,074	68,074			0001	1,000
USH4	404	404,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	03/28/2024	CBT - 549300EX04020BFQTQ27	02/01/2024	119.3389	02/23/2024	119.6476	Closing Sale	121,172	121,172			0001	1,000
USM4	484	484,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	06/28/2024	CBT - 549300EX04020BFQTQ27	05/24/2024	118.7799	05/28/2024	116.1921	Closing Sale	(1,256,734)	(1,256,734)			0001	1,000
USU4	702	702,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT - 549300EX04020BFQTQ27	08/23/2024	118.7109	08/28/2024	122.7703	Closing Sale	2,843,532	2,843,532			0001	1,000
USZ4	947	947,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT - 549300EX04020BFQTQ27	11/25/2024	123.0741	11/26/2024	118.6740	Closing Sale	(4,175,237)	(4,175,237)			0001	1,000
USH5	270	270,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2025	CBT - 549300EX04020BFQTQ27	12/31/2024	117.8645	12/31/2024	115.0067	Closing Sale	(773,964)	(773,964)			0001	1,000
WNU4	2	2,000	US ULTRA BOND CBT	Fixed Index Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT - 549300EX04020BFQTQ27	08/19/2024	132.8125	08/28/2024	132.2813	Closing Sale	(1,080)	(1,080)			0001	1,000
WNZ4	18	18,000	US ULTRA BOND CBT	Fixed Index Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT - 549300EX04020BFQTQ27	10/02/2024	135.6042	10/03/2024	136.2656	Closing Sale	11,745	11,745			0001	1,000
WN4	107	5,350	WHEAT FUTURE(CBT)	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2024	CBT - 549300EX04020BFQTQ27	05/21/2024	650.2710	05/31/2024	645.2453	Closing Sale	(28,090)	(28,090)			0001	50
CLJ4	87	87,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	04/30/2024	NYM - 5493008GFNDTXFPHWI47	01/26/2024	77.8790	02/05/2024	72.7470	Closing Sale	(447,353)	(447,353)			0001	1,000
CLZ4	43	43,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	NYM - 5493008GFNDTXFPHWI47	10/07/2024	76.4837	10/31/2024	69.8947	Closing Sale	(283,762)	(283,762)			0001	1,000
CLG5	32	32,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2025	NYM - 5493008GFNDTXFPHWI47	11/06/2024	68.7628	11/29/2024	67.9094	Closing Sale	(27,631)	(27,631)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
1539999999 - Long Futures - Hedging Other														(10,615,489)	(10,615,489)			XXX	XXX
Long Futures - Replication																			
Long Futures - Income Generation																			
Long Futures - Other																			
1579999999 - Long Futures - Subtotal - Long Futures														(10,615,489)	(10,615,489)			XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																			
Short Futures - Hedging Other																			
ADM4	78	78,000	AUDUSD CRNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/20/2024	IMM -	05/21/2024	65.6081	05/31/2024	66.2615	Closing Purchase	(51,769)	(51,769)			0001	1,000
ADZ4	14	14,000	AUDUSD CRNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	10/31/2024	65.7761	11/29/2024	65.2279	Closing Purchase	7,532	7,532			0001	1,000
BPM4	45	28,125	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/20/2024	CME - SNZ20JLFK8MNNCLQ0F39	05/20/2024	125.4260	05/31/2024	127.1749	Closing Purchase	(49,648)	(49,648)			0001	625
BPU4	48	30,000	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	07/29/2024	127.6006	07/31/2024	128.7202	Closing Purchase	(34,079)	(34,079)			0001	625
CDZ4	13	13,000	C$ CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	10/31/2024	72.0000	11/29/2024	71.4708	Closing Purchase	6,747	6,747			0001	1,000
SFH4	12	15,000	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/20/2024	IMM -	12/28/2023	116.8846	01/31/2024	116.5167	Closing Purchase	5,396	5,396			0001	1,250
SFM4	8	10,000	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/20/2024	IMM -	03/21/2024	113.8831	05/31/2024	110.9525	Closing Purchase	29,224	29,224			0001	1,250
SFU4	9	11,250	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	06/24/2024	112.3194	06/28/2024	112.3294	Closing Purchase	(205)	(205)			0001	1,250
SFZ4	2	2,500	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	10/31/2024	116.2750	11/29/2024	113.6875	Closing Purchase	6,448	6,448			0001	1,250
CCH4	8	80	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	NYB - 5493004R83R1LVX2IL36	01/09/2024	4,162.8750	01/31/2024	4,822.3750	Closing Purchase	(52,850)	(52,850)			0001	10
CCN4	2	20	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2024	CSC -	04/04/2024	9,112.0000	06/03/2024	9,764.0000	Closing Purchase	(13,062)	(13,062)			0001	10
CCU4	6	60	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/30/2024	NYB - 5493004R83R1LVX2IL36	07/02/2024	8,319.0000	07/31/2024	7,900.8333	Closing Purchase	25,023	25,023			0001	10
CCZ4	8	80	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	NYB - 5493004R83R1LVX2IL36	10/02/2024	6,813.2500	10/31/2024	7,604.6250	Closing Purchase	(63,400)	(63,400)			0001	10
CCH5	2	20	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	NYB - 5493004R83R1LVX2IL36	12/10/2024	8,726.0000	12/31/2024	10,488.0000	Closing Purchase	(35,262)	(35,262)			0001	10
KCN4	8	3,000	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2024	CSC -	05/20/2024	198.1688	05/31/2024	222.3313	Closing Purchase	(72,577)	(72,577)			0001	375
KCZ4	3	1,125	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	NYB - 5493004R83R1LVX2IL36	10/04/2024	257.3167	10/31/2024	245.7833	Closing Purchase	12,941	12,941			0001	375
KCH5	1	375	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	NYB - 5493004R83R1LVX2IL36	12/03/2024	295.6000	12/31/2024	319.3500	Closing Purchase	(8,917)	(8,917)			0001	375
HGH4	50	12,500	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	CMX -	01/12/2024	386.3320	01/31/2024	386.9630	Closing Purchase	(8,395)	(8,395)			0001	250
HGK4	41	10,250	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/31/2024	CMX -	02/20/2024	389.2073	03/14/2024	395.5683	Closing Purchase	(65,618)	(65,618)			0001	250
HGN4	53	13,250	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2024	CMX -	05/06/2024	430.8811	05/14/2024	457.2726	Closing Purchase	(350,230)	(350,230)			0001	250
HGU4	27	6,750	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/30/2024	CMX -	06/06/2024	462.0185	07/05/2024	462.5944	Closing Purchase	(4,164)	(4,164)			0001	250
HGZ4	50	12,500	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	CMX -	09/30/2024	432.5650	10/31/2024	432.0290	Closing Purchase	6,188	6,188			0001	250
HGH5	10	2,500	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2025	CMX -	11/29/2024	436.2350	12/10/2024	428.3300	Closing Purchase	19,660	19,660			0001	250
CH4	201	10,050	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2024	CBT - 549300EX04Q2QBFQTQ27	01/12/2024	475.5547	01/31/2024	450.1132	Closing Purchase	253,428	253,428			0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination					Value of One (1) Point
CN4	381	19,050	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2024	CBT - 549300EX04Q2QBFQTQ27	05/21/2024	453.2881	05/31/2024	448.8996	Closing Purchase	79,318	79,318			0001	50
CU4	169	8,450	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/17/2024	CBT - 549300EX04Q2QBFQTQ27	07/15/2024	439.1627	07/26/2024	405.5680	Closing Purchase	281,975	281,975			0001	50
CZ4	125	6,250	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/17/2024	CBT - 549300EX04Q2QBFQTQ27	09/03/2024	399.0500	09/04/2024	407.6720	Closing Purchase	(55,293)	(55,293)			0001	50
CTH4	11	5,500	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/20/2024	CTN -	12/28/2023	82.5864	01/31/2024	85.3364	Closing Purchase	(15,249)	(15,249)			0001	500
CTN4	14	7,000	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	07/23/2024	CTN -	04/30/2024	82.7729	05/31/2024	86.9293	Closing Purchase	(29,252)	(29,252)			0001	500
CTZ4	17	8,500	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	12/20/2024	NYB - 5493004R83R1LVX2IL36	08/30/2024	71.8188	09/17/2024	69.9676	Closing Purchase	15,544	15,544			0001	500
ESH4	26	1,300	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	03/15/2024	CME - SNZ20JLFK8MNNCLQOF39	03/05/2024	5,086.0673	03/06/2024	5,107.5000	Closing Purchase	(28,117)	(28,117)			0001	50
ESM4	116	5,800	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	06/21/2024	CME - SNZ20JLFK8MNNCLQOF39	05/01/2024	5,132.9504	05/01/2024	5,134.8513	Closing Purchase	(12,162)	(12,162)			0001	50
ESU4	35	1,750	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	09/20/2024	CME - SNZ20JLFK8MNNCLQOF39	07/25/2024	5,486.2357	07/25/2024	5,435.2143	Closing Purchase	88,945	88,945			0001	50
ESH5	79	3,950	E-MINI S&P 500 FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	03/21/2025	CME - SNZ20JLFK8MNNCLQOF39	12/19/2024	5,974.9684	12/19/2024	5,954.1013	Closing Purchase	81,651	81,651			0001	50
ECM4	69	8,625,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	06/20/2024	CME - SNZ20JLFK8MNNCLQOF39	05/20/2024	1.0802	05/31/2024	1.0829	Closing Purchase	(23,713)	(23,713)			0001	125,000
ECU4	73	9,125,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	09/18/2024	CME - SNZ20JLFK8MNNCLQOF39	08/28/2024	1.0934	08/30/2024	1.0974	Closing Purchase	(36,998)	(36,998)			0001	125,000
ECZ4	13	1,625,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQOF39	10/31/2024	1.0890	11/29/2024	1.0574	Closing Purchase	51,192	51,192			0001	125,000
XBH4	39	16,380	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/27/2024	NYM - 5493008GFNDTXFPHWI47	01/08/2024	216.2249	01/31/2024	221.9762	Closing Purchase	(94,598)	(94,598)			0001	420
XBK4	45	18,900	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	05/30/2024	NYM - 5493008GFNDTXFPHWI47	03/21/2024	252.9024	03/28/2024	264.0531	Closing Purchase	(211,199)	(211,199)			0001	420
XBN4	20	8,400	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	07/30/2024	NYM - 5493008GFNDTXFPHWI47	05/20/2024	264.6085	05/31/2024	241.7430	Closing Purchase	191,869	191,869			0001	420
XBU4	26	10,920	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2024	NYM - 5493008GFNDTXFPHWI47	07/15/2024	237.5512	07/31/2024	246.5204	Closing Purchase	(98,205)	(98,205)			0001	420
XBX4	21	8,820	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	11/28/2024	NYM - 5493008GFNDTXFPHWI47	09/05/2024	211.2505	09/30/2024	196.8386	Closing Purchase	126,902	126,902			0001	420
XBF5	18	7,560	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	01/30/2025	NYM - 5493008GFNDTXFPHWI47	09/30/2024	189.7411	10/03/2024	204.8600	Closing Purchase	(114,480)	(114,480)			0001	420
GCG4	1	100	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/29/2024	CMX -	01/31/2024	2,032.5000	02/01/2024	2,048.4000	Closing Purchase	(1,600)	(1,600)			0001	100
GCM4	10	1,000	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	06/28/2024	CMX -	05/23/2024	2,318.0400	05/24/2024	2,322.9800	Closing Purchase	(5,042)	(5,042)			0001	100
GCQ4	2	200	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	08/30/2024	CMX -	07/25/2024	2,358.8500	07/26/2024	2,385.9000	Closing Purchase	(5,430)	(5,430)			0001	100
GCZ4	6	600	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	CMX -	11/12/2024	2,652.0500	11/19/2024	2,675.2667	Closing Purchase	(13,991)	(13,991)			0001	100
GCG5	19	1,900	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2025	CMX -	12/27/2024	2,692.2158	12/30/2024	2,655.1526	Closing Purchase	70,225	70,225			0001	100
JYZ4	25	31,250	JPN YEN CURR FUT DEC24	Fixed Index Annuity Hedge	N/A	Currency	12/18/2024	CME - SNZ20JLFK8MNNCLQOF39	11/06/2024	66.0064	11/29/2024	66.7724	Closing Purchase	(24,194)	(24,194)			0001	1,250
JYM4	140	175,000	JPN YEN CURR FUT MAR21	Fixed Index Annuity Hedge	N/A	Currency	06/20/2024	IMM -	05/20/2024	66.2946	05/31/2024	64.8111	Closing Purchase	258,185	258,185			0001	1,250
JYU4	142	177,500	JPN YEN CURR FUT MAR21	Fixed Index Annuity Hedge	N/A	Currency	09/18/2024	CME - SNZ20JLFK8MNNCLQOF39	08/28/2024	65.1930	08/30/2024	66.2571	Closing Purchase	(190,342)	(190,342)			0001	1,250
LHG4	15	6,000	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/16/2024	CME - SNZ20JLFK8MNNCLQOF39	12/27/2023	70.9733	01/02/2024	65.3650	Closing Purchase	33,481	33,481			0001	400

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination					Value of One (1) Point
LHM4	52	20,800	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	06/18/2024	CME - SNZ20JLFK8MNNCLQ0F39	04/19/2024	93.5755	05/01/2024	96.1971	Closing Purchase	(55,114)	(55,114)			0001	400
LHQ4	21	8,400	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	08/16/2024	CME - SNZ20JLFK8MNNCLQ0F39	06/24/2024	100.5286	07/01/2024	91.3333	Closing Purchase	77,004	77,004			0001	400
LHZ4	25	10,000	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/17/2024	CME - SNZ20JLFK8MNNCLQ0F39	08/22/2024	68.5040	08/30/2024	69.7020	Closing Purchase	(12,261)	(12,261)			0001	400
LHG5	3	1,200	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/19/2025	CME - SNZ20JLFK8MNNCLQ0F39	12/12/2024	84.4500	12/31/2024	81.3083	Closing Purchase	3,736	3,736			0001	400
LCM4	53	21,200	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2024	CME - SNZ20JLFK8MNNCLQ0F39	04/01/2024	176.3561	05/01/2024	176.7184	Closing Purchase	(8,276)	(8,276)			0001	400
LCQ4	26	10,400	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	09/17/2024	CME - SNZ20JLFK8MNNCLQ0F39	06/24/2024	175.8827	07/01/2024	181.6125	Closing Purchase	(59,882)	(59,882)			0001	400
LCZ4	14	5,600	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	01/16/2025	CME - SNZ20JLFK8MNNCLQ0F39	09/05/2024	183.1304	11/05/2024	185.4286	Closing Purchase	(13,027)	(13,027)			0001	400
LCG5	2	800	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/17/2025	CME - SNZ20JLFK8MNNCLQ0F39	10/31/2024	186.7750	12/31/2024	190.1000	Closing Purchase	(2,682)	(2,682)			0001	400
NGV4	122	1,220,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	10/31/2024	NYM - 5493008GFNDTXFPHWI47	08/28/2024	2.1925	08/30/2024	2.1822	Closing Purchase	11,381	11,381			0001	10,000
NGZ4	79	790,000	NATURAL GAS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	NYM - 5493008GFNDTXFPHWI47	09/26/2024	3.0556	10/01/2024	3.2547	Closing Purchase	(158,109)	(158,109)			0001	10,000
NGG5	33	330,000	NATURAL GAS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2025	NYM - 5493008GFNDTXFPHWI47	11/06/2024	2.8925	12/23/2024	3.2771	Closing Purchase	(127,258)	(127,258)			0001	10,000
HOH4	33	13,860	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/27/2024	NYM - 5493008GFNDTXFPHWI47	01/08/2024	259.3482	01/31/2024	273.9579	Closing Purchase	(202,822)	(202,822)			0001	420
HOK4	34	14,280	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	05/30/2024	NYM - 5493008GFNDTXFPHWI47	03/21/2024	265.1653	03/28/2024	263.7918	Closing Purchase	19,273	19,273			0001	420
HOU4	22	9,240	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2024	NYM - 5493008GFNDTXFPHWI47	07/15/2024	254.6364	07/31/2024	249.0277	Closing Purchase	51,603	51,603			0001	420
HOX4	18	7,560	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	11/28/2024	NYM - 5493008GFNDTXFPHWI47	09/05/2024	237.6911	09/30/2024	219.4944	Closing Purchase	137,386	137,386			0001	420
HOF5	15	6,300	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	01/30/2025	NYM - 5493008GFNDTXFPHWI47	09/30/2024	217.1713	11/29/2024	223.9560	Closing Purchase	(42,894)	(42,894)			0001	420
SIH4	15	75,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	CMX -	01/08/2024	24.8483	01/31/2024	23.1067	Closing Purchase	130,473	130,473			0001	5,000
SIK4	9	45,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/31/2024	CMX -	01/31/2024	23.3878	03/07/2024	24.5778	Closing Purchase	(53,642)	(53,642)			0001	5,000
SIN4	7	35,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2024	CMX -	03/28/2024	25.1550	04/04/2024	27.5100	Closing Purchase	(82,497)	(82,497)			0001	5,000
SH4	78	3,900	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2024	CBT - 549300EX04Q2QBFQTQ27	01/08/2024	1,330.3814	01/31/2024	1,222.9295	Closing Purchase	418,186	418,186			0001	50
SK4	79	3,950	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/16/2024	CBT - 549300EX04Q2QBFQTQ27	03/04/2024	1,211.2310	03/11/2024	1,174.4209	Closing Purchase	144,378	144,378			0001	50
SN4	67	3,350	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2024	CBT - 549300EX04Q2QBFQTQ27	05/01/2024	1,194.0522	05/03/2024	1,207.9813	Closing Purchase	(47,416)	(47,416)			0001	50
SX4	109	5,450	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	11/18/2024	CBT - 549300EX04Q2QBFQTQ27	09/13/2024	1,062.6537	09/24/2024	1,039.1972	Closing Purchase	126,612	126,612			0001	50
SF5	40	2,000	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	01/16/2025	CBT - 549300EX04Q2QBFQTQ27	10/31/2024	1,073.2250	11/08/2024	1,034.4750	Closing Purchase	77,050	77,050			0001	50
SBH4	41	45,920	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2024	NYB - 5493004R83R1LVX2IL36	01/12/2024	22.6322	01/17/2024	22.3571	Closing Purchase	12,173	12,173			0001	1,120
SBK4	39	43,680	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	07/15/2024	NYB - 5493004R83R1LVX2IL36	03/21/2024	22.8382	03/28/2024	22.5656	Closing Purchase	11,467	11,467			0001	1,120
SBN4	32	35,840	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	09/15/2024	NYB - 5493004R83R1LVX2IL36	05/20/2024	19.9706	05/31/2024	18.3853	Closing Purchase	56,458	56,458			0001	1,120
SBV4	37	41,440	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	12/15/2024	NYB - 5493004R83R1LVX2IL36	08/22/2024	19.7151	08/30/2024	19.2384	Closing Purchase	19,341	19,341			0001	1,120

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
SBH5	45	50,400	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2025	NYB - 5493004R83R1LVX2IL36	12/18/2024	20.2642	12/31/2024	21.6109	Closing Purchase	(68,378)	(68,378)			0001	1,120
TYU4	42	42,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT - 549300EX04Q2QBFQTQ27	05/20/2024	108.0314	05/29/2024	108.3480	Closing Purchase	(13,660)	(13,660)			0001	1,000
TYH5	11	11,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2025	CBT - 549300EX04Q2QBFQTQ27	10/31/2024	110.6449	11/26/2024	110.3658	Closing Purchase	2,975	2,975			0001	1,000
USH5	10	10,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2025	CBT - 549300EX04Q2QBFQTQ27	10/31/2024	118.1250	11/26/2024	117.8969	Closing Purchase	2,193	2,193			0001	1,000
WNZ4	29	29,000	US ULTRA BOND CBT	Fixed Index Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT - 549300EX04Q2QBFQTQ27	10/04/2024	133.9256	11/26/2024	132.1121	Closing Purchase	52,334	52,334			0001	1,000
WH4	92	4,600	WHEAT FUTURE(CBT)	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2024	CBT - 549300EX04Q2QBFQTQ27	01/08/2024	604.8913	01/31/2024	597.1440	Closing Purchase	34,603	34,603			0001	50
WN4	166	8,300	WHEAT FUTURE(CBT)	Fixed Index Annuity Hedge	N/A	Commodity	07/16/2024	CBT - 549300EX04Q2QBFQTQ27	05/09/2024	595.4819	05/13/2024	621.2952	Closing Purchase	(216,116)	(216,116)			0001	50
WU4	67	3,350	WHEAT FUTURE(CBT)	Fixed Index Annuity Hedge	N/A	Commodity	09/17/2024	CBT - 549300EX04Q2QBFQTQ27	07/29/2024	651.2463	07/31/2024	542.8769	Closing Purchase	362,284	362,284			0001	50
WZ4	68	3,400	WHEAT FUTURE(CBT)	Fixed Index Annuity Hedge	N/A	Commodity	12/17/2024	CBT - 549300EX04Q2QBFQTQ27	09/26/2024	556.2794	10/31/2024	573.2684	Closing Purchase	(58,527)	(58,527)			0001	50
CLJ4	278	278,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	04/30/2024	NYM - 5493008GFNDTXFPHWI47	02/23/2024	73.0230	02/29/2024	76.8967	Closing Purchase	(1,079,671)	(1,079,671)			0001	1,000
CLM4	117	117,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	06/30/2024	NYM - 5493008GFNDTXFPHWI47	04/29/2024	79.3004	04/30/2024	81.8492	Closing Purchase	(299,385)	(299,385)			0001	1,000
CLQ4	137	137,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	08/31/2024	NYM - 5493008GFNDTXFPHWI47	06/24/2024	79.0481	06/28/2024	80.0736	Closing Purchase	(141,865)	(141,865)			0001	1,000
CLV4	133	133,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	10/31/2024	NYM - 5493008GFNDTXFPHWI47	08/28/2024	77.9562	08/30/2024	76.9677	Closing Purchase	130,125	130,125			0001	1,000
CLZ4	83	83,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2024	NYM - 5493008GFNDTXFPHWI47	09/26/2024	70.0941	10/07/2024	73.5823	Closing Purchase	(290,353)	(290,353)			0001	1,000
CLG5	29	29,000	WTI CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2025	NYM - 5493008GFNDTXFPHWI47	12/30/2024	68.0748	12/31/2024	71.7200	Closing Purchase	(106,001)	(106,001)			0001	1,000
1609999999 - Short Futures - Hedging Other														(1,376,968)	(1,376,968)			XXX	XXX
Short Futures - Income Generation																			
Short Futures - Other																			
1649999999 - Short Futures - Subtotal - Short Futures														(1,376,968)	(1,376,968)			XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																			
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																			
1709999999 - Subtotal - Hedging Other														(11,992,457)	(11,992,457)			XXX	XXX
1759999999 Totals														(11,992,457)	(11,992,457)			XXX	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B0001	0001	Hedge equity and market risk of Fixed Index Annuity Products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 – Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		177,298,463	(1,163,469)	177,298,463	243,623,581	(1,821,227)	243,623,581	14,887,538	14,887,538
Over-The-Counter												
NAIC 1 Designation												
Barclays-	Y	N	132,150,000		117,886,789	(5,011,097)		129,319,050	(4,568,465)		342,918	
Bank of Montreal-	Y	N	204,580,000		134,320,739	(2,668,377)		199,922,806	(2,696,285)		5,911,324	
BNP Paribas-	Y	N	77,790,000		62,985,427	(7,802,761)		84,685,483	(9,055,779)	4,199,198	288,337	
Bank of America-	Y	N	22,810,000		13,299,591			21,364,693				
Canadian Imperial-	Y	N	48,520,000		73,408,632	(29,096,231)		78,841,612	(28,985,726)	30,321,612	10,942,377	
Citibank-	Y	N	63,007,112		96,878,518	(30,992,687)	2,878,719	98,532,715	(30,992,687)	6,539,878	17,929,505	
Deutsche Bank AG-	Y	N	4,590,000		5,439,594	(145,396)	704,198	5,439,594	(145,396)	808,762	4,876,534	
Goldman Sachs-	Y	N	68,090,000		41,841,781			67,818,647				
JP Morgan-	Y	N	22,975,000		13,090,159	(2,253,719)		24,229,574	(1,969,823)	1,254,574	140,196	
Morgan Stanley-	Y	N	35,074,813		32,308,420	(3,654,012)		39,269,156	(3,506,693)		3,064,954	
Nomura-	Y	N	4,920,000		5,738,967	(40,832)	778,135	4,830,768	(40,832)		115,583	
Natixis-	Y	N	15,990,000		17,060,232	(788,917)	281,315	17,060,232	(788,917)		857,130	
Royal Bank Canada-	Y	N	64,670,000		60,345,875	(12,927,454)		80,782,472	(12,914,153)	15,323,555	1,384,285	
Societe Generale-	Y	N	94,588,000		72,911,041	(9,672,654)		100,821,890	(10,623,339)		2,974,958	
UBS-	Y	N	23,314,000		28,587,589	(22,570)	5,251,019	23,412,945	(22,570)		70,392	
0299999999 - Total NAIC 1 Designation			883,068,925		776,103,354	(105,076,707)	9,893,386	976,331,636	(106,310,665)	58,447,579	48,898,493	
NAIC 2 Designation												
Jefferies-	Y	N	8,220,000		5,639,029			7,903,814				
0399999999 - Total NAIC 2 Designation			8,220,000		5,639,029			7,903,814				
NAIC 3 Designation												
NAIC 4 Designation												
NAIC 5 Designation												
NAIC 6 Designation												
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)					11,743,593	(9,058,817)	2,684,775	27,062,019	(17,322,965)	9,739,054	56,612,689	56,612,689
0999999999 Gross Totals			891,288,925		970,784,439	(115,298,993)	189,876,625	1,254,921,050	(125,454,857)	311,810,214	120,398,720	71,500,227
1. Offset per SSAP No. 64					110,950,112	(110,950,112)						
2. Net after right of offset per SSAP No. 64					868,199,713	(4,304,864)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
Barclays -	CASH	000000-00-0		132,150,000		XXX		V
Bank of Montreal -	CASH	000000-00-0		204,580,000		XXX		V
BNP Paribas -	CASH	000000-00-0		77,790,000		XXX		V
Bank of America -	CASH	000000-00-0		22,810,000		XXX		V
Canadian Imperial -	CASH	000000-00-0		48,520,000		XXX		V
Citibank -	CASH	000000-00-0		63,007,112		XXX		V
Deutsche Bank AG -	CASH	000000-00-0		4,590,000		XXX		V
Goldman Sachs -	CASH	000000-00-0		68,090,000		XXX		V
Jefferies -	CASH	000000-00-0		8,220,000		XXX		V
JP Morgan -	CASH	000000-00-0		22,975,000		XXX		V
Morgan Stanley -	CASH	000000-00-0		35,074,813		XXX		V
Nomura -	CASH	000000-00-0		4,920,000		XXX		V
Natixis -	CASH	000000-00-0		15,990,000		XXX		V
Royal Bank Canada -	CASH	000000-00-0		64,670,000		XXX		V
Societe Generale -	CASH	000000-00-0		94,588,000		XXX		V
UBS -	CASH	000000-00-0		23,314,000		XXX		V
0299999999 Total				891,288,925		XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Collateral Pledged by Reporting Entity																		
Total								XXX										

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
Bank of America					5,077,148	XXX
UMB					804,049,889	XXX
State Street			84,351,053		1,620,059,746	XXX
FHLB			284,549		57	XXX
JP Morgan					(266,752)	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX				XXX
0199999 Totals - Open Depositories	XXX	XXX	84,635,602		2,428,920,088	XXX
0399999 Total Cash on Deposit	XXX	XXX	84,635,602		2,428,920,088	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	84,635,602		2,428,920,088	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	1,505,133,625	4. April	1,811,997,067	7. July	2,254,037,069	10. October	3,022,050,646
2. February	1,220,094,191	5. May	1,242,069,228	8. August	2,591,603,979	11. November	2,519,780,678
3. March	1,382,717,078	6. June	1,455,094,943	9. September	2,830,064,635	12. December	2,428,920,088

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
XXX	GNMA TRUST CERTIFICATE		12/19/2024	4.760	01/02/2025	49,872,813	79,132	
0819999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						49,872,813	79,132	
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
0909999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political SubdivisionsSubtotals - Subtotals - Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						49,872,813	79,132	
Bonds - Industrial and Miscellaneous - Issuer Obligations								
XXX	AUTONATION INC		12/18/2024		01/02/2025	24,996,626		43,779
XXX	AUTONATION INC		12/19/2024		01/03/2025	13,696,302		23,988
XXX	AUTONATION INC		12/20/2024		01/06/2025	99,932,557		121,168
XXX	CONAGRA BRANDS INC CAGPP CP 01/02/25		12/05/2024		01/02/2025	95,986,670		358,510
XXX	CONAGRA BRANDS INC CAGPP CP 01/03/25		12/11/2024		01/03/2025	74,979,525		214,316
XXX	CONAGRA BRANDS INC		12/09/2024		01/06/2025	15,489,245		49,282
XXX	CONAGRA BRANDS INC CAGPP CP 01/07/25		12/17/2024		01/07/2025	35,970,239		74,189
XXX	CONAGRA BRANDS INC		12/11/2024		01/08/2025	7,992,199		23,311
XXX	CONAGRA BRANDS INC		12/13/2024		01/10/2025	74,906,379		196,879
XXX	CONAGRA BRANDS INC CAGPP CP 01/21/25		12/23/2024		01/21/2025	24,932,557		30,231
XXX	CONSTELLATION BRANDS INC		12/18/2024		01/08/2025	51,451,245		136,461
XXX	CONSTELLATION BRANDS INC		12/11/2024		01/10/2025	12,984,258		36,583
XXX	HARLEY-DAVIDSON FINL SER		12/03/2024		01/02/2025	39,994,411		161,411
XXX	JABIL INC		12/16/2024		01/03/2025	24,993,250		50,507
XXX	JABIL INC JBLPP CP 01/06/25		12/18/2024		01/06/2025	184,874,792		358,486
XXX	JABIL INC		12/18/2024		01/07/2025	69,943,139		136,375
XXX	JABIL INC		12/27/2024		01/10/2025	24,969,667		16,820
XXX	JABIL INC		12/20/2024		01/13/2025	24,460,180		29,780
XXX	JABIL INC		12/23/2024		01/16/2025	24,949,216		27,001
XXX	JABIL INC		12/27/2024		01/17/2025	74,837,513		70,867
XXX	NATIONAL FUEL GAS CO NFG CP 01/06/25		12/13/2024		01/06/2025	19,986,024		44,591
XXX	NATIONAL FUEL GAS CO		12/16/2024		01/07/2025	9,991,599		20,941
XXX	NATIONAL FUEL GAS CO		12/17/2024		01/08/2025	9,990,200		19,542
XXX	NATIONAL FUEL GAS CO		12/11/2024		01/09/2025	44,949,961		124,611
XXX	NATIONAL FUEL GAS CO		12/12/2024		01/10/2025	19,974,683		53,238
XXX	NATIONAL FUEL GAS CO		12/18/2024		01/16/2025	24,947,300		45,494
XXX	TARGA RESOURCES CORP		12/17/2024		01/16/2025	79,839,701		149,034
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,212,019,438		2,617,395
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						1,212,019,438		2,617,395
Bonds - Hybrid Securities - Issuer Obligations								

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,261,892,251	79,132	2,617,395
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						1,261,892,251	79,132	2,617,395
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-54-2	FIRST AMERICAN TREASURY OBLIGA		12/23/2024		XXX	4,323,417		45,387
61747C-58-2	MSILF TREASURY PORTFOLIO		12/26/2024		XXX	18,194,921		222,003
8209999999 - Exempt Money Market Mutual Funds – as Identified by SVO						22,518,338		267,390
All Other Money Market Mutual Funds								
85749P-10-1	STATE STREET INSTITUTIONAL LIQ SSC INSTL		03/31/2020		XXX	31,707		1,355
8309999999 - All Other Money Market Mutual Funds						31,707		1,355
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
8609999999 Total Cash Equivalents						1,284,442,296	79,132	2,886,140

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	$	1,261,892,251	1B	$		1C	$		1D	$		1E	$		1F	$		1G	$	
1B	2A	$		2B	$		2C	$												
1C	3A	$		3B	$		3C	$												
1D	4A	$		4B	$		4C	$												
1E	5A	$		5B	$		5C	$												
1F	6	$																		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS	B	Coll for loc	1,998,851	1,984,328		
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Coll for loc			124,928	124,021
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Coll for loc			214,877	213,315
33. New York NY						
34. North Carolina NC	B	Coll for loc			449,742	446,474
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Coll for loc			549,684	545,690
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Total	XXX	XXX	1,998,851	1,984,328	1,339,231	1,329,500
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX				